

Derivatives High/Low Report

High/Low for 03/05/2006

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
03/05/2006	GOVI 2006/05/04			jGovi	241.7530	241.7940	0.017	0.0000	0.0000	0
03/05/2006	GOVI 2006/05/04	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
03/05/2006	GOVI 2006/05/04	230.00	Call	jGovi	117,530.0000	117,940.0000	0.349	0	0	0
03/05/2006	GOVI 2006/08/03			jGovi	246.0250	246.0630	0.015	0.0000	0.0000	561
03/05/2006	GOVI 2006/08/03	230.00	Call	jGovi	160,264.0000	160,643.0000	0.236	0	0	0
03/05/2006	GOVI 2006/08/03	230.00	Put	jGovi	14.0000	13.0000	(7.143)	0	0	0
03/05/2006	GOVI 2006/11/02			jGovi	250.4910	250.4960	0.002	0.0000	0.0000	301
03/05/2006	GOVI 2006/11/02	230.00	Put	jGovi	34.0000	33.0000	(2.941)	0	0	0
03/05/2006	GOVI 2006/11/02	230.00	Call	jGovi	204,944.0000	204,993.0000	0.024	0	0	0
03/05/2006	GOVI 2007/02/01			jGovi	254.9750	254.9530	(0.009)	0.0000	0.0000	0
03/05/2006	GOVI 2007/02/01	230.00	Call	jGovi	249,776.0000	249,556.0000	(0.088)	0	0	0
03/05/2006	GOVI 2007/02/01	230.00	Put	jGovi	26.0000	26.0000	-	0	0	0
03/05/2006	J153 2010/08/31			jSwap	7.1930	7.1870	(0.083)	0.0000	0.0000	0
03/05/2006	J157 2015/09/15			jSwap	7.4240	7.4240	-	0.0000	0.0000	0
03/05/2006	J186 2026/12/21			jSwap	7.1400	7.1340	(0.084)	0.0000	0.0000	0
03/05/2006	J194 2008/02/28			jSwap	7.1230	7.1170	(0.084)	0.0000	0.0000	0
03/05/2006	J201 2014/12/22			jSwap	7.3940	7.3880	(0.081)	0.0000	0.0000	0

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03/05/2006	J203	2017/09/15			jSwap	7.4180	7.4180	-	0.0000	0.0000	0
03/05/2006	J204	2018/12/21			jSwap	7.4110	7.4110	-	0.0000	0.0000	0
03/05/2006	J207	2020/01/15			jSwap	7.3960	7.3960	-	0.0000	0.0000	0
03/05/2006	JBAR	2005/12/21			jBar	7.0790	7.0790	-	0.0000	0.0000	0
03/05/2006	JFRA	2006/05/04			jFra	7.0860	7.0820	(0.056)	0.0000	0.0000	0
03/05/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	234.0000	209.0000	(10.684)	0	0	0
03/05/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	23.0000	9.0000	(60.870)	0	0	0
03/05/2006	JFRA	2006/08/03			jFra	7.1120	7.1230	0.155	0.0000	0.0000	0
03/05/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	566.0000	551.0000	(2.650)	0	0	0
03/05/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	840.0000	852.0000	1.429	0	0	0
03/05/2006	JFRA	2006/11/02			jFra	7.1530	7.1510	(0.028)	0.0000	0.0000	0
03/05/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	851.0000	851.0000	-	0	0	0
03/05/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,226.0000	1,221.0000	(0.408)	0	0	0
03/05/2006	JFRA	2007/02/01			jFra	7.2180	7.2190	0.014	0.0000	0.0000	500
03/05/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,636.0000	1,633.0000	(0.183)	0	0	0
03/05/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	946.0000	944.0000	(0.211)	0	0	0
03/05/2006	JFRA	2007/05/03			jFra	7.2690	7.2760	0.096	0.0000	0.0000	0
03/05/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,779.0000	1,767.0000	(0.675)	0	0	0
03/05/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,213.0000	1,218.0000	0.412	0	0	0
03/05/2006	JFRA	2007/08/02			jFra	7.3290	7.3330	0.055	0.0000	0.0000	0
03/05/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,870.0000	1,863.0000	(0.374)	0	0	0
03/05/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,451.0000	1,454.0000	0.207	0	0	0
03/05/2006	JFRA	2007/11/01			jFra	7.3970	7.4050	0.108	0.0000	0.0000	0
03/05/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,036.0000	2,023.0000	(0.639)	0	0	0

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03/05/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,764.0000	1,773.0000	0.510	0	0	0
03/05/2006	JFRA	2008/02/07			jFra	7.4510	7.4550	0.054	0.0000	0.0000	0
03/05/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	26,583.0000	26,560.0000	(0.087)	0	0	0
03/05/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,484.0000	26,466.0000	(0.068)	0	0	0
03/05/2006	JN02	2006/05/04			jNote	7.2460	7.2500	0.055	0.0000	0.0000	0
03/05/2006	JN02	2006/05/04	7.25	Call	Option on jNote	1,468.0000	1,066.0000	(27.384)	0	0	0
03/05/2006	JN02	2006/05/04	7.25	Put	Option on jNote	1,485.0000	1,022.0000	(31.178)	0	0	0
03/05/2006	JN02	2006/08/03			jNote	7.3050	7.3050	-	0.0000	0.0000	0
03/05/2006	JN02	2006/08/03	7.25	Put	Option on jNote	9,561.0000	9,507.0000	(0.565)	0	0	0
03/05/2006	JN02	2006/08/03	7.25	Call	Option on jNote	10,582.0000	10,528.0000	(0.510)	0	0	0
03/05/2006	JN02	2006/11/02			jNote	7.3640	7.3600	(0.054)	0.0000	0.0000	0
03/05/2006	JN02	2006/11/02	7.25	Call	Option on jNote	15,230.0000	15,153.0000	(0.506)	0	0	0
03/05/2006	JN02	2006/11/02	7.25	Put	Option on jNote	13,114.0000	13,112.0000	(0.015)	0	0	0
03/05/2006	JN05	2006/05/04			jNote	7.4910	7.4810	(0.133)	0.0000	0.0000	0
03/05/2006	JN05	2006/05/04	7.25	Put	Option on jNote	4.0000	0.0000	(100.000)	0	0	0
03/05/2006	JN05	2006/05/04	7.25	Call	Option on jNote	10,012.0000	9,594.0000	(4.175)	0	0	0
03/05/2006	JN05	2006/08/03			jNote	7.5280	7.5160	(0.159)	0.0000	0.0000	0
03/05/2006	JN05	2006/08/03	7.25	Call	Option on jNote	16,815.0000	16,435.0000	(2.260)	0	0	0
03/05/2006	JN05	2006/08/03	7.25	Put	Option on jNote	5,283.0000	5,398.0000	2.177	0	0	0
03/05/2006	JN05	2006/11/02			jNote	7.5630	7.5490	(0.185)	0.0000	0.0000	0
03/05/2006	JN05	2006/11/02	7.25	Put	Option on jNote	8,526.0000	8,701.0000	2.053	0	0	0
03/05/2006	JN05	2006/11/02	7.25	Call	Option on jNote	21,496.0000	21,094.0000	(1.870)	0	0	0
03/05/2006	JN10	2006/05/04			jNote	7.5810	7.5750	(0.079)	0.0000	0.0000	0
03/05/2006	JN10	2006/05/04	7.25	Call	Option on jNote	23,130.0000	22,722.0000	(1.764)	0	0	0
03/05/2006	JN10	2006/05/04	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
03/05/2006	JN10	2006/08/03			jNote	7.5960	7.5920	(0.053)	0.0000	0.0000	0
03/05/2006	JN10	2006/08/03	7.25	Put	Option on jNote	2,205.0000	2,217.0000	0.544	0	0	0

