

# Derivatives High/Low Report

High/Low for 01/11/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2006	CRD1 2007/02/01			Index Future	106.5660	106.7250	0.149	0.0000	0.0000	10
01/11/2006	CRD1 2007/02/01	106.00	Put	Index Future	8,108.0000	7,417.0000	(8.522)	0	0	0
01/11/2006	CRD1 2007/02/01	106.00	Call	Index Future	13,768.0000	14,667.0000	6.530	0	0	0
01/11/2006	CRDI 2006/11/02			Index Future	104.4290	104.5870	0.151	0.0000	0.0000	0
01/11/2006	GOVI 2006/11/02			jGovi	242.8750	243.0820	0.085	0.0000	0.0000	596
01/11/2006	GOVI 2006/11/02	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
01/11/2006	GOVI 2006/11/02	230.00	Call	jGovi	128,750.0000	130,820.0000	1.608	0	0	0
01/11/2006	GOVI 2007/02/01			jGovi	247.8430	248.0520	0.084	0.0000	0.0000	71
01/11/2006	GOVI 2007/02/01	230.00	Call	jGovi	178,431.0000	180,521.0000	1.171	0	0	0
01/11/2006	GOVI 2007/02/01	230.00	Put	jGovi	1.0000	1.0000	-	0	0	0
01/11/2006	GOVI 2007/05/03			jGovi	253.3610	253.5690	0.082	0.0000	0.0000	0
01/11/2006	GOVI 2007/05/03	235.00	Put	jGovi	66.0000	58.0000	(12.121)	0	0	0
01/11/2006	GOVI 2007/05/03	235.00	Call	jGovi	183,676.0000	185,748.0000	1.128	0	0	0
01/11/2006	GOVI 2007/08/02			jGovi	258.9680	259.2520	0.110	0.0000	0.0000	0
01/11/2006	GOVI 2007/08/02	240.50	Put	jGovi	422.0000	380.0000	(9.953)	0	0	0
01/11/2006	GOVI 2007/08/02	240.50	Call	jGovi	185,102.0000	187,900.0000	1.512	0	0	0
01/11/2006	J153 2010/08/31			jSwap	8.7870	8.7350	(0.592)	0.0000	0.0000	0
01/11/2006	J157 2015/09/15			jSwap	8.4710	8.4570	(0.165)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2006	J186	2026/12/21			jSwap	8.0170	8.0060	(0.137)	0.0000	0.0000	0
01/11/2006	J194	2008/02/28			jSwap	9.0200	9.0070	(0.144)	0.0000	0.0000	0
01/11/2006	J201	2014/12/22			jSwap	8.4620	8.4440	(0.213)	0.0000	0.0000	0
01/11/2006	J203	2017/09/15			jSwap	8.3970	8.3880	(0.107)	0.0000	0.0000	0
01/11/2006	J204	2018/12/21			jSwap	8.3160	8.3080	(0.096)	0.0000	0.0000	0
01/11/2006	J207	2020/01/15			jSwap	8.2860	8.2750	(0.133)	0.0000	0.0000	0
01/11/2006	JBAR	2005/12/21			jBar	8.7300	8.7590	0.332	0.0000	0.0000	0
01/11/2006	JFRA	2006/11/02			jFra	8.7470	8.7650	0.206	0.0000	0.0000	0
01/11/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,262.0000	4,307.0000	1.056	0	0	0
01/11/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
01/11/2006	JFRA	2007/02/01			jFra	9.0730	9.0690	(0.044)	0.0000	0.0000	0
01/11/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	12.0000	12.0000	-	0	0	0
01/11/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,847.0000	3,837.0000	(0.260)	0	0	0
01/11/2006	JFRA	2007/05/03			jFra	9.1530	9.1390	(0.153)	0.0000	0.0000	0
01/11/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,100.0000	4,067.0000	(0.805)	0	0	0
01/11/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	71.0000	72.0000	1.408	0	0	0
01/11/2006	JFRA	2007/08/02			jFra	9.1430	9.1190	(0.262)	0.0000	0.0000	0
01/11/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	162.0000	167.0000	3.086	0	0	0
01/11/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,167.0000	4,114.0000	(1.272)	0	0	0
01/11/2006	JFRA	2007/11/01			jFra	9.0780	9.0400	(0.419)	0.0000	0.0000	0
01/11/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	284.0000	297.0000	4.577	0	0	0
01/11/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,420.0000	4,334.0000	(1.946)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2006	JFRA	2008/02/07			jFra	8.9810	8.9270	(0.601)	0.0000	0.0000	0
01/11/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	24,302.0000	24,210.0000	(0.379)	0	0	0
01/11/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,684.0000	20,724.0000	0.193	0	0	0
01/11/2006	JN02	2006/11/02			jNote	8.9790	8.9490	(0.334)	0.0000	0.0000	0
01/11/2006	JN02	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
01/11/2006	JN02	2006/11/02	7.25	Call	Option on jNote	31,519.0000	30,977.0000	(1.720)	0	0	0
01/11/2006	JN02	2007/02/01			jNote	8.9720	8.9210	(0.568)	0.0000	0.0000	0
01/11/2006	JN02	2007/02/01	9.00	Put	Option on jNote	10,329.0000	10,759.0000	4.163	0	0	0
01/11/2006	JN02	2007/02/01	9.00	Call	Option on jNote	9,817.0000	9,317.0000	(5.093)	0	0	0
01/11/2006	JN02	2007/05/03			jNote	8.9070	8.8400	(0.752)	0.0000	0.0000	0
01/11/2006	JN02	2007/05/03	9.25	Call	Option on jNote	11,298.0000	10,749.0000	(4.859)	0	0	0
01/11/2006	JN02	2007/05/03	9.25	Put	Option on jNote	17,552.0000	18,228.0000	3.851	0	0	0
01/11/2006	JN02	2007/08/02			jNote	8.8190	8.7370	(0.930)	0.0000	0.0000	0
01/11/2006	JN02	2007/08/02	9.25	Call	Option on jNote	13,731.0000	13,079.0000	(4.748)	0	0	0
01/11/2006	JN02	2007/08/02	9.25	Put	Option on jNote	21,595.0000	22,446.0000	3.941	0	0	0
01/11/2006	JN05	2006/11/02			jNote	8.6100	8.5630	(0.546)	0.0000	0.0000	0
01/11/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
01/11/2006	JN05	2006/11/02	7.25	Call	Option on jNote	54,615.0000	52,788.0000	(3.345)	0	0	0
01/11/2006	JN05	2007/02/01			jNote	8.5810	8.5320	(0.571)	0.0000	0.0000	0
01/11/2006	JN05	2007/02/01	9.25	Put	Option on jNote	28,811.0000	30,517.0000	5.921	0	0	0
01/11/2006	JN05	2007/02/01	9.25	Call	Option on jNote	1,932.0000	1,632.0000	(15.528)	0	0	0
01/11/2006	JN05	2007/05/03			jNote	8.5290	8.4790	(0.586)	0.0000	0.0000	0
01/11/2006	JN05	2007/05/03	9.25	Put	Option on jNote	33,294.0000	34,917.0000	4.875	0	0	0
01/11/2006	JN05	2007/05/03	9.25	Call	Option on jNote	4,287.0000	3,854.0000	(10.100)	0	0	0
01/11/2006	JN05	2007/08/02			jNote	8.4700	8.4210	(0.579)	0.0000	0.0000	0
01/11/2006	JN05	2007/08/02	9.25	Call	Option on jNote	6,158.0000	5,680.0000	(7.762)	0	0	0
01/11/2006	JN05	2007/08/02	9.25	Put	Option on jNote	37,591.0000	39,138.0000	4.115	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2006	JN10	2006/11/02			jNote	8.3500	8.3400	(0.120)	0.0000	0.0000	0
01/11/2006	JN10	2006/11/02	7.25	Call	Option on jNote	73,616.0000	73,036.0000	(0.788)	0	0	0
01/11/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
01/11/2006	JN10	2007/02/01			jNote	8.3250	8.3150	(0.120)	0.0000	0.0000	0
01/11/2006	JN10	2007/02/01	9.00	Call	Option on jNote	415.0000	376.0000	(9.398)	0	0	0
01/11/2006	JN10	2007/02/01	9.00	Put	Option on jNote	45,638.0000	46,328.0000	1.512	0	0	0
01/11/2006	JN10	2007/05/03			jNote	8.2870	8.2770	(0.121)	0.0000	0.0000	0
01/11/2006	JN10	2007/05/03	9.00	Put	Option on jNote	49,456.0000	50,109.0000	1.320	0	0	0
01/11/2006	JN10	2007/05/03	9.00	Call	Option on jNote	1,596.0000	1,514.0000	(5.138)	0	0	0
01/11/2006	JN10	2007/08/02			jNote	8.2440	8.2350	(0.109)	0.0000	0.0000	0
01/11/2006	JN10	2007/08/02	9.00	Put	Option on jNote	53,661.0000	54,235.0000	1.070	0	0	0
01/11/2006	JN10	2007/08/02	9.00	Call	Option on jNote	2,801.0000	2,704.0000	(3.463)	0	0	0
01/11/2006	JROD	2006/11/30			jRod	7.9570	7.9560	(0.013)	0.0000	0.0000	0
01/11/2006	JROD	2006/12/29			jRod	8.3170	8.3240	0.084	0.0000	0.0000	0
01/11/2006	JROD	2007/01/31			jRod	8.7300	8.7470	0.195	0.0000	0.0000	0
01/11/2006	JROD	2007/02/28			jRod	8.4710	8.4810	0.118	0.0000	0.0000	0
01/11/2006	JROD	2007/03/30			jRod	8.7330	8.7420	0.103	0.0000	0.0000	0
01/11/2006	JROD	2007/04/30			jRod	8.9800	8.9820	0.022	0.0000	0.0000	0
01/11/2006	JROD	2007/05/31			jRod	8.7470	8.7420	(0.057)	0.0000	0.0000	0
01/11/2006	OTH1	2007/02/01			Index Future	244.9290	245.1550	0.092	0.0000	0.0000	15
01/11/2006	OTH1	2007/02/01	243.58	Put	Index Future	18,434.0000	17,399.0000	(5.615)	0	0	0
01/11/2006	OTH1	2007/02/01	243.58	Call	Index Future	31,924.0000	33,149.0000	3.837	0	0	0
01/11/2006	OTHI	2006/11/02			Index Future	240.0190	240.2430	0.093	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2006	R153	2006/11/02			Bond Future	8.2800	8.1900	(1.087)	0.0000	0.0000	464
01/11/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	1,991.0000	273.0000	(86.288)	0	0	101
