



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 02/11/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/11/2006	CRD1 2007/02/01			Index Future	106.7250	106.4650	(0.244)	0.0000	0.0000	10
02/11/2006	CRD1 2007/02/01	106.00	Call	Index Future	14,667.0000	13,068.0000	(10.902)	0	0	0
02/11/2006	CRD1 2007/02/01	106.00	Put	Index Future	7,417.0000	8,418.0000	13.496	0	0	0
02/11/2006	CRDI 2006/11/02			Index Future	104.5870	104.5060	(0.077)	0.0000	0.0000	0
02/11/2006	GOVI 2006/11/02			jGovi	243.0820	242.9110	(0.070)	242.8500	242.8500	0
02/11/2006	GOVI 2006/11/02	230.00	Call	jGovi	130,820.0000	129,110.0000	(1.307)	0	0	0
02/11/2006	GOVI 2006/11/02	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
02/11/2006	GOVI 2007/02/01			jGovi	248.0520	247.1330	(0.370)	0.0000	0.0000	71
02/11/2006	GOVI 2007/02/01	230.00	Call	jGovi	180,521.0000	171,331.0000	(5.091)	0	0	0
02/11/2006	GOVI 2007/02/01	230.00	Put	jGovi	1.0000	1.0000	-	0	0	0
02/11/2006	GOVI 2007/05/03			jGovi	253.5690	252.6280	(0.371)	253.5100	253.5100	121
02/11/2006	GOVI 2007/05/03	235.00	Call	jGovi	185,748.0000	176,368.0000	(5.050)	0	0	0
02/11/2006	GOVI 2007/05/03	235.00	Put	jGovi	58.0000	88.0000	51.724	0	0	0
02/11/2006	GOVI 2007/08/02			jGovi	259.2520	258.3940	(0.331)	0.0000	0.0000	0
02/11/2006	GOVI 2007/08/02	240.50	Call	jGovi	187,900.0000	179,435.0000	(4.505)	0	0	0
02/11/2006	GOVI 2007/08/02	240.50	Put	jGovi	380.0000	495.0000	30.263	0	0	0
02/11/2006	J153 2010/08/31			jSwap	8.7350	8.7810	0.527	0.0000	0.0000	0
02/11/2006	J157 2015/09/15			jSwap	8.4570	8.5180	0.721	0.0000	0.0000	0

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02/11/2006	J186	2026/12/21			jSwap	8.0060	8.0510	0.562	0.0000	0.0000	0
02/11/2006	J194	2008/02/28			jSwap	9.0070	9.0190	0.133	0.0000	0.0000	0
02/11/2006	J201	2014/12/22			jSwap	8.4440	8.4920	0.568	0.0000	0.0000	0
02/11/2006	J203	2017/09/15			jSwap	8.3880	8.4420	0.644	0.0000	0.0000	0
02/11/2006	J204	2018/12/21			jSwap	8.3080	8.3460	0.457	0.0000	0.0000	0
02/11/2006	J207	2020/01/15			jSwap	8.2750	8.3150	0.483	0.0000	0.0000	0
02/11/2006	JBAR	2005/12/21			jBar	8.7590	8.7760	0.194	0.0000	0.0000	0
02/11/2006	JFRA	2006/11/02			jFra	8.7650	8.7710	0.068	0.0000	0.0000	0
02/11/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,307.0000	4,321.0000	0.325	0	0	0
02/11/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
02/11/2006	JFRA	2007/02/01			jFra	9.0690	9.0800	0.121	0.0000	0.0000	0
02/11/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,837.0000	3,863.0000	0.678	0	0	0
02/11/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	12.0000	11.0000	(8.333)	0	0	0
02/11/2006	JFRA	2007/05/03			jFra	9.1390	9.1590	0.219	0.0000	0.0000	0
02/11/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,067.0000	4,112.0000	1.106	0	0	0
02/11/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	72.0000	68.0000	(5.556)	0	0	0
02/11/2006	JFRA	2007/08/02			jFra	9.1190	9.1420	0.252	0.0000	0.0000	0
02/11/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,114.0000	4,163.0000	1.191	0	0	0
02/11/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	167.0000	160.0000	(4.192)	0	0	0
02/11/2006	JFRA	2007/11/01			jFra	9.0400	9.0470	0.077	0.0000	0.0000	0
02/11/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	297.0000	293.0000	(1.347)	0	0	0
02/11/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,334.0000	4,348.0000	0.323	0	0	0

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02/11/2006	JFRA	2008/02/07			jFra	8.9270	8.9420	0.168	0.0000	0.0000	0
02/11/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,724.0000	20,682.0000	(0.203)	0	0	0
02/11/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	24,210.0000	24,204.0000	(0.025)	0	0	0
02/11/2006	JN02	2006/11/02			jNote	8.9490	8.9630	0.156	0.0000	0.0000	0
02/11/2006	JN02	2006/11/02	7.25	Call	Option on jNote	30,977.0000	31,232.0000	0.823	0	0	0
02/11/2006	JN02	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
02/11/2006	JN02	2007/02/01			jNote	8.9210	8.9490	0.314	0.0000	0.0000	0
02/11/2006	JN02	2007/02/01	9.00	Put	Option on jNote	10,759.0000	10,437.0000	(2.993)	0	0	0
02/11/2006	JN02	2007/02/01	9.00	Call	Option on jNote	9,317.0000	9,506.0000	2.029	0	0	0
02/11/2006	JN02	2007/05/03			jNote	8.8400	8.8810	0.464	0.0000	0.0000	0
02/11/2006	JN02	2007/05/03	9.25	Put	Option on jNote	18,228.0000	17,751.0000	(2.617)	0	0	0
02/11/2006	JN02	2007/05/03	9.25	Call	Option on jNote	10,749.0000	11,021.0000	2.530	0	0	0
02/11/2006	JN02	2007/08/02			jNote	8.7370	8.7930	0.641	0.0000	0.0000	0
02/11/2006	JN02	2007/08/02	9.25	Put	Option on jNote	22,446.0000	21,811.0000	(2.829)	0	0	0
02/11/2006	JN02	2007/08/02	9.25	Call	Option on jNote	13,079.0000	13,469.0000	2.982	0	0	0
02/11/2006	JN05	2006/11/02			jNote	8.5630	8.6140	0.596	0.0000	0.0000	0
02/11/2006	JN05	2006/11/02	7.25	Call	Option on jNote	52,788.0000	54,762.0000	3.739	0	0	0
02/11/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
02/11/2006	JN05	2007/02/01			jNote	8.5320	8.5830	0.598	0.0000	0.0000	0
02/11/2006	JN05	2007/02/01	9.25	Put	Option on jNote	30,517.0000	28,683.0000	(6.010)	0	0	0
02/11/2006	JN05	2007/02/01	9.25	Call	Option on jNote	1,632.0000	1,880.0000	15.196	0	0	0
02/11/2006	JN05	2007/05/03			jNote	8.4790	8.5310	0.613	0.0000	0.0000	0
02/11/2006	JN05	2007/05/03	9.25	Put	Option on jNote	34,917.0000	33,177.0000	(4.983)	0	0	0
02/11/2006	JN05	2007/05/03	9.25	Call	Option on jNote	3,854.0000	4,246.0000	10.171	0	0	0
02/11/2006	JN05	2007/08/02			jNote	8.4210	8.4740	0.629	0.0000	0.0000	0
02/11/2006	JN05	2007/08/02	9.25	Call	Option on jNote	5,680.0000	6,145.0000	8.187	0	0	0
02/11/2006	JN05	2007/08/02	9.25	Put	Option on jNote	39,138.0000	37,422.0000	(4.384)	0	0	0

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02/11/2006	JN10	2006/11/02			jNote	8.3400	8.4050	0.779	0.0000	0.0000	0
02/11/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
02/11/2006	JN10	2006/11/02	7.25	Call	Option on jNote	73,036.0000	77,213.0000	5.719	0	0	0
02/11/2006	JN10	2007/02/01			jNote	8.3150	8.3790	0.770	0.0000	0.0000	0
02/11/2006	JN10	2007/02/01	9.00	Call	Option on jNote	376.0000	551.0000	46.543	0	0	0
02/11/2006	JN10	2007/02/01	9.00	Put	Option on jNote	46,328.0000	42,099.0000	(9.128)	0	0	0
02/11/2006	JN10	2007/05/03			jNote	8.2770	8.3400	0.761	0.0000	0.0000	0
02/11/2006	JN10	2007/05/03	9.00	Call	Option on jNote	1,514.0000	1,918.0000	26.684	0	0	0
02/11/2006	JN10	2007/05/03	9.00	Put	Option on jNote	50,109.0000	46,156.0000	(7.889)	0	0	0
02/11/2006	JN10	2007/08/02			jNote	8.2350	8.2950	0.729	0.0000	0.0000	0
02/11/2006	JN10	2007/08/02	9.00	Put	Option on jNote	54,235.0000	50,574.0000	(6.750)	0	0	0
02/11/2006	JN10	2007/08/02	9.00	Call	Option on jNote	2,704.0000	3,221.0000	19.120	0	0	0
02/11/2006	JROD	2006/11/30			jRod	7.9560	7.9540	(0.025)	0.0000	0.0000	0
02/11/2006	JROD	2006/12/29			jRod	8.3240	8.3240	-	0.0000	0.0000	0
02/11/2006	JROD	2007/01/31			jRod	8.7470	8.7520	0.057	0.0000	0.0000	0
02/11/2006	JROD	2007/02/28			jRod	8.4810	8.4850	0.047	0.0000	0.0000	0
02/11/2006	JROD	2007/03/30			jRod	8.7420	8.7460	0.046	0.0000	0.0000	0
02/11/2006	JROD	2007/04/30			jRod	8.9820	8.9840	0.022	0.0000	0.0000	0
02/11/2006	JROD	2007/05/31			jRod	8.7420	8.7390	(0.034)	0.0000	0.0000	0
02/11/2006	OTH1	2007/02/01			Index Future	245.1550	244.3880	(0.313)	0.0000	0.0000	15
02/11/2006	OTH1	2007/02/01	243.58	Call	Index Future	33,149.0000	28,553.0000	(13.865)	0	0	0
02/11/2006	OTH1	2007/02/01	243.58	Put	Index Future	17,399.0000	20,473.0000	17.668	0	0	0
02/11/2006	OTHI	2006/11/02			Index Future	240.2430	240.0490	(0.081)	0.0000	0.0000	0

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02/11/2006	R153	2006/11/02			Bond Future	8.1900	8.2100	0.244	0.0000	0.0000	0
02/11/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	273.0000	0.0000	(100.000)	0	0	0