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03/05/2006	JN10	2006/08/03	7.25	Call	Option on jNote	26,353.0000	26,097.0000	(0.971)	0	0	0
03/05/2006	JN10	2006/11/02			jNote	7.6110	7.6070	(0.053)	0.0000	0.0000	0
03/05/2006	JN10	2006/11/02	7.25	Call	Option on jNote	30,022.0000	29,791.0000	(0.769)	0	0	0
03/05/2006	JN10	2006/11/02	7.25	Put	Option on jNote	4,857.0000	4,893.0000	0.741	0	0	0
03/05/2006	JROD	2006/05/31			jRod	6.8240	6.8210	(0.044)	0.0000	0.0000	0
03/05/2006	JROD	2006/06/30			jRod	6.9270	6.9230	(0.058)	0.0000	0.0000	0
03/05/2006	JROD	2006/07/31			jRod	7.0650	7.0600	(0.071)	0.0000	0.0000	0
03/05/2006	JROD	2006/08/31			jRod	7.0040	7.0010	(0.043)	0.0000	0.0000	0
03/05/2006	R153	2006/05/04			Bond Future	7.1960	7.1900	(0.083)	0.0000	0.0000	14
03/05/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	2,486.0000	2,539.0000	2.132	0	0	0
03/05/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	8,116.0000	7,868.0000	(3.056)	0	0	0
03/05/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	262.0000	68.0000	(74.046)	0	0	10
03/05/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	22,573.0000	22,820.0000	1.094	0	0	0
03/05/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	32,585.0000	32,832.0000	0.758	0	0	0
03/05/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	81,069.0000	81,316.0000	0.305	0	0	0
03/05/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	71,578.0000	71,825.0000	0.345	0	0	0
03/05/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	12,453.0000	12,701.0000	1.991	0	0	0
03/05/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	18,568.0000	18,320.0000	(1.336)	0	0	0
03/05/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	20
03/05/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	42,490.0000	42,737.0000	0.581	0	0	0
03/05/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	61,985.0000	62,232.0000	0.398	0	0	0

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03/05/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	52,289.0000	52,537.0000	0.474	0	0	0
03/05/2006	R153	2006/08/03			Bond Future	7.1930	7.1870	(0.083)	0.0000	0.0000	744
03/05/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	8,453.0000	8,544.0000	1.077	0	0	0
03/05/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	6,235.0000	6,092.0000	(2.294)	0	0	0
03/05/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	11,218.0000	11,029.0000	(1.685)	0	0	0
03/05/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	3,668.0000	3,713.0000	1.227	0	0	0
03/05/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	15,104.0000	15,241.0000	0.907	0	0	0
03/05/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	40,678.0000	40,892.0000	0.526	0	0	0
03/05/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	375.0000	355.0000	(5.333)	0	0	0
03/05/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	23,038.0000	23,212.0000	0.755	0	0	0
03/05/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	1,583.0000	1,523.0000	(3.790)	0	0	0
03/05/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	771.0000	737.0000	(4.410)	0	0	0
03/05/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	40.0000	37.0000	(7.500)	0	0	0
03/05/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	67,904.0000	68,135.0000	0.340	0	0	0
03/05/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	80.0000	75.0000	(6.250)	0	0	0
03/05/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	58,851.0000	59,079.0000	0.387	0	0	0
03/05/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	173.0000	163.0000	(5.780)	0	0	0
03/05/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	31,699.0000	31,898.0000	0.628	0	0	0
03/05/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	49,757.0000	49,981.0000	0.450	0	0	0
03/05/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	3,218.0000	3,121.0000	(3.014)	0	0	100
03/05/2006	R153	2006/11/02			Bond Future	7.1830	7.1810	(0.028)	0.0000	0.0000	0
03/05/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	9,066.0000	9,004.0000	(0.684)	0	0	0
03/05/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	11,521.0000	11,533.0000	0.104	0	0	0
03/05/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	13,206.0000	13,137.0000	(0.522)	0	0	0
03/05/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	6,467.0000	6,471.0000	0.062	0	0	0
03/05/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	40,239.0000	40,287.0000	0.119	0	0	0
03/05/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,300.0000	1,280.0000	(1.538)	0	0	0
03/05/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	48,413.0000	48,466.0000	0.109	0	0	0
03/05/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	1,886.0000	1,860.0000	(1.379)	0	0	100
03/05/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	56,697.0000	56,755.0000	0.102	0	0	0
03/05/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	24,681.0000	24,713.0000	0.130	0	0	0
03/05/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	6,106.0000	6,054.0000	(0.852)	0	0	0
03/05/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	17,667.0000	17,689.0000	0.125	0	0	0
03/05/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	19,064.0000	18,989.0000	(0.393)	0	0	0

