

# Derivatives High/Low Report

High/Low for 03/02/2006

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
03/02/2006	GOVI 2006/05/04			jGovi	241.8380	241.9720	0.055	0.0000	0.0000	699
03/02/2006	GOVI 2006/05/04	230.00	Call	jGovi	118,595.0000	119,912.0000	1.111	0	0	0
03/02/2006	GOVI 2006/05/04	230.00	Put	jGovi	215.0000	192.0000	(10.698)	0	0	0
03/02/2006	GOVI 2006/08/03			jGovi	246.2210	246.3550	0.054	0.0000	0.0000	0
03/02/2006	GOVI 2006/08/03	230.00	Put	jGovi	317.0000	295.0000	(6.940)	0	0	0
03/02/2006	GOVI 2006/08/03	230.00	Call	jGovi	162,527.0000	163,845.0000	0.811	0	0	0
03/02/2006	GOVI 2006/11/02			jGovi	250.6850	250.8190	0.053	0.0000	0.0000	0
03/02/2006	GOVI 2006/11/02	230.00	Call	jGovi	207,064.0000	208,391.0000	0.641	0	0	0
03/02/2006	GOVI 2006/11/02	230.00	Put	jGovi	214.0000	201.0000	(6.075)	0	0	0
03/02/2006	GOVI 2007/02/01			jGovi	255.1660	255.3060	0.055	0.0000	0.0000	0
03/02/2006	GOVI 2007/02/01	230.00	Call	jGovi	251,769.0000	253,163.0000	0.554	0	0	0
03/02/2006	GOVI 2007/02/01	230.00	Put	jGovi	109.0000	103.0000	(5.505)	0	0	0
03/02/2006	J152 2006/02/28			jSwap	(9,499.4162)	(9,499.4162)	-	0.0000	0.0000	0
03/02/2006	J153 2010/08/31			jSwap	7.2710	7.2700	(0.014)	0.0000	0.0000	0
03/02/2006	J157 2015/09/15			jSwap	7.4050	7.3900	(0.203)	0.0000	0.0000	0
03/02/2006	J186 2026/12/21			jSwap	7.0230	7.0080	(0.214)	0.0000	0.0000	0
03/02/2006	J194 2008/02/28			jSwap	7.1730	7.1810	0.112	0.0000	0.0000	0

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03/02/2006	J201	2014/12/22			jSwap	7.3870	7.3660	(0.284)	0.0000	0.0000	0
03/02/2006	J203	2017/09/15			jSwap	7.3710	7.3570	(0.190)	0.0000	0.0000	0
03/02/2006	J204	2018/12/21			jSwap	7.3740	7.3540	(0.271)	0.0000	0.0000	0
03/02/2006	J207	2020/01/15			jSwap	7.3510	7.3280	(0.313)	0.0000	0.0000	0
03/02/2006	JBAR	2005/03/16			jBar	7.0500	7.0500	-	0.0000	0.0000	0
03/02/2006	JFRA	2006/05/04			jFra	7.0310	7.0180	(0.185)	0.0000	0.0000	0
03/02/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	662.0000	642.0000	(3.021)	0	0	0
03/02/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	586.0000	598.0000	2.048	0	0	0
03/02/2006	JFRA	2006/08/03			jFra	7.0680	7.0340	(0.481)	0.0000	0.0000	0
03/02/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,057.0000	1,011.0000	(4.352)	0	0	0
03/02/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	891.0000	928.0000	4.153	0	0	0
03/02/2006	JFRA	2006/11/02			jFra	7.1740	7.1330	(0.572)	0.0000	0.0000	0
03/02/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,477.0000	1,420.0000	(3.859)	0	0	0
03/02/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,051.0000	1,094.0000	4.091	0	0	0
03/02/2006	JFRA	2007/02/01			jFra	7.2800	7.2450	(0.481)	0.0000	0.0000	500
03/02/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,736.0000	1,782.0000	2.650	0	0	0
03/02/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,197.0000	1,158.0000	(3.258)	0	0	0
03/02/2006	JFRA	2007/05/03			jFra	7.3710	7.3440	(0.366)	0.0000	0.0000	0
03/02/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,811.0000	1,845.0000	1.877	0	0	0
03/02/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,495.0000	1,463.0000	(2.140)	0	0	0
03/02/2006	JFRA	2007/08/02			jFra	7.4570	7.4270	(0.402)	0.0000	0.0000	0
03/02/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,859.0000	1,895.0000	1.937	0	0	0
03/02/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,753.0000	1,716.0000	(2.111)	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
03/02/2006	JFRA	2007/11/01			jFra	7.4770	7.5050	0.374	0.0000	0.0000	0
03/02/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,015.0000	2,050.0000	1.737	0	0	0
03/02/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,075.0000	2,037.0000	(1.831)	0	0	0
03/02/2006	JN02	2006/05/04			jNote	7.2890	7.2770	(0.165)	0.0000	0.0000	0
03/02/2006	JN02	2006/05/04	7.25	Call	Option on jNote	10,348.0000	10,189.0000	(1.537)	0	0	0
03/02/2006	JN02	2006/05/04	7.25	Put	Option on jNote	9,573.0000	9,620.0000	0.491	0	0	0
03/02/2006	JN02	2006/08/03			jNote	7.3540	7.3560	0.027	0.0000	0.0000	0
03/02/2006	JN02	2006/08/03	7.25	Call	Option on jNote	15,057.0000	15,038.0000	(0.126)	0	0	0
03/02/2006	JN02	2006/08/03	7.25	Put	Option on jNote	13,127.0000	13,070.0000	(0.434)	0	0	0
03/02/2006	JN02	2006/11/02			jNote	7.4160	7.4310	0.202	0.0000	0.0000	0
03/02/2006	JN02	2006/11/02	7.25	Call	Option on jNote	18,806.0000	18,920.0000	0.606	0	0	0
03/02/2006	JN02	2006/11/02	7.25	Put	Option on jNote	15,727.0000	15,563.0000	(1.043)	0	0	0
03/02/2006	JN05	2006/05/04			jNote	7.4850	7.4770	(0.107)	0.0000	0.0000	0
03/02/2006	JN05	2006/05/04	7.25	Call	Option on jNote	15,544.0000	15,279.0000	(1.705)	0	0	0
03/02/2006	JN05	2006/05/04	7.25	Put	Option on jNote	5,787.0000	5,854.0000	1.158	0	0	0
03/02/2006	JN05	2006/08/03			jNote	7.5240	7.5150	(0.120)	0.0000	0.0000	0
03/02/2006	JN05	2006/08/03	7.25	Call	Option on jNote	20,413.0000	20,146.0000	(1.308)	0	0	0
03/02/2006	JN05	2006/08/03	7.25	Put	Option on jNote	9,051.0000	9,156.0000	1.160	0	0	0
03/02/2006	JN05	2006/11/02			jNote	7.5610	7.5510	(0.132)	0.0000	0.0000	0
03/02/2006	JN05	2006/11/02	7.25	Call	Option on jNote	24,344.0000	24,062.0000	(1.158)	0	0	0
03/02/2006	JN05	2006/11/02	7.25	Put	Option on jNote	11,462.0000	11,595.0000	1.160	0	0	0
03/02/2006	JN10	2006/05/04			jNote	7.5370	7.5050	(0.425)	0.0000	0.0000	0
03/02/2006	JN10	2006/05/04	7.25	Call	Option on jNote	22,984.0000	21,220.0000	(7.675)	0	0	0
03/02/2006	JN10	2006/05/04	7.25	Put	Option on jNote	2,906.0000	3,365.0000	15.795	0	0	0
03/02/2006	JN10	2006/08/03			jNote	7.5550	7.5230	(0.424)	0.0000	0.0000	0
03/02/2006	JN10	2006/08/03	7.25	Put	Option on jNote	5,795.0000	6,400.0000	10.440	0	0	0
03/02/2006	JN10	2006/08/03	7.25	Call	Option on jNote	27,104.0000	25,492.0000	(5.947)	0	0	0

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03/02/2006	JN10	2006/11/02			jNote	7.5710	7.5400	(0.409)	0.0000	0.0000	0
03/02/2006	JN10	2006/11/02	7.25	Call	Option on jNote	30,544.0000	29,052.0000	(4.885)	0	0	0
03/02/2006	JN10	2006/11/02	7.25	Put	Option on jNote	8,145.0000	8,796.0000	7.993	0	0	0
03/02/2006	JROD	2006/02/28			jRod	6.7100	6.5560	(2.295)	0.0000	0.0000	0
03/02/2006	JROD	2006/03/31			jRod	6.8270	6.6720	(2.270)	0.0000	0.0000	0
03/02/2006	JROD	2006/04/28			jRod	6.9590	6.7960	(2.342)	0.0000	0.0000	0
03/02/2006	JROD	2006/05/31			jRod	6.9190	6.8410	(1.127)	0.0000	0.0000	0
03/02/2006	JROD	2006/06/30			jRod	6.9750	6.8980	(1.104)	0.0000	0.0000	0
03/02/2006	JROD	2006/07/31			jRod	7.0260	6.9480	(1.110)	0.0000	0.0000	0
03/02/2006	JROD	2006/08/31			jRod	6.9670	6.9140	(0.761)	0.0000	0.0000	0
03/02/2006	R153	2006/05/04			Bond Future	7.2930	7.2930	-	0.0000	0.0000	13
03/02/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	9,510.0000	9,463.0000	(0.494)	0	0	0
03/02/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	7,743.0000	7,696.0000	(0.607)	0	0	0
03/02/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	408.0000	396.0000	(2.941)	0	0	0
03/02/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	16.0000	15.0000	(6.250)	0	0	0
03/02/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	48,706.0000	48,694.0000	(0.025)	0	0	0
03/02/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	3,145.0000	3,105.0000	(1.272)	0	0	0
03/02/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	21,726.0000	21,686.0000	(0.184)	0	0	0
03/02/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	5,557.0000	5,510.0000	(0.846)	0	0	0
03/02/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	77,094.0000	77,093.0000	(0.001)	0	0	0
03/02/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	14,019.0000	13,971.0000	(0.342)	0	0	0
03/02/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	30,345.0000	30,314.0000	(0.102)	0	0	0
03/02/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	23,702.0000	23,681.0000	(0.089)	0	0	0
03/02/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	3,479.0000	3,441.0000	(1.092)	0	0	0
03/02/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	15,586.0000	15,548.0000	(0.244)	0	0	0
03/02/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	1,143.0000	1,122.0000	(1.837)	0	0	0
03/02/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	972.0000	950.0000	(2.263)	0	0	20
03/02/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	39,470.0000	39,448.0000	(0.056)	0	0	0

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03/02/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	58,148.0000	58,142.0000	(0.010)	0	0	0
03/02/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	1,751.0000	1,721.0000	(1.713)	0	0	0
03/02/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	52.0000	50.0000	(3.846)	0	0	0