02/11/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	2,387.0000	1,409.0000	(40.972)	0	0	0
02/11/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	9,129.0000	8,423.0000	(7.734)	0	0	0
02/11/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	19,549.0000	18,843.0000	(3.611)	0	0	0
02/11/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	24,677.0000	25,383.0000	2.861	0	0	0
02/11/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	10,874.0000	10,168.0000	(6.493)	0	0	0
02/11/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	36,649.0000	35,944.0000	(1.924)	0	0	0
02/11/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	33,783.0000	34,489.0000	2.090	0	0	0
02/11/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	28,140.0000	27,435.0000	(2.505)	0	0	0
02/11/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	42,978.0000	43,683.0000	1.640	0	0	0
02/11/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	12,616.0000	11,910.0000	(5.596)	0	0	0
02/11/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
02/11/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	6,731.0000	7,435.0000	10.459	0	0	0
02/11/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	61,639.0000	62,344.0000	1.144	0	0	0
02/11/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	15,660.0000	16,365.0000	4.502	0	0	0
02/11/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	52,263.0000	52,968.0000	1.349	0	0	0
02/11/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R153	2007/02/01			Bond Future	8.2550	8.2900	0.424	0.0000	0.0000	77
02/11/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,849.0000	4,106.0000	6.677	0	0	0
02/11/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	9,511.0000	10,047.0000	5.636	0	0	0
02/11/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	20,048.0000	19,150.0000	(4.479)	0	0	0
02/11/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	13,179.0000	12,436.0000	(5.638)	0	0	0

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02/11/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	9,346.0000	8,727.0000	(6.623)	0	0	0
02/11/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	6,763.0000	7,174.0000	6.077	0	0	0
02/11/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	5,643.0000	5,998.0000	6.291	0	0	0
02/11/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	2,337.0000	2,502.0000	7.060	0	0	0
02/11/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	14,239.0000	13,467.0000	(5.422)	0	0	0
02/11/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	6,185.0000	6,568.0000	6.192	0	0	0
02/11/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	19,782.0000	20,645.0000	4.363	0	0	0
02/11/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	15,332.0000	14,532.0000	(5.218)	0	0	0
02/11/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	26,607.0000	25,616.0000	(3.725)	0	0	0
02/11/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	5,578.0000	5,127.0000	(8.085)	0	0	0
02/11/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	14,038.0000	14,742.0000	5.015	0	0	0
02/11/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	34,479.0000	35,544.0000	3.089	0	0	0
02/11/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	26,763.0000	27,746.0000	3.673	0	0	0
02/11/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,482.0000	1,310.0000	(11.606)	0	0	0
02/11/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	2,949.0000	2,658.0000	(9.868)	0	0	0
02/11/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	671.0000	581.0000	(13.413)	0	0	0
02/11/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	98.0000	81.0000	(17.347)	0	0	0
02/11/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	51,199.0000	52,337.0000	2.223	0	0	0
02/11/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,405.0000	1,506.0000	7.189	0	0	0
02/11/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	33,672.0000	32,618.0000	(3.130)	0	0	0
02/11/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	59,899.0000	61,048.0000	1.918	0	0	0
02/11/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	31.0000	25.0000	(19.355)	0	0	0
02/11/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	42,687.0000	43,800.0000	2.607	0	0	0
02/11/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	272.0000	230.0000	(15.441)	0	0	0
02/11/2006	R153	2007/05/03			Bond Future	8.0720	8.1620	1.115	0.0000	0.0000	0
02/11/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	21,191.0000	19,364.0000	(8.622)	0	0	0
02/11/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	7,984.0000	8,950.0000	12.099	0	0	0
02/11/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	5,591.0000	6,337.0000	13.343	0	0	0
02/11/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	25,332.0000	23,326.0000	(7.919)	0	0	0
02/11/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	5,186.0000	5,891.0000	13.594	0	0	0
02/11/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	26,423.0000	24,375.0000	(7.751)	0	0	0
02/11/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	27,535.0000	25,446.0000	(7.587)	0	0	0
02/11/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	6,020.0000	6,807.0000	13.073	0	0	0
02/11/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	32,178.0000	29,938.0000	(6.961)	0	0	0
02/11/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	3,787.0000	4,340.0000	14.603	0	0	0

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02/11/2006	R153	2007/08/02			Bond Future	8.0060	8.0940	1.099	0.0000	0.0000	0
02/11/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	10,808.0000	11,729.0000	8.521	0	0	0
02/11/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	24,990.0000	23,368.0000	(6.491)	0	0	0
02/11/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	8,362.0000	9,128.0000	9.160	0	0	0
02/11/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	29,635.0000	27,858.0000	(5.996)	0	0	0
02/11/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	8,815.0000	9,611.0000	9.030	0	0	0
02/11/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	34,662.0000	32,742.0000	(5.539)	0	0	0
02/11/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	30,611.0000	28,804.0000	(5.903)	0	0	0
02/11/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	28,674.0000	26,927.0000	(6.093)	0	0	0
02/11/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	7,927.0000	8,663.0000	9.285	0	0	0
02/11/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	6,355.0000	6,979.0000	9.819	0	0	0
02/11/2006	R157	2006/11/02			Bond Future	8.0700	8.0800	0.124	0.0000	0.0000	0
02/11/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	50,372.0000	49,612.0000	(1.509)	0	0	0
02/11/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	44,285.0000	45,045.0000	1.716	0	0	0
02/11/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	35,826.0000	35,066.0000	(2.121)	0	0	0
02/11/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	68,246.0000	67,486.0000	(1.114)	0	0	0
02/11/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	32,155.0000	31,395.0000	(2.364)	0	0	0
02/11/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	102,998.0000	102,238.0000	(0.738)	0	0	0
02/11/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	84,761.0000	85,521.0000	0.897	0	0	0
02/11/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	39,483.0000	38,723.0000	(1.925)	0	0	0
02/11/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	105,592.0000	106,352.0000	0.720	0	0	0
02/11/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	24,624.0000	25,384.0000	3.086	0	0	0
02/11/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	119,890.0000	119,130.0000	(0.634)	0	0	0
02/11/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	85,786.0000	85,026.0000	(0.886)	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