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03/05/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	3,040.0000	3,039.0000	(0.033)	0	0	0
03/05/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	460.0000	451.0000	(1.957)	0	0	0
03/05/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	73,348.0000	73,412.0000	0.087	0	0	0
03/05/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	65,021.0000	65,082.0000	0.094	0	0	0
03/05/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	2,769.0000	2,736.0000	(1.192)	0	0	0
03/05/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,091.0000	1,089.0000	(0.183)	0	0	0
03/05/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	26,491.0000	26,415.0000	(0.287)	0	0	0
03/05/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	910.0000	894.0000	(1.758)	0	0	0
03/05/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	642.0000	630.0000	(1.869)	0	0	0
03/05/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	32,278.0000	32,318.0000	0.124	0	0	0
03/05/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	4,103.0000	4,061.0000	(1.024)	0	0	0
03/05/2006	R153	2007/02/01			Bond Future	7.1830	7.1850	0.028	0.0000	0.0000	0
03/05/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	12,148.0000	12,156.0000	0.066	0	0	0
03/05/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	9,594.0000	9,543.0000	(0.532)	0	0	0
03/05/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	14,446.0000	14,386.0000	(0.415)	0	0	0
03/05/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	15,902.0000	15,919.0000	0.107	0	0	0
03/05/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,902.0000	1,894.0000	(0.421)	0	0	0
03/05/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,987.0000	2,960.0000	(0.904)	0	0	0
03/05/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	70,277.0000	70,200.0000	(0.110)	0	0	0
03/05/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	2,306.0000	2,298.0000	(0.347)	0	0	0
03/05/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	62,683.0000	62,606.0000	(0.123)	0	0	0
03/05/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	9,358.0000	9,359.0000	0.011	0	0	0
03/05/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	20,183.0000	20,116.0000	(0.332)	0	0	0
03/05/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	20,749.0000	20,778.0000	0.140	0	0	0
03/05/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,756.0000	5,716.0000	(0.695)	0	0	0
03/05/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	26,747.0000	26,789.0000	0.157	0	0	0
03/05/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	26,530.0000	26,458.0000	(0.271)	0	0	0
03/05/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	7,255.0000	7,252.0000	(0.041)	0	0	0
03/05/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	33,305.0000	33,230.0000	(0.225)	0	0	0
03/05/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	5,658.0000	5,652.0000	(0.106)	0	0	0
03/05/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,827.0000	2,819.0000	(0.283)	0	0	0
03/05/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	55,134.0000	55,056.0000	(0.141)	0	0	0
03/05/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,531.0000	3,522.0000	(0.255)	0	0	0
03/05/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,454.0000	4,447.0000	(0.157)	0	0	0
03/05/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	40,396.0000	40,320.0000	(0.188)	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
03/05/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	47,692.0000	47,615.0000	(0.161)	0	0	0
03/05/2006	R157	2006/05/04			Bond Future	7.4110	7.4100	(0.013)	7.4000	7.4000	14
03/05/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	115
03/05/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	106,473.0000	106,557.0000	0.079	0	0	0
03/05/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	68,037.0000	68,121.0000	0.123	0	0	0
03/05/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	35,037.0000	34,953.0000	(0.240)	0	0	0
03/05/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	87,446.0000	87,530.0000	0.096	0	0	0
03/05/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	28,041.0000	28,125.0000	0.300	0	0	0
03/05/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	7,614.0000	7,547.0000	(0.880)	0	0	50
03/05/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	178.0000	28.0000	(84.270)	0	0	0
03/05/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	5.0000	0.0000	(100.000)	0	0	0
03/05/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	143,418.0000	143,502.0000	0.059	0	0	0
03/05/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	125,128.0000	125,212.0000	0.067	0	0	0
03/05/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	48,239.0000	48,323.0000	0.174	0	0	0
03/05/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	13,592.0000	13,503.0000	(0.655)	0	0	0
03/05/2006	R157	2006/08/03			Bond Future	7.4180	7.4180	-	0.0000	0.0000	115
03/05/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	67,070.0000	67,042.0000	(0.042)	0	0	0
03/05/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,133.0000	1,105.0000	(2.471)	0	0	0
03/05/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	139,771.0000	139,769.0000	(0.001)	0	0	0
03/05/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	121,899.0000	121,896.0000	(0.002)	0	0	0
03/05/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	33.0000	31.0000	(6.061)	0	0	0
03/05/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	194.0000	186.0000	(4.124)	0	0	0
03/05/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	32,674.0000	32,607.0000	(0.205)	0	0	0
03/05/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	5,846.0000	5,779.0000	(1.146)	0	0	100
03/05/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	103,746.0000	103,739.0000	(0.007)	0	0	0
03/05/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	79.0000	76.0000	(3.797)	0	0	0
03/05/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	12,016.0000	11,936.0000	(0.666)	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
03/05/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	85,399.0000	85,384.0000	(0.018)	0	0	0
03/05/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	471.0000	456.0000	(3.185)	0	0	0
03/05/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	2,766.0000	2,722.0000	(1.591)	0	0	0
03/05/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	22,326.0000	22,254.0000	(0.322)	0	0	0
03/05/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	8,481.0000	8,410.0000	(0.837)	0	0	0
03/05/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	18,708.0000	18,627.0000	(0.433)	0	0	0
03/05/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	49,207.0000	49,160.0000	(0.096)	0	0	0
03/05/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	37,554.0000	37,511.0000	(0.115)	0	0	0
03/05/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	2,633.0000	2,587.0000	(1.747)	0	0	0
03/05/2006	R157	2006/11/02			Bond Future	7.4220	7.4240	0.027	0.0000	0.0000	0
03/05/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	57,826.0000	57,941.0000	0.199	0	0	0
03/05/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	196.0000	193.0000	(1.531)	0	0	0
03/05/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	170,583.0000	170,420.0000	(0.096)	0	0	0
03/05/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	410.0000	405.0000	(1.220)	0	0	0
03/05/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	153,906.0000	153,741.0000	(0.107)	0	0	0
03/05/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	2,731.0000	2,686.0000	(1.648)	0	0	0
03/05/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	670.0000	662.0000	(1.194)	0	0	0
03/05/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,100.0000	1,090.0000	(0.909)	0	0	0
03/05/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	52,594.0000	52,421.0000	(0.329)	0	0	0
03/05/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	2,844.0000	2,829.0000	(0.527)	0	0	117
03/05/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	41,210.0000	41,289.0000	0.192	0	0	0
03/05/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	6,946.0000	6,866.0000	(1.152)	0	0	0
03/05/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	7,431.0000	7,418.0000	(0.175)	0	0	0
03/05/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	85,496.0000	85,322.0000	(0.204)	0	0	0
03/05/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	68,693.0000	68,518.0000	(0.255)	0	0	0
03/05/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	4,607.0000	4,592.0000	(0.326)	0	0	0
03/05/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	119,844.0000	119,674.0000	(0.142)	0	0	0
03/05/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,763.0000	1,751.0000	(0.681)	0	0	0
03/05/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	102,632.0000	102,460.0000	(0.168)	0	0	0
03/05/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	136,953.0000	136,786.0000	(0.122)	0	0	0
03/05/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	11,833.0000	11,829.0000	(0.034)	0	0	158
03/05/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	28,068.0000	28,110.0000	0.150	0	0	0
03/05/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	14,237.0000	14,119.0000	(0.829)	0	0	0
03/05/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	37,707.0000	37,543.0000	(0.435)	0	0	0
03/05/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	24,710.0000	24,563.0000	(0.595)	0	0	0

