



Derivatives High/Low Report

High/Low for 02/10/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/10/2006	CRDI 2006/11/02			jGovi	102.4800	102.4700	(0.010)	0.0000	0.0000	10
02/10/2006	GOVI 2006/11/02			jGovi	237.2060	236.7180	(0.206)	0.0000	0.0000	901
02/10/2006	GOVI 2006/11/02	230.00	Call	jGovi	72,126.0000	67,254.0000	(6.755)	0	0	0
02/10/2006	GOVI 2006/11/02	230.00	Put	jGovi	66.0000	74.0000	12.121	0	0	0
02/10/2006	GOVI 2007/02/01			jGovi	241.9320	241.8640	(0.028)	0.0000	0.0000	0
02/10/2006	GOVI 2007/02/01	230.00	Put	jGovi	247.0000	234.0000	(5.263)	0	0	0
02/10/2006	GOVI 2007/02/01	230.00	Call	jGovi	119,567.0000	118,874.0000	(0.580)	0	0	0
02/10/2006	GOVI 2007/05/03			jGovi	247.2890	247.2670	(0.009)	0.0000	0.0000	0
02/10/2006	GOVI 2007/05/03	235.00	Call	jGovi	124,198.0000	123,941.0000	(0.207)	0	0	0
02/10/2006	GOVI 2007/05/03	235.00	Put	jGovi	1,308.0000	1,271.0000	(2.829)	0	0	0
02/10/2006	GOVI 2007/08/02			jGovi	252.8170	252.7900	(0.011)	0.0000	0.0000	0
02/10/2006	GOVI 2007/08/02	240.50	Call	jGovi	126,395.0000	126,082.0000	(0.248)	0	0	0
02/10/2006	GOVI 2007/08/02	240.50	Put	jGovi	3,225.0000	3,182.0000	(1.333)	0	0	0
02/10/2006	J153 2010/08/31			jSwap	9.0960	9.1590	0.693	0.0000	0.0000	0
02/10/2006	J157 2015/09/15			jSwap	8.9470	8.9930	0.514	0.0000	0.0000	0
02/10/2006	J186 2026/12/21			jSwap	8.6080	8.7040	1.115	0.0000	0.0000	0
02/10/2006	J194 2008/02/28			jSwap	9.1100	9.1710	0.670	0.0000	0.0000	0

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02/10/2006	J201	2014/12/22			jSwap	8.9240	8.9600	0.403	0.0000	0.0000	0
02/10/2006	J203	2017/09/15			jSwap	8.8900	8.9280	0.427	0.0000	0.0000	0
02/10/2006	J204	2018/12/21			jSwap	8.7910	8.8390	0.546	0.0000	0.0000	0
02/10/2006	J207	2020/01/15			jSwap	8.7620	8.8250	0.719	0.0000	0.0000	0
02/10/2006	JBAR	2005/12/21			jBar	8.3130	8.4630	1.804	0.0000	0.0000	0
02/10/2006	JFRA	2006/11/02			jFra	8.7200	8.7260	0.069	0.0000	0.0000	0
02/10/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,197.0000	4,212.0000	0.357	0	0	0
02/10/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
02/10/2006	JFRA	2007/02/01			jFra	9.1470	9.2190	0.787	0.0000	0.0000	0
02/10/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,039.0000	4,208.0000	4.184	0	0	0
02/10/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	24.0000	18.0000	(25.000)	0	0	0
02/10/2006	JFRA	2007/05/03			jFra	9.3230	9.4010	0.837	0.0000	0.0000	0
02/10/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	72.0000	59.0000	(18.056)	0	0	0
02/10/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,514.0000	4,690.0000	3.899	0	0	0
02/10/2006	JFRA	2007/08/02			jFra	9.3050	9.4080	1.107	0.0000	0.0000	0
02/10/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,553.0000	4,777.0000	4.920	0	0	0
02/10/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	154.0000	129.0000	(16.234)	0	0	0
02/10/2006	JFRA	2007/11/01			jFra	9.2060	9.2990	1.010	0.0000	0.0000	0
02/10/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,744.0000	4,953.0000	4.406	0	0	0
02/10/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	274.0000	240.0000	(12.409)	0	0	0
02/10/2006	JFRA	2008/02/07			jFra	9.1890	9.2330	0.479	0.0000	0.0000	0
02/10/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	21,198.0000	21,073.0000	(0.590)	0	0	0
02/10/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	25,322.0000	25,310.0000	(0.047)	0	0	0

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02/10/2006	JN02	2006/11/02			jNote	9.1290	9.1930	0.701	0.0000	0.0000	0
02/10/2006	JN02	2006/11/02	7.25	Put	Option on jNote	58.0000	31.0000	(46.552)	0	0	0
02/10/2006	JN02	2006/11/02	7.25	Call	Option on jNote	34,271.0000	35,386.0000	3.253	0	0	0
02/10/2006	JN02	2007/02/01			jNote	9.1620	9.2470	0.928	0.0000	0.0000	0
02/10/2006	JN02	2007/02/01	9.00	Call	Option on jNote	13,187.0000	13,888.0000	5.316	0	0	0
02/10/2006	JN02	2007/02/01	9.00	Put	Option on jNote	10,242.0000	9,401.0000	(8.211)	0	0	0
02/10/2006	JN02	2007/05/03			jNote	9.1340	9.2280	1.029	0.0000	0.0000	0
02/10/2006	JN02	2007/05/03	9.25	Put	Option on jNote	16,439.0000	15,442.0000	(6.065)	0	0	0
02/10/2006	JN02	2007/05/03	9.25	Call	Option on jNote	14,327.0000	15,040.0000	4.977	0	0	0
02/10/2006	JN02	2007/08/02			jNote	9.0780	9.1820	1.146	0.0000	0.0000	0
02/10/2006	JN02	2007/08/02	9.25	Call	Option on jNote	16,797.0000	17,601.0000	4.787	0	0	0
02/10/2006	JN02	2007/08/02	9.25	Put	Option on jNote	19,930.0000	18,840.0000	(5.469)	0	0	0
02/10/2006	JN05	2006/11/02			jNote	9.0220	9.0630	0.454	0.0000	0.0000	0
02/10/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
02/10/2006	JN05	2006/11/02	7.25	Call	Option on jNote	70,680.0000	72,207.0000	2.160	0	0	0
02/10/2006	JN05	2007/02/01			jNote	9.0300	9.0730	0.476	0.0000	0.0000	0
02/10/2006	JN05	2007/02/01	9.25	Call	Option on jNote	7,857.0000	8,389.0000	6.771	0	0	0
02/10/2006	JN05	2007/02/01	9.25	Put	Option on jNote	16,628.0000	15,435.0000	(7.175)	0	0	0
02/10/2006	JN05	2007/05/03			jNote	9.0110	9.0520	0.455	0.0000	0.0000	0
02/10/2006	JN05	2007/05/03	9.25	Call	Option on jNote	11,118.0000	11,677.0000	5.028	0	0	0
02/10/2006	JN05	2007/05/03	9.25	Put	Option on jNote	20,649.0000	19,562.0000	(5.264)	0	0	0
02/10/2006	JN05	2007/08/02			jNote	8.9780	9.0180	0.446	0.0000	0.0000	0
02/10/2006	JN05	2007/08/02	9.25	Put	Option on jNote	24,327.0000	23,281.0000	(4.300)	0	0	0
02/10/2006	JN05	2007/08/02	9.25	Call	Option on jNote	13,471.0000	14,034.0000	4.179	0	0	0
02/10/2006	JN10	2006/11/02			jNote	8.8400	8.8770	0.419	0.0000	0.0000	0
02/10/2006	JN10	2006/11/02	7.25	Call	Option on jNote	104,447.0000	106,673.0000	2.131	0	0	0
02/10/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0

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02/10/2006	JN10	2007/02/01			jNote	8.8360	8.8740	0.430	0.0000	0.0000	0
02/10/2006	JN10	2007/02/01	9.00	Call	Option on jNote	7,128.0000	7,915.0000	11.041	0	0	0
02/10/2006	JN10	2007/02/01	9.00	Put	Option on jNote	17,900.0000	16,175.0000	(9.637)	0	0	0
02/10/2006	JN10	2007/05/03			jNote	8.8140	8.8510	0.420	0.0000	0.0000	0
02/10/2006	JN10	2007/05/03	9.00	Put	Option on jNote	22,315.0000	20,694.0000	(7.264)	0	0	0
02/10/2006	JN10	2007/05/03	9.00	Call	Option on jNote	10,088.0000	10,917.0000	8.218	0	0	0
02/10/2006	JN10	2007/08/02			jNote	8.7830	8.8200	0.421	0.0000	0.0000	0
02/10/2006	JN10	2007/08/02	9.00	Call	Option on jNote	12,155.0000	13,001.0000	6.960	0	0	0
02/10/2006	JN10	2007/08/02	9.00	Put	Option on jNote	26,438.0000	24,828.0000	(6.090)	0	0	0
02/10/2006	JROD	2006/10/31			jRod	7.7210	7.7340	0.168	0.0000	0.0000	0
02/10/2006	JROD	2006/11/30			jRod	7.9660	8.0270	0.766	0.0000	0.0000	0
02/10/2006	JROD	2006/12/29			jRod	8.3130	8.4140	1.215	0.0000	0.0000	0
02/10/2006	JROD	2007/01/31			jRod	8.2030	8.2510	0.585	0.0000	0.0000	0
02/10/2006	JROD	2007/02/28			jRod	8.4390	8.4670	0.332	0.0000	0.0000	0
02/10/2006	JROD	2007/03/30			jRod	8.6940	8.6920	(0.023)	0.0000	0.0000	0
02/10/2006	JROD	2007/04/30			jRod	8.5170	8.5000	(0.200)	0.0000	0.0000	0
02/10/2006	JROD	2007/05/31			jRod	8.7110	8.6880	(0.264)	0.0000	0.0000	0
02/10/2006	OTHI	2006/11/02			jGovi	235.3300	235.3100	(0.008)	0.0000	0.0000	15
02/10/2006	R153	2006/11/02			Bond Future	8.6900	8.6990	0.104	0.0000	0.0000	408
02/10/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	7,099.0000	6,658.0000	(6.212)	0	0	0
02/10/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	5,025.0000	4,895.0000	(2.587)	0	0	0
02/10/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	8,643.0000	8,590.0000	(0.613)	0	0	0
02/10/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	3,784.0000	3,420.0000	(9.619)	0	0	0

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02/10/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	3,152.0000	2,814.0000	(10.723)	0	0	0
02/10/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	16,410.0000	16,538.0000	0.780	0	0	101
02/10/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	2,595.0000	2,287.0000	(11.869)	0	0	0
02/10/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	9,752.0000	9,726.0000	(0.267)	0	0	0
02/10/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	1,051.0000	867.0000	(17.507)	0	0	0
02/10/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	12,922.0000	12,467.0000	(3.521)	0	0	0
02/10/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,256.0000	2,113.0000	(6.339)	0	0	0
02/10/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	10,941.0000	10,944.0000	0.027	0	0	0
