



Derivatives High/Low Report

High/Low for 03/01/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/01/2006	GOVI 2006/02/02			jGovi	237.1500	237.3390	0.080	0.0000	0.0000	506
03/01/2006	GOVI 2006/02/02	230.00	Put	jGovi	2,939.0000	2,163.0000	(26.404)	0	0	0
03/01/2006	GOVI 2006/02/02	230.00	Call	jGovi	74,439.0000	75,553.0000	1.497	0	0	0
03/01/2006	GOVI 2006/05/04			jGovi	241.3770	241.5700	0.080	0.0000	0.0000	220
03/01/2006	GOVI 2006/05/04	230.00	Put	jGovi	1,403.0000	1,209.0000	(13.828)	0	0	0
03/01/2006	GOVI 2006/05/04	230.00	Call	jGovi	115,173.0000	116,909.0000	1.507	0	0	0
03/01/2006	GOVI 2006/08/03			jGovi	245.7070	245.9070	0.081	0.0000	0.0000	0
03/01/2006	GOVI 2006/08/03	230.00	Call	jGovi	158,608.0000	160,458.0000	1.166	0	0	0
03/01/2006	GOVI 2006/08/03	230.00	Put	jGovi	1,538.0000	1,388.0000	(9.753)	0	0	0
03/01/2006	GOVI 2006/11/02			jGovi	250.1010	250.3050	0.082	0.0000	0.0000	0
03/01/2006	GOVI 2006/11/02	230.00	Call	jGovi	202,024.0000	203,976.0000	0.966	0	0	0
03/01/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,014.0000	926.0000	(8.679)	0	0	0
03/01/2006	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
03/01/2006	J153 2010/08/31			jSwap	7.2990	7.2850	(0.192)	0.0000	0.0000	0
03/01/2006	J157 2015/09/15			jSwap	7.4590	7.4440	(0.201)	0.0000	0.0000	0
03/01/2006	J186 2026/12/21			jSwap	7.0460	7.0300	(0.227)	0.0000	0.0000	0
03/01/2006	J194 2008/02/28			jSwap	7.2020	7.1850	(0.236)	0.0000	0.0000	0

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03/01/2006	J201	2014/12/22			jSwap	7.4390	7.4240	(0.202)	0.0000	0.0000	0
03/01/2006	J203	2017/09/15			jSwap	7.4170	7.4020	(0.202)	0.0000	0.0000	0
03/01/2006	J204	2018/12/21			jSwap	7.4050	7.3900	(0.203)	0.0000	0.0000	0
03/01/2006	J207	2020/01/15			jSwap	7.3570	7.3440	(0.177)	0.0000	0.0000	0
03/01/2006	JBAR	2005/03/16			jBar	7.0500	7.0500	-	0.0000	0.0000	0
03/01/2006	JFRA	2006/02/02			jFra	7.1100	7.1060	(0.056)	0.0000	0.0000	0
03/01/2006	JFRA	2006/02/02	7.25	Put	Option on jFra	488.0000	479.0000	(1.844)	0	0	0
03/01/2006	JFRA	2006/02/02	7.25	Call	Option on jFra	145.0000	126.0000	(13.103)	0	0	0
03/01/2006	JFRA	2006/05/04			jFra	6.9910	6.9380	(0.758)	0.0000	0.0000	0
03/01/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	742.0000	798.0000	7.547	0	0	0
03/01/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	720.0000	646.0000	(10.278)	0	0	0
03/01/2006	JFRA	2006/08/03			jFra	7.0610	7.0150	(0.651)	0.0000	0.0000	0
03/01/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	986.0000	1,031.0000	4.564	0	0	0
03/01/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,135.0000	1,067.0000	(5.991)	0	0	0
03/01/2006	JFRA	2006/11/02			jFra	7.1390	7.0770	(0.868)	0.0000	0.0000	0
03/01/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,165.0000	1,227.0000	5.322	0	0	0
03/01/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,505.0000	1,416.0000	(5.914)	0	0	0
03/01/2006	JFRA	2007/02/01			jFra	7.2170	7.1550	(0.859)	0.0000	0.0000	500
03/01/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,889.0000	1,969.0000	4.235	0	0	0
03/01/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,195.0000	1,124.0000	(5.941)	0	0	0
03/01/2006	JFRA	2007/05/03			jFra	7.2950	7.2370	(0.795)	0.0000	0.0000	0
03/01/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,972.0000	2,043.0000	3.600	0	0	0
03/01/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,470.0000	1,399.0000	(4.830)	0	0	0

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03/01/2006	JFRA	2007/08/02			jFra	7.3080	7.2550	(0.725)	0.0000	0.0000	0
03/01/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,106.0000	2,170.0000	3.039	0	0	0
03/01/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,636.0000	1,570.0000	(4.034)	0	0	0
03/01/2006	JFRA	2007/11/01			jFra	7.3660	7.3530	(0.176)	0.0000	0.0000	0
03/01/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,280.0000	2,292.0000	0.526	0	0	0
03/01/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,927.0000	1,905.0000	(1.142)	0	0	0
03/01/2006	JN02	2006/02/02			jNote	7.1830	7.1390	(0.613)	0.0000	0.0000	0
03/01/2006	JN02	2006/02/02	7.25	Call	Option on jNote	2,449.0000	1,938.0000	(20.866)	0	0	0
03/01/2006	JN02	2006/02/02	7.25	Put	Option on jNote	3,698.0000	3,996.0000	8.058	0	0	0
03/01/2006	JN05	2006/02/02			jNote	7.4750	7.4580	(0.227)	0.0000	0.0000	0
03/01/2006	JN05	2006/02/02	7.75	Call	Option on jNote	2,199.0000	1,755.0000	(20.191)	0	0	0
03/01/2006	JN05	2006/02/02	7.75	Put	Option on jNote	13,633.0000	13,904.0000	1.988	0	0	0
03/01/2006	JN10	2006/02/02			jNote	7.5440	7.5220	(0.292)	0.0000	0.0000	0
03/01/2006	JN10	2006/02/02	8.00	Put	Option on jNote	33,106.0000	34,298.0000	3.601	0	0	0
03/01/2006	JN10	2006/02/02	8.00	Call	Option on jNote	1,186.0000	808.0000	(31.872)	0	0	0
03/01/2006	JROD	2006/01/31			jRod	6.5000	6.7080	3.200	0.0000	0.0000	0
03/01/2006	JROD	2006/02/28			jRod	6.6060	6.8130	3.134	0.0000	0.0000	0
03/01/2006	JROD	2006/03/31			jRod	6.7530	6.9590	3.050	0.0000	0.0000	0
03/01/2006	JROD	2006/04/28			jRod	6.8130	6.9180	1.541	0.0000	0.0000	0
03/01/2006	JROD	2006/05/31			jRod	6.9020	7.0020	1.449	0.0000	0.0000	0
03/01/2006	JROD	2006/06/30			jRod	6.9850	7.0810	1.374	0.0000	0.0000	0
03/01/2006	JROD	2006/07/31			jRod	6.9530	7.0170	0.920	0.0000	0.0000	0
03/01/2006	JROD	2006/08/31			jRod	7.0040	7.0670	0.899	0.0000	0.0000	0

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03/01/2006	R153	2006/02/02			Bond Future	7.3190	7.3040	(0.205)	0.0000	0.0000	267
03/01/2006	R153	2006/02/02	7.30	Call	Option on Bond Future	5,666.0000	5,615.0000	(0.900)	0	0	0
03/01/2006	R153	2006/02/02	7.30	Put	Option on Bond Future	6,488.0000	5,788.0000	(10.789)	0	0	0
03/01/2006	R153	2006/02/02	7.40	Call	Option on Bond Future	8,086.0000	8,113.0000	0.334	0	0	0
03/01/2006	R153	2006/02/02	7.40	Put	Option on Bond Future	4,591.0000	3,970.0000	(13.526)	0	0	0
03/01/2006	R153	2006/02/02	7.35	Put	Option on Bond Future	5,479.0000	4,816.0000	(12.101)	0	0	0