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03/05/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	18,498.0000	18,511.0000	0.070	0	0	0
03/05/2006	R157	2007/02/01			Bond Future	7.4330	7.4370	0.054	0.0000	0.0000	0
03/05/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	9,886.0000	9,909.0000	0.233	0	0	0
03/05/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	12,059.0000	11,924.0000	(1.119)	0	0	0
03/05/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	46,309.0000	46,485.0000	0.380	0	0	0
03/05/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	43,056.0000	42,807.0000	(0.578)	0	0	0
03/05/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	13,574.0000	13,613.0000	0.287	0	0	0
03/05/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	56,770.0000	56,498.0000	(0.479)	0	0	0
03/05/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	18,680.0000	18,742.0000	0.332	0	0	0
03/05/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	34,575.0000	34,707.0000	0.382	0	0	0
03/05/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	25,579.0000	25,672.0000	0.364	0	0	0
03/05/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	71,555.0000	71,266.0000	(0.404)	0	0	0
03/05/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	30,779.0000	30,561.0000	(0.708)	0	0	0
03/05/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	20,236.0000	20,057.0000	(0.885)	0	0	0
03/05/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	87,021.0000	86,722.0000	(0.344)	0	0	0
03/05/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	2,200.0000	2,197.0000	(0.136)	0	0	0
03/05/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	166,967.0000	166,653.0000	(0.188)	0	0	0
03/05/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,384.0000	1,381.0000	(0.217)	0	0	0
03/05/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	2,923.0000	2,922.0000	(0.034)	0	0	0
03/05/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	135,140.0000	134,827.0000	(0.232)	0	0	0
03/05/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	151,253.0000	150,939.0000	(0.208)	0	0	0
03/05/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	118,987.0000	118,677.0000	(0.261)	0	0	0
03/05/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	7,221.0000	7,234.0000	0.180	0	0	0
03/05/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	3,921.0000	3,922.0000	0.026	0	0	0
03/05/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	102,899.0000	102,593.0000	(0.297)	0	0	0
03/05/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	5,302.0000	5,308.0000	0.113	0	0	0
03/05/2006	R186	2006/05/04			Bond Future	7.1750	7.1700	(0.070)	0.0000	0.0000	34
03/05/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	10,465.0000	10,791.0000	3.115	0	0	0
03/05/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	162,109.0000	162,783.0000	0.416	0	0	0
03/05/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	415.0000	68.0000	(83.614)	0	0	0
03/05/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	95,738.0000	95,064.0000	(0.704)	0	0	0
03/05/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	133,884.0000	134,557.0000	0.503	0	0	0

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03/05/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	104,612.0000	105,286.0000	0.644	0	0	0
03/05/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	59,135.0000	58,461.0000	(1.140)	0	0	0
03/05/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	189,332.0000	190,006.0000	0.356	0	0	0
03/05/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	23,894.0000	23,218.0000	(2.829)	0	0	0
03/05/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	42,745.0000	43,419.0000	1.577	0	0	0
03/05/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	215,596.0000	216,270.0000	0.313	0	0	0
03/05/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	74,249.0000	74,923.0000	0.908	0	0	0
03/05/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
03/05/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R186	2006/08/03			Bond Future	7.1750	7.1700	(0.070)	0.0000	0.0000	30
03/05/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	1,690.0000	1,611.0000	(4.675)	0	0	0
03/05/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	35,497.0000	34,949.0000	(1.544)	0	0	0
03/05/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	11,778.0000	11,899.0000	1.027	0	0	0
03/05/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	62,007.0000	61,368.0000	(1.031)	0	0	0
03/05/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	105,607.0000	106,198.0000	0.560	0	0	0
03/05/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	3,310.0000	3,340.0000	0.906	0	0	0
03/05/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	77,609.0000	78,132.0000	0.674	0	0	0
03/05/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	28,230.0000	28,497.0000	0.946	0	0	0
03/05/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
03/05/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	51,071.0000	51,483.0000	0.807	0	0	0
03/05/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	214,287.0000	214,955.0000	0.312	0	0	0
03/05/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	8,622.0000	8,365.0000	(2.981)	0	0	0
03/05/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	239,502.0000	240,171.0000	0.279	0	0	0
03/05/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
03/05/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	3,864.0000	3,717.0000	(3.804)	0	0	0
03/05/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	32.0000	29.0000	(9.375)	0	0	0
03/05/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	18,252.0000	17,849.0000	(2.208)	0	0	0
03/05/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	188,184.0000	188,850.0000	0.354	0	0	0
03/05/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	140.0000	130.0000	(7.143)	0	0	0