01/11/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	6,029.0000	9,129.0000	51.418	0	0	0
01/11/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	71.0000	0.0000	(100.000)	0	0	0
01/11/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	935.0000	2,387.0000	155.294	0	0	0
01/11/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	16,378.0000	19,549.0000	19.361	0	0	0
01/11/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
01/11/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	46,148.0000	42,978.0000	(6.869)	0	0	0
01/11/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	9,902.0000	6,731.0000	(32.024)	0	0	0
01/11/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	33,479.0000	36,649.0000	9.469	0	0	0
01/11/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	18,830.0000	15,660.0000	(16.835)	0	0	0
01/11/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	36,953.0000	33,783.0000	(8.578)	0	0	0
01/11/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	64,809.0000	61,639.0000	(4.891)	0	0	0
01/11/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	55,433.0000	52,263.0000	(5.719)	0	0	0
01/11/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	9,450.0000	12,616.0000	33.503	0	0	0
01/11/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	5.0000	0.0000	(100.000)	0	0	0
01/11/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	27,848.0000	24,677.0000	(11.387)	0	0	0
01/11/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	20.0000	0.0000	(100.000)	0	0	0
01/11/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	7,724.0000	10,874.0000	40.782	0	0	0
01/11/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	24,970.0000	28,140.0000	12.695	0	0	0
01/11/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R153	2007/02/01			Bond Future	8.3450	8.2550	(1.078)	0.0000	0.0000	77
01/11/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	11,116.0000	9,511.0000	(14.439)	0	0	0
01/11/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	7,984.0000	9,346.0000	17.059	0	0	0
01/11/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	11,496.0000	13,179.0000	14.640	0	0	0
01/11/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	8,046.0000	6,763.0000	(15.946)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	22,158.0000	19,782.0000	(10.723)	0	0	0
01/11/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	2,359.0000	2,949.0000	25.011	0	0	0
01/11/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	22.0000	31.0000	40.909	0	0	0
01/11/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,150.0000	1,482.0000	28.870	0	0	0
01/11/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	198.0000	272.0000	37.374	0	0	0
01/11/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	45,580.0000	42,687.0000	(6.347)	0	0	0
01/11/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	37,280.0000	34,479.0000	(7.513)	0	0	0
01/11/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	505.0000	671.0000	32.871	0	0	0
01/11/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	69.0000	98.0000	42.029	0	0	0
01/11/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	54,137.0000	51,199.0000	(5.427)	0	0	0
01/11/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	16,051.0000	14,038.0000	(12.541)	0	0	0
01/11/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	13,497.0000	15,332.0000	13.596	0	0	0
01/11/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	4,623.0000	5,578.0000	20.658	0	0	0
01/11/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	6,775.0000	5,643.0000	(16.708)	0	0	0
01/11/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	29,398.0000	26,763.0000	(8.963)	0	0	0
01/11/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	12,479.0000	14,239.0000	14.104	0	0	0
01/11/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	7,392.0000	6,185.0000	(16.328)	0	0	0
01/11/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	2,920.0000	2,337.0000	(19.966)	0	0	0
01/11/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	17,939.0000	20,048.0000	11.757	0	0	0
01/11/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	4,707.0000	3,849.0000	(18.228)	0	0	0
01/11/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	24,223.0000	26,607.0000	9.842	0	0	0
01/11/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	62,856.0000	59,899.0000	(4.704)	0	0	0
01/11/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,789.0000	1,405.0000	(21.465)	0	0	0
01/11/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	31,089.0000	33,672.0000	8.308	0	0	0
01/11/2006	R153	2007/05/03			Bond Future	8.1790	8.0720	(1.308)	0.0000	0.0000	0
01/11/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	9,220.0000	7,984.0000	(13.406)	0	0	0
01/11/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	19,107.0000	21,191.0000	10.907	0	0	0
01/11/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	23,029.0000	25,332.0000	10.000	0	0	0
01/11/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	7,037.0000	6,020.0000	(14.452)	0	0	0
01/11/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	6,101.0000	5,186.0000	(14.998)	0	0	0
01/11/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	25,129.0000	27,535.0000	9.575	0	0	0
01/11/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	6,556.0000	5,591.0000	(14.719)	0	0	0
01/11/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	24,068.0000	26,423.0000	9.785	0	0	0
01/11/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	4,513.0000	3,787.0000	(16.087)	0	0	0
01/11/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	29,584.0000	32,178.0000	8.768	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2006	R153	2007/08/02			Bond Future	8.1170	8.0060	(1.368)	0.0000	0.0000	0
01/11/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	23,021.0000	24,990.0000	8.553	0	0	0
01/11/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	12,046.0000	10,808.0000	(10.277)	0	0	0
01/11/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	28,404.0000	30,611.0000	7.770	0	0	0
01/11/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	8,926.0000	7,927.0000	(11.192)	0	0	0
01/11/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	9,891.0000	8,815.0000	(10.879)	0	0	0
01/11/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	27,466.0000	29,635.0000	7.897	0	0	0
01/11/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	9,400.0000	8,362.0000	(11.043)	0	0	0
01/11/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	26,544.0000	28,674.0000	8.024	0	0	0
01/11/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	32,308.0000	34,662.0000	7.286	0	0	0
01/11/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	7,207.0000	6,355.0000	(11.822)	0	0	0
01/11/2006	R157	2006/11/02			Bond Future	8.0900	8.0700	(0.247)	0.0000	0.0000	6
01/11/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	84,267.0000	85,786.0000	1.803	0	0	0
01/11/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	26,143.0000	24,624.0000	(5.810)	0	0	171
01/11/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	100
01/11/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	30,636.0000	32,155.0000	4.958	0	0	0
01/11/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	86,280.0000	84,761.0000	(1.761)	0	0	0
01/11/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	45,805.0000	44,285.0000	(3.318)	0	0	0
01/11/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	101,479.0000	102,998.0000	1.497	0	0	0
01/11/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	34,307.0000	35,826.0000	4.428	0	0	0
01/11/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	65,848.0000	64,329.0000	(2.307)	0	0	0
01/11/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	66,727.0000	68,246.0000	2.276	0	0	0
