

Derivatives High/Low Report

High/Low for 02/06/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2006	GOVI 2006/08/03			jGovi	241.8200	242.3250	0.209	0.0000	0.0000	561
02/06/2006	GOVI 2006/08/03	230.00	Put	jGovi	32.0000	20.0000	(37.500)	0	0	0
02/06/2006	GOVI 2006/08/03	230.00	Call	jGovi	118,232.0000	123,270.0000	4.261	0	0	0
02/06/2006	GOVI 2006/11/02			jGovi	246.2120	246.7150	0.204	0.0000	0.0000	301
02/06/2006	GOVI 2006/11/02	230.00	Put	jGovi	107.0000	81.0000	(24.299)	0	0	0
02/06/2006	GOVI 2006/11/02	230.00	Call	jGovi	162,227.0000	167,231.0000	3.085	0	0	0
02/06/2006	GOVI 2007/02/01			jGovi	250.7410	251.2320	0.196	0.0000	0.0000	0
02/06/2006	GOVI 2007/02/01	230.00	Put	jGovi	79.0000	63.0000	(20.253)	0	0	0
02/06/2006	GOVI 2007/02/01	230.00	Call	jGovi	207,489.0000	212,383.0000	2.359	0	0	0
02/06/2006	J153 2010/08/31			jSwap	7.8860	7.8590	(0.342)	0.0000	0.0000	0
02/06/2006	J157 2015/09/15			jSwap	8.0130	7.9780	(0.437)	0.0000	0.0000	0
02/06/2006	J186 2026/12/21			jSwap	7.9260	7.9040	(0.278)	0.0000	0.0000	0
02/06/2006	J194 2008/02/28			jSwap	7.6180	7.5870	(0.407)	0.0000	0.0000	0
02/06/2006	J201 2014/12/22			jSwap	7.9790	7.9460	(0.414)	0.0000	0.0000	0
02/06/2006	J203 2017/09/15			jSwap	8.0030	7.9650	(0.475)	0.0000	0.0000	0
02/06/2006	J204 2018/12/21			jSwap	7.9660	7.9320	(0.427)	0.0000	0.0000	0

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02/06/2006	J207	2020/01/15			jSwap	7.9630	7.9320	(0.389)	0.0000	0.0000	0
02/06/2006	JBAR	2005/12/21			jBar	7.0790	7.0790	-	0.0000	0.0000	0
02/06/2006	JFRA	2006/08/03			jFra	7.2350	7.2170	(0.249)	0.0000	0.0000	0
02/06/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	905.0000	872.0000	(3.646)	0	0	0
02/06/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	329.0000	341.0000	3.647	0	0	0
02/06/2006	JFRA	2006/11/02			jFra	7.5230	7.4950	(0.372)	0.0000	0.0000	0
02/06/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	435.0000	453.0000	4.138	0	0	0
02/06/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,715.0000	1,665.0000	(2.915)	0	0	0
02/06/2006	JFRA	2007/02/01			jFra	7.7500	7.6400	(1.419)	0.0000	0.0000	75
02/06/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	909.0000	1,024.0000	12.651	0	0	0
02/06/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,520.0000	1,366.0000	(10.132)	0	0	0
02/06/2006	JFRA	2007/05/03			jFra	7.8570	7.7940	(0.802)	0.0000	0.0000	0
02/06/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,022.0000	1,083.0000	5.969	0	0	0
02/06/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,895.0000	1,802.0000	(4.908)	0	0	0
02/06/2006	JFRA	2007/08/02			jFra	7.8280	7.7940	(0.434)	0.0000	0.0000	0
02/06/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,227.0000	1,260.0000	2.689	0	0	0
02/06/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	2,029.0000	1,979.0000	(2.464)	0	0	0
02/06/2006	JFRA	2007/11/01			jFra	7.9410	7.8940	(0.592)	0.0000	0.0000	0
02/06/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,480.0000	2,405.0000	(3.024)	0	0	0
02/06/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,321.0000	1,369.0000	3.634	0	0	0
02/06/2006	JFRA	2008/02/07			jFra	7.9440	7.8980	(0.579)	0.0000	0.0000	0
02/06/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,445.0000	26,373.0000	(0.272)	0	0	0
02/06/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	25,352.0000	25,383.0000	0.122	0	0	0
02/06/2006	JN02	2006/08/03			jNote	7.7440	7.7050	(0.504)	0.0000	0.0000	0
02/06/2006	JN02	2006/08/03	7.25	Call	Option on jNote	13,610.0000	13,076.0000	(3.924)	0	0	0
02/06/2006	JN02	2006/08/03	7.25	Put	Option on jNote	4,473.0000	4,656.0000	4.091	0	0	0

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02/06/2006	JN02	2006/11/02			jNote	7.8450	7.8060	(0.497)	0.0000	0.0000	0
02/06/2006	JN02	2006/11/02	7.25	Put	Option on jNote	8,129.0000	8,359.0000	2.829	0	0	0
02/06/2006	JN02	2006/11/02	7.25	Call	Option on jNote	19,118.0000	18,633.0000	(2.537)	0	0	0
02/06/2006	JN05	2006/08/03			jNote	7.9350	7.9000	(0.441)	0.0000	0.0000	0
02/06/2006	JN05	2006/08/03	7.25	Put	Option on jNote	795.0000	898.0000	12.956	0	0	0
02/06/2006	JN05	2006/08/03	7.25	Call	Option on jNote	28,927.0000	27,615.0000	(4.536)	0	0	0
02/06/2006	JN05	2006/11/02			jNote	7.9850	7.9490	(0.451)	0.0000	0.0000	0
02/06/2006	JN05	2006/11/02	7.25	Put	Option on jNote	2,972.0000	3,210.0000	8.008	0	0	0
02/06/2006	JN05	2006/11/02	7.25	Call	Option on jNote	33,102.0000	31,890.0000	(3.661)	0	0	0
02/06/2006	JN10	2006/08/03			jNote	7.9810	7.9410	(0.501)	0.0000	0.0000	0
02/06/2006	JN10	2006/08/03	7.25	Put	Option on jNote	44.0000	62.0000	40.909	0	0	0
02/06/2006	JN10	2006/08/03	7.25	Call	Option on jNote	50,185.0000	47,537.0000	(5.276)	0	0	0