03/02/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	154.0000	148.0000	(3.896)	0	0	0
03/02/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	67,639.0000	67,636.0000	(0.004)	0	0	0
03/02/2006	R153	2006/08/03			Bond Future	7.2850	7.2850	-	0.0000	0.0000	0
03/02/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	13,245.0000	13,211.0000	(0.257)	0	0	0
03/02/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	11,886.0000	11,851.0000	(0.294)	0	0	0
03/02/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	7,026.0000	6,991.0000	(0.498)	0	0	0
03/02/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	40,537.0000	40,509.0000	(0.069)	0	0	0
03/02/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	3,811.0000	3,783.0000	(0.735)	0	0	0
03/02/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	56,637.0000	56,621.0000	(0.028)	0	0	0
03/02/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	48,401.0000	48,379.0000	(0.045)	0	0	0
03/02/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	2,394.0000	2,372.0000	(0.919)	0	0	0
03/02/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	32,501.0000	32,469.0000	(0.098)	0	0	0
03/02/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	5,151.0000	5,119.0000	(0.621)	0	0	0
03/02/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	18,275.0000	18,244.0000	(0.170)	0	0	0
03/02/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	24,904.0000	24,869.0000	(0.141)	0	0	0
03/02/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	9,640.0000	9,604.0000	(0.373)	0	0	100
03/02/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	17,948.0000	17,913.0000	(0.195)	0	0	0
03/02/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	7,148.0000	7,117.0000	(0.434)	0	0	0
03/02/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	65,122.0000	65,111.0000	(0.017)	0	0	0
03/02/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	1,444.0000	1,428.0000	(1.108)	0	0	0
03/02/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	836.0000	824.0000	(1.435)	0	0	0
03/02/2006	R153	2006/11/02			Bond Future	7.2840	7.2840	-	0.0000	0.0000	0
03/02/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	16,437.0000	16,408.0000	(0.176)	0	0	0
03/02/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	15,193.0000	15,164.0000	(0.191)	0	0	0
03/02/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	10,585.0000	10,555.0000	(0.283)	0	0	0
03/02/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	10,382.0000	10,355.0000	(0.260)	0	0	0
03/02/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	26,223.0000	26,201.0000	(0.084)	0	0	0
03/02/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	20,820.0000	20,793.0000	(0.130)	0	0	0
03/02/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	13,150.0000	13,120.0000	(0.228)	0	0	0
03/02/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	21,012.0000	20,982.0000	(0.143)	0	0	0
03/02/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	6,500.0000	6,478.0000	(0.338)	0	0	0

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03/02/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	7,189.0000	7,160.0000	(0.403)	0	0	100
03/02/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	48,649.0000	48,624.0000	(0.051)	0	0	0
03/02/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	41,843.0000	41,814.0000	(0.069)	0	0	0
03/02/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	27,465.0000	27,435.0000	(0.109)	0	0	0
03/02/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	5,236.0000	5,211.0000	(0.477)	0	0	0
03/02/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	34,397.0000	34,367.0000	(0.087)	0	0	0
03/02/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	63,279.0000	63,262.0000	(0.027)	0	0	0
03/02/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,600.0000	2,583.0000	(0.654)	0	0	0
03/02/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	70,959.0000	70,946.0000	(0.018)	0	0	0
03/02/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	3,731.0000	3,710.0000	(0.563)	0	0	0
03/02/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,771.0000	1,757.0000	(0.791)	0	0	0
03/02/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	32,720.0000	32,703.0000	(0.052)	0	0	0
03/02/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	8,587.0000	8,557.0000	(0.349)	0	0	0
03/02/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	55,819.0000	55,798.0000	(0.038)	0	0	0
03/02/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	3,621.0000	3,604.0000	(0.469)	0	0	0
03/02/2006	R153	2007/02/01			Bond Future	7.2940	7.2940	-	0.0000	0.0000	0
03/02/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	19,343.0000	19,318.0000	(0.129)	0	0	0
03/02/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	17,837.0000	17,811.0000	(0.146)	0	0	0
03/02/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	14,530.0000	14,502.0000	(0.193)	0	0	0
03/02/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	36,645.0000	36,617.0000	(0.076)	0	0	0
03/02/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	12,804.0000	12,775.0000	(0.226)	0	0	0
03/02/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	30,000.0000	29,972.0000	(0.093)	0	0	0
03/02/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	16,671.0000	16,644.0000	(0.162)	0	0	0
03/02/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	23,691.0000	23,664.0000	(0.114)	0	0	0
03/02/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	23,174.0000	23,150.0000	(0.104)	0	0	0
03/02/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	33,259.0000	33,242.0000	(0.051)	0	0	0
03/02/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	43,537.0000	43,508.0000	(0.067)	0	0	0
03/02/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	8,984.0000	8,963.0000	(0.234)	0	0	0
03/02/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	13,061.0000	13,037.0000	(0.184)	0	0	0
03/02/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	27,783.0000	27,762.0000	(0.076)	0	0	0
03/02/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	11,400.0000	11,372.0000	(0.246)	0	0	0
03/02/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	49,433.0000	49,406.0000	(0.055)	0	0	0
03/02/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	9,076.0000	9,050.0000	(0.286)	0	0	0
03/02/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	5,694.0000	5,677.0000	(0.299)	0	0	0
03/02/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	68,817.0000	68,799.0000	(0.026)	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
03/02/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	55,638.0000	55,614.0000	(0.043)	0	0	0
03/02/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	4,248.0000	4,230.0000	(0.424)	0	0	0
03/02/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	7,137.0000	7,113.0000	(0.336)	0	0	0
03/02/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	5,542.0000	5,521.0000	(0.379)	0	0	0
03/02/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	62,113.0000	62,092.0000	(0.034)	0	0	0
03/02/2006	R157	2006/05/04			Bond Future	7.4210	7.4050	(0.216)	0.0000	0.0000	7
03/02/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	87,495.0000	88,758.0000	1.444	0	0	0
03/02/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	3,748.0000	3,941.0000	5.149	0	0	0
03/02/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	1,747.0000	1,608.0000	(7.956)	0	0	0
03/02/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	458.0000	414.0000	(9.607)	0	0	115
03/02/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	106,093.0000	107,390.0000	1.223	0	0	0
03/02/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	68,946.0000	70,148.0000	1.743	0	0	0
03/02/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	50.0000	44.0000	(12.000)	0	0	0
03/02/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	142,631.0000	143,965.0000	0.935	0	0	0
03/02/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	14,059.0000	13,394.0000	(4.730)	0	0	0
03/02/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	887.0000	809.0000	(8.794)	0	0	0
03/02/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	20,657.0000	21,333.0000	3.272	0	0	50
03/02/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	124,450.0000	125,774.0000	1.064	0	0	0
03/02/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	39,624.0000	38,475.0000	(2.900)	0	0	0
03/02/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	160.0000	143.0000	(10.625)	0	0	0
03/02/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	10,133.0000	10,549.0000	4.105	0	0	0