01/11/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	48,853.0000	50,372.0000	3.109	0	0	0
01/11/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	167.0000	8.0000	(95.210)	0	0	0
01/11/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	26,951.0000	28,470.0000	5.636	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	41,607.0000	43,126.0000	3.651	0	0	20
01/11/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	12,237.0000	13,597.0000	11.114	0	0	0
01/11/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	37,964.0000	39,483.0000	4.001	0	0	0
01/11/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	107,112.0000	105,592.0000	(1.419)	0	0	0
01/11/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	7,547.0000	5,746.0000	(23.864)	0	0	0
01/11/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	20
01/11/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	118,370.0000	119,890.0000	1.284	0	0	0
01/11/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	693.0000	411.0000	(40.693)	0	0	0
01/11/2006	R157	2007/02/01			Bond Future	8.1050	8.0850	(0.247)	0.0000	0.0000	0
01/11/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	51,018.0000	49,750.0000	(2.485)	0	0	0
01/11/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	7,548.0000	7,125.0000	(5.604)	0	0	0
01/11/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,533.0000	2,643.0000	4.343	0	0	0
01/11/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	47,068.0000	48,127.0000	2.250	0	0	0
01/11/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	5,222.0000	5,435.0000	4.079	0	0	0
01/11/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	10,166.0000	9,643.0000	(5.145)	0	0	0
01/11/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	41,607.0000	42,600.0000	2.387	0	0	0
01/11/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	36,351.0000	35,236.0000	(3.067)	0	0	0
01/11/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	67,869.0000	66,497.0000	(2.022)	0	0	0
01/11/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	1,144.0000	1,051.0000	(8.129)	0	0	150
01/11/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	67,755.0000	68,992.0000	1.826	0	0	0
01/11/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	9,731.0000	10,097.0000	3.761	0	0	0
01/11/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	3,685.0000	3,441.0000	(6.621)	0	0	0
01/11/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	1,275.0000	1,173.0000	(8.000)	0	0	0
01/11/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	6,146.0000	5,783.0000	(5.906)	0	0	0
01/11/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	740.0000	676.0000	(8.649)	0	0	0
01/11/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	52,746.0000	53,864.0000	2.120	0	0	0
01/11/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	99,332.0000	100,710.0000	1.387	0	0	0
01/11/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	38,969.0000	39,927.0000	2.458	0	0	0
01/11/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	2,174.0000	2,014.0000	(7.360)	0	0	0
01/11/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	9,219.0000	8,731.0000	(5.293)	0	0	0
01/11/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	44,308.0000	45,335.0000	2.318	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	115,326.0000	116,743.0000	1.229	0	0	0
01/11/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	16,231.0000	15,517.0000	(4.399)	0	0	0
01/11/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	86,348.0000	84,917.0000	(1.657)	0	0	0
01/11/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	8,347.0000	7,893.0000	(5.439)	0	0	0
01/11/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	83,393.0000	84,715.0000	1.585	0	0	0
01/11/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	102,531.0000	103,918.0000	1.353	0	0	0
01/11/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	26,902.0000	27,669.0000	2.851	0	0	0
01/11/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	29,138.0000	28,137.0000	(3.435)	0	0	0
01/11/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,102.0000	1,152.0000	4.537	0	0	0
01/11/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	12,318.0000	11,722.0000	(4.838)	0	0	0
01/11/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	33,909.0000	34,794.0000	2.610	0	0	150
01/11/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	24,911.0000	23,991.0000	(3.693)	0	0	0
01/11/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	13,852.0000	14,332.0000	3.465	0	0	250
01/11/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	17,111.0000	17,671.0000	3.273	0	0	0
01/11/2006	R157	2007/05/03			Bond Future	8.0170	7.9960	(0.262)	0.0000	0.0000	0
01/11/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	11,056.0000	10,634.0000	(3.817)	0	0	0
01/11/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	60,376.0000	61,457.0000	1.790	0	0	0
01/11/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	76,228.0000	77,444.0000	1.595	0	0	0
01/11/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	7,297.0000	6,985.0000	(4.276)	0	0	0
01/11/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	62,920.0000	64,025.0000	1.756	0	0	0
01/11/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	10,203.0000	9,804.0000	(3.911)	0	0	0
01/11/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	65,505.0000	66,634.0000	1.724	0	0	0
01/11/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	11,963.0000	11,517.0000	(3.728)	0	0	0
01/11/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	50,663.0000	51,641.0000	1.930	0	0	0
01/11/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	16,178.0000	15,629.0000	(3.393)	0	0	0
01/11/2006	R157	2007/08/02			Bond Future	7.9810	7.9610	(0.251)	0.0000	0.0000	0
01/11/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	82,220.0000	83,283.0000	1.293	0	0	0
01/11/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	12,429.0000	12,071.0000	(2.880)	0	0	0
01/11/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	61,704.0000	62,873.0000	1.895	0	0	0
01/11/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	17,929.0000	17,465.0000	(2.588)	0	0	0
01/11/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	16,901.0000	16,456.0000	(2.633)	0	0	0
01/11/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	70,034.0000	71,009.0000	1.392	0	0	0
01/11/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	67,694.0000	68,651.0000	1.414	0	0	0
01/11/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	5,216.0000	4,964.0000	(4.831)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	58,697.0000	59,576.0000	1.498	0	0	0
01/11/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	22,520.0000	21,979.0000	(2.402)	0	0	0
01/11/2006	R186	2006/11/02			Bond Future	7.7490	7.7550	0.077	0.0000	0.0000	27
01/11/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	4,317.0000	3,409.0000	(21.033)	0	0	0
01/11/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	4,439.0000	2,799.0000	(36.945)	0	0	0
01/11/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	59,017.0000	58,285.0000	(1.240)	0	0	0
01/11/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	139,831.0000	139,098.0000	(0.524)	0	0	0
01/11/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	167,394.0000	168,127.0000	0.438	0	0	0
01/11/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	96,656.0000	97,389.0000	0.758	0	0	0
01/11/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	64,677.0000	63,945.0000	(1.132)	0	0	0
01/11/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	113,841.0000	113,108.0000	(0.644)	0	0	0
01/11/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	131,367.0000	132,099.0000	0.557	0	0	0
01/11/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	30,112.0000	29,368.0000	(2.471)	0	0	0