02/06/2006	JN10	2006/11/02			jNote	8.0060	7.9650	(0.512)	0.0000	0.0000	0
02/06/2006	JN10	2006/11/02	7.25	Put	Option on jNote	674.0000	819.0000	21.513	0	0	0
02/06/2006	JN10	2006/11/02	7.25	Call	Option on jNote	52,433.0000	49,853.0000	(4.921)	0	0	0
02/06/2006	JROD	2006/06/30			jRod	6.8210	6.8180	(0.044)	0.0000	0.0000	0
02/06/2006	JROD	2006/07/31			jRod	6.9190	6.9140	(0.072)	0.0000	0.0000	0
02/06/2006	JROD	2006/08/31			jRod	7.0730	7.0610	(0.170)	0.0000	0.0000	0
02/06/2006	R153	2006/08/03			Bond Future	7.5630	7.5530	(0.132)	0.0000	0.0000	754
02/06/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	1,164.0000	1,206.0000	3.608	0	0	0
02/06/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	4,272.0000	4,397.0000	2.926	0	0	0
02/06/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	13,253.0000	12,910.0000	(2.588)	0	0	0
02/06/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	6,693.0000	6,434.0000	(3.870)	0	0	100
02/06/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	9,987.0000	10,215.0000	2.283	0	0	0
02/06/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,838.0000	2,682.0000	(5.497)	0	0	0
02/06/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	17,654.0000	17,962.0000	1.745	0	0	0
02/06/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,033.0000	957.0000	(7.357)	0	0	0

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02/06/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
02/06/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	335.0000	304.0000	(9.254)	0	0	0
02/06/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	35,378.0000	35,750.0000	1.052	0	0	0
02/06/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	26,332.0000	26,684.0000	1.337	0	0	0
02/06/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	100.0000	89.0000	(11.000)	0	0	0
02/06/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	29.0000	25.0000	(13.793)	0	0	0
02/06/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	53,565.0000	53,948.0000	0.715	0	0	0
02/06/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	44,492.0000	44,872.0000	0.854	0	0	0
02/06/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	146.0000	152.0000	4.110	0	0	0
02/06/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	22,003.0000	21,624.0000	(1.722)	0	0	0
02/06/2006	R153	2006/11/02			Bond Future	7.5730	7.5290	(0.581)	0.0000	0.0000	0
02/06/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	9,799.0000	8,926.0000	(8.909)	0	0	0
02/06/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	7,157.0000	7,875.0000	10.032	0	0	0
02/06/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	15,056.0000	13,906.0000	(7.638)	0	0	0
02/06/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	3,308.0000	3,749.0000	13.331	0	0	0
02/06/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,322.0000	1,152.0000	(12.859)	0	0	0
02/06/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	34,231.0000	35,652.0000	4.151	0	0	0
02/06/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,343.0000	2,067.0000	(11.780)	0	0	100
02/06/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	26,493.0000	27,808.0000	4.964	0	0	0
02/06/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	1,108.0000	1,309.0000	18.141	0	0	0
02/06/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	22,050.0000	20,660.0000	(6.304)	0	0	0
02/06/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	39,624.0000	38,039.0000	(4.000)	0	0	0
02/06/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	42,312.0000	43,803.0000	3.524	0	0	0
02/06/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	20.0000	27.0000	35.000	0	0	0
02/06/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	729.0000	627.0000	(13.992)	0	0	0
02/06/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	422.0000	361.0000	(14.455)	0	0	0
02/06/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	58,931.0000	60,485.0000	2.637	0	0	0
02/06/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	50,598.0000	52,128.0000	3.024	0	0	0
02/06/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,815.0000	3,395.0000	(11.009)	0	0	0
02/06/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	246.0000	209.0000	(15.041)	0	0	0
02/06/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	6,170.0000	5,551.0000	(10.032)	0	0	0
02/06/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	19,120.0000	20,292.0000	6.130	0	0	0
02/06/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	224.0000	281.0000	25.446	0	0	0
02/06/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	12,546.0000	13,518.0000	7.747	0	0	0