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03/05/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	526.0000	494.0000	(6.084)	0	0	0
03/05/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	161,217.0000	161,875.0000	0.408	0	0	0
03/05/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	133,538.0000	134,176.0000	0.478	0	0	0
03/05/2006	R186	2006/11/02			Bond Future	7.1710	7.1670	(0.056)	0.0000	0.0000	0
03/05/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	66,995.0000	66,525.0000	(0.702)	0	0	0
03/05/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	20,911.0000	21,041.0000	0.622	0	0	0
03/05/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	43,924.0000	43,522.0000	(0.915)	0	0	0
03/05/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	9,272.0000	9,333.0000	0.658	0	0	0
03/05/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	27,905.0000	27,584.0000	(1.150)	0	0	0
03/05/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	2,917.0000	2,936.0000	0.651	0	0	0
03/05/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	38,342.0000	38,553.0000	0.550	0	0	0
03/05/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	110,459.0000	110,865.0000	0.368	0	0	0
03/05/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	10,774.0000	10,598.0000	(1.634)	0	0	0
03/05/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	84,540.0000	84,895.0000	0.420	0	0	0
03/05/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	17,409.0000	17,167.0000	(1.390)	0	0	0
03/05/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	96,668.0000	96,155.0000	(0.531)	0	0	0
03/05/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	6,715.0000	6,589.0000	(1.876)	0	0	0
03/05/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	136,076.0000	136,531.0000	0.334	0	0	0
03/05/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	60,089.0000	60,378.0000	0.481	0	0	0
03/05/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	162,184.0000	162,672.0000	0.301	0	0	0
03/05/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	3,416.0000	3,338.0000	(2.283)	0	0	0
03/05/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	300.0000	289.0000	(3.667)	0	0	0
03/05/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	213,774.0000	214,295.0000	0.244	0	0	0
03/05/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,624.0000	1,580.0000	(2.709)	0	0	0
03/05/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	188,206.0000	188,715.0000	0.270	0	0	0
03/05/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	722.0000	699.0000	(3.186)	0	0	0
03/05/2006	R186	2007/02/01			Bond Future	7.1690	7.1660	(0.042)	0.0000	0.0000	0
03/05/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	47,230.0000	47,375.0000	0.307	0	0	0
03/05/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	72,731.0000	72,390.0000	(0.469)	0	0	0
03/05/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	116,773.0000	117,034.0000	0.224	0	0	0
03/05/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	18,669.0000	18,501.0000	(0.900)	0	0	0
03/05/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	26,054.0000	25,847.0000	(0.795)	0	0	0
03/05/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	13,484.0000	13,349.0000	(1.001)	0	0	0
03/05/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	92,176.0000	92,404.0000	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
03/05/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	36,606.0000	36,355.0000	(0.686)	0	0	0
03/05/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	140,380.0000	140,678.0000	0.212	0	0	0
03/05/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	213,957.0000	214,325.0000	0.172	0	0	0
03/05/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	15,716.0000	15,771.0000	0.350	0	0	0
03/05/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	164,740.0000	165,069.0000	0.200	0	0	0
03/05/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,582.0000	1,553.0000	(1.833)	0	0	0
03/05/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	68,689.0000	68,878.0000	0.275	0	0	0
03/05/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	2,862.0000	2,817.0000	(1.572)	0	0	0
03/05/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	189,388.0000	189,739.0000	0.185	0	0	0
03/05/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	4,984.0000	4,917.0000	(1.344)	0	0	0
03/05/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	8,356.0000	8,258.0000	(1.173)	0	0	0
03/05/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	51,533.0000	51,235.0000	(0.578)	0	0	0
03/05/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	7,076.0000	7,100.0000	0.339	0	0	0
03/05/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	99,825.0000	99,454.0000	(0.372)	0	0	0
03/05/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	28,957.0000	29,056.0000	0.342	0	0	0
03/05/2006	R194	2006/05/04			Bond Future	7.1060	7.1000	(0.084)	0.0000	0.0000	55
03/05/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	32,036.0000	32,140.0000	0.325	0	0	0
03/05/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,170.0000	6,067.0000	(1.669)	0	0	0
03/05/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,532.0000	10,429.0000	(0.978)	0	0	0
03/05/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	27,883.0000	27,986.0000	0.369	0	0	0
03/05/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	23,706.0000	23,810.0000	0.439	0	0	0
03/05/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	19,508.0000	19,611.0000	0.528	0	0	0
03/05/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	11,041.0000	11,145.0000	0.942	0	0	0
03/05/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	14,918.0000	14,814.0000	(0.697)	0	0	0
03/05/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	6,773.0000	6,877.0000	1.536	0	0	0
03/05/2006	R194	2006/05/04	7.50	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
03/05/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	15,286.0000	15,390.0000	0.680	0	0	0
03/05/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	2,485.0000	2,586.0000	4.064	0	0	0
03/05/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
03/05/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	1,841.0000	1,730.0000	(6.029)	0	0	0
03/05/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	9.0000	1.0000	(88.889)	0	0	0
03/05/2006	R194	2006/08/03			Bond Future	7.0840	7.0780	(0.085)	0.0000	0.0000	55
03/05/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,362.0000	17,447.0000	0.490	0	0	0
03/05/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	93.0000	88.0000	(5.376)	0	0	0
03/05/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	24,563.0000	24,652.0000	0.362	0	0	0
03/05/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	30.0000	27.0000	(10.000)	0	0	0
03/05/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	20,950.0000	21,038.0000	0.420	0	0	0
03/05/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	7,140.0000	7,199.0000	0.826	0	0	0
03/05/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
03/05/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,261.0000	3,195.0000	(2.024)	0	0	0
03/05/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
03/05/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	481.0000	462.0000	(3.950)	0	0	0
03/05/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	934.0000	903.0000	(3.319)	0	0	0
03/05/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	28,173.0000	28,263.0000	0.319	0	0	0
03/05/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	13,855.0000	13,933.0000	0.563	0	0	0
03/05/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	256.0000	244.0000	(4.688)	0	0	0
03/05/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	2,001.0000	2,026.0000	1.249	0	0	0
03/05/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	5,632.0000	5,551.0000	(1.438)	0	0	0
03/05/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	10,393.0000	10,463.0000	0.674	0	0	0
03/05/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	612.0000	621.0000	1.471	0	0	0
03/05/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	4,273.0000	4,316.0000	1.006	0	0	0
03/05/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	1,790.0000	1,743.0000	(2.626)	0	0	0
03/05/2006	R194	2006/11/02			Bond Future	7.0360	7.0410	0.071	0.0000	0.0000	0
03/05/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	256.0000	256.0000	-	0	0	0
03/05/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	7,343.0000	7,392.0000	0.667	0	0	0
03/05/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	518.0000	505.0000	(2.510)	0	0	0
03/05/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,181.0000	5,218.0000	0.714	0	0	0
03/05/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	10,109.0000	10,168.0000	0.584	0	0	0
03/05/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1,548.0000	1,521.0000	(1.744)	0	0	0
03/05/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	79.0000	76.0000	(3.797)	0	0	0