01/11/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	63,207.0000	63,939.0000	1.158	0	0	0
01/11/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	53,316.0000	52,584.0000	(1.373)	0	0	0
01/11/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	86,916.0000	86,184.0000	(0.842)	0	0	0
01/11/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	11.0000	0.0000	(100.000)	0	0	0
01/11/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	30,971.0000	31,696.0000	2.341	0	0	0
01/11/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	7.0000	0.0000	(100.000)	0	0	0
01/11/2006	R186	2007/02/01			Bond Future	7.7200	7.7250	0.065	0.0000	0.0000	0
01/11/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	32,807.0000	32,318.0000	(1.491)	0	0	0
01/11/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	29,161.0000	29,281.0000	0.412	0	0	0
01/11/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,691.0000	1,672.0000	(1.124)	0	0	0
01/11/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	163,242.0000	163,816.0000	0.352	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	144,205.0000	143,577.0000	(0.435)	0	0	0
01/11/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	632.0000	596.0000	(5.696)	0	0	0
01/11/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	50,892.0000	50,327.0000	(1.110)	0	0	0
01/11/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	17,465.0000	17,508.0000	0.246	0	0	0
01/11/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	119,789.0000	119,158.0000	(0.527)	0	0	0
01/11/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	96,988.0000	97,439.0000	0.465	0	0	0
01/11/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	8,955.0000	8,950.0000	(0.056)	0	0	0
01/11/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	76,743.0000	76,129.0000	(0.800)	0	0	0
01/11/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	5,781.0000	5,763.0000	(0.311)	0	0	0
01/11/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	69,079.0000	69,425.0000	0.501	0	0	0
01/11/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	128,706.0000	129,234.0000	0.410	0	0	0
01/11/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	95,675.0000	95,048.0000	(0.655)	0	0	0
01/11/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,830.0000	1,749.0000	(4.426)	0	0	0
01/11/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,123.0000	3,102.0000	(0.672)	0	0	0
01/11/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	9,842.0000	9,579.0000	(2.672)	0	0	0
01/11/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	11,200.0000	11,206.0000	0.054	0	0	0
01/11/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	18,754.0000	18,375.0000	(2.021)	0	0	0
01/11/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	67,697.0000	67,095.0000	(0.889)	0	0	0
01/11/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	45,980.0000	46,210.0000	0.500	0	0	0
01/11/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	4,552.0000	4,394.0000	(3.471)	0	0	0
01/11/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	72,140.0000	71,531.0000	(0.844)	0	0	0
01/11/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	9,977.0000	9,978.0000	0.010	0	0	0
01/11/2006	R186	2007/05/03			Bond Future	7.6920	7.6980	0.078	0.0000	0.0000	0
01/11/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	22,128.0000	22,219.0000	0.411	0	0	0
01/11/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	87,273.0000	86,635.0000	(0.731)	0	0	0
01/11/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	15,996.0000	16,056.0000	0.375	0	0	0
01/11/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	103,266.0000	102,598.0000	(0.647)	0	0	0
01/11/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	111,595.0000	110,914.0000	(0.610)	0	0	0
01/11/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	13,491.0000	13,540.0000	0.363	0	0	0
01/11/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	9,445.0000	9,474.0000	0.307	0	0	0
01/11/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	128,764.0000	128,065.0000	(0.543)	0	0	0
01/11/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	107,406.0000	106,732.0000	(0.628)	0	0	0
01/11/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	14,700.0000	14,754.0000	0.367	0	0	0
01/11/2006	R186	2007/08/02			Bond Future	7.6650	7.6720	0.091	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	29,571.0000	29,731.0000	0.541	0	0	0
01/11/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	97,537.0000	96,850.0000	(0.704)	0	0	0
01/11/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	21,258.0000	21,374.0000	0.546	0	0	0
01/11/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	136,758.0000	135,992.0000	(0.560)	0	0	0
01/11/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	14,949.0000	15,030.0000	0.542	0	0	0
01/11/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	19,848.0000	19,956.0000	0.544	0	0	0
01/11/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	120,567.0000	119,828.0000	(0.613)	0	0	0
01/11/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	112,702.0000	111,979.0000	(0.642)	0	0	0
01/11/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	22,749.0000	22,873.0000	0.545	0	0	0
01/11/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	116,613.0000	115,882.0000	(0.627)	0	0	0
01/11/2006	R194	2006/11/02			Bond Future	8.6790	8.6110	(0.784)	0.0000	0.0000	0
01/11/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	17,824.0000	16,985.0000	(4.707)	0	0	0
01/11/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	14,674.0000	13,836.0000	(5.711)	0	0	0
01/11/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	27,355.0000	26,517.0000	(3.063)	0	0	0
01/11/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	20,987.0000	20,149.0000	(3.993)	0	0	0
01/11/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	30,560.0000	29,722.0000	(2.742)	0	0	0
01/11/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	33,779.0000	32,940.0000	(2.484)	0	0	0
01/11/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	70.0000	108.0000	54.286	0	0	0
01/11/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	1,661.0000	861.0000	(48.164)	0	0	0
01/11/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	11,538.0000	10,699.0000	(7.272)	0	0	0
01/11/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	24,164.0000	23,326.0000	(3.468)	0	0	0
01/11/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	2,232.0000	1,398.0000	(37.366)	0	0	0
01/11/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	23.0000	27.0000	17.391	0	0	0
01/11/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	175.0000	307.0000	75.429	0	0	0
01/11/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	1,149.0000	442.0000	(61.532)	0	0	0
01/11/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R194	2006/11/02	8.00	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
01/11/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	8,415.0000	7,576.0000	(9.970)	0	0	0
01/11/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	5,305.0000	4,467.0000	(15.796)	0	0	0
01/11/2006	R194	2007/02/01			Bond Future	8.6490	8.5570	(1.064)	0.0000	0.0000	0
01/11/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	12.0000	17.0000	41.667	0	0	0
01/11/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	19,359.0000	18,439.0000	(4.752)	0	0	0
01/11/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	21,938.0000	21,015.0000	(4.207)	0	0	0
01/11/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	4.0000	6.0000	50.000	0	0	0
01/11/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	24,533.0000	23,609.0000	(3.766)	0	0	0
01/11/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	11,837.0000	10,970.0000	(7.324)	0	0	0