02/06/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	30,451.0000	28,916.0000	(5.041)	0	0	0

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02/06/2006	R153	2007/02/01			Bond Future	7.5890	7.5450	(0.580)	0.0000	0.0000	0
02/06/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	12,223.0000	11,412.0000	(6.635)	0	0	0
02/06/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	5,307.0000	5,791.0000	9.120	0	0	0
02/06/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	9,206.0000	9,885.0000	7.376	0	0	0
02/06/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	16,851.0000	15,845.0000	(5.970)	0	0	0
02/06/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	40,661.0000	41,956.0000	3.185	0	0	0
02/06/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	190.0000	230.0000	21.053	0	0	0
02/06/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,086.0000	2,822.0000	(8.555)	0	0	0
02/06/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	862.0000	996.0000	15.545	0	0	0
02/06/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	19,987.0000	20,998.0000	5.058	0	0	0
02/06/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,740.0000	8,108.0000	(7.231)	0	0	0
02/06/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	14,172.0000	15,031.0000	6.061	0	0	0
02/06/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	37,793.0000	36,343.0000	(3.837)	0	0	0
02/06/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	6,183.0000	5,704.0000	(7.747)	0	0	0
02/06/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	26,457.0000	27,590.0000	4.282	0	0	0
02/06/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	2,477.0000	2,768.0000	11.748	0	0	0
02/06/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	29,699.0000	28,342.0000	(4.569)	0	0	0
02/06/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	22,628.0000	21,428.0000	(5.303)	0	0	0
02/06/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,358.0000	4,000.0000	(8.215)	0	0	0
02/06/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	33,405.0000	34,631.0000	3.670	0	0	0
02/06/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,197.0000	2,002.0000	(8.876)	0	0	0
02/06/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	48,110.0000	49,456.0000	2.798	0	0	0
02/06/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,576.0000	1,432.0000	(9.137)	0	0	0
02/06/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	55,673.0000	57,056.0000	2.484	0	0	0
02/06/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,141.0000	1,034.0000	(9.378)	0	0	0
02/06/2006	R157	2006/08/03			Bond Future	7.7680	7.7550	(0.167)	0.0000	0.0000	118
02/06/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	57,112.0000	58,095.0000	1.721	0	0	0
02/06/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	28.0000	23.0000	(17.857)	0	0	0
02/06/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	30.0000	33.0000	10.000	0	0	0
02/06/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	39,233.0000	40,121.0000	2.263	0	0	0
02/06/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,558.0000	1,410.0000	(9.499)	0	0	0
02/06/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	447.0000	393.0000	(12.081)	0	0	0
02/06/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	75,406.0000	76,425.0000	1.351	0	0	0
02/06/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	63,081.0000	62,048.0000	(1.638)	0	0	0

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02/06/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	93,586.0000	94,617.0000	1.102	0	0	0
02/06/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
02/06/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	116.0000	99.0000	(14.655)	0	0	0
02/06/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	111,482.0000	112,517.0000	0.928	0	0	0
02/06/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	23,017.0000	23,713.0000	3.024	0	0	0
02/06/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,706.0000	4,366.0000	(7.225)	0	0	0
02/06/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	3,022.0000	3,182.0000	5.295	0	0	0
02/06/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	479.0000	509.0000	6.263	0	0	0
02/06/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	42,585.0000	41,580.0000	(2.360)	0	0	0
02/06/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	24,593.0000	23,717.0000	(3.562)	0	0	0
02/06/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	11,783.0000	11,168.0000	(5.219)	0	0	100
02/06/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	10,349.0000	10,769.0000	4.058	0	0	0
02/06/2006	R157	2006/11/02			Bond Future	7.8020	7.7540	(0.615)	0.0000	0.0000	0