02/11/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	13,597.0000	12,829.0000	(5.648)	0	0	0
02/11/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	8.0000	0.0000	(100.000)	0	0	0
02/11/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	64,329.0000	65,088.0000	1.180	0	0	0
02/11/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	28,470.0000	27,710.0000	(2.669)	0	0	0
02/11/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	43,126.0000	42,366.0000	(1.762)	0	0	0
02/11/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	5,746.0000	6,095.0000	6.074	0	0	0
02/11/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	411.0000	0.0000	(100.000)	0	0	0
02/11/2006	R157	2007/02/01			Bond Future	8.0850	8.1400	0.680	0.0000	0.0000	0
02/11/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	45,335.0000	42,190.0000	(6.937)	0	0	0
02/11/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	35,236.0000	37,981.0000	7.790	0	0	0
02/11/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	84,715.0000	80,918.0000	(4.482)	0	0	0
02/11/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	7,125.0000	7,972.0000	11.888	0	0	0
02/11/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	2,014.0000	2,285.0000	13.456	0	0	0
02/11/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	116,743.0000	112,770.0000	(3.403)	0	0	0
02/11/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	10,097.0000	8,774.0000	(13.103)	0	0	0
02/11/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	84,917.0000	88,753.0000	4.517	0	0	0
02/11/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	68,992.0000	65,369.0000	(5.251)	0	0	0
02/11/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	676.0000	771.0000	14.053	0	0	0
02/11/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	49,750.0000	52,988.0000	6.509	0	0	0
02/11/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	100,710.0000	96,805.0000	(3.877)	0	0	0
02/11/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	48,127.0000	44,905.0000	(6.695)	0	0	0
02/11/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	5,435.0000	4,605.0000	(15.271)	0	0	0
02/11/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,152.0000	920.0000	(20.139)	0	0	0
02/11/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	3,441.0000	3,886.0000	12.932	0	0	0
02/11/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	42,600.0000	39,535.0000	(7.195)	0	0	0
02/11/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	9,643.0000	10,732.0000	11.293	0	0	0
02/11/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	1,051.0000	1,196.0000	13.796	0	0	150
02/11/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	8,731.0000	9,734.0000	11.488	0	0	0
02/11/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	39,927.0000	36,948.0000	(7.461)	0	0	0
02/11/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	23,991.0000	26,145.0000	8.978	0	0	0

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02/11/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	7,893.0000	8,815.0000	11.681	0	0	0
02/11/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	5,783.0000	6,492.0000	12.260	0	0	0
02/11/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	28,137.0000	30,530.0000	8.505	0	0	0
02/11/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	15,517.0000	17,097.0000	10.182	0	0	0
02/11/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	53,864.0000	50,505.0000	(6.236)	0	0	0
02/11/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	103,918.0000	99,997.0000	(3.773)	0	0	0
02/11/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	1,173.0000	1,335.0000	13.811	0	0	0
02/11/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	14,332.0000	12,657.0000	(11.687)	0	0	250
02/11/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	34,794.0000	31,999.0000	(8.033)	0	0	150
02/11/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	66,497.0000	70,099.0000	5.417	0	0	0
02/11/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	11,722.0000	12,995.0000	10.860	0	0	0
02/11/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,643.0000	2,177.0000	(17.631)	0	0	0
02/11/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	27,669.0000	25,182.0000	(8.988)	0	0	0
02/11/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	17,671.0000	15,758.0000	(10.826)	0	0	0
02/11/2006	R157	2007/05/03			Bond Future	7.9960	8.0730	0.963	0.0000	0.0000	0
02/11/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	6,985.0000	7,911.0000	13.257	0	0	0
02/11/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	77,444.0000	72,782.0000	(6.020)	0	0	0
02/11/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	10,634.0000	11,919.0000	12.084	0	0	0
02/11/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	9,804.0000	11,012.0000	12.322	0	0	0
02/11/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	64,025.0000	59,722.0000	(6.721)	0	0	0
02/11/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	66,634.0000	62,254.0000	(6.573)	0	0	0
02/11/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	61,457.0000	57,236.0000	(6.868)	0	0	0
02/11/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	11,517.0000	12,883.0000	11.861	0	0	0
02/11/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	51,641.0000	47,767.0000	(7.502)	0	0	0
02/11/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	15,629.0000	17,343.0000	10.967	0	0	0
02/11/2006	R157	2007/08/02			Bond Future	7.9610	8.0360	0.942	0.0000	0.0000	0
02/11/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	83,283.0000	79,090.0000	(5.035)	0	0	0
02/11/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	71,009.0000	67,115.0000	(5.484)	0	0	0
02/11/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	12,071.0000	13,196.0000	9.320	0	0	0
02/11/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	16,456.0000	17,880.0000	8.653	0	0	0
02/11/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	62,873.0000	58,413.0000	(7.094)	0	0	0
02/11/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	17,465.0000	18,954.0000	8.526	0	0	0
02/11/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	4,964.0000	5,823.0000	17.305	0	0	0
02/11/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	68,651.0000	64,821.0000	(5.579)	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
02/11/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	59,576.0000	56,019.0000	(5.971)	0	0	0
02/11/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	21,979.0000	23,740.0000	8.012	0	0	0
02/11/2006	R186	2006/11/02			Bond Future	7.7550	7.7700	0.193	7.7600	7.7600	0
02/11/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	3,409.0000	2,438.0000	(28.483)	0	0	0
02/11/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	2,799.0000	0.0000	(100.000)	0	0	0
02/11/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	58,285.0000	56,457.0000	(3.136)	0	0	0
02/11/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	139,098.0000	137,270.0000	(1.314)	0	0	0
02/11/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	29,368.0000	27,540.0000	(6.224)	0	0	0
02/11/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	63,945.0000	62,116.0000	(2.860)	0	0	0
02/11/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	132,099.0000	133,928.0000	1.385	0	0	0
02/11/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	168,127.0000	169,955.0000	1.087	0	0	0
02/11/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	52,584.0000	50,756.0000	(3.476)	0	0	0
02/11/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	113,108.0000	111,280.0000	(1.616)	0	0	0
02/11/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	86,184.0000	84,356.0000	(2.121)	0	0	0