01/11/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
01/11/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	196.0000	254.0000	29.592	0	0	0
01/11/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	3,134.0000	2,698.0000	(13.912)	0	0	0
01/11/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	9,502.0000	8,685.0000	(8.598)	0	0	0
01/11/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	411.0000	519.0000	26.277	0	0	0
01/11/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	14,285.0000	13,389.0000	(6.272)	0	0	0
01/11/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	27,140.0000	26,215.0000	(3.408)	0	0	0
01/11/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	3,369.0000	3,835.0000	13.832	0	0	0
01/11/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,922.0000	2,507.0000	(14.203)	0	0	0
01/11/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,936.0000	4,445.0000	12.932	0	0	0
01/11/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	5,603.0000	4,968.0000	(11.333)	0	0	0
01/11/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	3,359.0000	2,901.0000	(13.635)	0	0	0
01/11/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,607.0000	3,007.0000	15.343	0	0	0
01/11/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	16,802.0000	15,890.0000	(5.428)	0	0	0
01/11/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	34.0000	47.0000	38.235	0	0	0
01/11/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	4,105.0000	3,581.0000	(12.765)	0	0	0
01/11/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,583.0000	1,873.0000	18.320	0	0	0
01/11/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	86.0000	114.0000	32.558	0	0	0
01/11/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	3,646.0000	4,135.0000	13.412	0	0	0
01/11/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	863.0000	1,051.0000	21.784	0	0	0
01/11/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	7,413.0000	6,677.0000	(9.929)	0	0	0
01/11/2006	R194	2007/05/03			Bond Future	8.5830	8.4720	(1.293)	0.0000	0.0000	0
01/11/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	7,690.0000	8,272.0000	7.568	0	0	0
01/11/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,518.0000	2,235.0000	(11.239)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	6,222.0000	6,740.0000	8.325	0	0	0
01/11/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	3,067.0000	2,742.0000	(10.597)	0	0	0
01/11/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	3,371.0000	3,025.0000	(10.264)	0	0	0
01/11/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	6,693.0000	7,233.0000	8.068	0	0	0
01/11/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	3,217.0000	2,881.0000	(10.445)	0	0	0
01/11/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	6,455.0000	6,984.0000	8.195	0	0	0
01/11/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	4,042.0000	3,650.0000	(9.698)	0	0	0
01/11/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	5,341.0000	5,813.0000	8.837	0	0	0
01/11/2006	R194	2007/08/02			Bond Future	8.4790	8.3440	(1.592)	0.0000	0.0000	0
01/11/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	7,505.0000	7,935.0000	5.730	0	0	0
01/11/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	8,152.0000	8,604.0000	5.545	0	0	0
01/11/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	7,193.0000	7,612.0000	5.825	0	0	0
01/11/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,956.0000	3,670.0000	(7.230)	0	0	0
01/11/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,625.0000	4,307.0000	(6.876)	0	0	0
01/11/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	7,348.0000	7,773.0000	5.784	0	0	0
01/11/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	4,394.0000	4,086.0000	(7.010)	0	0	0
01/11/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	4,509.0000	4,196.0000	(6.942)	0	0	0
01/11/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,591.0000	6,989.0000	6.039	0	0	0
01/11/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	5,113.0000	4,772.0000	(6.669)	0	0	0
01/11/2006	R201	2006/11/02			Bond Future	8.0740	8.0500	(0.297)	0.0000	0.0000	26
01/11/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	768.0000	575.0000	(25.130)	0	0	0
01/11/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
01/11/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	10,626.0000	11,980.0000	12.742	0	0	0
01/11/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	19,750.0000	18,303.0000	(7.327)	0	0	0
01/11/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	5,237.0000	3,598.0000	(31.297)	0	0	0
01/11/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	53,903.0000	55,350.0000	2.684	0	0	0
01/11/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	67,334.0000	65,887.0000	(2.149)	0	0	0
01/11/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	95.0000	3.0000	(96.842)	0	0	0
01/11/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	35,316.0000	33,870.0000	(4.094)	0	0	0
01/11/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	51,176.0000	49,729.0000	(2.827)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	33,961.0000	35,408.0000	4.261	0	0	0
01/11/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	83,797.0000	82,350.0000	(1.727)	0	0	0
01/11/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	67,837.0000	69,284.0000	2.133	0	0	0
01/11/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	25,256.0000	26,703.0000	5.729	0	0	0
01/11/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	28,168.0000	29,615.0000	5.137	0	0	0
01/11/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	39,711.0000	41,158.0000	3.644	0	0	0
01/11/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	31,070.0000	32,517.0000	4.657	0	0	0
01/11/2006	R201	2007/02/01			Bond Future	8.0400	8.0130	(0.336)	0.0000	0.0000	0
01/11/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	23,301.0000	24,226.0000	3.970	0	0	0
01/11/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	4,690.0000	4,977.0000	6.119	0	0	0
01/11/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	17,326.0000	16,429.0000	(5.177)	0	0	0
01/11/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	25,951.0000	24,829.0000	(4.324)	0	0	0
01/11/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	8,659.0000	9,132.0000	5.463	0	0	0
01/11/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,004.0000	1,077.0000	7.271	0	0	0
01/11/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	37,182.0000	35,874.0000	(3.518)	0	0	0
01/11/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	64,738.0000	63,217.0000	(2.349)	0	0	0
01/11/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	14,963.0000	15,661.0000	4.665	0	0	0
01/11/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	69,658.0000	71,127.0000	2.109	0	0	0
01/11/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	391.0000	421.0000	7.673	0	0	0
01/11/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,285.0000	1,160.0000	(9.728)	0	0	0
01/11/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	80,178.0000	78,613.0000	(1.952)	0	0	0
01/11/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,293.0000	2,447.0000	6.716	0	0	0
01/11/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	50,264.0000	48,824.0000	(2.865)	0	0	0
01/11/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	11,004.0000	10,334.0000	(6.089)	0	0	0
01/11/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	35,525.0000	36,685.0000	3.265	0	0	0
01/11/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	6,645.0000	6,175.0000	(7.073)	0	0	0
01/11/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	33,341.0000	34,466.0000	3.374	0	0	0