03/02/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	24,558.0000	23,633.0000	(3.767)	0	0	0
03/02/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	7,261.0000	6,834.0000	(5.881)	0	0	0
03/02/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	50,858.0000	51,955.0000	2.157	0	0	0
03/02/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	34,464.0000	35,379.0000	2.655	0	0	0
03/02/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	3,458.0000	3,213.0000	(7.085)	0	0	0
03/02/2006	R157	2006/08/03			Bond Future	7.4220	7.4050	(0.229)	0.0000	0.0000	0
03/02/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	3,426.0000	3,268.0000	(4.612)	0	0	0
03/02/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	5,699.0000	5,466.0000	(4.088)	0	0	0
03/02/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	90,300.0000	91,458.0000	1.282	0	0	0
03/02/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	15,720.0000	15,186.0000	(3.397)	0	0	100
03/02/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	44,655.0000	43,602.0000	(2.358)	0	0	0
03/02/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	17,714.0000	18,234.0000	2.936	0	0	0
03/02/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	9,539.0000	9,878.0000	3.554	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
03/02/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	106,651.0000	107,886.0000	1.158	0	0	0
03/02/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	1,974.0000	1,873.0000	(5.117)	0	0	0
03/02/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	123,466.0000	124,758.0000	1.046	0	0	0
03/02/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	1,089.0000	1,028.0000	(5.601)	0	0	0
03/02/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	7,929.0000	7,621.0000	(3.884)	0	0	0
03/02/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	140,500.0000	141,830.0000	0.947	0	0	0
03/02/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	11,118.0000	10,711.0000	(3.661)	0	0	0
03/02/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	22,302.0000	21,611.0000	(3.098)	0	0	0
03/02/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	42,221.0000	43,079.0000	2.032	0	0	0
03/02/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	28,666.0000	29,367.0000	2.445	0	0	0
03/02/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	73,539.0000	74,623.0000	1.474	0	0	0
03/02/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	57,364.0000	58,349.0000	1.717	0	0	0
03/02/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	31,886.0000	31,014.0000	(2.735)	0	0	0
03/02/2006	R157	2006/11/02			Bond Future	7.4260	7.4090	(0.229)	0.0000	0.0000	0
03/02/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	93,798.0000	94,843.0000	1.114	0	0	0
03/02/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	11,465.0000	11,152.0000	(2.730)	0	0	117
03/02/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	35,471.0000	36,150.0000	1.914	0	0	0
03/02/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	29,578.0000	28,899.0000	(2.296)	0	0	0
03/02/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	171,577.0000	172,873.0000	0.755	0	0	0
03/02/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	38,598.0000	37,784.0000	(2.109)	0	0	0
03/02/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	48,609.0000	49,407.0000	1.642	0	0	0
03/02/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	23,055.0000	22,494.0000	(2.433)	0	0	0
03/02/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	62,906.0000	63,804.0000	1.428	0	0	0
03/02/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	24,448.0000	24,992.0000	2.225	0	0	0
03/02/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,510.0000	1,447.0000	(4.172)	0	0	0
03/02/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	50,015.0000	49,060.0000	(1.909)	0	0	0
03/02/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	8,660.0000	8,928.0000	3.095	0	0	0
03/02/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	64,074.0000	62,984.0000	(1.701)	0	0	0
03/02/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	18,063.0000	17,602.0000	(2.552)	0	0	0
03/02/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	15,432.0000	15,835.0000	2.611	0	0	0
03/02/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	14,315.0000	13,936.0000	(2.648)	0	0	0
03/02/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	3,656.0000	3,526.0000	(3.556)	0	0	0
03/02/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	2,379.0000	2,287.0000	(3.867)	0	0	0
03/02/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	78,081.0000	79,061.0000	1.255	0	0	0
03/02/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	139,620.0000	140,849.0000	0.880	0	0	0



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03/02/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	155,555.0000	156,822.0000	0.815	0	0	0
03/02/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	123,906.0000	125,086.0000	0.952	0	0	0
03/02/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	8,023.0000	7,784.0000	(2.979)	0	0	0
03/02/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	5,482.0000	5,303.0000	(3.265)	0	0	0
03/02/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	108,573.0000	109,692.0000	1.031	0	0	0
03/02/2006	R157	2007/02/01			Bond Future	7.4370	7.4200	(0.229)	0.0000	0.0000	0
03/02/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	22,838.0000	22,403.0000	(1.905)	0	0	0
03/02/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	26,141.0000	25,644.0000	(1.901)	0	0	0
03/02/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	84,195.0000	85,083.0000	1.055	0	0	0
03/02/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	30,304.0000	29,731.0000	(1.891)	0	0	0
03/02/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	54,370.0000	55,120.0000	1.379	0	0	0
03/02/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	69,027.0000	69,853.0000	1.197	0	0	0
03/02/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	99,755.0000	100,694.0000	0.941	0	0	0
03/02/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	29,253.0000	29,800.0000	1.870	0	0	0
03/02/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	20,267.0000	19,882.0000	(1.900)	0	0	0
03/02/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	140,985.0000	142,096.0000	0.788	0	0	0
03/02/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	15,716.0000	15,396.0000	(2.036)	0	0	0
03/02/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	6,763.0000	6,593.0000	(2.514)	0	0	0
03/02/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	170,240.0000	171,431.0000	0.700	0	0	0
03/02/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	4,968.0000	4,836.0000	(2.657)	0	0	0
03/02/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	113,002.0000	114,004.0000	0.887	0	0	0
03/02/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	40,635.0000	41,293.0000	1.619	0	0	0
03/02/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	155,505.0000	156,659.0000	0.742	0	0	0
03/02/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	35,746.0000	35,080.0000	(1.863)	0	0	0
03/02/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	54,131.0000	53,236.0000	(1.653)	0	0	0
03/02/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	9,080.0000	8,867.0000	(2.346)	0	0	0
03/02/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	126,782.0000	127,842.0000	0.836	0	0	0
03/02/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	12,027.0000	11,763.0000	(2.195)	0	0	0
03/02/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	19,570.0000	19,999.0000	2.192	0	0	0
03/02/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	43,903.0000	43,127.0000	(1.768)	0	0	0
03/02/2006	R186	2006/05/04			Bond Future	7.0690	7.0530	(0.226)	0.0000	0.0000	0
03/02/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	18,504.0000	17,578.0000	(5.004)	0	0	0
03/02/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	42,949.0000	44,217.0000	2.952	0	0	0
03/02/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	54,113.0000	52,370.0000	(3.221)	0	0	0

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03/02/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	226.0000	201.0000	(11.062)	0	0	0
03/02/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	3,509.0000	3,260.0000	(7.096)	0	0	0
03/02/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	77.0000	67.0000	(12.987)	0	0	0
03/02/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	230,069.0000	232,253.0000	0.949	0	0	0
03/02/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	203,955.0000	206,123.0000	1.063	0	0	0
03/02/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	615.0000	556.0000	(9.593)	0	0	0