02/10/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	245.0000	180.0000	(26.531)	0	0	0
02/10/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	42,156.0000	42,465.0000	0.733	0	0	0
02/10/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	33,171.0000	33,469.0000	0.898	0	0	0
02/10/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	37.0000	23.0000	(37.838)	0	0	0
02/10/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	24,449.0000	24,696.0000	1.010	0	0	0
02/10/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
02/10/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	51,258.0000	51,569.0000	0.607	0	0	0
02/10/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	79,113.0000	79,424.0000	0.393	0	0	0
02/10/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	69,737.0000	70,048.0000	0.446	0	0	0
02/10/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	20,068.0000	19,654.0000	(2.063)	0	0	0
02/10/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	60,452.0000	60,764.0000	0.516	0	0	0
02/10/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	893.0000	790.0000	(11.534)	0	0	0
02/10/2006	R153	2007/02/01			Bond Future	8.6470	8.6530	0.069	0.0000	0.0000	0
02/10/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	12,933.0000	12,903.0000	(0.232)	0	0	0
02/10/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	9,769.0000	9,545.0000	(2.293)	0	0	0
02/10/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	8,244.0000	8,032.0000	(2.572)	0	0	0
02/10/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	14,680.0000	14,664.0000	(0.109)	0	0	0
02/10/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	13,244.0000	12,999.0000	(1.850)	0	0	0
02/10/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	24,539.0000	24,600.0000	0.249	0	0	0
02/10/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	9,897.0000	9,847.0000	(0.505)	0	0	0
02/10/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	18,389.0000	18,129.0000	(1.414)	0	0	0
02/10/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	6,972.0000	6,907.0000	(0.932)	0	0	0
02/10/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,226.0000	3,092.0000	(4.154)	0	0	0

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02/10/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	8,991.0000	8,772.0000	(2.436)	0	0	0
02/10/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	13,789.0000	13,766.0000	(0.167)	0	0	0
02/10/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	5,633.0000	5,453.0000	(3.195)	0	0	0
02/10/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	18,651.0000	18,667.0000	0.086	0	0	0
02/10/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	840.0000	783.0000	(6.786)	0	0	0
02/10/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,651.0000	1,561.0000	(5.451)	0	0	0
02/10/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	394.0000	362.0000	(8.122)	0	0	0
02/10/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	47,055.0000	47,218.0000	0.346	0	0	0
02/10/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	31,335.0000	31,441.0000	0.338	0	0	0
02/10/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	38,974.0000	39,112.0000	0.354	0	0	0
02/10/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	4,860.0000	4,790.0000	(1.440)	0	0	0
02/10/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	67.0000	59.0000	(11.940)	0	0	0
02/10/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	64,021.0000	64,208.0000	0.292	0	0	0
02/10/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	24,275.0000	24,010.0000	(1.092)	0	0	0
02/10/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	72,744.0000	72,936.0000	0.264	0	0	0
02/10/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	170.0000	153.0000	(10.000)	0	0	0
02/10/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	55,437.0000	55,616.0000	0.323	0	0	0
02/10/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	24.0000	21.0000	(12.500)	0	0	0
02/10/2006	R153	2007/05/03			Bond Future	8.6130	8.6130	-	0.0000	0.0000	0
02/10/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	15,970.0000	15,868.0000	(0.639)	0	0	0
02/10/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	13,319.0000	13,218.0000	(0.758)	0	0	0
02/10/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	16,437.0000	16,335.0000	(0.621)	0	0	0
02/10/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	12,982.0000	12,881.0000	(0.778)	0	0	0
02/10/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	11,919.0000	11,819.0000	(0.839)	0	0	0
02/10/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	17,606.0000	17,506.0000	(0.568)	0	0	0
02/10/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	12,606.0000	12,505.0000	(0.801)	0	0	0
02/10/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	16,776.0000	16,675.0000	(0.602)	0	0	0
02/10/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	9,430.0000	9,333.0000	(1.029)	0	0	0
02/10/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	21,159.0000	21,063.0000	(0.454)	0	0	0
02/10/2006	R153	2007/08/02			Bond Future	8.5600	8.5610	0.012	0.0000	0.0000	0
02/10/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	18,703.0000	18,630.0000	(0.390)	0	0	0
02/10/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	16,995.0000	16,894.0000	(0.594)	0	0	0
02/10/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	19,848.0000	19,746.0000	(0.514)	0	0	0
02/10/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	15,878.0000	15,804.0000	(0.466)	0	0	0

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02/10/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	14,580.0000	14,506.0000	(0.508)	0	0	0
02/10/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	20,604.0000	20,501.0000	(0.500)	0	0	0
02/10/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	15,220.0000	15,146.0000	(0.486)	0	0	0
02/10/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	21,375.0000	21,273.0000	(0.477)	0	0	0
02/10/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	24,625.0000	24,524.0000	(0.410)	0	0	0
02/10/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	12,207.0000	12,135.0000	(0.590)	0	0	0
02/10/2006	R157	2006/11/02			Bond Future	8.6450	8.6590	0.162	0.0000	0.0000	49
02/10/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
02/10/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	9,244.0000	8,286.0000	(10.363)	0	0	0
02/10/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	60,748.0000	59,645.0000	(1.816)	0	0	0
02/10/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	2,714.0000	2,220.0000	(18.202)	0	0	0
02/10/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,554.0000	1,393.0000	(10.360)	0	0	0
02/10/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	44,578.0000	43,398.0000	(2.647)	0	0	0
02/10/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	31,889.0000	32,412.0000	1.640	0	0	0
02/10/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	149.0000	114.0000	(23.490)	0	0	0
02/10/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	29,508.0000	28,277.0000	(4.172)	0	0	0
02/10/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	13.0000	7.0000	(46.154)	0	0	0
02/10/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	127,524.0000	128,542.0000	0.798	0	0	0
02/10/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	4,025.0000	3,811.0000	(5.317)	0	0	0
02/10/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	87,061.0000	88,073.0000	1.162	0	0	0
02/10/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	148,355.0000	149,373.0000	0.686	0	0	0
02/10/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	16,786.0000	15,625.0000	(6.916)	0	0	0
02/10/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	107,092.0000	108,110.0000	0.951	0	0	0
02/10/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	670.0000	487.0000	(27.313)	0	0	0
02/10/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	16,181.0000	16,241.0000	0.371	0	0	0
02/10/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	48,768.0000	49,603.0000	1.712	0	0	0
02/10/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	105.0000	65.0000	(38.095)	0	0	0
02/10/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	18,374.0000	18,503.0000	0.702	0	0	100
02/10/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	9,177.0000	9,034.0000	(1.558)	0	0	0
02/10/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	67,492.0000	68,469.0000	1.448	0	0	171
02/10/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	77,276.0000	76,223.0000	(1.363)	0	0	0