02/11/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	97,389.0000	99,217.0000	1.877	0	0	0
02/11/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	63,939.0000	65,767.0000	2.859	0	0	0
02/11/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	31,696.0000	33,525.0000	5.770	0	0	0
02/11/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R186	2007/02/01			Bond Future	7.7250	7.8020	0.997	7.7900	7.7900	4
02/11/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	17,508.0000	20,589.0000	17.598	0	0	0
02/11/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	50,327.0000	44,088.0000	(12.397)	0	0	0
02/11/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	29,281.0000	33,742.0000	15.235	0	0	0
02/11/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	32,318.0000	27,459.0000	(15.035)	0	0	0

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02/11/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,749.0000	1,252.0000	(28.416)	0	0	0
02/11/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	76,129.0000	68,612.0000	(9.874)	0	0	0
02/11/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	129,234.0000	138,057.0000	6.827	0	0	0
02/11/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	67,095.0000	59,948.0000	(10.652)	0	0	0
02/11/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	11,206.0000	13,380.0000	19.400	0	0	0
02/11/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,102.0000	3,815.0000	22.985	0	0	0
02/11/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	95,048.0000	86,954.0000	(8.516)	0	0	0
02/11/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	8,950.0000	10,753.0000	20.145	0	0	0
02/11/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	143,577.0000	134,663.0000	(6.209)	0	0	0
02/11/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,672.0000	2,078.0000	24.282	0	0	0
02/11/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	163,816.0000	172,944.0000	5.572	0	0	0
02/11/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	596.0000	405.0000	(32.047)	0	0	0
02/11/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	119,158.0000	110,552.0000	(7.222)	0	0	0
02/11/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	5,763.0000	6,989.0000	21.274	0	0	0
02/11/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	18,375.0000	15,016.0000	(18.280)	0	0	0
02/11/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	97,439.0000	105,668.0000	8.445	0	0	0
02/11/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	4,394.0000	3,302.0000	(24.852)	0	0	0
02/11/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	9,978.0000	11,956.0000	19.824	0	0	0
02/11/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	71,531.0000	64,189.0000	(10.264)	0	0	0
02/11/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	69,425.0000	76,692.0000	10.467	0	0	0
02/11/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	9,579.0000	7,526.0000	(21.432)	0	0	0
02/11/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	46,210.0000	52,172.0000	12.902	0	0	0
02/11/2006	R186	2007/05/03			Bond Future	7.6980	7.7740	0.987	0.0000	0.0000	0
02/11/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	22,219.0000	24,780.0000	11.526	0	0	0
02/11/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	86,635.0000	80,024.0000	(7.631)	0	0	0
02/11/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	14,754.0000	16,632.0000	12.729	0	0	0
02/11/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	9,474.0000	10,797.0000	13.965	0	0	0
02/11/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	128,065.0000	120,217.0000	(6.128)	0	0	0
02/11/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	16,056.0000	18,061.0000	12.488	0	0	0
02/11/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	106,732.0000	99,438.0000	(6.834)	0	0	0
02/11/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	102,598.0000	95,431.0000	(6.986)	0	0	0
02/11/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	110,914.0000	103,500.0000	(6.684)	0	0	0
02/11/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	13,540.0000	15,296.0000	12.969	0	0	0
02/11/2006	R186	2007/08/02			Bond Future	7.6720	7.7470	0.978	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/11/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	96,850.0000	90,534.0000	(6.521)	0	0	0
02/11/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	29,731.0000	32,436.0000	9.098	0	0	0
02/11/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	111,979.0000	105,186.0000	(6.066)	0	0	0
02/11/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	21,374.0000	23,492.0000	9.909	0	0	0
02/11/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	119,828.0000	112,817.0000	(5.851)	0	0	0
02/11/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	22,873.0000	25,101.0000	9.741	0	0	0
02/11/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	115,882.0000	108,978.0000	(5.958)	0	0	0
02/11/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	15,030.0000	16,643.0000	10.732	0	0	0
02/11/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	135,992.0000	128,584.0000	(5.447)	0	0	0
02/11/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	19,956.0000	21,966.0000	10.072	0	0	0
02/11/2006	R194	2006/11/02			Bond Future	8.6110	8.6350	0.279	0.0000	0.0000	0
02/11/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	26,517.0000	26,813.0000	1.116	0	0	0
02/11/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	16,985.0000	17,281.0000	1.743	0	0	0
02/11/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	32,940.0000	33,236.0000	0.899	0	0	0
02/11/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	13,836.0000	14,131.0000	2.132	0	0	0
02/11/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	23,326.0000	23,622.0000	1.269	0	0	0
02/11/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	27.0000	0.0000	(100.000)	0	0	0
02/11/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	1,398.0000	1,666.0000	19.170	0	0	0
02/11/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	29,722.0000	30,017.0000	0.993	0	0	0
02/11/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	861.0000	1,049.0000	21.835	0	0	0
02/11/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	307.0000	0.0000	(100.000)	0	0	0
02/11/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	20,149.0000	20,445.0000	1.469	0	0	0
02/11/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	108.0000	0.0000	(100.000)	0	0	0
02/11/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	442.0000	432.0000	(2.262)	0	0	0
02/11/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	10,699.0000	10,995.0000	2.767	0	0	0
02/11/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	7,576.0000	7,872.0000	3.907	0	0	0
02/11/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/11/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	4,467.0000	4,763.0000	6.626	0	0	0
02/11/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R194	2007/02/01			Bond Future	8.5570	8.6720	1.344	0.0000	0.0000	0
02/11/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	254.0000	174.0000	(31.496)	0	0	0
02/11/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	10,970.0000	12,045.0000	9.799	0	0	0
02/11/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
02/11/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	26,215.0000	27,371.0000	4.410	0	0	0
02/11/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,051.0000	795.0000	(24.358)	0	0	0
02/11/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	519.0000	371.0000	(28.516)	0	0	0
02/11/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	21,015.0000	22,168.0000	5.487	0	0	0
02/11/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	0
02/11/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	8,685.0000	9,692.0000	11.595	0	0	0