03/02/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	122,518.0000	124,462.0000	1.587	0	0	0
03/02/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	149,814.0000	151,879.0000	1.378	0	0	0
03/02/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	6,014.0000	5,623.0000	(6.501)	0	0	0
03/02/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	1,534.0000	1,406.0000	(8.344)	0	0	0
03/02/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	177,121.0000	179,254.0000	1.204	0	0	0
03/02/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	22,585.0000	23,446.0000	3.812	0	0	0
03/02/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	94,660.0000	96,462.0000	1.904	0	0	0
03/02/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	9,375.0000	9,825.0000	4.800	0	0	0
03/02/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	32,081.0000	30,749.0000	(4.152)	0	0	0
03/02/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	2,648.0000	2,807.0000	6.005	0	0	0
03/02/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	67,671.0000	69,256.0000	2.342	0	0	0
03/02/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	10,530.0000	9,921.0000	(5.783)	0	0	0
03/02/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	83,989.0000	81,955.0000	(2.422)	0	0	0
03/02/2006	R186	2006/08/03			Bond Future	7.0620	7.0460	(0.227)	0.0000	0.0000	0
03/02/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	11,849.0000	11,413.0000	(3.680)	0	0	0
03/02/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	55,548.0000	56,775.0000	2.209	0	0	0
03/02/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	131,012.0000	132,755.0000	1.330	0	0	0
03/02/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	62,435.0000	60,893.0000	(2.470)	0	0	0
03/02/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	34,564.0000	35,511.0000	2.740	0	0	0
03/02/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	30,325.0000	29,372.0000	(3.143)	0	0	0
03/02/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	15,843.0000	15,281.0000	(3.547)	0	0	0
03/02/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	79,407.0000	80,856.0000	1.825	0	0	0
03/02/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	7,298.0000	6,996.0000	(4.138)	0	0	0
03/02/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	21,713.0000	20,983.0000	(3.362)	0	0	0
03/02/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	43,038.0000	41,806.0000	(2.863)	0	0	0
03/02/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	205,878.0000	207,930.0000	0.997	0	0	0
03/02/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	4,333.0000	4,133.0000	(4.616)	0	0	0
03/02/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	104,833.0000	106,451.0000	1.543	0	0	0
03/02/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	180,655.0000	182,634.0000	1.095	0	0	0

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03/02/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	2,481.0000	2,353.0000	(5.159)	0	0	0
03/02/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	230,895.0000	232,997.0000	0.910	0	0	0
03/02/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	1,370.0000	1,292.0000	(5.693)	0	0	0
03/02/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	18,982.0000	19,620.0000	3.361	0	0	0
03/02/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	730.0000	684.0000	(6.301)	0	0	0
03/02/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	255,475.0000	257,609.0000	0.835	0	0	0
03/02/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	155,556.0000	157,434.0000	1.207	0	0	0
03/02/2006	R186	2006/11/02			Bond Future	7.0550	7.0390	(0.227)	0.0000	0.0000	0
03/02/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	67,549.0000	68,749.0000	1.776	0	0	0
03/02/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	41,565.0000	40,599.0000	(2.324)	0	0	0
03/02/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	53,550.0000	52,370.0000	(2.204)	0	0	0
03/02/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	46,084.0000	47,070.0000	2.140	0	0	0
03/02/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	186,688.0000	188,534.0000	0.989	0	0	0
03/02/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	29,205.0000	29,946.0000	2.537	0	0	0
03/02/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	21,683.0000	21,137.0000	(2.518)	0	0	0
03/02/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	140,974.0000	142,594.0000	1.149	0	0	0
03/02/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	163,509.0000	165,252.0000	1.066	0	0	0
03/02/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	26,427.0000	25,774.0000	(2.471)	0	0	0
03/02/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	32,830.0000	32,039.0000	(2.409)	0	0	0
03/02/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	71,381.0000	69,957.0000	(1.995)	0	0	0
03/02/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	115,740.0000	117,252.0000	1.306	0	0	0
03/02/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	15,301.0000	14,878.0000	(2.765)	0	0	0
03/02/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	91,057.0000	92,432.0000	1.510	0	0	0
03/02/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	10,580.0000	10,261.0000	(3.015)	0	0	0
03/02/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	94,371.0000	92,701.0000	(1.770)	0	0	0
03/02/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	16,168.0000	16,663.0000	3.062	0	0	0
03/02/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	4,763.0000	4,593.0000	(3.569)	0	0	0
03/02/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	210,202.0000	212,132.0000	0.918	0	0	0
03/02/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	7,170.0000	6,934.0000	(3.291)	0	0	0
03/02/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	233,785.0000	235,780.0000	0.853	0	0	0
03/02/2006	R186	2007/02/01			Bond Future	7.0500	7.0340	(0.227)	0.0000	0.0000	0
03/02/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	34,490.0000	33,800.0000	(2.001)	0	0	0
03/02/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	123,835.0000	125,296.0000	1.180	0	0	0
03/02/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	99,059.0000	100,402.0000	1.356	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
03/02/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	76,338.0000	74,978.0000	(1.782)	0	0	0
03/02/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	48,760.0000	47,802.0000	(1.965)	0	0	0
03/02/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	40,586.0000	39,778.0000	(1.991)	0	0	0
03/02/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	35,161.0000	35,952.0000	2.250	0	0	0
03/02/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	148,934.0000	150,489.0000	1.044	0	0	0
03/02/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	75,222.0000	76,415.0000	1.586	0	0	0
03/02/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	29,808.0000	29,212.0000	(1.999)	0	0	0
03/02/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	214,393.0000	216,241.0000	0.862	0	0	0
03/02/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	22,345.0000	21,861.0000	(2.166)	0	0	0
03/02/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	97,690.0000	96,101.0000	(1.627)	0	0	0
03/02/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	8,641.0000	8,407.0000	(2.708)	0	0	0
03/02/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	59,703.0000	58,559.0000	(1.916)	0	0	0
03/02/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	170,206.0000	171,873.0000	0.979	0	0	0
03/02/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	236,854.0000	238,771.0000	0.809	0	0	0
03/02/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	52,965.0000	53,973.0000	1.903	0	0	0
03/02/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	16,512.0000	16,125.0000	(2.344)	0	0	0
03/02/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	192,105.0000	193,870.0000	0.919	0	0	0
03/02/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	12,029.0000	11,726.0000	(2.519)	0	0	0
03/02/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	20,778.0000	21,340.0000	2.705	0	0	0
03/02/2006	R194	2006/05/04			Bond Future	7.1700	7.1810	0.153	0.0000	0.0000	50
03/02/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	30,939.0000	30,750.0000	(0.611)	0	0	0
03/02/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	7.0000	7.0000	-	0	0	0
03/02/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	26.0000	26.0000	-	0	0	0
03/02/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	26,804.0000	26,615.0000	(0.705)	0	0	0