02/10/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	7,766.0000	6,877.0000	(11.447)	0	0	0
02/10/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	12,695.0000	11,618.0000	(8.484)	0	0	20

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/10/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	12,331.0000	12,273.0000	(0.470)	0	0	20
02/10/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	6,453.0000	5,640.0000	(12.599)	0	0	0
02/10/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	14,167.0000	14,164.0000	(0.021)	0	0	0
02/10/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	20,746.0000	20,951.0000	0.988	0	0	0
02/10/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	10,887.0000	9,866.0000	(9.378)	0	0	0
02/10/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	512.0000	427.0000	(16.602)	0	0	0
02/10/2006	R157	2007/02/01			Bond Future	8.6390	8.6460	0.081	0.0000	0.0000	0
02/10/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	6,775.0000	6,643.0000	(1.948)	0	0	150
02/10/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	20,013.0000	19,499.0000	(2.568)	0	0	0
02/10/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	69,184.0000	69,468.0000	0.410	0	0	0
02/10/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	86,496.0000	86,858.0000	0.419	0	0	0
02/10/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	5,763.0000	5,486.0000	(4.807)	0	0	250
02/10/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	40,745.0000	40,818.0000	0.179	0	0	0
02/10/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	3,825.0000	3,611.0000	(5.595)	0	0	0
02/10/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,961.0000	1,826.0000	(6.884)	0	0	0
02/10/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	59,787.0000	60,008.0000	0.370	0	0	0
02/10/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	53,928.0000	54,106.0000	0.330	0	0	0
02/10/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	29,314.0000	28,735.0000	(1.975)	0	0	0
02/10/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	10,575.0000	10,439.0000	(1.286)	0	0	0
02/10/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	21,453.0000	21,371.0000	(0.382)	0	0	0
02/10/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	12,678.0000	12,254.0000	(3.344)	0	0	0
02/10/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	124,385.0000	124,842.0000	0.367	0	0	0
02/10/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	105,000.0000	105,419.0000	0.399	0	0	0
02/10/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	7,390.0000	7,070.0000	(4.330)	0	0	0
02/10/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	926.0000	848.0000	(8.423)	0	0	0
02/10/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	15,176.0000	15,055.0000	(0.797)	0	0	0
02/10/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	29,949.0000	29,932.0000	(0.057)	0	0	0
02/10/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	401.0000	360.0000	(10.224)	0	0	0
02/10/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	40,507.0000	39,889.0000	(1.526)	0	0	0
02/10/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	66,624.0000	65,993.0000	(0.947)	0	0	0
02/10/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	69,423.0000	68,794.0000	(0.906)	0	0	0
02/10/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	24,590.0000	24,531.0000	(0.240)	0	0	0
02/10/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	53,056.0000	52,423.0000	(1.193)	0	0	0
02/10/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	23,510.0000	22,967.0000	(2.310)	0	0	0
02/10/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	25,372.0000	24,816.0000	(2.191)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/10/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	4,996.0000	4,875.0000	(2.422)	0	0	0
02/10/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	28,073.0000	28,041.0000	(0.114)	0	0	0
02/10/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	7,306.0000	7,173.0000	(1.820)	0	0	0
02/10/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	26,287.0000	26,242.0000	(0.171)	0	0	0
02/10/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	80,844.0000	80,225.0000	(0.766)	0	0	0
02/10/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	21,723.0000	21,194.0000	(2.435)	0	0	0
02/10/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	16,840.0000	16,359.0000	(2.856)	0	0	150
02/10/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	33,988.0000	34,005.0000	0.050	0	0	0
02/10/2006	R157	2007/05/03			Bond Future	8.6220	8.6270	0.058	0.0000	0.0000	0
02/10/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	20,630.0000	20,545.0000	(0.412)	0	0	0
02/10/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	46,556.0000	46,123.0000	(0.930)	0	0	0
02/10/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	27,909.0000	27,841.0000	(0.244)	0	0	0
02/10/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	38,624.0000	38,204.0000	(1.087)	0	0	0
02/10/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	26,327.0000	26,255.0000	(0.273)	0	0	0
02/10/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	36,768.0000	36,352.0000	(1.131)	0	0	0
02/10/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	36,798.0000	36,758.0000	(0.109)	0	0	0
02/10/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	28,277.0000	27,890.0000	(1.369)	0	0	0
02/10/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	34,963.0000	34,553.0000	(1.173)	0	0	0
02/10/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	29,555.0000	29,492.0000	(0.213)	0	0	0
02/10/2006	R157	2007/08/02			Bond Future	8.5980	8.6030	0.058	0.0000	0.0000	0
02/10/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	31,714.0000	31,395.0000	(1.006)	0	0	0
02/10/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	34,235.0000	34,195.0000	(0.117)	0	0	0
02/10/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	35,851.0000	35,815.0000	(0.100)	0	0	0
02/10/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	42,757.0000	42,381.0000	(0.879)	0	0	0
02/10/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	44,508.0000	44,129.0000	(0.852)	0	0	0
02/10/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	26,919.0000	26,864.0000	(0.204)	0	0	0
02/10/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	53,851.0000	53,456.0000	(0.734)	0	0	0
02/10/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	18,086.0000	18,106.0000	0.111	0	0	0
02/10/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	36,156.0000	35,798.0000	(0.990)	0	0	0
02/10/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	42,839.0000	42,820.0000	(0.044)	0	0	0
02/10/2006	R186	2006/11/02			Bond Future	8.3600	8.3700	0.120	0.0000	0.0000	59
02/10/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	21,676.0000	21,494.0000	(0.840)	0	0	0
02/10/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	70,085.0000	68,744.0000	(1.913)	0	0	0

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02/10/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	238,810.0000	239,927.0000	0.468	0	0	0
02/10/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	1,670.0000	1,446.0000	(13.413)	0	0	0
02/10/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	14,937.0000	13,638.0000	(8.697)	0	0	0
02/10/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	27,321.0000	25,818.0000	(5.501)	0	0	0
02/10/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	202,783.0000	203,900.0000	0.551	0	0	0
02/10/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	11,820.0000	11,434.0000	(3.266)	0	0	0
02/10/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	10,331.0000	9,209.0000	(10.861)	0	0	0
02/10/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	12,472.0000	11,257.0000	(9.742)	0	0	0
02/10/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	4,242.0000	3,546.0000	(16.407)	0	0	0
02/10/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	45,557.0000	45,979.0000	0.926	0	0	0
02/10/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	24,870.0000	24,773.0000	(0.390)	0	0	0
02/10/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	4,746.0000	4,381.0000	(7.691)	0	0	0
02/10/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	47,171.0000	45,689.0000	(3.142)	0	0	0
02/10/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	28,431.0000	28,426.0000	(0.018)	0	0	0
02/10/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	138.0000	86.0000	(37.681)	0	0	0