03/01/2006	R153	2006/02/02	7.35	Call	Option on Bond Future	6,818.0000	6,803.0000	(0.220)	0	0	0
03/01/2006	R153	2006/02/02	9.00	Call	Option on Bond Future	69,985.0000	70,631.0000	0.923	0	0	0
03/01/2006	R153	2006/02/02	7.50	Put	Option on Bond Future	3,152.0000	2,628.0000	(16.624)	0	0	0
03/01/2006	R153	2006/02/02	7.50	Call	Option on Bond Future	10,943.0000	11,068.0000	1.142	0	0	0
03/01/2006	R153	2006/02/02	7.80	Put	Option on Bond Future	864.0000	628.0000	(27.315)	0	0	0
03/01/2006	R153	2006/02/02	7.75	Call	Option on Bond Future	19,538.0000	19,909.0000	1.899	0	0	1
03/01/2006	R153	2006/02/02	7.80	Call	Option on Bond Future	21,430.0000	21,843.0000	1.927	0	0	1
03/01/2006	R153	2006/02/02	7.25	Put	Option on Bond Future	7,622.0000	6,894.0000	(9.551)	0	0	1
03/01/2006	R153	2006/02/02	9.00	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
03/01/2006	R153	2006/02/02	8.00	Call	Option on Bond Future	29,312.0000	29,847.0000	1.825	0	0	0
03/01/2006	R153	2006/02/02	8.00	Put	Option on Bond Future	325.0000	211.0000	(35.077)	0	0	0
03/01/2006	R153	2006/02/02	8.75	Put	Option on Bond Future	10.0000	4.0000	(60.000)	0	0	0
03/01/2006	R153	2006/02/02	7.25	Call	Option on Bond Future	4,635.0000	4,556.0000	(1.704)	0	0	0
03/01/2006	R153	2006/02/02	7.75	Put	Option on Bond Future	1,089.0000	812.0000	(25.436)	0	0	1
03/01/2006	R153	2006/02/02	7.05	Call	Option on Bond Future	1,721.0000	1,605.0000	(6.740)	0	0	0
03/01/2006	R153	2006/02/02	7.00	Put	Option on Bond Future	15,158.0000	14,401.0000	(4.994)	0	0	0
03/01/2006	R153	2006/02/02	8.50	Call	Option on Bond Future	49,745.0000	50,377.0000	1.270	0	0	0
03/01/2006	R153	2006/02/02	7.05	Put	Option on Bond Future	13,418.0000	12,653.0000	(5.701)	0	0	1
03/01/2006	R153	2006/02/02	8.50	Put	Option on Bond Future	31.0000	15.0000	(51.613)	0	0	0
03/01/2006	R153	2006/02/02	6.75	Call	Option on Bond Future	246.0000	197.0000	(19.919)	0	0	0
03/01/2006	R153	2006/02/02	7.45	Put	Option on Bond Future	3,818.0000	3,244.0000	(15.034)	0	0	0
03/01/2006	R153	2006/02/02	8.75	Call	Option on Bond Future	59,914.0000	60,557.0000	1.073	0	0	0
03/01/2006	R153	2006/02/02	8.25	Put	Option on Bond Future	100.0000	57.0000	(43.000)	0	0	0
03/01/2006	R153	2006/02/02	7.45	Call	Option on Bond Future	9,463.0000	9,538.0000	0.793	0	0	0
03/01/2006	R153	2006/02/02	7.00	Call	Option on Bond Future	1,271.0000	1,163.0000	(8.497)	0	0	0
03/01/2006	R153	2006/02/02	8.25	Call	Option on Bond Future	39,509.0000	40,114.0000	1.531	0	0	1
03/01/2006	R153	2006/02/02	6.75	Put	Option on Bond Future	25,157.0000	24,460.0000	(2.771)	0	0	0
03/01/2006	R153	2006/02/02	7.95	Put	Option on Bond Future	418.0000	279.0000	(33.254)	0	0	0
03/01/2006	R153	2006/02/02	7.55	Call	Option on Bond Future	12,515.0000	12,692.0000	1.414	0	0	0

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03/01/2006	R153	2006/02/02	7.20	Put	Option on Bond Future	8,885.0000	8,135.0000	(8.441)	0	0	0
03/01/2006	R153	2006/02/02	7.55	Put	Option on Bond Future	2,583.0000	2,111.0000	(18.273)	0	0	0
03/01/2006	R153	2006/02/02	7.20	Call	Option on Bond Future	3,727.0000	3,627.0000	(2.683)	0	0	0
03/01/2006	R153	2006/02/02	7.15	Call	Option on Bond Future	2,942.0000	2,828.0000	(3.875)	0	0	0
03/01/2006	R153	2006/02/02	7.10	Put	Option on Bond Future	11,787.0000	11,020.0000	(6.507)	0	0	0
03/01/2006	R153	2006/02/02	7.15	Put	Option on Bond Future	10,274.0000	9,512.0000	(7.417)	0	0	0
03/01/2006	R153	2006/02/02	7.60	Call	Option on Bond Future	14,171.0000	14,399.0000	1.609	0	0	0
03/01/2006	R153	2006/02/02	7.60	Put	Option on Bond Future	2,102.0000	1,682.0000	(19.981)	0	0	0
03/01/2006	R153	2006/02/02	7.65	Call	Option on Bond Future	15,899.0000	16,178.0000	1.755	0	0	0
03/01/2006	R153	2006/02/02	7.90	Put	Option on Bond Future	535.0000	368.0000	(31.215)	0	0	0
03/01/2006	R153	2006/02/02	7.90	Call	Option on Bond Future	25,321.0000	25,803.0000	1.904	0	0	0
03/01/2006	R153	2006/02/02	7.85	Put	Option on Bond Future	682.0000	482.0000	(29.326)	0	0	0
03/01/2006	R153	2006/02/02	7.85	Call	Option on Bond Future	23,360.0000	23,809.0000	1.922	0	0	0
03/01/2006	R153	2006/02/02	7.70	Put	Option on Bond Future	1,364.0000	1,043.0000	(23.534)	0	0	0
03/01/2006	R153	2006/02/02	7.10	Call	Option on Bond Future	2,275.0000	2,156.0000	(5.231)	0	0	0
03/01/2006	R153	2006/02/02	7.65	Put	Option on Bond Future	1,699.0000	1,329.0000	(21.778)	0	0	0
03/01/2006	R153	2006/02/02	7.70	Call	Option on Bond Future	17,692.0000	18,018.0000	1.843	0	0	0
03/01/2006	R153	2006/02/02	7.95	Call	Option on Bond Future	27,307.0000	27,817.0000	1.868	0	0	0
03/01/2006	R153	2006/05/04			Bond Future	7.3240	7.3080	(0.218)	0.0000	0.0000	0
03/01/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	16,584.0000	16,779.0000	1.176	0	0	0
03/01/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	9,394.0000	8,933.0000	(4.907)	0	0	0
03/01/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	11,257.0000	11,361.0000	0.924	0	0	0
03/01/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	14,296.0000	13,744.0000	(3.861)	0	0	0
03/01/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	3,354.0000	3,096.0000	(7.692)	0	0	0
03/01/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	5,803.0000	5,444.0000	(6.186)	0	0	0
03/01/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	179.0000	150.0000	(16.201)	0	0	0
03/01/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	30,675.0000	31,073.0000	1.297	0	0	0
03/01/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	23,112.0000	23,410.0000	1.289	0	0	0
03/01/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	66,493.0000	67,121.0000	0.944	0	0	0
03/01/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	418.0000	361.0000	(13.636)	0	0	0
03/01/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	39,032.0000	39,518.0000	1.245	0	0	0
03/01/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	57,140.0000	57,739.0000	1.048	0	0	0