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03/05/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,521.0000	3,546.0000	0.710	0	0	0
03/05/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	13,253.0000	13,316.0000	0.475	0	0	0
03/05/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	3,065.0000	3,026.0000	(1.272)	0	0	0
03/05/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	7,537.0000	7,482.0000	(0.730)	0	0	0
03/05/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,680.0000	1,688.0000	0.476	0	0	0
03/05/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
03/05/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,188.0000	1,192.0000	0.337	0	0	0
03/05/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	10,181.0000	10,122.0000	(0.580)	0	0	0
03/05/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	5,125.0000	5,077.0000	(0.937)	0	0	0
03/05/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,418.0000	2,433.0000	0.620	0	0	0
03/05/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	18,578.0000	18,515.0000	(0.339)	0	0	0
03/05/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	478.0000	478.0000	-	0	0	0
03/05/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	841.0000	843.0000	0.238	0	0	0
03/05/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	12,957.0000	12,895.0000	(0.479)	0	0	0
03/05/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	15,703.0000	15,641.0000	(0.395)	0	0	0
03/05/2006	R194	2007/02/01			Bond Future	7.0000	7.0170	0.243	0.0000	0.0000	0
03/05/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,659.0000	9,523.0000	(1.408)	0	0	0
03/05/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,417.0000	2,467.0000	2.069	0	0	0
03/05/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,233.0000	1,184.0000	(3.974)	0	0	0
03/05/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,399.0000	6,525.0000	1.969	0	0	0
03/05/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	1,982.0000	2,021.0000	1.968	0	0	0
03/05/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,545.0000	7,420.0000	(1.657)	0	0	0
03/05/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,871.0000	11,727.0000	(1.213)	0	0	0
03/05/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,163.0000	1,186.0000	1.978	0	0	0
03/05/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,911.0000	13,759.0000	(1.093)	0	0	0
03/05/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	8,280.0000	8,428.0000	1.787	0	0	0
03/05/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	532.0000	543.0000	2.068	0	0	0
03/05/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	18,313.0000	18,150.0000	(0.890)	0	0	0
03/05/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	797.0000	814.0000	2.133	0	0	0
03/05/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	16,067.0000	15,908.0000	(0.990)	0	0	0
03/05/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,653.0000	1,684.0000	1.875	0	0	0
03/05/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	10,510.0000	10,675.0000	1.570	0	0	0
03/05/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	517.0000	489.0000	(5.416)	0	0	0
03/05/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	4,904.0000	5,006.0000	2.080	0	0	0
03/05/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,325.0000	2,253.0000	(3.097)	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
03/05/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,002.0000	3,065.0000	2.099	0	0	0
03/05/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5,570.0000	5,459.0000	(1.993)	0	0	0
03/05/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	138.0000	128.0000	(7.246)	0	0	0
03/05/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	3,831.0000	3,736.0000	(2.480)	0	0	0
03/05/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	3,831.0000	3,911.0000	2.088	0	0	0
03/05/2006	R201	2006/05/04			Bond Future	7.4060	7.4000	(0.081)	0.0000	0.0000	66
03/05/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	90.0000	7.0000	(92.222)	0	0	0
03/05/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	6,295.0000	6,609.0000	4.988	0	0	0
03/05/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	22,485.0000	22,883.0000	1.770	0	0	0
03/05/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	113,799.0000	114,196.0000	0.349	0	0	0
03/05/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	69,468.0000	69,866.0000	0.573	0	0	0
03/05/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	84,531.0000	84,929.0000	0.471	0	0	0
03/05/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	99,306.0000	99,704.0000	0.401	0	0	0
03/05/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	38,452.0000	38,849.0000	1.032	0	0	0
03/05/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	54,111.0000	54,508.0000	0.734	0	0	0
03/05/2006	R201	2006/08/03			Bond Future	7.4160	7.4100	(0.081)	0.0000	0.0000	26
03/05/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	82,197.0000	82,579.0000	0.465	0	0	0
03/05/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	86.0000	79.0000	(8.140)	0	0	0
03/05/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	13,753.0000	13,924.0000	1.243	0	0	0
03/05/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	96,618.0000	97,004.0000	0.400	0	0	0
03/05/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	8,333.0000	8,116.0000	(2.604)	0	0	0
03/05/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	310.0000	291.0000	(6.129)	0	0	0
03/05/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	25,149.0000	25,405.0000	1.018	0	0	0
03/05/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	20.0000	18.0000	(10.000)	0	0	0
03/05/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
03/05/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	110,818.0000	111,206.0000	0.350	0	0	0
03/05/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	3,802.0000	3,670.0000	(3.472)	0	0	0

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03/05/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	67,659.0000	68,029.0000	0.547	0	0	0
03/05/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	1,667.0000	1,594.0000	(4.379)	0	0	0
03/05/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	53,024.0000	53,374.0000	0.660	0	0	0
03/05/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	719.0000	681.0000	(5.285)	0	0	0
03/05/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	38,639.0000	38,955.0000	0.818	0	0	0
03/05/2006	R201	2006/11/02			Bond Future	7.4180	7.4140	(0.054)	0.0000	0.0000	0
03/05/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	4,091.0000	4,119.0000	0.684	0	0	0
03/05/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	30,939.0000	30,714.0000	(0.727)	0	0	0
03/05/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	18,012.0000	18,113.0000	0.561	0	0	0
03/05/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	12,843.0000	12,691.0000	(1.184)	0	0	0
03/05/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	20,236.0000	20,044.0000	(0.949)	0	0	0
03/05/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	9,545.0000	9,607.0000	0.650	0	0	0
03/05/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	173.0000	167.0000	(3.468)	0	0	0
03/05/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	413.0000	401.0000	(2.906)	0	0	0
03/05/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	28,673.0000	28,812.0000	0.485	0	0	0
03/05/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	40,960.0000	41,130.0000	0.415	0	0	0
03/05/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	44,569.0000	44,325.0000	(0.547)	0	0	0
03/05/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	108,495.0000	108,742.0000	0.228	0	0	0