02/11/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	15,890.0000	17,028.0000	7.162	0	0	0
02/11/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	23,609.0000	24,764.0000	4.892	0	0	0
02/11/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	2,698.0000	3,209.0000	18.940	0	0	0
02/11/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	18,439.0000	19,587.0000	6.226	0	0	0
02/11/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	17.0000	10.0000	(41.176)	0	0	0
02/11/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	4,135.0000	3,490.0000	(15.599)	0	0	0
02/11/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	4,445.0000	3,773.0000	(15.118)	0	0	0
02/11/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,873.0000	1,483.0000	(20.822)	0	0	0
02/11/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	3,581.0000	4,203.0000	17.369	0	0	0
02/11/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	3,835.0000	3,218.0000	(16.089)	0	0	0
02/11/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	2,901.0000	3,439.0000	18.545	0	0	0
02/11/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,507.0000	2,991.0000	19.306	0	0	0
02/11/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	3,007.0000	2,474.0000	(17.725)	0	0	0
02/11/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	114.0000	74.0000	(35.088)	0	0	0
02/11/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	4,968.0000	5,734.0000	15.419	0	0	0
02/11/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	13,389.0000	14,504.0000	8.328	0	0	0
02/11/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	6,677.0000	7,576.0000	13.464	0	0	0
02/11/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	47.0000	29.0000	(38.298)	0	0	0
02/11/2006	R194	2007/05/03			Bond Future	8.4720	8.5900	1.393	0.0000	0.0000	0
02/11/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	2,742.0000	3,063.0000	11.707	0	0	0
02/11/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	8,272.0000	7,630.0000	(7.761)	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
02/11/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	7,233.0000	6,634.0000	(8.281)	0	0	0
02/11/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,235.0000	2,512.0000	12.394	0	0	0
02/11/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	6,740.0000	6,165.0000	(8.531)	0	0	0
02/11/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	2,881.0000	3,214.0000	11.558	0	0	0
02/11/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	3,025.0000	3,369.0000	11.372	0	0	0
02/11/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	6,984.0000	6,397.0000	(8.405)	0	0	0
02/11/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	5,813.0000	5,286.0000	(9.066)	0	0	0
02/11/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	3,650.0000	4,041.0000	10.712	0	0	0
02/11/2006	R194	2007/08/02			Bond Future	8.3440	8.4680	1.486	0.0000	0.0000	0
02/11/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	7,935.0000	7,519.0000	(5.243)	0	0	0
02/11/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	7,612.0000	7,206.0000	(5.334)	0	0	0
02/11/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	4,196.0000	4,463.0000	6.363	0	0	0
02/11/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	7,773.0000	7,362.0000	(5.288)	0	0	0
02/11/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,307.0000	4,579.0000	6.315	0	0	0
02/11/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	4,086.0000	4,349.0000	6.437	0	0	0
02/11/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,989.0000	6,603.0000	(5.523)	0	0	0
02/11/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	4,772.0000	5,064.0000	6.119	0	0	0
02/11/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,670.0000	3,913.0000	6.621	0	0	0
02/11/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	8,604.0000	8,169.0000	(5.056)	0	0	0
02/11/2006	R201	2006/11/02			Bond Future	8.0500	8.0700	0.248	0.0000	0.0000	0
02/11/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
02/11/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	11,980.0000	10,772.0000	(10.083)	0	0	0
02/11/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	33,870.0000	35,075.0000	3.558	0	0	0
02/11/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	3,598.0000	4,228.0000	17.510	0	0	0
02/11/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	49,729.0000	50,935.0000	2.425	0	0	0
02/11/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	575.0000	0.0000	(100.000)	0	0	0
02/11/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	55,350.0000	54,144.0000	(2.179)	0	0	0
02/11/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	18,303.0000	19,508.0000	6.584	0	0	0
02/11/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	35,408.0000	34,202.0000	(3.406)	0	0	0

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02/11/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	69,284.0000	68,078.0000	(1.741)	0	0	0
02/11/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	29,615.0000	28,409.0000	(4.072)	0	0	0
02/11/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	82,350.0000	83,556.0000	1.464	0	0	0
02/11/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	41,158.0000	39,952.0000	(2.930)	0	0	0
02/11/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	32,517.0000	31,311.0000	(3.709)	0	0	0
02/11/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	26,703.0000	25,497.0000	(4.516)	0	0	0
02/11/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	65,887.0000	67,093.0000	1.830	0	0	0
02/11/2006	R201	2007/02/01			Bond Future	8.0130	8.0910	0.973	0.0000	0.0000	0
02/11/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	35,874.0000	39,462.0000	10.002	0	0	0
02/11/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	16,429.0000	18,747.0000	14.109	0	0	0
02/11/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	15,661.0000	13,380.0000	(14.565)	0	0	0
02/11/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	4,977.0000	3,967.0000	(20.293)	0	0	0
02/11/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,447.0000	1,877.0000	(23.294)	0	0	0
02/11/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	24,226.0000	21,293.0000	(12.107)	0	0	0
02/11/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	24,829.0000	27,830.0000	12.087	0	0	0
02/11/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	10,334.0000	12,000.0000	16.122	0	0	0
02/11/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	9,132.0000	7,535.0000	(17.488)	0	0	0
02/11/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,160.0000	1,418.0000	22.241	0	0	0
02/11/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	5,546.0000	6,571.0000	18.482	0	0	0
02/11/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	78,613.0000	83,087.0000	5.691	0	0	0
02/11/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	36,685.0000	33,112.0000	(9.740)	0	0	0
02/11/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	71,127.0000	66,787.0000	(6.102)	0	0	0
02/11/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	45,982.0000	42,090.0000	(8.464)	0	0	0
02/11/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	421.0000	296.0000	(29.691)	0	0	0
02/11/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,045.0000	2,478.0000	21.174	0	0	0
02/11/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,549.0000	4,256.0000	19.921	0	0	0
02/11/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	48,824.0000	52,852.0000	8.250	0	0	0
02/11/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	4,972.0000	5,909.0000	18.846	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
02/11/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,077.0000	793.0000	(26.370)	0	0	0