03/01/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	1,806.0000	1,636.0000	(9.413)	0	0	20
03/01/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	903.0000	800.0000	(11.406)	0	0	0
03/01/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	75,876.0000	76,519.0000	0.847	0	0	0

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03/01/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	7,182.0000	7,219.0000	0.515	0	0	0
03/01/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	47,929.0000	48,482.0000	1.154	0	0	0
03/01/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	71.0000	57.0000	(19.718)	0	0	0
03/01/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	28,112.0000	27,451.0000	(2.351)	0	0	0
03/01/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	4,281.0000	4,277.0000	(0.093)	0	0	0
03/01/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	20,561.0000	19,941.0000	(3.015)	0	0	0
03/01/2006	R153	2006/08/03			Bond Future	7.3250	7.3070	(0.246)	0.0000	0.0000	0
03/01/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	13,297.0000	13,494.0000	1.482	0	0	0
03/01/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	19,031.0000	19,294.0000	1.382	0	0	0
03/01/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	12,274.0000	11,839.0000	(3.544)	0	0	0
03/01/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	16,208.0000	15,707.0000	(3.091)	0	0	0
03/01/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	25,583.0000	25,911.0000	1.282	0	0	0
03/01/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	9,257.0000	8,887.0000	(3.997)	0	0	0
03/01/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	32,775.0000	33,161.0000	1.178	0	0	0
03/01/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	6,976.0000	6,665.0000	(4.458)	0	0	0
03/01/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	8,556.0000	8,690.0000	1.566	0	0	0
03/01/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	21,235.0000	20,671.0000	(2.656)	0	0	0
03/01/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	3,658.0000	3,460.0000	(5.413)	0	0	0
03/01/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	65,771.0000	66,296.0000	0.798	0	0	0
03/01/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	3,035.0000	2,863.0000	(5.667)	0	0	0
03/01/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	57,300.0000	57,799.0000	0.871	0	0	0
03/01/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	48,926.0000	49,395.0000	0.959	0	0	0
03/01/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	4,471.0000	4,242.0000	(5.122)	0	0	0
03/01/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	40,718.0000	41,150.0000	1.061	0	0	0
03/01/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	5,544.0000	5,277.0000	(4.816)	0	0	0
03/01/2006	R157	2006/02/02			Bond Future	7.4680	7.4530	(0.201)	0.0000	0.0000	140
03/01/2006	R157	2006/02/02	8.50	Call	Option on Bond Future	84,641.0000	85,854.0000	1.433	0	0	0
03/01/2006	R157	2006/02/02	8.25	Put	Option on Bond Future	464.0000	290.0000	(37.500)	0	0	250
03/01/2006	R157	2006/02/02	8.25	Call	Option on Bond Future	65,133.0000	66,241.0000	1.701	0	0	250
03/01/2006	R157	2006/02/02	8.00	Put	Option on Bond Future	1,395.0000	991.0000	(28.961)	0	0	0
03/01/2006	R157	2006/02/02	7.75	Put	Option on Bond Future	4,216.0000	3,379.0000	(19.853)	0	0	0
03/01/2006	R157	2006/02/02	7.25	Put	Option on Bond Future	23,378.0000	21,859.0000	(6.498)	0	0	0
03/01/2006	R157	2006/02/02	7.75	Call	Option on Bond Future	28,014.0000	28,458.0000	1.585	0	0	0
03/01/2006	R157	2006/02/02	7.25	Call	Option on Bond Future	4,601.0000	4,363.0000	(5.173)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/01/2006	R157	2006/02/02	7.00	Put	Option on Bond Future	41,620.0000	40,204.0000	(3.402)	0	0	0
03/01/2006	R157	2006/02/02	8.00	Call	Option on Bond Future	45,836.0000	46,714.0000	1.916	0	0	0
03/01/2006	R157	2006/02/02	6.75	Call	Option on Bond Future	119.0000	85.0000	(28.571)	0	0	0
03/01/2006	R157	2006/02/02	8.50	Put	Option on Bond Future	151.0000	83.0000	(45.033)	0	0	0
03/01/2006	R157	2006/02/02	8.75	Call	Option on Bond Future	103,964.0000	105,219.0000	1.207	0	0	0
03/01/2006	R157	2006/02/02	8.75	Put	Option on Bond Future	50.0000	24.0000	(52.000)	0	0	0
03/01/2006	R157	2006/02/02	7.50	Call	Option on Bond Future	13,613.0000	13,581.0000	(0.235)	0	0	0
03/01/2006	R157	2006/02/02	7.50	Put	Option on Bond Future	10,885.0000	9,572.0000	(12.062)	0	0	0
03/01/2006	R157	2006/02/02	9.25	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
03/01/2006	R157	2006/02/02	9.25	Call	Option on Bond Future	141,608.0000	142,887.0000	0.903	0	0	0
03/01/2006	R157	2006/02/02	9.00	Call	Option on Bond Future	122,966.0000	124,237.0000	1.034	0	0	0
03/01/2006	R157	2006/02/02	9.00	Put	Option on Bond Future	17.0000	7.0000	(58.824)	0	0	0
03/01/2006	R157	2006/02/02	7.00	Call	Option on Bond Future	891.0000	757.0000	(15.039)	0	0	0
03/01/2006	R157	2006/02/02	6.75	Put	Option on Bond Future	63,257.0000	61,941.0000	(2.080)	0	0	0
03/01/2006	R157	2006/05/04			Bond Future	7.4780	7.4620	(0.214)	0.0000	0.0000	0
03/01/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	121,582.0000	122,696.0000	0.916	0	0	0
03/01/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	2,892.0000	2,607.0000	(9.855)	0	0	115
03/01/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	4,153.0000	3,782.0000	(8.933)	0	0	0
03/01/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	85,996.0000	86,960.0000	1.121	0	0	0
03/01/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	2,057.0000	1,836.0000	(10.744)	0	0	0
03/01/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	32,686.0000	31,518.0000	(3.573)	0	0	0
03/01/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	6,101.0000	5,618.0000	(7.917)	0	0	0
03/01/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	138,937.0000	140,133.0000	0.861	0	0	0
03/01/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	68,536.0000	69,387.0000	1.242	0	0	0