02/10/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	168,073.0000	169,190.0000	0.665	0	0	0
02/10/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	72,269.0000	73,135.0000	1.198	0	0	0
02/10/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	975.0000	724.0000	(25.744)	0	0	0
02/10/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	102,517.0000	103,583.0000	1.040	0	0	0
02/10/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	134,636.0000	135,747.0000	0.825	0	0	0
02/10/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	14.0000	7.0000	(50.000)	0	0	0
02/10/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
02/10/2006	R186	2007/02/01			Bond Future	8.3520	8.3580	0.072	0.0000	0.0000	0
02/10/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	82,276.0000	81,400.0000	(1.065)	0	0	0
02/10/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	13,358.0000	13,150.0000	(1.557)	0	0	0
02/10/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	236,333.0000	236,983.0000	0.275	0	0	0
02/10/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	126.0000	110.0000	(12.698)	0	0	0
02/10/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	200,853.0000	201,478.0000	0.311	0	0	0
02/10/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	33,282.0000	32,522.0000	(2.284)	0	0	0
02/10/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	380.0000	339.0000	(10.789)	0	0	0
02/10/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	39,090.0000	38,998.0000	(0.235)	0	0	0
02/10/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	18,826.0000	18,218.0000	(3.230)	0	0	0
02/10/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	27,867.0000	27,152.0000	(2.566)	0	0	0

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02/10/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	58,994.0000	59,054.0000	0.102	0	0	0
02/10/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	41,881.0000	41,811.0000	(0.167)	0	0	0
02/10/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	30,447.0000	29,710.0000	(2.421)	0	0	0
02/10/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	63,009.0000	62,140.0000	(1.379)	0	0	0
02/10/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	19,940.0000	19,738.0000	(1.013)	0	0	0
02/10/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	44,966.0000	44,918.0000	(0.107)	0	0	0
02/10/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	29,471.0000	29,309.0000	(0.550)	0	0	0
02/10/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	45,770.0000	44,940.0000	(1.813)	0	0	0
02/10/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	80,435.0000	80,654.0000	0.272	0	0	0
02/10/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	5,095.0000	4,807.0000	(5.653)	0	0	0
02/10/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	105,917.0000	106,296.0000	0.358	0	0	0
02/10/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	167,045.0000	167,622.0000	0.345	0	0	0
02/10/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	1,013.0000	922.0000	(8.983)	0	0	0
02/10/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	135,231.0000	135,727.0000	0.367	0	0	0
02/10/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	10,486.0000	10,036.0000	(4.291)	0	0	0
02/10/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	2,398.0000	2,226.0000	(7.173)	0	0	0
02/10/2006	R186	2007/05/03			Bond Future	8.3360	8.3400	0.048	0.0000	0.0000	0
02/10/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	45,652.0000	45,086.0000	(1.240)	0	0	0
02/10/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	55,242.0000	55,120.0000	(0.221)	0	0	0
02/10/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	41,277.0000	41,122.0000	(0.376)	0	0	0
02/10/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	38,827.0000	38,667.0000	(0.412)	0	0	0
02/10/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	59,248.0000	58,650.0000	(1.009)	0	0	0
02/10/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	62,195.0000	61,592.0000	(0.970)	0	0	0
02/10/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	74,680.0000	74,067.0000	(0.821)	0	0	0
02/10/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	30,096.0000	29,926.0000	(0.565)	0	0	0
02/10/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	43,840.0000	43,690.0000	(0.342)	0	0	0
02/10/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	56,375.0000	55,782.0000	(1.052)	0	0	0
02/10/2006	R186	2007/08/02			Bond Future	8.3160	8.3200	0.048	0.0000	0.0000	0
02/10/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	55,108.0000	54,599.0000	(0.924)	0	0	0
02/10/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	62,431.0000	62,364.0000	(0.107)	0	0	0
02/10/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	68,623.0000	68,087.0000	(0.781)	0	0	0
02/10/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	48,558.0000	48,463.0000	(0.196)	0	0	0
02/10/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	65,795.0000	65,263.0000	(0.809)	0	0	0
02/10/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	37,115.0000	37,003.0000	(0.302)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/10/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	83,634.0000	83,081.0000	(0.661)	0	0	0
02/10/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	71,511.0000	70,971.0000	(0.755)	0	0	0
02/10/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	46,082.0000	45,983.0000	(0.215)	0	0	0
02/10/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	51,132.0000	51,042.0000	(0.176)	0	0	0
02/10/2006	R194	2006/11/02			Bond Future	8.9400	8.9600	0.224	0.0000	0.0000	0
02/10/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	17,882.0000	18,128.0000	1.376	0	0	0
02/10/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	431.0000	341.0000	(20.882)	0	0	0
02/10/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	546.0000	440.0000	(19.414)	0	0	0
02/10/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	5,345.0000	5,485.0000	2.619	0	0	0
02/10/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,849.0000	6,004.0000	2.650	0	0	0
02/10/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	16.0000	9.0000	(43.750)	0	0	0
02/10/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	8,619.0000	8,832.0000	2.471	0	0	0
02/10/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	11,639.0000	11,878.0000	2.053	0	0	0
02/10/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	106.0000	74.0000	(30.189)	0	0	0
02/10/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	24,196.0000	24,441.0000	1.013	0	0	0
02/10/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	30,564.0000	30,809.0000	0.802	0	0	0
02/10/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
02/10/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	21,032.0000	21,277.0000	1.165	0	0	0
02/10/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	14,747.0000	14,992.0000	1.661	0	0	0
02/10/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	33,768.0000	34,014.0000	0.729	0	0	0
02/10/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,863.0000	4,987.0000	2.550	0	0	0
02/10/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	27,373.0000	27,618.0000	0.895	0	0	0
02/10/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	681.0000	560.0000	(17.768)	0	0	0
02/10/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	36,987.0000	37,232.0000	0.662	0	0	0
02/10/2006	R194	2007/02/01			Bond Future	9.0290	9.0090	(0.222)	0.0000	0.0000	0
02/10/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,741.0000	1,760.0000	1.091	0	0	0
02/10/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	18,067.0000	17,866.0000	(1.113)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/10/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,033.0000	1,042.0000	0.871	0	0	0
02/10/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,782.0000	5,612.0000	(2.940)	0	0	0
02/10/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,286.0000	2,312.0000	1.137	0	0	0
02/10/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	10,911.0000	10,714.0000	(1.806)	0	0	0
02/10/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,082.0000	5,909.0000	(2.844)	0	0	0
02/10/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	555.0000	557.0000	0.360	0	0	0
02/10/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	61.0000	60.0000	(1.639)	0	0	0
02/10/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,488.0000	2,518.0000	1.206	0	0	0