03/02/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	22,681.0000	22,492.0000	(0.833)	0	0	0
03/02/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	1,914.0000	1,831.0000	(4.336)	0	0	0
03/02/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	136.0000	124.0000	(8.824)	0	0	0
03/02/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	10,707.0000	10,534.0000	(1.616)	0	0	0
03/02/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	16,036.0000	16,223.0000	1.166	0	0	0
03/02/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	399.0000	406.0000	1.754	0	0	0
03/02/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	13.0000	12.0000	(7.692)	0	0	0
03/02/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1,471.0000	1,505.0000	2.311	0	0	0
03/02/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,108.0000	3,983.0000	(3.043)	0	0	0
03/02/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	11,773.0000	11,950.0000	1.503	0	0	0
03/02/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	14,581.0000	14,398.0000	(1.255)	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
03/02/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	2,730.0000	2,795.0000	2.381	0	0	0
03/02/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	656.0000	615.0000	(6.250)	0	0	0
03/02/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	7,930.0000	8,079.0000	1.879	0	0	0
03/02/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	78.0000	79.0000	1.282	0	0	0
03/02/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	7,140.0000	6,985.0000	(2.171)	0	0	0
03/02/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	4,851.0000	4,957.0000	2.185	0	0	0
03/02/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	212.0000	215.0000	1.415	0	0	0
03/02/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	18,616.0000	18,429.0000	(1.005)	0	0	0
03/02/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	770.0000	787.0000	2.208	0	0	0
03/02/2006	R194	2006/08/03			Bond Future	7.1300	7.1440	0.196	0.0000	0.0000	0
03/02/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	27,733.0000	27,528.0000	(0.739)	0	0	0
03/02/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	7,790.0000	7,926.0000	1.746	0	0	0
03/02/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	2,082.0000	2,009.0000	(3.506)	0	0	0
03/02/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,764.0000	17,575.0000	(1.064)	0	0	0
03/02/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	20,967.0000	20,771.0000	(0.935)	0	0	0
03/02/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,184.0000	1,205.0000	1.774	0	0	0
03/02/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	24,304.0000	24,103.0000	(0.827)	0	0	0
03/02/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,743.0000	3,639.0000	(2.779)	0	0	0
03/02/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	735.0000	748.0000	1.769	0	0	0
03/02/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	438.0000	446.0000	1.826	0	0	0
03/02/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	5,691.0000	5,797.0000	1.863	0	0	0
03/02/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	14,510.0000	14,330.0000	(1.241)	0	0	0
03/02/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	5,868.0000	5,738.0000	(2.215)	0	0	0
03/02/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,599.0000	1,629.0000	1.876	0	0	0
03/02/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	4,074.0000	4,153.0000	1.939	0	0	0
03/02/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	2,157.0000	2,198.0000	1.901	0	0	0
03/02/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	11,380.0000	11,212.0000	(1.476)	0	0	0
03/02/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	250.0000	255.0000	2.000	0	0	0
03/02/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	8,488.0000	8,336.0000	(1.791)	0	0	0
03/02/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,970.0000	3,028.0000	1.953	0	0	0
03/02/2006	R194	2006/11/02			Bond Future	7.0950	7.1120	0.240	0.0000	0.0000	0
03/02/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	6,300.0000	6,405.0000	1.667	0	0	0
03/02/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	5,097.0000	4,986.0000	(2.178)	0	0	0
03/02/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	1,567.0000	1,594.0000	1.723	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
03/02/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	4,224.0000	4,293.0000	1.634	0	0	0
03/02/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	2,153.0000	2,189.0000	1.672	0	0	0
03/02/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	11,939.0000	12,110.0000	1.432	0	0	0
03/02/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1,163.0000	1,118.0000	(3.869)	0	0	0
03/02/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	14,529.0000	14,719.0000	1.308	0	0	0
03/02/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	534.0000	508.0000	(4.869)	0	0	0
03/02/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	5,140.0000	5,225.0000	1.654	0	0	0
03/02/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	2,132.0000	2,065.0000	(3.143)	0	0	0
03/02/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	9,703.0000	9,852.0000	1.536	0	0	0
03/02/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	3,451.0000	3,361.0000	(2.608)	0	0	0
03/02/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	7,832.0000	7,958.0000	1.609	0	0	0
03/02/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	16,632.0000	16,452.0000	(1.082)	0	0	0
03/02/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,899.0000	2,945.0000	1.587	0	0	0
03/02/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	19,142.0000	18,953.0000	(0.987)	0	0	0
03/02/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	14,268.0000	14,098.0000	(1.191)	0	0	0
03/02/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	11,747.0000	11,588.0000	(1.354)	0	0	0
03/02/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	9,333.0000	9,188.0000	(1.554)	0	0	0
03/02/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	3,501.0000	3,557.0000	1.600	0	0	0
03/02/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	7,100.0000	6,970.0000	(1.831)	0	0	0
03/02/2006	R194	2007/02/01			Bond Future	7.0760	7.0960	0.283	0.0000	0.0000	0
03/02/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	8,967.0000	9,098.0000	1.461	0	0	0
03/02/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	3,019.0000	2,944.0000	(2.484)	0	0	0
03/02/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	12,284.0000	12,449.0000	1.343	0	0	0
03/02/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1,967.0000	1,909.0000	(2.949)	0	0	0
03/02/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	4,339.0000	4,247.0000	(2.120)	0	0	0
03/02/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	10,513.0000	10,661.0000	1.408	0	0	0
03/02/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	7,699.0000	7,813.0000	1.481	0	0	0
03/02/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	9,426.0000	9,293.0000	(1.411)	0	0	0
03/02/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	5,767.0000	5,851.0000	1.457	0	0	0
03/02/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,131.0000	1,091.0000	(3.537)	0	0	0
03/02/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	13,514.0000	13,363.0000	(1.117)	0	0	0
03/02/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	6,601.0000	6,699.0000	1.485	0	0	0
03/02/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	7,553.0000	7,433.0000	(1.589)	0	0	0
03/02/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	4,512.0000	4,575.0000	1.396	0	0	0
03/02/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	5,819.0000	5,712.0000	(1.839)	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
03/02/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	5,080.0000	5,153.0000	1.437	0	0	0
03/02/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	4,078.0000	4,133.0000	1.349	0	0	0
03/02/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	11,408.0000	11,265.0000	(1.254)	0	0	0
03/02/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	15,290.0000	15,131.0000	(1.040)	0	0	0
03/02/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	3,324.0000	3,370.0000	1.384	0	0	0
03/02/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	17,168.0000	17,001.0000	(0.973)	0	0	0
03/02/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,137.0000	2,170.0000	1.544	0	0	0
03/02/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	19,137.0000	18,964.0000	(0.904)	0	0	0
03/02/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	2,680.0000	2,719.0000	1.455	0	0	0