03/01/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	103,763.0000	104,813.0000	1.012	0	0	0
03/01/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	9,079.0000	8,454.0000	(6.884)	0	0	0
03/01/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	1,122.0000	983.0000	(12.389)	0	0	0
03/01/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	13,496.0000	13,663.0000	1.237	0	0	0
03/01/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	47,071.0000	45,787.0000	(2.728)	0	0	0
03/01/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	14,221.0000	13,412.0000	(5.689)	0	0	0
03/01/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	6,431.0000	6,483.0000	0.809	0	0	0
03/01/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	36,660.0000	37,185.0000	1.432	0	0	0
03/01/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	51,716.0000	52,426.0000	1.373	0	0	0
03/01/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	21,852.0000	20,852.0000	(4.576)	0	0	0
03/01/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	23,685.0000	24,020.0000	1.414	0	0	50

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/01/2006	R157	2006/08/03			Bond Future	7.4840	7.4670	(0.227)	0.0000	0.0000	0
03/01/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	58,303.0000	58,996.0000	1.189	0	0	0
03/01/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	17,118.0000	16,426.0000	(4.043)	0	0	0
03/01/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	13,497.0000	12,903.0000	(4.401)	0	0	0
03/01/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	74,046.0000	74,837.0000	1.068	0	0	0
03/01/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	12,505.0000	12,691.0000	1.487	0	0	0
03/01/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	40,207.0000	39,124.0000	(2.694)	0	0	0
03/01/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	20,974.0000	21,276.0000	1.440	0	0	0
03/01/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	52,683.0000	51,483.0000	(2.278)	0	0	0
03/01/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	22,804.0000	21,985.0000	(3.591)	0	0	0
03/01/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	30,342.0000	29,390.0000	(3.138)	0	0	0
03/01/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	31,644.0000	32,078.0000	1.372	0	0	0
03/01/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	44,242.0000	44,809.0000	1.282	0	0	0
03/01/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	90,350.0000	91,225.0000	0.968	0	0	0
03/01/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	10,812.0000	10,300.0000	(4.735)	0	0	0
03/01/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	8,825.0000	8,381.0000	(5.031)	0	0	0
03/01/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	106,988.0000	107,930.0000	0.880	0	0	0
03/01/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	5,041.0000	4,743.0000	(5.912)	0	0	0
03/01/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	7,293.0000	6,907.0000	(5.293)	0	0	0
03/01/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	123,724.0000	124,723.0000	0.807	0	0	0
03/01/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	139,390.0000	140,478.0000	0.781	0	0	0
03/01/2006	R186	2006/02/02			Bond Future	7.0960	7.0810	(0.211)	0.0000	0.0000	0
03/01/2006	R186	2006/02/02	7.25	Put	Option on Bond Future	8,149.0000	6,691.0000	(17.892)	0	0	0
03/01/2006	R186	2006/02/02	7.00	Put	Option on Bond Future	23,322.0000	21,132.0000	(9.390)	0	0	0
03/01/2006	R186	2006/02/02	7.00	Call	Option on Bond Future	10,042.0000	9,915.0000	(1.265)	0	0	0
03/01/2006	R186	2006/02/02	7.50	Call	Option on Bond Future	56,042.0000	57,466.0000	2.541	0	0	0
03/01/2006	R186	2006/02/02	7.25	Call	Option on Bond Future	29,053.0000	29,657.0000	2.079	0	0	0
03/01/2006	R186	2006/02/02	7.50	Put	Option on Bond Future	2,218.0000	1,580.0000	(28.765)	0	0	0
03/01/2006	R186	2006/02/02	8.00	Put	Option on Bond Future	122.0000	61.0000	(50.000)	0	0	0
03/01/2006	R186	2006/02/02	8.00	Call	Option on Bond Future	116,208.0000	118,209.0000	1.722	0	0	0
03/01/2006	R186	2006/02/02	7.75	Put	Option on Bond Future	500.0000	299.0000	(40.200)	0	0	0
03/01/2006	R186	2006/02/02	7.75	Call	Option on Bond Future	86,033.0000	87,894.0000	2.163	0	0	0
03/01/2006	R186	2006/02/02	8.75	Call	Option on Bond Future	201,289.0000	203,349.0000	1.023	0	0	0
03/01/2006	R186	2006/02/02	6.50	Call	Option on Bond Future	165.0000	121.0000	(26.667)	0	0	0

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03/01/2006	R186	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/01/2006	R186	2006/02/02	9.00	Call	Option on Bond Future	227,685.0000	229,747.0000	0.906	0	0	0
03/01/2006	R186	2006/02/02	8.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
03/01/2006	R186	2006/02/02	8.50	Put	Option on Bond Future	8.0000	3.0000	(62.500)	0	0	0
03/01/2006	R186	2006/02/02	8.50	Call	Option on Bond Future	173,924.0000	175,981.0000	1.183	0	0	0
03/01/2006	R186	2006/02/02	8.25	Call	Option on Bond Future	145,562.0000	147,606.0000	1.404	0	0	0
03/01/2006	R186	2006/02/02	6.75	Put	Option on Bond Future	50,525.0000	48,276.0000	(4.451)	0	0	0
03/01/2006	R186	2006/02/02	8.25	Put	Option on Bond Future	30.0000	13.0000	(56.667)	0	0	0
03/01/2006	R186	2006/02/02	6.75	Call	Option on Bond Future	1,740.0000	1,553.0000	(10.747)	0	0	0
03/01/2006	R186	2006/02/02	6.50	Put	Option on Bond Future	85,838.0000	83,732.0000	(2.453)	0	0	0
03/01/2006	R186	2006/05/04			Bond Future	7.0930	7.0780	(0.211)	0.0000	0.0000	0
03/01/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	24,212.0000	24,650.0000	1.809	0	0	0
03/01/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	36,987.0000	35,376.0000	(4.356)	0	0	0
03/01/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	43,303.0000	44,087.0000	1.810	0	0	0
03/01/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	22,137.0000	20,873.0000	(5.710)	0	0	0
03/01/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	227,353.0000	229,305.0000	0.859	0	0	0