01/11/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	40,031.0000	41,257.0000	3.063	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	4,820.0000	4,451.0000	(7.656)	0	0	0
01/11/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	5,980.0000	5,546.0000	(7.258)	0	0	0
01/11/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	37,756.0000	38,950.0000	3.162	0	0	0
01/11/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	56,973.0000	58,368.0000	2.449	0	0	0
01/11/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,860.0000	3,549.0000	(8.057)	0	0	0
01/11/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	44,698.0000	45,982.0000	2.873	0	0	0
01/11/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,245.0000	2,045.0000	(8.909)	0	0	0
01/11/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	5,373.0000	4,972.0000	(7.463)	0	0	0
01/11/2006	R201	2007/05/03			Bond Future	8.0060	7.9800	(0.325)	0.0000	0.0000	0
01/11/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	13,114.0000	12,588.0000	(4.011)	0	0	0
01/11/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	41,147.0000	42,123.0000	2.372	0	0	0
01/11/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	9,756.0000	9,329.0000	(4.377)	0	0	0
01/11/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	8,348.0000	7,966.0000	(4.576)	0	0	0
01/11/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	48,865.0000	49,939.0000	2.198	0	0	0
01/11/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	52,937.0000	54,057.0000	2.116	0	0	0
01/11/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	6,013.0000	5,714.0000	(4.973)	0	0	0
01/11/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	61,448.0000	62,651.0000	1.958	0	0	0
01/11/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	9,031.0000	8,626.0000	(4.485)	0	0	0
01/11/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	50,884.0000	51,982.0000	2.158	0	0	0
01/11/2006	R201	2007/08/02			Bond Future	7.9730	7.9480	(0.314)	0.0000	0.0000	0
01/11/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	46,376.0000	47,273.0000	1.934	0	0	0
01/11/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	17,166.0000	16,651.0000	(3.000)	0	0	0
01/11/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	13,572.0000	13,134.0000	(3.227)	0	0	0
01/11/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	65,265.0000	66,344.0000	1.653	0	0	0
01/11/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	9,295.0000	8,962.0000	(3.583)	0	0	0
01/11/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	12,005.0000	11,604.0000	(3.340)	0	0	0
01/11/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	53,596.0000	54,570.0000	1.817	0	0	0
01/11/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	57,381.0000	58,391.0000	1.760	0	0	0
01/11/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	12,770.0000	12,351.0000	(3.281)	0	0	0
01/11/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	55,474.0000	56,467.0000	1.790	0	0	0
01/11/2006	R203	2006/11/02			Bond Future	7.9500	7.9600	0.126	0.0000	0.0000	0
01/11/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	21,551.0000	20,823.0000	(3.378)	0	0	0
01/11/2006	R203	2006/11/02	8.25	Put	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
01/11/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	45,938.0000	45,209.0000	(1.587)	0	0	0
01/11/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	92,592.0000	93,320.0000	0.786	0	0	0
01/11/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	113,250.0000	113,979.0000	0.644	0	0	0
01/11/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	56,147.0000	55,419.0000	(1.297)	0	0	0
01/11/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	52,725.0000	53,454.0000	1.383	0	0	0
01/11/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	42,503.0000	41,774.0000	(1.715)	0	0	0
01/11/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	39,052.0000	38,323.0000	(1.867)	0	0	0
01/11/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	72,421.0000	73,149.0000	1.005	0	0	0
01/11/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	33,492.0000	34,221.0000	2.177	0	0	0
01/11/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	49,357.0000	48,628.0000	(1.477)	0	0	0
01/11/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	4,458.0000	3,408.0000	(23.553)	0	0	0
01/11/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	824.0000	502.0000	(39.078)	0	0	0
01/11/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	6.0000	0.0000	(100.000)	0	0	0
01/11/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	14,716.0000	15,438.0000	4.906	0	0	0
01/11/2006	R203	2007/02/01			Bond Future	7.9200	7.9290	0.114	0.0000	0.0000	0
01/11/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	89,088.0000	89,722.0000	0.712	0	0	0
01/11/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	69,688.0000	70,294.0000	0.870	0	0	0
01/11/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	582.0000	541.0000	(7.045)	0	0	0
01/11/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	1,708.0000	1,736.0000	1.639	0	0	0
01/11/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	156.0000	142.0000	(8.974)	0	0	0
01/11/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	5,982.0000	6,085.0000	1.722	0	0	0
01/11/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	43,153.0000	42,548.0000	(1.402)	0	0	0
01/11/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	109,263.0000	109,907.0000	0.589	0	0	0
01/11/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	29,367.0000	28,823.0000	(1.852)	0	0	0
01/11/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	2,081.0000	2,116.0000	1.682	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	46,116.0000	45,503.0000	(1.329)	0	0	0
01/11/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	34.0000	30.0000	(11.765)	0	0	0
01/11/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	2,520.0000	2,563.0000	1.706	0	0	0
01/11/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	907.0000	921.0000	1.544	0	0	0
01/11/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	51,517.0000	52,065.0000	1.064	0	0	0
01/11/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	49,129.0000	48,509.0000	(1.262)	0	0	0
01/11/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,780.0000	1,680.0000	(5.618)	0	0	0
01/11/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	58,395.0000	57,761.0000	(1.086)	0	0	0
01/11/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	12,267.0000	12,469.0000	1.647	0	0	0
01/11/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	35,338.0000	35,790.0000	1.279	0	0	0
01/11/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	18,002.0000	17,557.0000	(2.472)	0	0	0
01/11/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	4,523.0000	4,327.0000	(4.333)	0	0	0
01/11/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	9,718.0000	9,399.0000	(3.283)	0	0	0
01/11/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	52,184.0000	51,559.0000	(1.198)	0	0	0
01/11/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	22,047.0000	22,374.0000	1.483	0	0	0
01/11/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	277.0000	280.0000	1.083	0	0	0
01/11/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	74,238.0000	73,594.0000	(0.867)	0	0	0
01/11/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	1,392.0000	1,414.0000	1.580	0	0	0
01/11/2006	R203	2007/05/03			Bond Future	7.8870	7.8980	0.139	0.0000	0.0000	0
01/11/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	2,624.0000	2,680.0000	2.134	0	0	0
01/11/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	64,881.0000	64,156.0000	(1.117)	0	0	0
01/11/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	61,994.0000	61,277.0000	(1.157)	0	0	0