02/11/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	38,950.0000	35,289.0000	(9.399)	0	0	0
02/11/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	58,368.0000	54,203.0000	(7.136)	0	0	0
02/11/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	41,257.0000	37,514.0000	(9.072)	0	0	0
02/11/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	34,466.0000	30,986.0000	(10.097)	0	0	0
02/11/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	4,451.0000	5,306.0000	19.209	0	0	0
02/11/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	6,175.0000	7,293.0000	18.105	0	0	0
02/11/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	63,217.0000	67,530.0000	6.823	0	0	0
02/11/2006	R201	2007/05/03			Bond Future	7.9800	8.0560	0.952	0.0000	0.0000	0
02/11/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	12,588.0000	13,921.0000	10.589	0	0	0
02/11/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	42,123.0000	39,072.0000	(7.243)	0	0	0
02/11/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	54,057.0000	50,617.0000	(6.364)	0	0	0
02/11/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	7,966.0000	8,910.0000	11.850	0	0	0
02/11/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	62,651.0000	58,994.0000	(5.837)	0	0	0
02/11/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	49,939.0000	46,621.0000	(6.644)	0	0	0
02/11/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	9,329.0000	10,394.0000	11.416	0	0	0
02/11/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	51,982.0000	48,602.0000	(6.502)	0	0	0
02/11/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	5,714.0000	6,441.0000	12.723	0	0	0
02/11/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	8,626.0000	9,630.0000	11.639	0	0	0
02/11/2006	R201	2007/08/02			Bond Future	7.9480	8.0230	0.944	0.0000	0.0000	0
02/11/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	66,344.0000	62,978.0000	(5.074)	0	0	0
02/11/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	8,962.0000	9,824.0000	9.618	0	0	0
02/11/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	16,651.0000	18,024.0000	8.246	0	0	0
02/11/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	47,273.0000	44,417.0000	(6.042)	0	0	0
02/11/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	54,570.0000	51,495.0000	(5.635)	0	0	0
02/11/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	58,391.0000	55,214.0000	(5.441)	0	0	0
02/11/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	11,604.0000	12,655.0000	9.057	0	0	0
02/11/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	12,351.0000	13,453.0000	8.922	0	0	0
02/11/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	56,467.0000	53,340.0000	(5.538)	0	0	0
02/11/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	13,134.0000	14,288.0000	8.786	0	0	0
02/11/2006	R203	2006/11/02			Bond Future	7.9600	7.9750	0.188	0.0000	0.0000	0
02/11/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	45,209.0000	44,118.0000	(2.413)	0	0	0
02/11/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	93,320.0000	94,411.0000	1.169	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
02/11/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	41,774.0000	40,683.0000	(2.612)	0	0	0
02/11/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	113,979.0000	115,070.0000	0.957	0	0	0
02/11/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	48,628.0000	47,537.0000	(2.244)	0	0	0
02/11/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	38,323.0000	37,232.0000	(2.847)	0	0	0
02/11/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	34,221.0000	35,312.0000	3.188	0	0	0
02/11/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	20,823.0000	19,732.0000	(5.239)	0	0	0
02/11/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	73,149.0000	74,240.0000	1.491	0	0	0
02/11/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	53,454.0000	54,545.0000	2.041	0	0	0
02/11/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	55,419.0000	54,328.0000	(1.969)	0	0	0
02/11/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	15,438.0000	16,529.0000	7.067	0	0	0
02/11/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	3,408.0000	1,815.0000	(46.743)	0	0	0
02/11/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	502.0000	0.0000	(100.000)	0	0	0
02/11/2006	R203	2007/02/01			Bond Future	7.9290	8.0010	0.908	0.0000	0.0000	0
02/11/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	42,548.0000	38,110.0000	(10.431)	0	0	0
02/11/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	30.0000	18.0000	(40.000)	0	0	0
02/11/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	109,907.0000	115,053.0000	4.682	0	0	0
02/11/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	2,563.0000	3,284.0000	28.131	0	0	0
02/11/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	142.0000	90.0000	(36.620)	0	0	0
02/11/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	2,116.0000	2,733.0000	29.159	0	0	0
02/11/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,680.0000	1,209.0000	(28.036)	0	0	0
02/11/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	45,503.0000	40,962.0000	(9.980)	0	0	0
02/11/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	52,065.0000	56,752.0000	9.002	0	0	0
02/11/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	22,374.0000	25,676.0000	14.758	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
02/11/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	89,722.0000	94,828.0000	5.691	0	0	0
02/11/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	9,399.0000	7,541.0000	(19.768)	0	0	0
02/11/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	70,294.0000	75,277.0000	7.089	0	0	0
02/11/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	35,790.0000	39,920.0000	11.540	0	0	0
02/11/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	541.0000	365.0000	(32.532)	0	0	0
02/11/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	4,327.0000	3,299.0000	(23.758)	0	0	0
02/11/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	28,823.0000	25,071.0000	(13.017)	0	0	0
02/11/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	73,594.0000	68,545.0000	(6.861)	0	0	0
02/11/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	1,736.0000	2,261.0000	30.242	0	0	0
02/11/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	1,414.0000	1,858.0000	31.400	0	0	0
02/11/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	57,761.0000	52,912.0000	(8.395)	0	0	0
02/11/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	6,085.0000	7,493.0000	23.139	0	0	0
02/11/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	51,559.0000	46,844.0000	(9.145)	0	0	0
02/11/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	921.0000	1,230.0000	33.550	0	0	0
02/11/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	48,509.0000	43,876.0000	(9.551)	0	0	0
02/11/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	280.0000	390.0000	39.286	0	0	0
02/11/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	17,557.0000	14,722.0000	(16.147)	0	0	0
02/11/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	12,469.0000	14,793.0000	18.638	0	0	0
02/11/2006	R203	2007/05/03			Bond Future	7.8980	7.9690	0.899	0.0000	0.0000	0
02/11/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	2,680.0000	3,229.0000	20.485	0	0	0
02/11/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	3,528.0000	4,214.0000	19.444	0	0	0
02/11/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	58,432.0000	54,096.0000	(7.421)	0	0	0
02/11/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	64,156.0000	59,682.0000	(6.974)	0	0	0
02/11/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	3,080.0000	3,695.0000	19.968	0	0	0
02/11/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	61,277.0000	56,869.0000	(7.194)	0	0	0