03/01/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	1,319.0000	1,146.0000	(13.116)	0	0	0
03/01/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	92,684.0000	94,094.0000	1.521	0	0	0
03/01/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	10,837.0000	11,004.0000	1.541	0	0	0
03/01/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	89,027.0000	87,003.0000	(2.273)	0	0	0
03/01/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	4,406.0000	4,430.0000	0.545	0	0	0
03/01/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	640.0000	543.0000	(15.156)	0	0	0
03/01/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	66,712.0000	67,837.0000	1.686	0	0	0
03/01/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	58,855.0000	56,973.0000	(3.198)	0	0	0
03/01/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	2,903.0000	2,580.0000	(11.126)	0	0	0
03/01/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	147,904.0000	149,629.0000	1.166	0	0	0
03/01/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	1,923.0000	1,689.0000	(12.168)	0	0	0
03/01/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	7,317.0000	6,679.0000	(8.719)	0	0	0
03/01/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	175,149.0000	176,963.0000	1.036	0	0	0
03/01/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	120,265.0000	121,861.0000	1.327	0	0	0
03/01/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	201,768.0000	203,644.0000	0.930	0	0	0
03/01/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	12,850.0000	11,927.0000	(7.183)	0	0	0
03/01/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	4,535.0000	4,083.0000	(9.967)	0	0	0
03/01/2006	R186	2006/08/03			Bond Future	7.0890	7.0730	(0.226)	0.0000	0.0000	0

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03/01/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	31,853.0000	30,607.0000	(3.912)	0	0	0
03/01/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	205,300.0000	207,107.0000	0.880	0	0	0
03/01/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	229,384.0000	231,296.0000	0.834	0	0	0
03/01/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	33,899.0000	34,552.0000	1.926	0	0	0
03/01/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	65,755.0000	63,978.0000	(2.702)	0	0	0
03/01/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	5,569.0000	5,205.0000	(6.536)	0	0	0
03/01/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	153,303.0000	154,957.0000	1.079	0	0	0
03/01/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	18,637.0000	19,030.0000	2.109	0	0	0
03/01/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	53,410.0000	54,335.0000	1.732	0	0	0
03/01/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	6,871.0000	6,441.0000	(6.258)	0	0	0
03/01/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	8,711.0000	8,195.0000	(5.924)	0	0	0
03/01/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	179,527.0000	181,267.0000	0.969	0	0	0
03/01/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	100,466.0000	101,858.0000	1.386	0	0	0
03/01/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	46,039.0000	44,521.0000	(3.297)	0	0	0
03/01/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	15,141.0000	14,363.0000	(5.138)	0	0	0
03/01/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	126,810.0000	128,351.0000	1.215	0	0	0
03/01/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	75,955.0000	77,132.0000	1.550	0	0	0
03/01/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	21,927.0000	20,933.0000	(4.533)	0	0	0
03/01/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	11,314.0000	10,684.0000	(5.568)	0	0	0
03/01/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	253,258.0000	255,251.0000	0.787	0	0	0
03/01/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	3,525.0000	3,266.0000	(7.348)	0	0	0
03/01/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	2,178.0000	2,000.0000	(8.173)	0	0	0
03/01/2006	R194	2006/02/02			Bond Future	7.2130	7.1920	(0.291)	0.0000	0.0000	50
03/01/2006	R194	2006/02/02	8.25	Put	Option on Bond Future	16.0000	8.0000	(50.000)	0	0	0
03/01/2006	R194	2006/02/02	8.50	Call	Option on Bond Future	24,667.0000	25,073.0000	1.646	0	0	0
03/01/2006	R194	2006/02/02	8.50	Put	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
03/01/2006	R194	2006/02/02	8.25	Call	Option on Bond Future	19,947.0000	20,348.0000	2.010	0	0	0
03/01/2006	R194	2006/02/02	6.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
03/01/2006	R194	2006/02/02	7.00	Put	Option on Bond Future	5,024.0000	4,602.0000	(8.400)	0	0	0
03/01/2006	R194	2006/02/02	8.75	Call	Option on Bond Future	29,367.0000	29,775.0000	1.389	0	0	0
03/01/2006	R194	2006/02/02	6.25	Put	Option on Bond Future	18,960.0000	18,551.0000	(2.157)	0	0	0
03/01/2006	R194	2006/02/02	7.00	Call	Option on Bond Future	869.0000	855.0000	(1.611)	0	0	0
03/01/2006	R194	2006/02/02	6.50	Call	Option on Bond Future	12.0000	9.0000	(25.000)	0	0	0
03/01/2006	R194	2006/02/02	6.75	Call	Option on Bond Future	130.0000	115.0000	(11.538)	0	0	0
03/01/2006	R194	2006/02/02	6.50	Put	Option on Bond Future	14,008.0000	13,595.0000	(2.948)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/01/2006	R194	2006/02/02	6.75	Put	Option on Bond Future	9,190.0000	8,766.0000	(4.614)	0	0	0
03/01/2006	R194	2006/02/02	9.00	Call	Option on Bond Future	34,041.0000	34,450.0000	1.201	0	0	0
03/01/2006	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/01/2006	R194	2006/02/02	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
03/01/2006	R194	2006/02/02	7.50	Put	Option on Bond Future	756.0000	572.0000	(24.339)	0	0	0
03/01/2006	R194	2006/02/02	8.00	Call	Option on Bond Future	15,232.0000	15,614.0000	2.508	0	0	0
03/01/2006	R194	2006/02/02	7.75	Call	Option on Bond Future	10,595.0000	10,930.0000	3.162	0	0	0
03/01/2006	R194	2006/02/02	7.75	Put	Option on Bond Future	212.0000	138.0000	(34.906)	0	0	0