02/06/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	3,488.0000	2,977.0000	(14.650)	0	0	117
02/06/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	56,223.0000	59,444.0000	5.729	0	0	0
02/06/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	229.0000	185.0000	(19.214)	0	0	0
02/06/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	140,555.0000	144,268.0000	2.642	0	0	0
02/06/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	11,510.0000	10,161.0000	(11.720)	0	0	0
02/06/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	26,756.0000	29,138.0000	8.903	0	0	0
02/06/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	7,047.0000	8,122.0000	15.255	0	0	0
02/06/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	46,240.0000	43,012.0000	(6.981)	0	0	0
02/06/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	2,493.0000	2,996.0000	20.176	0	0	0
02/06/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	30,751.0000	28,096.0000	(8.634)	0	0	0
02/06/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	40,627.0000	43,503.0000	7.079	0	0	0
02/06/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	64,772.0000	61,200.0000	(5.515)	0	0	0
02/06/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	19,273.0000	17,300.0000	(10.237)	0	0	158
02/06/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	85.0000	67.0000	(21.176)	0	0	0
02/06/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	15,231.0000	16,988.0000	11.536	0	0	0
02/06/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	76.0000	104.0000	36.842	0	0	0
02/06/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	591.0000	751.0000	27.073	0	0	0
02/06/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	6,458.0000	5,602.0000	(13.255)	0	0	0
02/06/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	85,087.0000	81,384.0000	(4.352)	0	0	0
02/06/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,840.0000	1,547.0000	(15.924)	0	0	0
02/06/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	123,808.0000	127,495.0000	2.978	0	0	0
02/06/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	471.0000	385.0000	(18.259)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	106,838.0000	110,483.0000	3.412	0	0	0
02/06/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	955.0000	793.0000	(16.963)	0	0	0
02/06/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	89,783.0000	93,351.0000	3.974	0	0	0
02/06/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	72,792.0000	76,231.0000	4.724	0	0	0
02/06/2006	R157	2007/02/01			Bond Future	7.8200	7.7720	(0.614)	0.0000	0.0000	0
02/06/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	7,319.0000	6,577.0000	(10.138)	0	0	0
02/06/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	57,437.0000	60,329.0000	5.035	0	0	0
02/06/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	30,363.0000	32,545.0000	7.186	0	0	0
02/06/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	43,173.0000	45,754.0000	5.978	0	0	0
02/06/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	11,186.0000	10,132.0000	(9.422)	0	0	0
02/06/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	72,662.0000	75,785.0000	4.298	0	0	0
02/06/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	5,065.0000	5,770.0000	13.919	0	0	0
02/06/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	16,848.0000	15,396.0000	(8.618)	0	0	0
02/06/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	49,086.0000	46,156.0000	(5.969)	0	0	0
02/06/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	4,747.0000	4,235.0000	(10.786)	0	0	0
02/06/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,905.0000	1,676.0000	(12.021)	0	0	0
02/06/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	3,067.0000	2,719.0000	(11.347)	0	0	0
02/06/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	65,765.0000	62,458.0000	(5.029)	0	0	0
02/06/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	612.0000	528.0000	(13.725)	0	0	0
02/06/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	88,452.0000	91,739.0000	3.716	0	0	0
02/06/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	136,513.0000	140,064.0000	2.601	0	0	0
02/06/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	120,546.0000	124,033.0000	2.893	0	0	0
02/06/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	19,362.0000	21,071.0000	8.827	0	0	0
02/06/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	104,439.0000	107,846.0000	3.262	0	0	0
02/06/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	24,667.0000	22,741.0000	(7.808)	0	0	0
02/06/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	1,174.0000	1,026.0000	(12.606)	0	0	0