01/11/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	3,016.0000	3,080.0000	2.122	0	0	0
01/11/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	59,141.0000	58,432.0000	(1.199)	0	0	0
01/11/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	76,679.0000	75,930.0000	(0.977)	0	0	0
01/11/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	48,136.0000	47,470.0000	(1.384)	0	0	0
01/11/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	3,456.0000	3,528.0000	2.083	0	0	0
01/11/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	1,456.0000	1,488.0000	2.198	0	0	0
01/11/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	5,772.0000	5,887.0000	1.992	0	0	0
01/11/2006	R203	2007/08/02			Bond Future	7.8540	7.8680	0.178	0.0000	0.0000	0
01/11/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	5,121.0000	5,240.0000	2.324	0	0	0
01/11/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	5,670.0000	5,800.0000	2.293	0	0	0
01/11/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	66,052.0000	65,202.0000	(1.287)	0	0	0
01/11/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	68,734.0000	67,872.0000	(1.254)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	6,265.0000	6,408.0000	2.283	0	0	0
01/11/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	63,403.0000	62,565.0000	(1.322)	0	0	0
01/11/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	3,343.0000	3,426.0000	2.483	0	0	0
01/11/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	79,736.0000	78,838.0000	(1.126)	0	0	0
01/11/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	9,172.0000	9,368.0000	2.137	0	0	0
01/11/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	53,186.0000	52,401.0000	(1.476)	0	0	0
01/11/2006	R204	2006/11/02			Bond Future	7.9440	7.9400	(0.050)	0.0000	0.0000	0
01/11/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	77,210.0000	77,519.0000	0.400	0	0	0
01/11/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	1,263.0000	531.0000	(57.957)	0	0	0
01/11/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	76,517.0000	76,208.0000	(0.404)	0	0	0
01/11/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	5,572.0000	5,148.0000	(7.609)	0	0	0
01/11/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	35,056.0000	34,747.0000	(0.881)	0	0	0
01/11/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	52,539.0000	52,848.0000	0.588	0	0	0
01/11/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	50.0000	3.0000	(94.000)	0	0	0
01/11/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	120,202.0000	119,893.0000	(0.257)	0	0	0
01/11/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	15,169.0000	14,813.0000	(2.347)	0	0	0
01/11/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	98,073.0000	97,764.0000	(0.315)	0	0	0
01/11/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	45,327.0000	45,636.0000	0.682	0	0	0
01/11/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	48,942.0000	49,251.0000	0.631	0	0	0
01/11/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	41,693.0000	42,002.0000	0.741	0	0	0
01/11/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	55,516.0000	55,208.0000	(0.555)	0	0	0
01/11/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	23,243.0000	23,550.0000	1.321	0	0	0
01/11/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
01/11/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	59,678.0000	59,987.0000	0.518	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2006	R204	2007/02/01			Bond Future	7.9140	7.9090	(0.063)	0.0000	0.0000	0
01/11/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	24,249.0000	24,353.0000	0.429	0	0	0
01/11/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	8,391.0000	8,405.0000	0.167	0	0	0
01/11/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	40,706.0000	40,337.0000	(0.907)	0	0	0
01/11/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	17,706.0000	17,427.0000	(1.576)	0	0	0
01/11/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	80,711.0000	81,018.0000	0.380	0	0	0
01/11/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,113.0000	2,038.0000	(3.549)	0	0	0
01/11/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	75,198.0000	74,806.0000	(0.521)	0	0	0
01/11/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,990.0000	1,979.0000	(0.553)	0	0	0
01/11/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	14,754.0000	14,805.0000	0.346	0	0	0
01/11/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	58,798.0000	59,051.0000	0.430	0	0	0
01/11/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	95,271.0000	94,880.0000	(0.410)	0	0	0
01/11/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	4,598.0000	4,468.0000	(2.827)	0	0	0
01/11/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	815.0000	807.0000	(0.982)	0	0	0
01/11/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	27,392.0000	27,061.0000	(1.208)	0	0	0
01/11/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	116,553.0000	116,165.0000	(0.333)	0	0	0
01/11/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	64,926.0000	65,197.0000	0.417	0	0	0
01/11/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	52,808.0000	53,041.0000	0.441	0	0	0
01/11/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	294.0000	289.0000	(1.701)	0	0	0
01/11/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,667.0000	3,556.0000	(3.027)	0	0	0
01/11/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	10,896.0000	10,678.0000	(2.001)	0	0	0
01/11/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	36,141.0000	36,305.0000	0.454	0	0	0
01/11/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	5,139.0000	5,000.0000	(2.705)	0	0	0
01/11/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	5,737.0000	5,588.0000	(2.597)	0	0	0
01/11/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	55,784.0000	56,027.0000	0.436	0	0	0
01/11/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,316.0000	4,311.0000	(0.116)	0	0	0
01/11/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	56,816.0000	56,429.0000	(0.681)	0	0	0
01/11/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	49,875.0000	50,097.0000	0.445	0	0	0
01/11/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	6,396.0000	6,236.0000	(2.502)	0	0	0
01/11/2006	R204	2007/05/03			Bond Future	7.8850	7.8810	(0.051)	0.0000	0.0000	0
01/11/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	14,198.0000	14,042.0000	(1.099)	0	0	0
01/11/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	59,321.0000	59,468.0000	0.248	0	0	0
01/11/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	8,846.0000	8,729.0000	(1.323)	0	0	0
01/11/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	75,002.0000	75,187.0000	0.247	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	86,119.0000	86,328.0000	0.243	0	0	0
01/11/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	10,412.0000	10,282.0000	(1.249)	0	0	0
01/11/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	6,286.0000	6,192.0000	(1.495)	0	0	0
01/11/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	69,625.0000	69,798.0000	0.248	0	0	0
01/11/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	72,297.0000	72,476.0000	0.248	0	0	0
01/11/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	9,603.0000	9,480.0000	(1.281)	0	0	0
01/11/2006	R204	2007/08/02			Bond Future	7.8570	7.8540	(0.038)	0.0000	0.0000	0
01/11/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	65,909.0000	66,006.0000	0.147	0	0	0
01/11/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	19,277.0000	19,149.0000	(0.664)	0	0	0
01/11/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	10,118.0000	10,031.0000	(0.860)	0	0	0
01/11/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	91,043.0000	91,179.0000	0.149	0	0	0