02/10/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	132.0000	131.0000	(0.758)	0	0	0
02/10/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	8,859.0000	8,668.0000	(2.156)	0	0	0
02/10/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	11.0000	10.0000	(9.091)	0	0	0
02/10/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	263.0000	263.0000	-	0	0	0
02/10/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	25,744.0000	25,544.0000	(0.777)	0	0	0
02/10/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	13,160.0000	12,960.0000	(1.520)	0	0	0
02/10/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	27.0000	26.0000	(3.704)	0	0	0
02/10/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	30,946.0000	30,746.0000	(0.646)	0	0	0
02/10/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	7,045.0000	6,864.0000	(2.569)	0	0	0
02/10/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	20,601.0000	20,400.0000	(0.976)	0	0	0
02/10/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,493.0000	5,326.0000	(3.040)	0	0	0
02/10/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
02/10/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	28,339.0000	28,140.0000	(0.702)	0	0	0
02/10/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
02/10/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,700.0000	2,733.0000	1.222	0	0	0
02/10/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	15,578.0000	15,377.0000	(1.290)	0	0	0
02/10/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	23,163.0000	22,963.0000	(0.863)	0	0	0
02/10/2006	R194	2007/05/03			Bond Future	9.0310	8.9810	(0.554)	0.0000	0.0000	0
02/10/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	4,919.0000	5,078.0000	3.232	0	0	0
02/10/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	4,732.0000	4,886.0000	3.254	0	0	0
02/10/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	5,159.0000	4,931.0000	(4.419)	0	0	0
02/10/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	5,359.0000	5,126.0000	(4.348)	0	0	0
02/10/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	4,232.0000	4,028.0000	(4.820)	0	0	0
02/10/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	5,925.0000	6,108.0000	3.089	0	0	0
02/10/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,111.0000	5,275.0000	3.209	0	0	0
02/10/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,028.0000	4,164.0000	3.376	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/10/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	6,208.0000	5,956.0000	(4.059)	0	0	0
02/10/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	4,964.0000	4,740.0000	(4.512)	0	0	0
02/10/2006	R194	2007/08/02			Bond Future	8.9750	8.9070	(0.758)	0.0000	0.0000	0
02/10/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,345.0000	6,506.0000	2.537	0	0	0
02/10/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	5,937.0000	5,729.0000	(3.503)	0	0	0
02/10/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	6,911.0000	7,083.0000	2.489	0	0	0
02/10/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	5,418.0000	5,221.0000	(3.636)	0	0	0
02/10/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	6,072.0000	5,861.0000	(3.475)	0	0	0
02/10/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,208.0000	6,367.0000	2.561	0	0	0
02/10/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	6,775.0000	6,552.0000	(3.292)	0	0	0
02/10/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	6,209.0000	5,995.0000	(3.447)	0	0	0
02/10/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,073.0000	6,229.0000	2.569	0	0	0
02/10/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,551.0000	5,697.0000	2.630	0	0	0
02/10/2006	R201	2006/11/02			Bond Future	8.6300	8.6450	0.174	0.0000	0.0000	26
02/10/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	68,137.0000	68,997.0000	1.262	0	0	0
02/10/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	15.0000	8.0000	(46.667)	0	0	0
02/10/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
02/10/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	1,165.0000	1,046.0000	(10.215)	0	0	0
02/10/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	52,666.0000	53,491.0000	1.566	0	0	0
02/10/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	7,750.0000	6,947.0000	(10.361)	0	0	0
02/10/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	37,898.0000	38,598.0000	1.847	0	0	0
02/10/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	12,387.0000	12,452.0000	0.525	0	0	0
02/10/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	24,646.0000	25,086.0000	1.785	0	0	0
02/10/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	36,196.0000	35,210.0000	(2.724)	0	0	0
02/10/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	2,371.0000	1,944.0000	(18.009)	0	0	0
02/10/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	623.0000	456.0000	(26.806)	0	0	0
02/10/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	83,983.0000	84,849.0000	1.031	0	0	0
02/10/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	100,140.0000	101,006.0000	0.865	0	0	0
02/10/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	111.0000	69.0000	(37.838)	0	0	0
02/10/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	116,603.0000	117,469.0000	0.743	0	0	0
02/10/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	10,553.0000	9,656.0000	(8.500)	0	0	0
02/10/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	9,398.0000	9,367.0000	(0.330)	0	0	0

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02/10/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	3,031.0000	2,873.0000	(5.213)	0	0	0
02/10/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	24,128.0000	23,104.0000	(4.244)	0	0	0
02/10/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	6,956.0000	6,858.0000	(1.409)	0	0	0
02/10/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	13,862.0000	12,897.0000	(6.961)	0	0	0
02/10/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	9,087.0000	8,234.0000	(9.387)	0	0	0
02/10/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	14,093.0000	14,214.0000	0.859	0	0	0
02/10/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	10,823.0000	10,836.0000	0.120	0	0	0
02/10/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	6,543.0000	5,797.0000	(11.401)	0	0	0
02/10/2006	R201	2007/02/01			Bond Future	8.6290	8.6370	0.093	0.0000	0.0000	0
02/10/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	111.0000	97.0000	(12.613)	0	0	0
02/10/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	113,922.0000	114,361.0000	0.385	0	0	0
02/10/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	18,687.0000	18,673.0000	(0.075)	0	0	0
02/10/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	7,788.0000	7,699.0000	(1.143)	0	0	0
02/10/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	16,972.0000	16,529.0000	(2.610)	0	0	0
02/10/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	677.0000	617.0000	(8.863)	0	0	0
02/10/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	287.0000	256.0000	(10.801)	0	0	0
02/10/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	42,135.0000	41,595.0000	(1.282)	0	0	0
02/10/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	42,027.0000	42,220.0000	0.459	0	0	0
02/10/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	5,639.0000	5,379.0000	(4.611)	0	0	0
02/10/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	21,452.0000	21,462.0000	0.047	0	0	0
02/10/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	31,567.0000	31,669.0000	0.323	0	0	0
02/10/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	19,874.0000	19,407.0000	(2.350)	0	0	0
02/10/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	2,900.0000	2,728.0000	(5.931)	0	0	0
02/10/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	9,839.0000	9,488.0000	(3.567)	0	0	0
02/10/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	54,216.0000	54,497.0000	0.518	0	0	0
02/10/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	67,980.0000	68,325.0000	0.508	0	0	0
02/10/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	98,046.0000	98,467.0000	0.429	0	0	0
02/10/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,462.0000	1,355.0000	(7.319)	0	0	0
02/10/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	32,026.0000	31,502.0000	(1.636)	0	0	0
02/10/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	82,674.0000	83,065.0000	0.473	0	0	0