03/05/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,258.0000	1,267.0000	0.715	0	0	0
03/05/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	4,944.0000	4,861.0000	(1.679)	0	0	0
03/05/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	7,937.0000	7,823.0000	(1.436)	0	0	0
03/05/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	3,088.0000	3,028.0000	(1.943)	0	0	0
03/05/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	54,104.0000	54,298.0000	0.359	0	0	0
03/05/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	918.0000	894.0000	(2.614)	0	0	0
03/05/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	94,802.0000	95,043.0000	0.254	0	0	0
03/05/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	81,115.0000	81,344.0000	0.282	0	0	0
03/05/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	67,635.0000	67,847.0000	0.313	0	0	0
03/05/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	1,893.0000	1,852.0000	(2.166)	0	0	0
03/05/2006	R201	2007/02/01			Bond Future	7.4250	7.4240	(0.013)	0.0000	0.0000	0
03/05/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	11,799.0000	11,744.0000	(0.466)	0	0	0
03/05/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	55,507.0000	55,529.0000	0.040	0	0	0
03/05/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	16,635.0000	16,573.0000	(0.373)	0	0	0
03/05/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	31,613.0000	31,620.0000	0.022	0	0	0
03/05/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	21,249.0000	21,249.0000	-	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
03/05/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	45,435.0000	45,366.0000	(0.152)	0	0	0
03/05/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,103.0000	6,064.0000	(0.639)	0	0	0
03/05/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	12,757.0000	12,751.0000	(0.047)	0	0	0
03/05/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	8,888.0000	8,840.0000	(0.540)	0	0	0
03/05/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	33,267.0000	33,197.0000	(0.210)	0	0	0
03/05/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	43,631.0000	43,644.0000	0.030	0	0	0
03/05/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	6,639.0000	6,631.0000	(0.121)	0	0	0
03/05/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	68,307.0000	68,335.0000	0.041	0	0	0
03/05/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	23,622.0000	23,554.0000	(0.288)	0	0	0
03/05/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	80,671.0000	80,708.0000	0.046	0	0	0
03/05/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	879.0000	868.0000	(1.251)	0	0	0
03/05/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	2,755.0000	2,748.0000	(0.254)	0	0	0
03/05/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	106,358.0000	106,409.0000	0.048	0	0	0
03/05/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,582.0000	1,565.0000	(1.075)	0	0	0
03/05/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	93,417.0000	93,462.0000	0.048	0	0	0
03/05/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	4,504.0000	4,471.0000	(0.733)	0	0	0
03/05/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	2,727.0000	2,702.0000	(0.917)	0	0	0
03/05/2006	R203	2006/05/04			Bond Future	7.4260	7.4250	(0.013)	0.0000	0.0000	0
03/05/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	25,170.0000	25,249.0000	0.314	0	0	0
03/05/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	44,052.0000	44,131.0000	0.179	0	0	0
03/05/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	98,014.0000	98,093.0000	0.081	0	0	0
03/05/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	80,462.0000	80,541.0000	0.098	0	0	0
03/05/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	34,338.0000	34,259.0000	(0.230)	0	0	0
03/05/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	115,147.0000	115,226.0000	0.069	0	0	0
03/05/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	62,479.0000	62,557.0000	0.125	0	0	0
03/05/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	6,290.0000	6,032.0000	(4.102)	0	0	0
03/05/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	470.0000	134.0000	(71.489)	0	0	0
03/05/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	15.0000	0.0000	(100.000)	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
03/05/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	14,027.0000	13,934.0000	(0.663)	0	0	0
03/05/2006	R203	2006/08/03			Bond Future	7.4320	7.4320	-	0.0000	0.0000	0
03/05/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	13.0000	12.0000	(7.692)	0	0	0
03/05/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	79,133.0000	79,123.0000	(0.013)	0	0	0
03/05/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	62,025.0000	62,002.0000	(0.037)	0	0	0
03/05/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	262.0000	253.0000	(3.435)	0	0	0
03/05/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	899.0000	876.0000	(2.558)	0	0	0
03/05/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	96,261.0000	96,258.0000	(0.003)	0	0	0
03/05/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	30,654.0000	30,585.0000	(0.225)	0	0	0
03/05/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	64.0000	61.0000	(4.688)	0	0	0
03/05/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	45,542.0000	45,498.0000	(0.097)	0	0	0
03/05/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	2,591.0000	2,546.0000	(1.737)	0	0	0
03/05/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	6,317.0000	6,249.0000	(1.076)	0	0	0
03/05/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	113,129.0000	113,128.0000	(0.001)	0	0	0
03/05/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	13,194.0000	13,110.0000	(0.637)	0	0	0
03/05/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	4,352.0000	4,292.0000	(1.379)	0	0	0
03/05/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	38,634.0000	38,574.0000	(0.155)	0	0	0
03/05/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	18,461.0000	18,377.0000	(0.455)	0	0	0
03/05/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	9,706.0000	9,626.0000	(0.824)	0	0	0
03/05/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	23,974.0000	23,894.0000	(0.334)	0	0	0
03/05/2006	R203	2006/11/02			Bond Future	7.4350	7.4370	0.027	0.0000	0.0000	0
03/05/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	3,370.0000	3,359.0000	(0.326)	0	0	0
03/05/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	79,104.0000	78,942.0000	(0.205)	0	0	0
03/05/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	700.0000	694.0000	(0.857)	0	0	0
03/05/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	95,295.0000	95,137.0000	(0.166)	0	0	0
03/05/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	63,370.0000	63,206.0000	(0.259)	0	0	0
03/05/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	1,603.0000	1,594.0000	(0.561)	0	0	0
03/05/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	6,514.0000	6,504.0000	(0.154)	0	0	0
03/05/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	2,396.0000	2,356.0000	(1.669)	0	0	0
03/05/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	11,624.0000	11,620.0000	(0.034)	0	0	0
03/05/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	77,197.0000	77,311.0000	0.148	0	0	0
03/05/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	4,892.0000	4,828.0000	(1.308)	0	0	0
03/05/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	59,034.0000	59,124.0000	0.152	0	0	0
03/05/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	35,364.0000	35,207.0000	(0.444)	0	0	0