01/11/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	13,231.0000	13,128.0000	(0.778)	0	0	0
01/11/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	80,638.0000	80,759.0000	0.150	0	0	0
01/11/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	15,051.0000	14,940.0000	(0.737)	0	0	0
01/11/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	75,601.0000	75,714.0000	0.149	0	0	0
01/11/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	78,104.0000	78,222.0000	0.151	0	0	0
01/11/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	14,118.0000	14,011.0000	(0.758)	0	0	0
01/11/2006	R207	2006/11/02			Bond Future	7.9040	7.8900	(0.177)	0.0000	0.0000	0
01/11/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	52,987.0000	51,893.0000	(2.065)	0	0	0
01/11/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	45,036.0000	46,130.0000	2.429	0	0	0
01/11/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	74,293.0000	73,198.0000	(1.474)	0	0	0
01/11/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	55,910.0000	57,005.0000	1.959	0	0	0
01/11/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	63,060.0000	64,155.0000	1.736	0	0	0
01/11/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	48,681.0000	49,775.0000	2.247	0	0	0
01/11/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	26,507.0000	27,601.0000	4.127	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	41,371.0000	42,466.0000	2.647	0	0	0
01/11/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	96,207.0000	95,113.0000	(1.137)	0	0	0
01/11/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	12,188.0000	11,044.0000	(9.386)	0	0	0
01/11/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	80,595.0000	81,689.0000	1.357	0	0	0
01/11/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	52,306.0000	53,400.0000	2.092	0	0	0
01/11/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	32,273.0000	31,179.0000	(3.390)	0	0	0
01/11/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	58.0000	8.0000	(86.207)	0	0	0
01/11/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	329.0000	39.0000	(88.146)	0	0	0
01/11/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	7,787.0000	8,590.0000	10.312	0	0	0
01/11/2006	R207	2007/02/01			Bond Future	7.8740	7.8580	(0.203)	0.0000	0.0000	0
01/11/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	65,626.0000	66,786.0000	1.768	0	0	0
01/11/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	1,986.0000	1,828.0000	(7.956)	0	0	0
01/11/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	2,445.0000	2,554.0000	4.458	0	0	0
01/11/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	52,501.0000	53,585.0000	2.065	0	0	0
01/11/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	865.0000	784.0000	(9.364)	0	0	0
01/11/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	52,524.0000	51,392.0000	(2.155)	0	0	0
01/11/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	2,407.0000	2,223.0000	(7.644)	0	0	0
01/11/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	71,982.0000	70,781.0000	(1.668)	0	0	0
01/11/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	34,316.0000	35,206.0000	2.594	0	0	0
01/11/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	849.0000	889.0000	4.711	0	0	0
01/11/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	49,313.0000	50,370.0000	2.143	0	0	0
01/11/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	2,900.0000	2,688.0000	(7.310)	0	0	0
01/11/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	1,327.0000	1,212.0000	(8.666)	0	0	0
01/11/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	46,176.0000	47,205.0000	2.228	0	0	0
01/11/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	5,759.0000	5,407.0000	(6.112)	0	0	0
01/11/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	59,004.0000	60,130.0000	1.908	0	0	0
01/11/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	55,734.0000	56,840.0000	1.984	0	0	0
01/11/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	1,628.0000	1,493.0000	(8.292)	0	0	0
01/11/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	5,898.0000	6,139.0000	4.086	0	0	0
01/11/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	35,499.0000	34,498.0000	(2.820)	0	0	0
01/11/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	115,097.0000	113,858.0000	(1.076)	0	0	0
01/11/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	243.0000	255.0000	4.938	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	93,024.0000	91,794.0000	(1.322)	0	0	0
01/11/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	82,403.0000	83,614.0000	1.470	0	0	0
01/11/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	57.0000	59.0000	3.509	0	0	0
01/11/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	265.0000	235.0000	(11.321)	0	0	0
01/11/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	11,954.0000	11,382.0000	(4.785)	0	0	0
01/11/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	21,805.0000	21,000.0000	(3.692)	0	0	0
01/11/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	21,655.0000	22,325.0000	3.094	0	0	0
01/11/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	12,125.0000	12,562.0000	3.604	0	0	0
01/11/2006	R207	2007/05/03			Bond Future	7.8470	7.8320	(0.191)	0.0000	0.0000	0
01/11/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	72,730.0000	73,736.0000	1.383	0	0	0
01/11/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	3,065.0000	2,917.0000	(4.829)	0	0	0
01/11/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	3,973.0000	3,791.0000	(4.581)	0	0	0
01/11/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	1,765.0000	1,669.0000	(5.439)	0	0	0
01/11/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	3,494.0000	3,330.0000	(4.694)	0	0	0
01/11/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	85,168.0000	86,227.0000	1.243	0	0	0
01/11/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	69,679.0000	70,669.0000	1.421	0	0	0
01/11/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	66,658.0000	67,631.0000	1.460	0	0	0
01/11/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	6,457.0000	6,195.0000	(4.058)	0	0	0
01/11/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	54,956.0000	55,849.0000	1.625	0	0	0
01/11/2006	R207	2007/08/02			Bond Future	7.8210	7.8070	(0.179)	0.0000	0.0000	0
01/11/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	70,533.0000	71,393.0000	1.219	0	0	0
01/11/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	5,918.0000	5,725.0000	(3.261)	0	0	0
01/11/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	73,377.0000	74,252.0000	1.192	0	0	0
01/11/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	6,539.0000	6,331.0000	(3.181)	0	0	0
01/11/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	76,252.0000	77,141.0000	1.166	0	0	0
01/11/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	5,347.0000	5,168.0000	(3.348)	0	0	0
01/11/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	88,007.0000	88,947.0000	1.068	0	0	0
01/11/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	3,497.0000	3,369.0000	(3.660)	0	0	0
01/11/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	59,523.0000	60,315.0000	1.331	0	0	0
01/11/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	9,571.0000	9,295.0000	(2.884)	0	0	0
01/11/2006	TRT1	2007/02/01			Index Future	244.9300	245.1390	0.085	0.0000	0.0000	500
01/11/2006	TRT1	2007/02/01	243.60	Call	Index Future	31,814.0000	32,933.0000	3.517	0	0	0
01/11/2006	TRT1	2007/02/01	243.60	Put	Index Future	18,514.0000	17,543.0000	(5.245)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2006	TRTI 2006/11/02			Index Future	240.0200	240.2270	0.086	0.0000	0.0000	0
<b>Grand Total:</b>										<b>2,754</b>