02/10/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	11,323.0000	11,251.0000	(0.636)	0	0	0
02/10/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	23,016.0000	22,529.0000	(2.116)	0	0	0
02/10/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	16,203.0000	16,169.0000	(0.210)	0	0	0
02/10/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	20,034.0000	20,031.0000	(0.015)	0	0	0
02/10/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	15,614.0000	15,185.0000	(2.748)	0	0	0

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02/10/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	22,943.0000	22,967.0000	0.105	0	0	0
02/10/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	18,392.0000	17,937.0000	(2.474)	0	0	0
02/10/2006	R201	2007/05/03			Bond Future	8.6140	8.6190	0.058	0.0000	0.0000	0
02/10/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	23,215.0000	22,902.0000	(1.348)	0	0	0
02/10/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	29,547.0000	29,511.0000	(0.122)	0	0	0
02/10/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	37,800.0000	37,452.0000	(0.921)	0	0	0
02/10/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	28,561.0000	28,230.0000	(1.159)	0	0	0
02/10/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	23,817.0000	23,763.0000	(0.227)	0	0	0
02/10/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	16,731.0000	16,659.0000	(0.430)	0	0	0
02/10/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	31,482.0000	31,144.0000	(1.074)	0	0	0
02/10/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	21,258.0000	21,196.0000	(0.292)	0	0	0
02/10/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	22,512.0000	22,454.0000	(0.258)	0	0	0
02/10/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	30,001.0000	29,666.0000	(1.117)	0	0	0
02/10/2006	R201	2007/08/02			Bond Future	8.5920	8.5980	0.070	0.0000	0.0000	0
02/10/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	33,217.0000	33,233.0000	0.048	0	0	0
02/10/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	20,608.0000	20,587.0000	(0.102)	0	0	0
02/10/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	28,225.0000	27,916.0000	(1.095)	0	0	0
02/10/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	36,326.0000	35,993.0000	(0.917)	0	0	0
02/10/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	25,153.0000	25,145.0000	(0.032)	0	0	0
02/10/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	42,375.0000	42,030.0000	(0.814)	0	0	0
02/10/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	26,392.0000	26,387.0000	(0.019)	0	0	0
02/10/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	34,893.0000	34,564.0000	(0.943)	0	0	0
02/10/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	27,672.0000	27,671.0000	(0.004)	0	0	0
02/10/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	33,493.0000	33,167.0000	(0.973)	0	0	0
02/10/2006	R203	2006/11/02			Bond Future	8.5640	8.5840	0.234	0.0000	0.0000	0
02/10/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	3,665.0000	3,722.0000	1.555	0	0	0
02/10/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	16,346.0000	15,029.0000	(8.057)	0	0	0
02/10/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	11,846.0000	10,643.0000	(10.155)	0	0	0
02/10/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	1,801.0000	1,375.0000	(23.654)	0	0	0
02/10/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	23,716.0000	24,665.0000	4.002	0	0	0
02/10/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	5,955.0000	6,127.0000	2.888	0	0	0
02/10/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	96,191.0000	97,566.0000	1.429	0	0	0
02/10/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/10/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	9,888.0000	8,762.0000	(11.388)	0	0	0
02/10/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	11,012.0000	11,447.0000	3.950	0	0	0
02/10/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	115,887.0000	117,261.0000	1.186	0	0	0
02/10/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
02/10/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	7,416.0000	7,665.0000	3.358	0	0	0
02/10/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	6,598.0000	5,658.0000	(14.247)	0	0	0
02/10/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	30.0000	16.0000	(46.667)	0	0	0
02/10/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	58,206.0000	59,565.0000	2.335	0	0	0
02/10/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	8,138.0000	7,100.0000	(12.755)	0	0	0
02/10/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	306.0000	197.0000	(35.621)	0	0	0
02/10/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	9,101.0000	9,438.0000	3.703	0	0	0
02/10/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	156,716.0000	158,091.0000	0.877	0	0	0
02/10/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	136,058.0000	137,432.0000	1.010	0	0	0
02/10/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	40,138.0000	41,403.0000	3.152	0	0	0
02/10/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	76,960.0000	78,333.0000	1.784	0	0	0
02/10/2006	R203	2007/02/01			Bond Future	8.5630	8.5780	0.175	0.0000	0.0000	0
02/10/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	34,862.0000	33,930.0000	(2.673)	0	0	0
02/10/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	15,408.0000	15,688.0000	1.817	0	0	0
02/10/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	19,705.0000	18,938.0000	(3.892)	0	0	0
02/10/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	5,817.0000	5,902.0000	1.461	0	0	0
02/10/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	29,740.0000	30,267.0000	1.772	0	0	0
02/10/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	114,089.0000	115,093.0000	0.880	0	0	0
02/10/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	8,208.0000	7,719.0000	(5.958)	0	0	0
02/10/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	13,830.0000	14,079.0000	1.800	0	0	0
02/10/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	11,016.0000	11,208.0000	1.743	0	0	0
02/10/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	67.0000	55.0000	(17.910)	0	0	0
02/10/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	17,913.0000	17,176.0000	(4.114)	0	0	0
02/10/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	17,103.0000	17,415.0000	1.824	0	0	0
02/10/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	701.0000	617.0000	(11.983)	0	0	0
02/10/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	76,432.0000	77,365.0000	1.221	0	0	0
02/10/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	133,865.0000	134,878.0000	0.757	0	0	0
02/10/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	16,221.0000	15,517.0000	(4.340)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/10/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	154,149.0000	155,165.0000	0.659	0	0	0
02/10/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	23,587.0000	22,763.0000	(3.493)	0	0	0
02/10/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	16.0000	13.0000	(18.750)	0	0	0
02/10/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	43,292.0000	43,994.0000	1.622	0	0	0
02/10/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	14,632.0000	13,962.0000	(4.579)	0	0	0
02/10/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	4,110.0000	3,796.0000	(7.640)	0	0	0
02/10/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	18,916.0000	19,262.0000	1.829	0	0	0
02/10/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	94,887.0000	95,869.0000	1.035	0	0	0
02/10/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
02/10/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	59,061.0000	59,902.0000	1.424	0	0	0
02/10/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	234.0000	200.0000	(14.530)	0	0	0
02/10/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	1,816.0000	1,641.0000	(9.637)	0	0	0
02/10/2006	R203	2007/05/03			Bond Future	8.5480	8.5600	0.140	0.0000	0.0000	0
02/10/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	16,685.0000	16,873.0000	1.127	0	0	0
02/10/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	13,980.0000	14,135.0000	1.109	0	0	0
02/10/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	30,653.0000	30,006.0000	(2.111)	0	0	0
02/10/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	26,787.0000	26,173.0000	(2.292)	0	0	0
02/10/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	15,290.0000	15,461.0000	1.118	0	0	0