02/06/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,834.0000	2,162.0000	17.884	0	0	0
02/06/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	10,842.0000	12,035.0000	11.004	0	0	0
02/06/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	35,323.0000	32,881.0000	(6.913)	0	0	0
02/06/2006	R186	2006/08/03			Bond Future	7.5530	7.5070	(0.609)	0.0000	0.0000	34
02/06/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	73,392.0000	67,753.0000	(7.683)	0	0	0
02/06/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	493.0000	693.0000	40.568	0	0	0
02/06/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	461.0000	311.0000	(32.538)	0	0	0
02/06/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	190,321.0000	196,160.0000	3.068	0	0	0
02/06/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/06/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	165,101.0000	170,940.0000	3.537	0	0	0
02/06/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	0
02/06/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	42,662.0000	37,822.0000	(11.345)	0	0	0
02/06/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	65.0000	40.0000	(38.462)	0	0	0
02/06/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	3,460.0000	4,460.0000	28.902	0	0	0
02/06/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	111,962.0000	117,776.0000	5.193	0	0	0
02/06/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	20,004.0000	16,775.0000	(16.142)	0	0	0
02/06/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	138,979.0000	144,815.0000	4.199	0	0	0
02/06/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	13,273.0000	15,883.0000	19.664	0	0	0
02/06/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	84,294.0000	89,983.0000	6.749	0	0	0
02/06/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	2,051.0000	1,492.0000	(27.255)	0	0	0
02/06/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	31,833.0000	36,099.0000	13.401	0	0	0
02/06/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	56,788.0000	62,069.0000	9.299	0	0	0
02/06/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	107,906.0000	102,083.0000	(5.396)	0	0	0
02/06/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	29.0000	45.0000	55.172	0	0	0
02/06/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	7,268.0000	5,695.0000	(21.643)	0	0	0
02/06/2006	R186	2006/11/02			Bond Future	7.5570	7.5100	(0.622)	0.0000	0.0000	0
02/06/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	29,892.0000	26,751.0000	(10.508)	0	0	0
02/06/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	76,665.0000	71,511.0000	(6.723)	0	0	0
02/06/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	3,785.0000	4,553.0000	20.291	0	0	0
02/06/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	49,832.0000	45,564.0000	(8.565)	0	0	0
02/06/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	10,401.0000	12,056.0000	15.912	0	0	0
02/06/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,574.0000	1,274.0000	(19.060)	0	0	0
02/06/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	22,704.0000	25,486.0000	12.253	0	0	0
02/06/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	158.0000	210.0000	32.911	0	0	0
02/06/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	8,372.0000	7,152.0000	(14.572)	0	0	0
02/06/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	86,791.0000	92,054.0000	6.064	0	0	0
02/06/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	62,249.0000	66,951.0000	7.554	0	0	0
02/06/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	108,556.0000	102,886.0000	(5.223)	0	0	0
02/06/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	40,333.0000	44,192.0000	9.568	0	0	0
02/06/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	966.0000	1,217.0000	25.983	0	0	0
02/06/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	16,435.0000	14,371.0000	(12.559)	0	0	0
02/06/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	3,997.0000	3,338.0000	(16.487)	0	0	0

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02/06/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	143,776.0000	137,906.0000	(4.083)	0	0	0
02/06/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	163,776.0000	169,657.0000	3.591	0	0	0
02/06/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	112,267.0000	117,889.0000	5.008	0	0	0
02/06/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	548.0000	429.0000	(21.715)	0	0	0
02/06/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	138,165.0000	143,969.0000	4.201	0	0	0
02/06/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	169.0000	128.0000	(24.260)	0	0	0