03/01/2006	R194	2006/02/02	7.25	Call	Option on Bond Future	2,899.0000	2,977.0000	2.691	0	0	0
03/01/2006	R194	2006/02/02	7.25	Put	Option on Bond Future	2,179.0000	1,848.0000	(15.190)	0	0	0
03/01/2006	R194	2006/02/02	8.00	Put	Option on Bond Future	60.0000	34.0000	(43.333)	0	0	0
03/01/2006	R194	2006/02/02	7.50	Call	Option on Bond Future	6,322.0000	6,546.0000	3.543	0	0	0
03/01/2006	R194	2006/05/04			Bond Future	7.2070	7.1830	(0.333)	0.0000	0.0000	0
03/01/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	5,956.0000	5,634.0000	(5.406)	0	0	0
03/01/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	2,382.0000	2,474.0000	3.862	0	0	0
03/01/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	18,286.0000	18,634.0000	1.903	0	0	0
03/01/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	9,082.0000	8,712.0000	(4.074)	0	0	0
03/01/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	12,776.0000	12,378.0000	(3.115)	0	0	0
03/01/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	501.0000	517.0000	3.194	0	0	0
03/01/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	1,170.0000	1,213.0000	3.675	0	0	0
03/01/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	520.0000	454.0000	(12.692)	0	0	0
03/01/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	22,301.0000	22,668.0000	1.646	0	0	0
03/01/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	155.0000	131.0000	(15.484)	0	0	0
03/01/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	30,449.0000	30,839.0000	1.281	0	0	0
03/01/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	228.0000	195.0000	(14.474)	0	0	0
03/01/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	337.0000	290.0000	(13.947)	0	0	0
03/01/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	26,369.0000	26,749.0000	1.441	0	0	0
03/01/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	7,359.0000	7,579.0000	2.990	0	0	0
03/01/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	16,845.0000	16,436.0000	(2.428)	0	0	0
03/01/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	185.0000	189.0000	2.162	0	0	0
03/01/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	2,327.0000	2,134.0000	(8.294)	0	0	0
03/01/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	14,352.0000	14,673.0000	2.237	0	0	0
03/01/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	808.0000	715.0000	(11.510)	0	0	0
03/01/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	3,793.0000	3,535.0000	(6.802)	0	0	0
03/01/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,533.0000	4,689.0000	3.441	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/01/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	10,674.0000	10,952.0000	2.604	0	0	0
03/01/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	1,375.0000	1,239.0000	(9.891)	0	0	0
03/01/2006	R194	2006/08/03			Bond Future	7.1880	7.1580	(0.417)	0.0000	0.0000	0
03/01/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,254.0000	17,589.0000	1.942	0	0	0
03/01/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	6,597.0000	6,292.0000	(4.623)	0	0	0
03/01/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	9,026.0000	8,675.0000	(3.889)	0	0	0
03/01/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	2,450.0000	2,547.0000	3.959	0	0	0
03/01/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,782.0000	3,925.0000	3.781	0	0	0
03/01/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	3,623.0000	3,411.0000	(5.852)	0	0	0
03/01/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	8,273.0000	8,510.0000	2.865	0	0	0
03/01/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	1,009.0000	929.0000	(7.929)	0	0	0
03/01/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	14,012.0000	14,323.0000	2.220	0	0	0
03/01/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	24,007.0000	24,376.0000	1.537	0	0	0
03/01/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	27,458.0000	27,838.0000	1.384	0	0	0
03/01/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	1,246.0000	1,151.0000	(7.624)	0	0	0
03/01/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	11,025.0000	11,302.0000	2.512	0	0	0
03/01/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	20,610.0000	20,964.0000	1.718	0	0	0
03/01/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	2,669.0000	2,497.0000	(6.444)	0	0	0
03/01/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	843.0000	774.0000	(8.185)	0	0	0
03/01/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,542.0000	1,428.0000	(7.393)	0	0	0
03/01/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	4,906.0000	4,648.0000	(5.259)	0	0	0
03/01/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	5,832.0000	6,023.0000	3.275	0	0	0
03/01/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,969.0000	1,831.0000	(7.009)	0	0	0
03/01/2006	R201	2006/02/02			Bond Future	7.4460	7.4310	(0.201)	0.0000	0.0000	0
03/01/2006	R201	2006/02/02	8.25	Call	Option on Bond Future	52,969.0000	53,829.0000	1.624	0	0	0
03/01/2006	R201	2006/02/02	7.50	Call	Option on Bond Future	12,129.0000	12,097.0000	(0.264)	0	0	0
03/01/2006	R201	2006/02/02	7.50	Put	Option on Bond Future	8,493.0000	7,448.0000	(12.304)	0	0	0
03/01/2006	R201	2006/02/02	8.25	Put	Option on Bond Future	419.0000	266.0000	(36.516)	0	0	0
03/01/2006	R201	2006/02/02	7.75	Put	Option on Bond Future	3,423.0000	2,747.0000	(19.749)	0	0	0
03/01/2006	R201	2006/02/02	8.00	Put	Option on Bond Future	1,197.0000	857.0000	(28.404)	0	0	0
03/01/2006	R201	2006/02/02	8.00	Call	Option on Bond Future	37,766.0000	38,440.0000	1.785	0	0	0
03/01/2006	R201	2006/02/02	7.75	Call	Option on Bond Future	23,690.0000	24,028.0000	1.427	0	0	0
03/01/2006	R201	2006/02/02	9.25	Call	Option on Bond Future	113,402.0000	114,412.0000	0.891	0	0	0
03/01/2006	R201	2006/02/02	8.75	Call	Option on Bond Future	83,626.0000	84,614.0000	1.181	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/01/2006	R201	2006/02/02	9.25	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