03/02/2006	R201	2006/05/04			Bond Future	7.4010	7.3800	(0.284)	0.0000	0.0000	0
03/02/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	42,559.0000	43,669.0000	2.608	0	0	0
03/02/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	3,776.0000	3,493.0000	(7.495)	0	0	0
03/02/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	6,502.0000	6,066.0000	(6.706)	0	0	0
03/02/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	2,215.0000	2,034.0000	(8.172)	0	0	0
03/02/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	29,319.0000	30,275.0000	3.261	0	0	0
03/02/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	11,161.0000	10,509.0000	(5.842)	0	0	0
03/02/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	71,124.0000	72,401.0000	1.795	0	0	0
03/02/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	17,697.0000	18,438.0000	4.187	0	0	0
03/02/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	85.0000	74.0000	(12.941)	0	0	0
03/02/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	1,324.0000	1,208.0000	(8.761)	0	0	0
03/02/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	114,215.0000	115,596.0000	1.209	0	0	0
03/02/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	56,657.0000	57,869.0000	2.139	0	0	0
03/02/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	85,441.0000	86,775.0000	1.561	0	0	0
03/02/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	99,869.0000	101,235.0000	1.368	0	0	0
03/02/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	231.0000	205.0000	(11.255)	0	0	0
03/02/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	579.0000	520.0000	(10.190)	0	0	0
03/02/2006	R201	2006/08/03			Bond Future	7.4030	7.3820	(0.284)	0.0000	0.0000	0
03/02/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	46,821.0000	47,798.0000	2.087	0	0	0
03/02/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	9,007.0000	8,622.0000	(4.274)	0	0	0
03/02/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	6,738.0000	6,440.0000	(4.423)	0	0	0
03/02/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	34,455.0000	35,318.0000	2.505	0	0	0
03/02/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	12,267.0000	11,768.0000	(4.068)	0	0	0
03/02/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	59,884.0000	60,948.0000	1.777	0	0	0
03/02/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	1,907.0000	1,801.0000	(5.558)	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
03/02/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	16,972.0000	16,325.0000	(3.812)	0	0	0
03/02/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	99,347.0000	100,602.0000	1.263	0	0	0
03/02/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	23,234.0000	23,948.0000	3.073	0	0	0
03/02/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	3,192.0000	3,031.0000	(5.044)	0	0	0
03/02/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	86,145.0000	87,346.0000	1.394	0	0	0
03/02/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	1,096.0000	1,028.0000	(6.204)	0	0	0
03/02/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	73,332.0000	74,460.0000	1.538	0	0	0
03/02/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	5,141.0000	4,907.0000	(4.552)	0	0	0
03/02/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	112,751.0000	114,046.0000	1.149	0	0	0
03/02/2006	R201	2006/11/02			Bond Future	7.4060	7.3830	(0.311)	0.0000	0.0000	0
03/02/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	29,645.0000	28,801.0000	(2.847)	0	0	0
03/02/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	19,714.0000	20,327.0000	3.109	0	0	0
03/02/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	28,715.0000	29,473.0000	2.640	0	0	0
03/02/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	22,786.0000	22,088.0000	(3.063)	0	0	0
03/02/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	3,515.0000	3,368.0000	(4.182)	0	0	0
03/02/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	5,121.0000	4,922.0000	(3.886)	0	0	0
03/02/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	18,202.0000	17,626.0000	(3.164)	0	0	0
03/02/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	39,698.0000	40,579.0000	2.219	0	0	0
03/02/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	51,542.0000	52,522.0000	1.901	0	0	0
03/02/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	38,410.0000	37,410.0000	(2.603)	0	0	0
03/02/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	49,322.0000	48,169.0000	(2.338)	0	0	0
03/02/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	112,597.0000	113,907.0000	1.163	0	0	0
03/02/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	12,321.0000	12,778.0000	3.709	0	0	0
03/02/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	14,767.0000	14,290.0000	(3.230)	0	0	0
03/02/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	6,771.0000	7,074.0000	4.475	0	0	0
03/02/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	12,170.0000	11,772.0000	(3.270)	0	0	0
03/02/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	63,946.0000	65,004.0000	1.655	0	0	0
03/02/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	7,300.0000	7,039.0000	(3.575)	0	0	0
03/02/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	88,256.0000	89,452.0000	1.355	0	0	0
03/02/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	100,269.0000	101,527.0000	1.255	0	0	0
03/02/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	76,687.0000	77,808.0000	1.462	0	0	0
03/02/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	10,186.0000	9,850.0000	(3.299)	0	0	0
03/02/2006	R201	2007/02/01			Bond Future	7.4130	7.3900	(0.310)	0.0000	0.0000	0
03/02/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	67,217.0000	68,202.0000	1.465	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
03/02/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	55,104.0000	56,022.0000	1.666	0	0	0
03/02/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	43,396.0000	44,232.0000	1.926	0	0	0
03/02/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	17,073.0000	16,636.0000	(2.560)	0	0	0
03/02/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	51,260.0000	50,185.0000	(2.097)	0	0	0
03/02/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	22,840.0000	22,256.0000	(2.557)	0	0	0
03/02/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	79,601.0000	80,641.0000	1.307	0	0	0
03/02/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	90,254.0000	91,361.0000	1.227	0	0	0
03/02/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	9,320.0000	9,667.0000	3.723	0	0	0
03/02/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	15,531.0000	16,014.0000	3.110	0	0	0
03/02/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	6,539.0000	6,335.0000	(3.120)	0	0	0
03/02/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	112,758.0000	113,976.0000	1.080	0	0	0
03/02/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	8,762.0000	8,506.0000	(2.922)	0	0	0
03/02/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	32,416.0000	33,152.0000	2.270	0	0	0
03/02/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	41,418.0000	40,480.0000	(2.265)	0	0	0
03/02/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	101,337.0000	102,503.0000	1.151	0	0	0
03/02/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	11,570.0000	11,255.0000	(2.723)	0	0	0
03/02/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	33,438.0000	32,631.0000	(2.413)	0	0	0
03/02/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	15,059.0000	14,676.0000	(2.543)	0	0	0
03/02/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	23,313.0000	23,928.0000	2.638	0	0	0
03/02/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	27,061.0000	26,376.0000	(2.531)	0	0	0
03/02/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	19,620.0000	19,117.0000	(2.564)	0	0	0
03/02/2006	R203	2006/05/04			Bond Future	7.3980	7.3820	(0.216)	0.0000	0.0000	0
03/02/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	181.0000	159.0000	(12.155)	0	0	0
03/02/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	82,856.0000	84,101.0000	1.503	0	0	0
03/02/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	40.0000	34.0000	(15.000)	0	0	0
03/02/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	117,367.0000	118,633.0000	1.079	0	0	0
03/02/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	36,796.0000	35,741.0000	(2.867)	0	0	0
03/02/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	4,670.0000	4,883.0000	4.561	0	0	0
03/02/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	100,267.0000	101,529.0000	1.259	0	0	0