02/06/2006	R186	2007/02/01			Bond Future	7.5600	7.5130	(0.622)	0.0000	0.0000	0
02/06/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	19,523.0000	17,818.0000	(8.733)	0	0	0
02/06/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	51,417.0000	54,993.0000	6.955	0	0	0
02/06/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	28,056.0000	25,754.0000	(8.205)	0	0	0
02/06/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	93,746.0000	98,454.0000	5.022	0	0	0
02/06/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	72,665.0000	76,838.0000	5.743	0	0	0
02/06/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	7,792.0000	8,915.0000	14.412	0	0	0
02/06/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	11,869.0000	10,698.0000	(9.866)	0	0	0
02/06/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	140,135.0000	145,552.0000	3.866	0	0	0
02/06/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,853.0000	6,096.0000	(11.046)	0	0	0
02/06/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	40,289.0000	37,239.0000	(7.570)	0	0	0
02/06/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	57,449.0000	53,542.0000	(6.801)	0	0	0
02/06/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	143,512.0000	137,784.0000	(3.991)	0	0	0
02/06/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	17,926.0000	19,897.0000	10.995	0	0	0
02/06/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	116,462.0000	121,584.0000	4.398	0	0	0
02/06/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	80,514.0000	75,758.0000	(5.907)	0	0	0
02/06/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,951.0000	1,687.0000	(13.532)	0	0	0
02/06/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	32,777.0000	35,606.0000	8.631	0	0	0
02/06/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,754.0000	3,294.0000	(12.254)	0	0	0
02/06/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	164,180.0000	169,795.0000	3.420	0	0	0
02/06/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	616.0000	766.0000	24.351	0	0	0
02/06/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	109,820.0000	104,436.0000	(4.903)	0	0	0
02/06/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	2,658.0000	3,153.0000	18.623	0	0	0
02/06/2006	R194	2006/08/03			Bond Future	7.4510	7.4120	(0.523)	0.0000	0.0000	55
02/06/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	15,455.0000	16,031.0000	3.727	0	0	0
02/06/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,777.0000	3,350.0000	(11.305)	0	0	0
02/06/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	19,079.0000	19,658.0000	3.035	0	0	0
02/06/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0

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02/06/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,786.0000	1,524.0000	(14.670)	0	0	0
02/06/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	272.0000	214.0000	(21.324)	0	0	0
02/06/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	2,515.0000	2,833.0000	12.644	0	0	0
02/06/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/06/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	8.0000	11.0000	37.500	0	0	0
02/06/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	133.0000	172.0000	29.323	0	0	0
02/06/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	10,505.0000	9,928.0000	(5.493)	0	0	0
02/06/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	6,870.0000	6,329.0000	(7.875)	0	0	0
02/06/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	66.0000	49.0000	(25.758)	0	0	0
02/06/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	22,694.0000	23,274.0000	2.556	0	0	0
02/06/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	11,857.0000	12,420.0000	4.748	0	0	0
02/06/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	12.0000	8.0000	(33.333)	0	0	0
02/06/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	5,183.0000	5,630.0000	8.624	0	0	0
02/06/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	749.0000	616.0000	(17.757)	0	0	0
02/06/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	8,393.0000	8,916.0000	6.231	0	0	0
02/06/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	782.0000	935.0000	19.565	0	0	0
02/06/2006	R194	2006/11/02			Bond Future	7.4750	7.4320	(0.575)	0.0000	0.0000	0
02/06/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	6,624.0000	6,179.0000	(6.718)	0	0	0
02/06/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	625.0000	721.0000	15.360	0	0	0
02/06/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	13,023.0000	13,527.0000	3.870	0	0	0
02/06/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