02/11/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	47,470.0000	43,474.0000	(8.418)	0	0	0
02/11/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	5,887.0000	6,915.0000	17.462	0	0	0
02/11/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	75,930.0000	71,243.0000	(6.173)	0	0	0
02/11/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	1,488.0000	1,824.0000	22.581	0	0	0
02/11/2006	R203	2007/08/02			Bond Future	7.8680	7.9370	0.877	0.0000	0.0000	0
02/11/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	67,872.0000	63,800.0000	(6.000)	0	0	0
02/11/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	5,240.0000	5,985.0000	14.218	0	0	0
02/11/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	5,800.0000	6,607.0000	13.914	0	0	0
02/11/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	62,565.0000	58,621.0000	(6.304)	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
02/11/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	65,202.0000	61,192.0000	(6.150)	0	0	0
02/11/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	6,408.0000	7,281.0000	13.624	0	0	0
02/11/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	9,368.0000	10,537.0000	12.479	0	0	0
02/11/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	52,401.0000	48,753.0000	(6.962)	0	0	0
02/11/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	3,426.0000	3,953.0000	15.382	0	0	0
02/11/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	78,838.0000	74,549.0000	(5.440)	0	0	0
02/11/2006	R204	2006/11/02			Bond Future	7.9400	7.9600	0.252	0.0000	0.0000	0
02/11/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	5,148.0000	3,075.0000	(40.268)	0	0	0
02/11/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	531.0000	0.0000	(100.000)	0	0	0
02/11/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	23,550.0000	22,007.0000	(6.552)	0	0	0
02/11/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	45,636.0000	44,094.0000	(3.379)	0	0	0
02/11/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	59,987.0000	58,445.0000	(2.571)	0	0	0
02/11/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	52,848.0000	51,306.0000	(2.918)	0	0	0
02/11/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	97,764.0000	99,306.0000	1.577	0	0	0
02/11/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	42,002.0000	40,460.0000	(3.671)	0	0	0
02/11/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	49,251.0000	47,709.0000	(3.131)	0	0	0
02/11/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	34,747.0000	36,289.0000	4.438	0	0	0
02/11/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	55,208.0000	56,750.0000	2.793	0	0	0
02/11/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	14,813.0000	16,353.0000	10.396	0	0	0
02/11/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	76,208.0000	77,750.0000	2.023	0	0	0
02/11/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	119,893.0000	121,435.0000	1.286	0	0	0
02/11/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
02/11/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	77,519.0000	75,977.0000	(1.989)	0	0	0
02/11/2006	R204	2006/11/02	9.00	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
02/11/2006	R204	2007/02/01			Bond Future	7.9090	7.9860	0.974	0.0000	0.0000	0
02/11/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	24,353.0000	21,069.0000	(13.485)	0	0	0
02/11/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	17,427.0000	20,007.0000	14.805	0	0	0
02/11/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	5,588.0000	6,653.0000	19.059	0	0	0
02/11/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	289.0000	198.0000	(31.488)	0	0	0
02/11/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	65,197.0000	60,056.0000	(7.885)	0	0	0
02/11/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	74,806.0000	80,177.0000	7.180	0	0	0
02/11/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	56,027.0000	51,132.0000	(8.737)	0	0	0
02/11/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	94,880.0000	100,518.0000	5.942	0	0	0
02/11/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	5,000.0000	5,969.0000	19.380	0	0	0
02/11/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	116,165.0000	121,939.0000	4.971	0	0	0
02/11/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	59,051.0000	54,067.0000	(8.440)	0	0	0
02/11/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	53,041.0000	48,241.0000	(9.050)	0	0	0
02/11/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	807.0000	580.0000	(28.129)	0	0	0
02/11/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	4,468.0000	5,349.0000	19.718	0	0	0
02/11/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,038.0000	2,475.0000	21.443	0	0	0
02/11/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	27,061.0000	30,521.0000	12.786	0	0	0
02/11/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	10,678.0000	12,471.0000	16.792	0	0	0
02/11/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,979.0000	1,486.0000	(24.912)	0	0	0
02/11/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	81,018.0000	75,590.0000	(6.700)	0	0	0
02/11/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	14,805.0000	12,400.0000	(16.245)	0	0	0
02/11/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	50,097.0000	45,400.0000	(9.376)	0	0	0
02/11/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	56,429.0000	61,351.0000	8.722	0	0	0
02/11/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	6,236.0000	7,404.0000	18.730	0	0	0
02/11/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,311.0000	3,369.0000	(21.851)	0	0	0
02/11/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	8,405.0000	6,813.0000	(18.941)	0	0	0
02/11/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	36,305.0000	32,234.0000	(11.213)	0	0	0
02/11/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	40,337.0000	44,609.0000	10.591	0	0	0
02/11/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,556.0000	4,279.0000	20.332	0	0	0
02/11/2006	R204	2007/05/03			Bond Future	7.8810	7.9570	0.964	0.0000	0.0000	0
02/11/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	6,192.0000	7,007.0000	13.162	0	0	0
02/11/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	86,328.0000	81,414.0000	(5.692)	0	0	0
02/11/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	59,468.0000	55,282.0000	(7.039)	0	0	0
02/11/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	14,042.0000	15,585.0000	10.988	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
02/11/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	8,729.0000	9,801.0000	12.281	0	0	0
02/11/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	9,480.0000	10,623.0000	12.057	0	0	0
02/11/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	69,798.0000	65,286.0000	(6.464)	0	0	0
02/11/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	72,476.0000	67,890.0000	(6.328)	0	0	0
02/11/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	75,187.0000	70,529.0000	(6.195)	0	0	0
02/11/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	10,282.0000	11,499.0000	11.836	0	0	0
02/11/2006	R204	2007/08/02			Bond Future	7.8540	7.9290	0.955	0.0000	0.0000	0
02/11/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	91,179.0000	86,590.0000	(5.033)	0	0	0
02/11/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	10,031.0000	11,035.0000	10.009	0	0	0
02/11/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	19,149.0000	20,793.0000	8.585	0	0	0
02/11/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	66,006.0000	62,056.0000	(5.984)	0	0	0
02/11/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	75,714.0000	71,486.0000	(5.584)	0	0	0