03/02/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	22,259.0000	21,409.0000	(3.819)	0	0	0
03/02/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
03/02/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	10,460.0000	10,877.0000	3.987	0	0	0
03/02/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	11,828.0000	11,232.0000	(5.039)	0	0	0
03/02/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	19,860.0000	20,531.0000	3.379	0	0	0
03/02/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	48,358.0000	49,451.0000	2.260	0	0	0

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03/02/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	5,408.0000	5,055.0000	(6.527)	0	0	0
03/02/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	32,791.0000	33,705.0000	2.787	0	0	0
03/02/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	677.0000	607.0000	(10.340)	0	0	0
03/02/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	65,368.0000	66,566.0000	1.833	0	0	0
03/02/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	2,093.0000	1,919.0000	(8.313)	0	0	0
03/02/2006	R203	2006/08/03			Bond Future	7.3980	7.3820	(0.216)	0.0000	0.0000	0
03/02/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	99,467.0000	100,671.0000	1.210	0	0	0
03/02/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	1,447.0000	1,356.0000	(6.289)	0	0	0
03/02/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	623.0000	579.0000	(7.063)	0	0	0
03/02/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	246.0000	226.0000	(8.130)	0	0	0
03/02/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	116,009.0000	117,237.0000	1.059	0	0	0
03/02/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	82,964.0000	84,122.0000	1.396	0	0	0
03/02/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	41,653.0000	40,725.0000	(2.228)	0	0	0
03/02/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	10,018.0000	10,338.0000	3.194	0	0	0
03/02/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	16,839.0000	17,318.0000	2.845	0	0	0
03/02/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	28,461.0000	27,691.0000	(2.705)	0	0	0
03/02/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	18,240.0000	17,645.0000	(3.262)	0	0	0
03/02/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	26,153.0000	26,807.0000	2.501	0	0	0
03/02/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	66,853.0000	67,935.0000	1.618	0	0	0
03/02/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	3,080.0000	2,914.0000	(5.390)	0	0	0
03/02/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	10,894.0000	10,470.0000	(3.892)	0	0	0
03/02/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	37,876.0000	38,701.0000	2.178	0	0	0
03/02/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	51,628.0000	52,599.0000	1.881	0	0	0
03/02/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	6,030.0000	5,752.0000	(4.610)	0	0	0
03/02/2006	R203	2006/11/02			Bond Future	7.4000	7.3840	(0.216)	0.0000	0.0000	0
03/02/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	22,730.0000	22,144.0000	(2.578)	0	0	0
03/02/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	30,369.0000	31,011.0000	2.114	0	0	0
03/02/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	32,809.0000	32,081.0000	(2.219)	0	0	0
03/02/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	45,347.0000	44,486.0000	(1.899)	0	0	0
03/02/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	14,057.0000	14,424.0000	2.611	0	0	0
03/02/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	21,214.0000	21,715.0000	2.362	0	0	0
03/02/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	41,448.0000	42,229.0000	1.884	0	0	0
03/02/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	60,253.0000	59,277.0000	(1.620)	0	0	0
03/02/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	77,286.0000	76,219.0000	(1.381)	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
03/02/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	8,792.0000	9,045.0000	2.878	0	0	0
03/02/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	15,027.0000	14,579.0000	(2.981)	0	0	0
03/02/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	5,166.0000	5,328.0000	3.136	0	0	0
03/02/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	9,452.0000	9,128.0000	(3.428)	0	0	0
03/02/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	54,217.0000	55,122.0000	1.669	0	0	0
03/02/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	98,982.0000	100,126.0000	1.156	0	0	0
03/02/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	3,189.0000	3,048.0000	(4.421)	0	0	0
03/02/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,704.0000	1,620.0000	(4.930)	0	0	0
03/02/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	5,641.0000	5,422.0000	(3.882)	0	0	0
03/02/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	68,323.0000	69,332.0000	1.477	0	0	0
03/02/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	83,371.0000	84,460.0000	1.306	0	0	0
03/02/2006	R203	2007/02/01			Bond Future	7.4090	7.3910	(0.243)	0.0000	0.0000	0
03/02/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	17,935.0000	18,385.0000	2.509	0	0	0
03/02/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	19,376.0000	18,857.0000	(2.679)	0	0	0
03/02/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	37,318.0000	36,535.0000	(2.098)	0	0	0
03/02/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	49,389.0000	48,479.0000	(1.843)	0	0	0
03/02/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	56,651.0000	57,611.0000	1.695	0	0	0
03/02/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	25,232.0000	25,809.0000	2.287	0	0	0
03/02/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	13,265.0000	12,866.0000	(3.008)	0	0	0
03/02/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	5,569.0000	5,362.0000	(3.717)	0	0	0
03/02/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	8,758.0000	8,463.0000	(3.368)	0	0	0
03/02/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	63,515.0000	62,490.0000	(1.614)	0	0	0
03/02/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,006.0000	1,915.0000	(4.536)	0	0	0
03/02/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	69,794.0000	70,859.0000	1.526	0	0	0
03/02/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	113,618.0000	114,887.0000	1.117	0	0	0
03/02/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	98,548.0000	99,767.0000	1.237	0	0	0
03/02/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	83,854.0000	85,005.0000	1.373	0	0	0
03/02/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,408.0000	3,268.0000	(4.108)	0	0	0
03/02/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	12,235.0000	12,569.0000	2.730	0	0	0
03/02/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	44,700.0000	45,539.0000	1.877	0	0	0
03/02/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	7,985.0000	8,222.0000	2.968	0	0	0
03/02/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	34,174.0000	34,883.0000	2.075	0	0	0
03/02/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	79,563.0000	78,441.0000	(1.410)	0	0	0
03/02/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	27,337.0000	26,687.0000	(2.378)	0	0	0

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03/02/2006	R204	2006/05/04			Bond Future	7.3880	7.3670	(0.284)	0.0000	0.0000	0
03/02/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	2,210.0000	1,985.0000	(10.181)	0	0	0
03/02/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	51,894.0000	53,433.0000	2.966	0	0	0
03/02/2006	R204	2006/08/03			Bond Future	7.3900	7.3680	(0.298)	0.0000	0.0000	0
03/02/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	6,465.0000	6,079.0000	(5.971)	0	0	0
03/02/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	55,379.0000	56,817.0000	2.597	0	0	0
03/02/2006	R204	2006/11/02			Bond Future	7.3910	7.3690	(0.298)	0.0000	0.0000	0
03/02/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	35,878.0000	34,846.0000	(2.876)	0	0	0
03/02/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	24,273.0000	25,040.0000	3.160	0	0	0
03/02/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	25,219.0000	24,385.0000	(3.307)	0	0	0
03/02/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	34,075.0000	35,040.0000	2.832	0	0	0
03/02/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	122,296.0000	124,017.0000	1.407	0	0	0
03/02/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	2,211.0000	2,077.0000	(6.061)	0	0	0
03/02/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	64,769.0000	63,380.0000	(2.145)	0	0	0
03/02/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	10,607.0000	11,018.0000	3.875	0	0	0