02/10/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	23,149.0000	23,414.0000	1.145	0	0	0
02/10/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	28,685.0000	28,054.0000	(2.200)	0	0	0
02/10/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	19,930.0000	19,392.0000	(2.699)	0	0	0
02/10/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	39,187.0000	38,484.0000	(1.794)	0	0	0
02/10/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	9,547.0000	9,646.0000	1.037	0	0	0
02/10/2006	R203	2007/08/02			Bond Future	8.5260	8.5390	0.152	0.0000	0.0000	0
02/10/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	17,953.0000	18,158.0000	1.142	0	0	0
02/10/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	19,290.0000	19,510.0000	1.140	0	0	0
02/10/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	32,100.0000	31,477.0000	(1.941)	0	0	0
02/10/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	35,832.0000	35,179.0000	(1.822)	0	0	0
02/10/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	20,696.0000	20,931.0000	1.135	0	0	0
02/10/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	33,939.0000	33,300.0000	(1.883)	0	0	0
02/10/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	25,320.0000	24,763.0000	(2.200)	0	0	0
02/10/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	27,039.0000	27,341.0000	1.117	0	0	0
02/10/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	13,273.0000	13,424.0000	1.138	0	0	0
02/10/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	43,932.0000	43,226.0000	(1.607)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/10/2006	R204	2006/11/02			Bond Future	8.5430	8.5630	0.234	0.0000	0.0000	0
02/10/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	121,336.0000	122,785.0000	1.194	0	0	0
02/10/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	100,339.0000	101,786.0000	1.442	0	0	0
02/10/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	12,445.0000	11,166.0000	(10.277)	0	0	0
02/10/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	10,643.0000	9,441.0000	(11.294)	0	0	0
02/10/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
02/10/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	165,021.0000	166,470.0000	0.878	0	0	0
02/10/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	79,906.0000	81,341.0000	1.796	0	0	0
02/10/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	13,769.0000	14,017.0000	1.801	0	0	0
02/10/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	41,672.0000	42,814.0000	2.740	0	0	0
02/10/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	11,937.0000	12,108.0000	1.433	0	0	0
02/10/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	142,892.0000	144,342.0000	1.015	0	0	0
02/10/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	60,159.0000	61,526.0000	2.272	0	0	0
02/10/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	220.0000	139.0000	(36.818)	0	0	0
02/10/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	25,712.0000	26,429.0000	2.789	0	0	0
02/10/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	31.0000	16.0000	(48.387)	0	0	0
02/10/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	21,201.0000	19,707.0000	(7.047)	0	0	0
02/10/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	1,161.0000	854.0000	(26.443)	0	0	0
02/10/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	4,134.0000	3,401.0000	(17.731)	0	0	0
02/10/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	10,286.0000	10,388.0000	0.992	0	0	0
02/10/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	34,973.0000	33,400.0000	(4.498)	0	0	0
02/10/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	2,583.0000	2,459.0000	(4.801)	0	0	0
02/10/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	16,528.0000	15,122.0000	(8.507)	0	0	0
02/10/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	8,808.0000	8,852.0000	0.500	0	0	0
02/10/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	6,342.0000	6,297.0000	(0.710)	0	0	0
02/10/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	14,409.0000	13,062.0000	(9.348)	0	0	0
02/10/2006	R204	2007/02/01			Bond Future	8.5390	8.5540	0.176	0.0000	0.0000	0
02/10/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	24,838.0000	23,990.0000	(3.414)	0	0	0
02/10/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	99,951.0000	100,905.0000	0.954	0	0	0
02/10/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	140,940.0000	141,986.0000	0.742	0	0	0
02/10/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	24,049.0000	24,276.0000	0.944	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/10/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	202.0000	173.0000	(14.356)	0	0	0
02/10/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,169.0000	1,048.0000	(10.351)	0	0	0
02/10/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	25,769.0000	26,023.0000	0.986	0	0	0
02/10/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	81,045.0000	81,909.0000	1.066	0	0	0
02/10/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	22,965.0000	22,145.0000	(3.571)	0	0	0
02/10/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	510.0000	447.0000	(12.353)	0	0	0
02/10/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	120,000.0000	121,013.0000	0.844	0	0	0
02/10/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	4,707.0000	4,372.0000	(7.117)	0	0	0
02/10/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	162,613.0000	163,676.0000	0.654	0	0	0
02/10/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	63,627.0000	64,368.0000	1.165	0	0	0
02/10/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	72.0000	60.0000	(16.667)	0	0	0
02/10/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	48,583.0000	49,158.0000	1.184	0	0	0
02/10/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	2,449.0000	2,238.0000	(8.616)	0	0	0
02/10/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	8,845.0000	8,345.0000	(5.653)	0	0	0
02/10/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	20,883.0000	21,060.0000	0.848	0	0	0
02/10/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	12,555.0000	12,603.0000	0.382	0	0	0
02/10/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	44,871.0000	43,843.0000	(2.291)	0	0	0
02/10/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	33,041.0000	32,099.0000	(2.851)	0	0	0
02/10/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	18,064.0000	18,197.0000	0.736	0	0	0
02/10/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	28,801.0000	27,904.0000	(3.114)	0	0	0
02/10/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	22,421.0000	22,623.0000	0.901	0	0	0
02/10/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	26,784.0000	25,910.0000	(3.263)	0	0	0
02/10/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	14,909.0000	14,240.0000	(4.487)	0	0	0
02/10/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	35,946.0000	36,352.0000	1.129	0	0	0
02/10/2006	R204	2007/05/03			Bond Future	8.5250	8.5380	0.152	0.0000	0.0000	0
02/10/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	19,177.0000	19,269.0000	0.480	0	0	0
02/10/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	52,110.0000	51,280.0000	(1.593)	0	0	0
02/10/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	32,778.0000	32,077.0000	(2.139)	0	0	0
02/10/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	34,554.0000	34,775.0000	0.640	0	0	0
02/10/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	43,810.0000	43,026.0000	(1.790)	0	0	0
02/10/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	24,556.0000	24,693.0000	0.558	0	0	0
02/10/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	27,623.0000	27,786.0000	0.590	0	0	0
02/10/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	39,936.0000	39,177.0000	(1.901)	0	0	0
02/10/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	26,057.0000	26,207.0000	0.576	0	0	0
02/10/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	41,849.0000	41,077.0000	(1.845)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/10/2006	R204	2007/08/02			Bond Future	8.5060	8.5200	0.165	0.0000	0.0000	0
02/10/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	24,063.0000	24,225.0000	0.673	0	0	0
02/10/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	57,934.0000	57,113.0000	(1.417)	0	0	0
02/10/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	39,569.0000	39,851.0000	0.713	0	0	0