03/01/2006	R201	2006/02/02	8.75	Put	Option on Bond Future	50.0000	25.0000	(50.000)	0	0	0
03/01/2006	R201	2006/02/02	9.00	Put	Option on Bond Future	18.0000	8.0000	(55.556)	0	0	0
03/01/2006	R201	2006/02/02	8.50	Put	Option on Bond Future	145.0000	81.0000	(44.138)	0	0	0
03/01/2006	R201	2006/02/02	9.00	Call	Option on Bond Future	98,652.0000	99,655.0000	1.017	0	0	0
03/01/2006	R201	2006/02/02	8.50	Call	Option on Bond Future	68,362.0000	69,311.0000	1.388	0	0	0
03/01/2006	R201	2006/02/02	7.25	Call	Option on Bond Future	4,536.0000	4,324.0000	(4.674)	0	0	0
03/01/2006	R201	2006/02/02	6.50	Call	Option on Bond Future	19.0000	12.0000	(36.842)	0	0	0
03/01/2006	R201	2006/02/02	6.75	Call	Option on Bond Future	180.0000	134.0000	(25.556)	0	0	0
03/01/2006	R201	2006/02/02	6.75	Put	Option on Bond Future	48,485.0000	47,426.0000	(2.184)	0	0	0
03/01/2006	R201	2006/02/02	7.00	Call	Option on Bond Future	1,058.0000	917.0000	(13.327)	0	0	0
03/01/2006	R201	2006/02/02	7.00	Put	Option on Bond Future	31,700.0000	30,546.0000	(3.640)	0	0	0
03/01/2006	R201	2006/02/02	7.25	Put	Option on Bond Future	17,867.0000	16,643.0000	(6.851)	0	0	0
03/01/2006	R201	2006/02/02	6.50	Put	Option on Bond Future	66,347.0000	65,326.0000	(1.539)	0	0	0
03/01/2006	R201	2006/05/04			Bond Future	7.4560	7.4410	(0.201)	0.0000	0.0000	0
03/01/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	17,994.0000	17,223.0000	(4.285)	0	0	0
03/01/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	20,893.0000	21,112.0000	1.048	0	0	0
03/01/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	31,217.0000	31,570.0000	1.131	0	0	0
03/01/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	5,451.0000	5,050.0000	(7.356)	0	0	0
03/01/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	3,804.0000	3,488.0000	(8.307)	0	0	0
03/01/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	7,917.0000	7,412.0000	(6.379)	0	0	0
03/01/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	69,966.0000	70,641.0000	0.965	0	0	0
03/01/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	43,063.0000	43,548.0000	1.126	0	0	0
03/01/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	2,697.0000	2,450.0000	(9.158)	0	0	0
03/01/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	83,923.0000	84,666.0000	0.885	0	0	0
03/01/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	1,946.0000	1,751.0000	(10.021)	0	0	0
03/01/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	56,255.0000	56,845.0000	1.049	0	0	0
03/01/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	97,947.0000	98,742.0000	0.812	0	0	0
03/01/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	12,038.0000	11,400.0000	(5.300)	0	0	0
03/01/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	111,598.0000	112,461.0000	0.773	0	0	0
03/01/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	1,105.0000	978.0000	(11.493)	0	0	0
03/01/2006	R201	2006/08/03			Bond Future	7.4650	7.4480	(0.228)	0.0000	0.0000	0
03/01/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	19,009.0000	18,351.0000	(3.462)	0	0	0
03/01/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	27,210.0000	27,548.0000	1.242	0	0	0

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03/01/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	37,190.0000	37,628.0000	1.178	0	0	0
03/01/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	24,956.0000	24,197.0000	(3.041)	0	0	0
03/01/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	14,482.0000	13,918.0000	(3.894)	0	0	0
03/01/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	6,360.0000	6,035.0000	(5.110)	0	0	0
03/01/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	99,792.0000	100,564.0000	0.774	0	0	0
03/01/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	7,653.0000	7,284.0000	(4.822)	0	0	0
03/01/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	48,288.0000	48,822.0000	1.106	0	0	0
03/01/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	4,467.0000	4,213.0000	(5.686)	0	0	0
03/01/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	60,686.0000	61,295.0000	1.004	0	0	0
03/01/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	112,115.0000	112,958.0000	0.752	0	0	0
03/01/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	86,599.0000	87,326.0000	0.840	0	0	0
03/01/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	11,547.0000	11,059.0000	(4.226)	0	0	0
03/01/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	73,519.0000	74,192.0000	0.915	0	0	0
03/01/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	9,336.0000	8,912.0000	(4.542)	0	0	0
03/01/2006	R203	2006/02/02			Bond Future	7.4410	7.4260	(0.202)	0.0000	0.0000	0
03/01/2006	R203	2006/02/02	7.75	Put	Option on Bond Future	2,608.0000	2,007.0000	(23.044)	0	0	0
03/01/2006	R203	2006/02/02	7.75	Call	Option on Bond Future	26,938.0000	27,537.0000	2.224	0	0	0
03/01/2006	R203	2006/02/02	8.00	Put	Option on Bond Future	548.0000	353.0000	(35.584)	0	0	0
03/01/2006	R203	2006/02/02	8.00	Call	Option on Bond Future	44,021.0000	45,027.0000	2.285	0	0	0
03/01/2006	R203	2006/02/02	8.75	Call	Option on Bond Future	98,137.0000	99,336.0000	1.222	0	0	0
03/01/2006	R203	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/01/2006	R203	2006/02/02	9.00	Call	Option on Bond Future	115,477.0000	116,677.0000	1.039	0	0	0
03/01/2006	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/01/2006	R203	2006/02/02	8.50	Put	Option on Bond Future	7.0000	3.0000	(57.143)	0	0	0
03/01/2006	R203	2006/02/02	7.25	Put	Option on Bond Future	20,232.0000	18,820.0000	(6.979)	0	0	0
03/01/2006	R203	2006/02/02	8.25	Call	Option on Bond Future	62,223.0000	63,386.0000	1.869	0	0	0
03/01/2006	R203	2006/02/02	8.50	Call	Option on Bond Future	80,370.0000	81,566.0000	1.488	0	0	0
03/01/2006	R203	2006/02/02	7.00	Call	Option on Bond Future	1,201.0000	1,041.0000	(13.322)	0	0	0