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03/05/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	48,598.0000	48,434.0000	(0.337)	0	0	0
03/05/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	29,697.0000	29,731.0000	0.114	0	0	0
03/05/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	24,195.0000	24,053.0000	(0.587)	0	0	0
03/05/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	43,048.0000	43,109.0000	0.142	0	0	0
03/05/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	19,238.0000	19,249.0000	0.057	0	0	0
03/05/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	9,076.0000	8,984.0000	(1.014)	0	0	0
03/05/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	15,421.0000	15,302.0000	(0.772)	0	0	0
03/05/2006	R203	2007/02/01			Bond Future	7.4440	7.4480	0.054	0.0000	0.0000	0
03/05/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	4,977.0000	4,905.0000	(1.447)	0	0	0
03/05/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	79,191.0000	79,420.0000	0.289	0	0	0
03/05/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	24,549.0000	24,640.0000	0.371	0	0	0
03/05/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	28,749.0000	28,539.0000	(0.730)	0	0	0
03/05/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	34,828.0000	34,953.0000	0.359	0	0	0
03/05/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	20,106.0000	19,931.0000	(0.870)	0	0	0
03/05/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	8,403.0000	8,300.0000	(1.226)	0	0	0
03/05/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	79,463.0000	79,173.0000	(0.365)	0	0	0
03/05/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	3,815.0000	3,826.0000	0.288	0	0	0
03/05/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	94,614.0000	94,318.0000	(0.313)	0	0	0
03/05/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,111.0000	2,116.0000	0.237	0	0	0
03/05/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	110,084.0000	109,784.0000	(0.273)	0	0	0
03/05/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	6,544.0000	6,566.0000	0.336	0	0	0
03/05/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	64,944.0000	64,665.0000	(0.430)	0	0	0
03/05/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,107.0000	1,109.0000	0.181	0	0	0
03/05/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	51,419.0000	51,157.0000	(0.510)	0	0	0
03/05/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	62,320.0000	62,517.0000	0.316	0	0	0
03/05/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	13,364.0000	13,225.0000	(1.040)	0	0	0
03/05/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	47,454.0000	47,616.0000	0.341	0	0	0
03/05/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	39,251.0000	39,012.0000	(0.609)	0	0	0
03/05/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	16,564.0000	16,626.0000	0.374	0	0	0
03/05/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	10,669.0000	10,707.0000	0.356	0	0	0
03/05/2006	R204	2006/05/04			Bond Future	7.4260	7.4250	(0.013)	0.0000	0.0000	80
03/05/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	46,504.0000	46,587.0000	0.178	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
03/05/2006	R204	2006/08/03			Bond Future	7.4340	7.4330	(0.013)	0.0000	0.0000	83
03/05/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	2,880.0000	2,820.0000	(2.083)	0	0	0
03/05/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	48,160.0000	48,182.0000	0.046	0	0	0
03/05/2006	R204	2006/11/02			Bond Future	7.4360	7.4370	0.013	0.0000	0.0000	0
03/05/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	32,751.0000	32,734.0000	(0.052)	0	0	0
03/05/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	17,477.0000	17,380.0000	(0.555)	0	0	0
03/05/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	26,808.0000	26,698.0000	(0.410)	0	0	0
03/05/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	10,593.0000	10,513.0000	(0.755)	0	0	0
03/05/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	21,621.0000	21,592.0000	(0.134)	0	0	0
03/05/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	46,866.0000	46,868.0000	0.004	0	0	0
03/05/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	117,876.0000	117,788.0000	(0.075)	0	0	0
03/05/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	38,534.0000	38,420.0000	(0.296)	0	0	0
03/05/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	63,753.0000	63,776.0000	0.036	0	0	0
03/05/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	5,923.0000	5,865.0000	(0.979)	0	0	0
03/05/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	3,034.0000	2,996.0000	(1.252)	0	0	0
03/05/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	423.0000	417.0000	(1.418)	0	0	0
03/05/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	13,410.0000	13,377.0000	(0.246)	0	0	0
03/05/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	52,329.0000	52,217.0000	(0.214)	0	0	0
03/05/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	82,993.0000	83,035.0000	0.051	0	0	0
03/05/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	67,686.0000	67,580.0000	(0.157)	0	0	0
03/05/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	100,903.0000	100,810.0000	(0.092)	0	0	0
03/05/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	7,778.0000	7,747.0000	(0.399)	0	0	0
03/05/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,109.0000	2,092.0000	(0.806)	0	0	0
03/05/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	981.0000	971.0000	(1.019)	0	0	0
03/05/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	4,203.0000	4,178.0000	(0.595)	0	0	0
03/05/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	84,045.0000	83,947.0000	(0.117)	0	0	0
03/05/2006	R204	2007/02/01			Bond Future	7.4420	7.4450	0.040	0.0000	0.0000	0
03/05/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	17,838.0000	17,875.0000	0.207	0	0	0
03/05/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	21,784.0000	21,630.0000	(0.707)	0	0	0
03/05/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	9,214.0000	9,120.0000	(1.020)	0	0	0
03/05/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	66,719.0000	66,865.0000	0.219	0	0	0
03/05/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	37,332.0000	37,419.0000	0.233	0	0	0
03/05/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	11,536.0000	11,556.0000	0.173	0	0	0
03/05/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	50,817.0000	50,933.0000	0.228	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
03/05/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	42,152.0000	41,948.0000	(0.484)	0	0	0
03/05/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	69,310.0000	69,078.0000	(0.335)	0	0	0
03/05/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	100,541.0000	100,299.0000	(0.241)	0	0	0
03/05/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	14,560.0000	14,436.0000	(0.852)	0	0	0
03/05/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	84,606.0000	84,368.0000	(0.281)	0	0	0
03/05/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	84,804.0000	84,978.0000	0.205	0	0	0
03/05/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,235.0000	1,233.0000	(0.162)	0	0	0
03/05/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	116,784.0000	116,542.0000	(0.207)	0	0	0
03/05/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,330.0000	2,330.0000	-	0	0	0
03/05/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	30,999.0000	30,818.0000	(0.584)	0	0	0
03/05/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,176.0000	4,178.0000	0.048	0	0	0
03/05/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	7,114.0000	7,123.0000	0.127	0	0	0
03/05/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	5,498.0000	5,431.0000	(1.219)	0	0	0
03/05/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	26,362.0000	26,421.0000	0.224	0	0	0
03/05/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	55,031.0000	54,810.0000	(0.402)	0	0	0
03/05/2006	R207	2006/05/04			Bond Future	7.4100	7.4090	(0.013)	0.0000	0.0000	0
03/05/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	48,102.0000	48,186.0000	0.175	0	0	0
03/05/2006	R207	2006/08/03			Bond Future	7.4180	7.4170	(0.013)	0.0000	0.0000	0
03/05/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	2,784.0000	2,725.0000	(2.119)	0	0	0
03/05/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	49,723.0000	49,748.0000	0.050	0	0	0
03/05/2006	R207	2006/11/02			Bond Future	7.4190	7.4190	-	0.0000	0.0000	0
03/05/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	65,821.0000	65,815.0000	(0.009)	0	0	0
03/05/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	119,517.0000	119,517.0000	-	0	0	0
03/05/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	47,883.0000	47,867.0000	(0.033)	0	0	0
03/05/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,505.0000	1,489.0000	(1.063)	0	0	0
03/05/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	58,234.0000	58,222.0000	(0.021)	0	0	0
03/05/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	947.0000	935.0000	(1.267)	0	0	0
03/05/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
03/05/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	31,356.0000	31,327.0000	(0.092)	0	0	0
03/05/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	393.0000	387.0000	(1.527)	0	0	0
03/05/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	13.0000	12.0000	(7.692)	0	0	0
03/05/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	4,565.0000	4,537.0000	(0.613)	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
03/05/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	101,994.0000	101,994.0000	-	0	0	0
03/05/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	84,037.0000	84,036.0000	(0.001)	0	0	0
03/05/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	80.0000	79.0000	(1.250)	0	0	0
03/05/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	22,495.0000	22,459.0000	(0.160)	0	0	0
03/05/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	3,205.0000	3,180.0000	(0.780)	0	0	0
03/05/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	11,157.0000	11,118.0000	(0.350)	0	0	0
03/05/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	17,805.0000	17,766.0000	(0.219)	0	0	0
03/05/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	38,577.0000	38,552.0000	(0.065)	0	0	0
03/05/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	8,429.0000	8,392.0000	(0.439)	0	0	0
03/05/2006	R207	2007/02/01			Bond Future	7.4230	7.4250	0.027	0.0000	0.0000	0
03/05/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	71,460.0000	71,291.0000	(0.236)	0	0	0
03/05/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	11,440.0000	11,438.0000	(0.017)	0	0	0
03/05/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	43,873.0000	43,717.0000	(0.356)	0	0	0
03/05/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	56,989.0000	56,824.0000	(0.290)	0	0	0
03/05/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	17,705.0000	17,712.0000	0.040	0	0	0
03/05/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,145.0000	4,138.0000	(0.169)	0	0	0
03/05/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	86,899.0000	86,729.0000	(0.196)	0	0	0
03/05/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,233.0000	1,228.0000	(0.406)	0	0	0
03/05/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	66,788.0000	66,872.0000	0.126	0	0	0
03/05/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	119,218.0000	119,050.0000	(0.141)	0	0	0
03/05/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,318.0000	2,312.0000	(0.259)	0	0	0
03/05/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	102,926.0000	102,757.0000	(0.164)	0	0	0
03/05/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	7,055.0000	7,049.0000	(0.085)	0	0	0
03/05/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	9,855.0000	9,776.0000	(0.802)	0	0	0
03/05/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	5,930.0000	5,872.0000	(0.978)	0	0	0
03/05/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	85,122.0000	85,227.0000	0.123	0	0	0
03/05/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	15,452.0000	15,349.0000	(0.667)	0	0	0
03/05/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	32,452.0000	32,309.0000	(0.441)	0	0	0
03/05/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	26,204.0000	26,225.0000	0.080	0	0	0
03/05/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	50,737.0000	50,798.0000	0.120	0	0	0
03/05/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	37,184.0000	37,223.0000	0.105	0	0	0
03/05/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	22,953.0000	22,829.0000	(0.540)	0	0	0

Grand Total:

3,448