02/10/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	39,147.0000	38,447.0000	(1.788)	0	0	0
02/10/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	32,698.0000	32,928.0000	0.703	0	0	0
02/10/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	46,194.0000	45,442.0000	(1.628)	0	0	0
02/10/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	29,603.0000	29,809.0000	0.696	0	0	0
02/10/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	49,957.0000	49,180.0000	(1.555)	0	0	0
02/10/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	31,123.0000	31,341.0000	0.700	0	0	0
02/10/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	48,056.0000	47,291.0000	(1.592)	0	0	0
02/10/2006	R207	2006/11/02			Bond Future	8.5160	8.5360	0.235	0.0000	0.0000	0
02/10/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	3,073.0000	7,008.0000	128.051	0	0	0
02/10/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	20,239.0000	23,445.0000	15.841	0	0	0
02/10/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	11,734.0000	13,835.0000	17.905	0	0	0
02/10/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	9,173.0000	11,651.0000	27.014	0	0	0
02/10/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	17,627.0000	18,788.0000	6.586	0	0	0
02/10/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	542.0000	2,290.0000	322.509	0	0	0
02/10/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	4,462.0000	8,660.0000	94.083	0	0	0
02/10/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	6,938.0000	9,679.0000	39.507	0	0	0
02/10/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	772.0000	3,390.0000	339.119	0	0	0
02/10/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	2,028.0000	5,588.0000	175.542	0	0	0
02/10/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	0.0000	44.0000	100.000	0	0	0
02/10/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	99,192.0000	100,650.0000	1.470	0	0	0
02/10/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	78,478.0000	79,938.0000	1.860	0	0	0
02/10/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	3.0000	100.000	0	0	0
02/10/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	16.0000	416.0000	2500.000	0	0	0
02/10/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	58,335.0000	59,837.0000	2.575	0	0	0
02/10/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	38,763.0000	40,621.0000	4.793	0	0	0
02/10/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	8,379.0000	12,683.0000	51.367	0	0	0
02/10/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	3,546.0000	6,392.0000	80.259	0	0	0
02/10/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	6,228.0000	10,552.0000	69.428	0	0	0
02/10/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	29.0000	724.0000	2396.552	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/10/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	34,419.0000	33,657.0000	(2.214)	0	0	0
02/10/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	142,412.0000	143,870.0000	1.024	0	0	0
02/10/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	5,060.0000	7,925.0000	56.621	0	0	0
02/10/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	120,497.0000	121,955.0000	1.210	0	0	0
02/10/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2006	R207	2007/02/01			Bond Future	8.5110	8.5250	0.164	0.0000	0.0000	0
02/10/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	10,674.0000	10,823.0000	1.396	0	0	0
02/10/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	27,733.0000	26,870.0000	(3.112)	0	0	0
02/10/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	19,512.0000	18,758.0000	(3.864)	0	0	0
02/10/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	29,433.0000	29,897.0000	1.576	0	0	0
02/10/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	13,449.0000	13,648.0000	1.480	0	0	0
02/10/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	21,417.0000	20,633.0000	(3.661)	0	0	0
02/10/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	16,698.0000	16,955.0000	1.539	0	0	0
02/10/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	15,013.0000	15,240.0000	1.512	0	0	0
02/10/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	59,866.0000	60,662.0000	1.330	0	0	0
02/10/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	2,486.0000	2,269.0000	(8.729)	0	0	0
02/10/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	10,289.0000	9,741.0000	(5.326)	0	0	0
02/10/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	357.0000	310.0000	(13.165)	0	0	0
02/10/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	23,424.0000	22,612.0000	(3.467)	0	0	0
02/10/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	43,368.0000	44,012.0000	1.485	0	0	0
02/10/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	5,368.0000	5,000.0000	(6.855)	0	0	0
02/10/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	78,313.0000	79,214.0000	1.151	0	0	0
02/10/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,011.0000	901.0000	(10.880)	0	0	0
02/10/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	98,138.0000	99,102.0000	0.982	0	0	0
02/10/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
02/10/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	16,015.0000	15,326.0000	(4.302)	0	0	0
02/10/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	17,711.0000	16,989.0000	(4.077)	0	0	0
02/10/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	20,441.0000	20,763.0000	1.575	0	0	0
02/10/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	109.0000	91.0000	(16.514)	0	0	0
02/10/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	118,944.0000	119,938.0000	0.836	0	0	0
02/10/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	18,507.0000	18,796.0000	1.562	0	0	0
02/10/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	162,748.0000	163,758.0000	0.621	0	0	0
02/10/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	5,600.0000	5,657.0000	1.018	0	0	0
02/10/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	40,036.0000	39,081.0000	(2.385)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/10/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	28.0000	23.0000	(17.857)	0	0	0
02/10/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	140,511.0000	141,517.0000	0.716	0	0	0
02/10/2006	R207	2007/05/03			Bond Future	8.4980	8.5110	0.153	0.0000	0.0000	0
02/10/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	14,870.0000	15,040.0000	1.143	0	0	0
02/10/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	36,179.0000	35,418.0000	(2.103)	0	0	0
02/10/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	16,211.0000	16,398.0000	1.154	0	0	0
02/10/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	31,967.0000	31,241.0000	(2.271)	0	0	0
02/10/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	17,638.0000	17,844.0000	1.168	0	0	0
02/10/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	34,039.0000	33,295.0000	(2.186)	0	0	0
02/10/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	24,387.0000	23,742.0000	(2.645)	0	0	0
02/10/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	24,244.0000	24,530.0000	1.180	0	0	0
02/10/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	10,315.0000	10,426.0000	1.076	0	0	0
02/10/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	45,362.0000	44,542.0000	(1.808)	0	0	0
02/10/2006	R207	2007/08/02			Bond Future	8.4810	8.4950	0.165	0.0000	0.0000	0
02/10/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	40,692.0000	39,927.0000	(1.880)	0	0	0
02/10/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	18,390.0000	18,620.0000	1.251	0	0	0
02/10/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	38,626.0000	37,878.0000	(1.937)	0	0	0
02/10/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	19,770.0000	20,017.0000	1.249	0	0	0
02/10/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	21,224.0000	21,488.0000	1.244	0	0	0
02/10/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	36,615.0000	35,884.0000	(1.996)	0	0	0
02/10/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	29,155.0000	28,498.0000	(2.253)	0	0	0
02/10/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	27,806.0000	28,143.0000	1.212	0	0	0
02/10/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	49,479.0000	48,655.0000	(1.665)	0	0	0
02/10/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	13,573.0000	13,743.0000	1.252	0	0	0
02/10/2006	TRTI	2006/11/02			jGovi	234.1200	234.0900	(0.013)	0.0000	0.0000	500

Grand Total: **2,930**