03/02/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	82,741.0000	81,215.0000	(1.844)	0	0	0
03/02/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	6,450.0000	6,724.0000	4.248	0	0	0
03/02/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	1,175.0000	1,096.0000	(6.723)	0	0	0
03/02/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	49,081.0000	47,859.0000	(2.490)	0	0	0
03/02/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	45,790.0000	46,947.0000	2.527	0	0	0
03/02/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	16,475.0000	17,053.0000	3.508	0	0	0
03/02/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	59,178.0000	60,508.0000	2.247	0	0	0
03/02/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	16,998.0000	16,355.0000	(3.783)	0	0	0
03/02/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,958.0000	3,743.0000	(5.432)	0	0	0
03/02/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	89,562.0000	91,147.0000	1.770	0	0	0
03/02/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	105,800.0000	107,466.0000	1.575	0	0	0
03/02/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	73,897.0000	75,370.0000	1.993	0	0	0
03/02/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	10,959.0000	10,489.0000	(4.289)	0	0	0
03/02/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	6,745.0000	6,419.0000	(4.833)	0	0	0
03/02/2006	R204	2007/02/01			Bond Future	7.3960	7.3730	(0.311)	0.0000	0.0000	0
03/02/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	52,380.0000	51,165.0000	(2.320)	0	0	0
03/02/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	48,572.0000	49,740.0000	2.405	0	0	0
03/02/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	19,820.0000	20,461.0000	3.234	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
03/02/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	13,615.0000	14,097.0000	3.540	0	0	0
03/02/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	67,423.0000	66,049.0000	(2.038)	0	0	0
03/02/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	84,565.0000	83,054.0000	(1.787)	0	0	0
03/02/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	20,561.0000	19,875.0000	(3.336)	0	0	0
03/02/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	27,709.0000	28,524.0000	2.941	0	0	0
03/02/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	61,292.0000	62,621.0000	2.168	0	0	0
03/02/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	90,085.0000	91,667.0000	1.756	0	0	0
03/02/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	39,560.0000	38,519.0000	(2.631)	0	0	0
03/02/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	75,227.0000	76,695.0000	1.951	0	0	0
03/02/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,169.0000	2,049.0000	(5.533)	0	0	0
03/02/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	121,415.0000	123,150.0000	1.429	0	0	0
03/02/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	14,100.0000	13,573.0000	(3.738)	0	0	0
03/02/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,663.0000	3,478.0000	(5.051)	0	0	0
03/02/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,957.0000	5,684.0000	(4.583)	0	0	0
03/02/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	28,984.0000	28,123.0000	(2.971)	0	0	0
03/02/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	9,333.0000	8,946.0000	(4.147)	0	0	0
03/02/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	37,318.0000	38,313.0000	2.666	0	0	0
03/02/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	105,571.0000	107,241.0000	1.582	0	0	0
03/02/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	8,955.0000	9,300.0000	3.853	0	0	0
03/02/2006	R207	2006/05/04			Bond Future	7.3650	7.3420	(0.312)	0.0000	0.0000	0
03/02/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	2,094.0000	1,864.0000	(10.984)	0	0	0
03/02/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	54,000.0000	55,723.0000	3.191	0	0	0
03/02/2006	R207	2006/08/03			Bond Future	7.3670	7.3430	(0.326)	0.0000	0.0000	0
03/02/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	57,453.0000	59,063.0000	2.802	0	0	0
03/02/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	6,250.0000	5,845.0000	(6.480)	0	0	0
03/02/2006	R207	2006/11/02			Bond Future	7.3660	7.3420	(0.326)	0.0000	0.0000	0
03/02/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	88,603.0000	90,562.0000	2.211	0	0	0
03/02/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	869.0000	772.0000	(11.162)	0	0	0
03/02/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	106,431.0000	108,415.0000	1.864	0	0	0
03/02/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	68.0000	58.0000	(14.706)	0	0	0
03/02/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	70,679.0000	72,576.0000	2.684	0	0	0
03/02/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	263.0000	229.0000	(12.928)	0	0	0
03/02/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	5,924.0000	5,459.0000	(7.849)	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
03/02/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	123,913.0000	125,904.0000	1.607	0	0	0
03/02/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,449.0000	2,217.0000	(9.473)	0	0	0
03/02/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	2,639.0000	2,878.0000	9.056	0	0	0
03/02/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	55,543.0000	53,788.0000	(3.160)	0	0	0
03/02/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	6,384.0000	6,870.0000	7.613	0	0	0
03/02/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	37,374.0000	35,866.0000	(4.035)	0	0	0
03/02/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	53,209.0000	54,971.0000	3.311	0	0	0
03/02/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	37,097.0000	38,625.0000	4.119	0	0	0
03/02/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	15.0000	12.0000	(20.000)	0	0	0
03/02/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	13,136.0000	13,962.0000	6.288	0	0	0
03/02/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	22,820.0000	21,652.0000	(5.118)	0	0	0
03/02/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	12,414.0000	11,621.0000	(6.388)	0	0	0
03/02/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	23,445.0000	24,644.0000	5.114	0	0	0
03/02/2006	R207	2007/02/01			Bond Future	7.3690	7.3440	(0.339)	0.0000	0.0000	0
03/02/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	39,175.0000	38,053.0000	(2.864)	0	0	0
03/02/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	29,356.0000	30,287.0000	3.171	0	0	0
03/02/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	28,630.0000	27,705.0000	(3.231)	0	0	0
03/02/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	39,290.0000	40,418.0000	2.871	0	0	0
03/02/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	14,631.0000	15,189.0000	3.814	0	0	0
03/02/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	5,855.0000	5,565.0000	(4.953)	0	0	0
03/02/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	108,624.0000	110,480.0000	1.709	0	0	0
03/02/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	3,602.0000	3,406.0000	(5.441)	0	0	0
03/02/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	124,534.0000	126,459.0000	1.546	0	0	0
03/02/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	2,136.0000	2,009.0000	(5.946)	0	0	0
03/02/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	93,021.0000	94,783.0000	1.894	0	0	0
03/02/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	9,175.0000	8,764.0000	(4.480)	0	0	0
03/02/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	77,994.0000	79,634.0000	2.103	0	0	0
03/02/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	13,875.0000	13,314.0000	(4.043)	0	0	0
03/02/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	67,151.0000	65,657.0000	(2.225)	0	0	0
03/02/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	21,142.0000	21,879.0000	3.486	0	0	0
03/02/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	9,699.0000	10,103.0000	4.165	0	0	0
03/02/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	52,015.0000	50,700.0000	(2.528)	0	0	0
03/02/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	20,266.0000	19,532.0000	(3.622)	0	0	0
03/02/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	63,837.0000	65,328.0000	2.336	0	0	0
03/02/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	50,848.0000	52,166.0000	2.592	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
03/02/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	84,478.0000	82,830.0000	(1.951)	0	0	0
<b>Grand Total:</b>										<b>1,871</b>