03/01/2006	R203	2006/02/02	7.00	Put	Option on Bond Future	37,254.0000	35,894.0000	(3.651)	0	0	0
03/01/2006	R203	2006/02/02	8.25	Put	Option on Bond Future	77.0000	39.0000	(49.351)	0	0	0
03/01/2006	R203	2006/02/02	7.25	Call	Option on Bond Future	4,813.0000	4,601.0000	(4.405)	0	0	0
03/01/2006	R203	2006/02/02	7.50	Call	Option on Bond Future	13,236.0000	13,302.0000	0.499	0	0	0
03/01/2006	R203	2006/02/02	7.50	Put	Option on Bond Future	8,533.0000	7,398.0000	(13.301)	0	0	0
03/01/2006	R203	2006/05/04			Bond Future	7.4480	7.4320	(0.215)	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
03/01/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	35,243.0000	35,789.0000	1.549	0	0	0
03/01/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	14,945.0000	15,109.0000	1.097	0	0	0
03/01/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	64,061.0000	65,002.0000	1.469	0	0	0
03/01/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	48,843.0000	49,602.0000	1.554	0	0	0
03/01/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	3,317.0000	2,997.0000	(9.647)	0	0	0
03/01/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	11,807.0000	11,093.0000	(6.047)	0	0	0
03/01/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	6,526.0000	6,023.0000	(7.708)	0	0	0
03/01/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	8,613.0000	8,661.0000	0.557	0	0	0
03/01/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	44,686.0000	43,473.0000	(2.714)	0	0	0
03/01/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	30,691.0000	29,595.0000	(3.571)	0	0	0
03/01/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	656.0000	562.0000	(14.329)	0	0	0
03/01/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	96,936.0000	98,103.0000	1.204	0	0	0
03/01/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	1,544.0000	1,361.0000	(11.852)	0	0	0
03/01/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	113,667.0000	114,885.0000	1.072	0	0	0
03/01/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	254.0000	211.0000	(16.929)	0	0	0
03/01/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	80,271.0000	81,350.0000	1.344	0	0	0
03/01/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	19,742.0000	18,819.0000	(4.675)	0	0	0
03/01/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	23,827.0000	24,165.0000	1.419	0	0	0
03/01/2006	R203	2006/08/03			Bond Future	7.4520	7.4360	(0.215)	0.0000	0.0000	0
03/01/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	67,074.0000	67,913.0000	1.251	0	0	0
03/01/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	2,564.0000	2,376.0000	(7.332)	0	0	0
03/01/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	97,208.0000	98,262.0000	1.084	0	0	0
03/01/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	40,994.0000	41,545.0000	1.344	0	0	0
03/01/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	1,393.0000	1,275.0000	(8.471)	0	0	0
03/01/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	112,957.0000	114,081.0000	0.995	0	0	0
03/01/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	4,492.0000	4,208.0000	(6.322)	0	0	0
03/01/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	37,253.0000	36,283.0000	(2.604)	0	0	0
03/01/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	11,953.0000	11,411.0000	(4.534)	0	0	0
03/01/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	53,352.0000	54,052.0000	1.312	0	0	0
03/01/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	7,500.0000	7,097.0000	(5.373)	0	0	0
03/01/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	18,211.0000	17,519.0000	(3.800)	0	0	0
03/01/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	14,456.0000	14,621.0000	1.141	0	0	0
03/01/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	50,291.0000	49,213.0000	(2.144)	0	0	0
03/01/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	21,433.0000	21,704.0000	1.264	0	0	0
03/01/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	81,810.0000	82,768.0000	1.171	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/01/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	26,578.0000	25,740.0000	(3.153)	0	0	0
03/01/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	30,293.0000	30,696.0000	1.330	0	0	0
03/01/2006	R204	2006/02/02			Bond Future	7.4150	7.4000	(0.202)	0.0000	0.0000	0
03/01/2006	R204	2006/02/02	8.00	Put	Option on Bond Future	515.0000	327.0000	(36.505)	0	0	0
03/01/2006	R204	2006/02/02	8.00	Call	Option on Bond Future	48,506.0000	49,589.0000	2.233	0	0	0
03/01/2006	R204	2006/05/04			Bond Future	7.4210	7.4060	(0.202)	0.0000	0.0000	0
03/01/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	53,484.0000	54,239.0000	1.412	0	0	0
03/01/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	6,562.0000	6,063.0000	(7.604)	0	0	0
03/01/2006	R204	2006/08/03			Bond Future	7.4260	7.4100	(0.215)	0.0000	0.0000	0
03/01/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	12,303.0000	11,740.0000	(4.576)	0	0	0
03/01/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	58,243.0000	59,000.0000	1.300	0	0	0
03/01/2006	R207	2006/02/02			Bond Future	7.3790	7.3650	(0.190)	0.0000	0.0000	0
03/01/2006	R207	2006/02/02	8.00	Put	Option on Bond Future	429.0000	268.0000	(37.529)	0	0	0
03/01/2006	R207	2006/02/02	8.00	Call	Option on Bond Future	51,651.0000	52,689.0000	2.010	0	0	0
03/01/2006	R207	2006/05/04			Bond Future	7.3860	7.3710	(0.203)	0.0000	0.0000	0
03/01/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	56,275.0000	57,065.0000	1.404	0	0	0
03/01/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	6,146.0000	5,667.0000	(7.794)	0	0	0
03/01/2006	R207	2006/08/03			Bond Future	7.3900	7.3750	(0.203)	0.0000	0.0000	0
03/01/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	11,812.0000	11,282.0000	(4.487)	0	0	0
03/01/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	61,089.0000	61,814.0000	1.187	0	0	0
Grand Total:											2,374