02/11/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	80,759.0000	76,404.0000	(5.393)	0	0	0
02/11/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	14,940.0000	16,306.0000	9.143	0	0	0
02/11/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	13,128.0000	14,366.0000	9.430	0	0	0
02/11/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	78,222.0000	73,929.0000	(5.488)	0	0	0
02/11/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	14,011.0000	15,312.0000	9.286	0	0	0
02/11/2006	R207	2006/11/02			Bond Future	7.8900	7.9050	0.190	0.0000	0.0000	0
02/11/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	46,130.0000	44,958.0000	(2.541)	0	0	0
02/11/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	51,893.0000	53,065.0000	2.258	0	0	0
02/11/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	73,198.0000	74,371.0000	1.603	0	0	0
02/11/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	11,044.0000	12,208.0000	10.540	0	0	0
02/11/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	64,155.0000	62,982.0000	(1.828)	0	0	0
02/11/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	42,466.0000	41,293.0000	(2.762)	0	0	0
02/11/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	57,005.0000	55,832.0000	(2.058)	0	0	0
02/11/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	95,113.0000	96,285.0000	1.232	0	0	0
02/11/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	53,400.0000	52,228.0000	(2.195)	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
02/11/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	81,689.0000	80,517.0000	(1.435)	0	0	0
02/11/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	49,775.0000	48,603.0000	(2.355)	0	0	0
02/11/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	31,179.0000	32,351.0000	3.759	0	0	0
02/11/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	8.0000	0.0000	(100.000)	0	0	0
02/11/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	27,601.0000	26,429.0000	(4.246)	0	0	0
02/11/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	39.0000	0.0000	(100.000)	0	0	0
02/11/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	8,590.0000	7,379.0000	(14.098)	0	0	0
02/11/2006	R207	2007/02/01			Bond Future	7.8580	7.9300	0.916	0.0000	0.0000	0
02/11/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	5,407.0000	6,698.0000	23.876	0	0	0
02/11/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	6,139.0000	4,773.0000	(22.251)	0	0	0
02/11/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	113,858.0000	119,405.0000	4.872	0	0	0
02/11/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	35,206.0000	30,927.0000	(12.154)	0	0	0
02/11/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	51,392.0000	56,289.0000	9.529	0	0	0
02/11/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	70,781.0000	76,078.0000	7.484	0	0	0
02/11/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	2,554.0000	1,881.0000	(26.351)	0	0	0
02/11/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	889.0000	617.0000	(30.596)	0	0	0
02/11/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	59.0000	36.0000	(38.983)	0	0	0
02/11/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	47,205.0000	42,382.0000	(10.217)	0	0	0
02/11/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	235.0000	329.0000	40.000	0	0	0
02/11/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	2,688.0000	3,434.0000	27.753	0	0	0
02/11/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	91,794.0000	97,275.0000	5.971	0	0	0
02/11/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	83,614.0000	78,138.0000	(6.549)	0	0	0
02/11/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	1,493.0000	1,954.0000	30.877	0	0	0
02/11/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	56,840.0000	51,731.0000	(8.988)	0	0	0
02/11/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	2,223.0000	2,863.0000	28.790	0	0	0
02/11/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	50,370.0000	45,441.0000	(9.786)	0	0	0
02/11/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	34,498.0000	38,702.0000	12.186	0	0	0
02/11/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	255.0000	166.0000	(34.902)	0	0	0
02/11/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	1,828.0000	2,373.0000	29.814	0	0	0
02/11/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	1,212.0000	1,599.0000	31.931	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
02/11/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	784.0000	1,051.0000	34.056	0	0	0
02/11/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	53,585.0000	48,560.0000	(9.378)	0	0	0
02/11/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	66,786.0000	61,483.0000	(7.940)	0	0	0
02/11/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	60,130.0000	54,948.0000	(8.618)	0	0	0
02/11/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	12,562.0000	10,245.0000	(18.445)	0	0	0
02/11/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	21,000.0000	24,253.0000	15.490	0	0	0
02/11/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	22,325.0000	18,964.0000	(15.055)	0	0	0
02/11/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	11,382.0000	13,591.0000	19.408	0	0	0
02/11/2006	R207	2007/05/03			Bond Future	7.8320	7.9030	0.907	0.0000	0.0000	0
02/11/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	73,736.0000	68,854.0000	(6.621)	0	0	0
02/11/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	67,631.0000	62,884.0000	(7.019)	0	0	0
02/11/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	3,791.0000	4,493.0000	18.518	0	0	0
02/11/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	2,917.0000	3,484.0000	19.438	0	0	0
02/11/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	3,330.0000	3,962.0000	18.979	0	0	0
02/11/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	70,669.0000	65,852.0000	(6.816)	0	0	0
02/11/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	6,195.0000	7,232.0000	16.739	0	0	0
02/11/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	55,849.0000	51,437.0000	(7.900)	0	0	0
02/11/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	1,669.0000	2,025.0000	21.330	0	0	0
02/11/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	86,227.0000	81,134.0000	(5.907)	0	0	0
02/11/2006	R207	2007/08/02			Bond Future	7.8070	7.8770	0.897	0.0000	0.0000	0
02/11/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	5,168.0000	5,919.0000	14.532	0	0	0
02/11/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	77,141.0000	72,566.0000	(5.931)	0	0	0
02/11/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	6,331.0000	7,214.0000	13.947	0	0	0
02/11/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	74,252.0000	69,741.0000	(6.075)	0	0	0
02/11/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	5,725.0000	6,540.0000	14.236	0	0	0
02/11/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	71,393.0000	66,950.0000	(6.223)	0	0	0
02/11/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	9,295.0000	10,484.0000	12.792	0	0	0
02/11/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	60,315.0000	56,179.0000	(6.857)	0	0	0
02/11/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	88,947.0000	84,151.0000	(5.392)	0	0	0
02/11/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	3,369.0000	3,899.0000	15.732	0	0	0
02/11/2006	TRT1	2007/02/01			Index Future	245.1390	244.2370	(0.368)	0.0000	0.0000	500
02/11/2006	TRT1	2007/02/01	243.60	Call	Index Future	32,933.0000	27,611.0000	(16.160)	0	0	0
02/11/2006	TRT1	2007/02/01	243.60	Put	Index Future	17,543.0000	21,241.0000	21.080	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
02/11/2006	TRTI 2006/11/02			Index Future	240.2270	239.9710	(0.107)	0.0000	0.0000	0
Grand Total:										1,348