02/06/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	143.0000	175.0000	22.378	0	0	0
02/06/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	19.0000	25.0000	31.579	0	0	0
02/06/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	18,790.0000	18,249.0000	(2.879)	0	0	0
02/06/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	243.0000	207.0000	(14.815)	0	0	0
02/06/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,837.0000	2,574.0000	(9.270)	0	0	0
02/06/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/06/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	12,386.0000	11,851.0000	(4.319)	0	0	0
02/06/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	15,572.0000	15,031.0000	(3.474)	0	0	0
02/06/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	3,151.0000	3,430.0000	8.854	0	0	0
02/06/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,745.0000	1,564.0000	(10.372)	0	0	0
02/06/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	5,196.0000	5,555.0000	6.909	0	0	0
02/06/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	10,219.0000	10,690.0000	4.609	0	0	0
02/06/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	536.0000	466.0000	(13.060)	0	0	0
02/06/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	7,643.0000	8,063.0000	5.495	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,069.0000	948.0000	(11.319)	0	0	0
02/06/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	9,319.0000	8,810.0000	(5.462)	0	0	0
02/06/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	1,587.0000	1,772.0000	11.657	0	0	0
02/06/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	4,423.0000	4,067.0000	(8.049)	0	0	0
02/06/2006	R194	2007/02/01			Bond Future	7.4980	7.4530	(0.600)	0.0000	0.0000	0
02/06/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	604.0000	549.0000	(9.106)	0	0	0
02/06/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	10,465.0000	10,035.0000	(4.109)	0	0	0
02/06/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	41.0000	50.0000	21.951	0	0	0
02/06/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	12,913.0000	12,461.0000	(3.500)	0	0	0
02/06/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	5,428.0000	5,702.0000	5.048	0	0	0
02/06/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	191.0000	221.0000	15.707	0	0	0
02/06/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,858.0000	2,672.0000	(6.508)	0	0	0
02/06/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	9,117.0000	9,465.0000	3.817	0	0	0
02/06/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	2,177.0000	2,028.0000	(6.844)	0	0	0
02/06/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	15,483.0000	15,024.0000	(2.965)	0	0	0
02/06/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	7,287.0000	7,598.0000	4.268	0	0	0
02/06/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	963.0000	883.0000	(8.307)	0	0	0
02/06/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,476.0000	1,364.0000	(7.588)	0	0	0
02/06/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	11,125.0000	11,505.0000	3.416	0	0	0
02/06/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	6,486.0000	6,149.0000	(5.196)	0	0	0
02/06/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	13,278.0000	13,683.0000	3.050	0	0	0
02/06/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	4.0000	6.0000	50.000	0	0	0
02/06/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	1,378.0000	1,502.0000	8.999	0	0	0
02/06/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,728.0000	3,496.0000	(6.223)	0	0	0
02/06/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	3,748.0000	3,976.0000	6.083	0	0	0
02/06/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	589.0000	659.0000	11.885	0	0	0
02/06/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,913.0000	4,629.0000	(5.781)	0	0	0
02/06/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	2,374.0000	2,550.0000	7.414	0	0	0
02/06/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	8,275.0000	7,884.0000	(4.725)	0	0	0
02/06/2006	R201	2006/08/03			Bond Future	7.7790	7.7320	(0.604)	0.0000	0.0000	26
02/06/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	3,859.0000	3,063.0000	(20.627)	0	0	0
02/06/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	7,617.0000	9,025.0000	18.485	0	0	0
02/06/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	467.0000	338.0000	(27.623)	0	0	0
02/06/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	44,641.0000	47,477.0000	6.353	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	153.0000	107.0000	(30.065)	0	0	0
02/06/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	73,455.0000	76,409.0000	4.022	0	0	0
02/06/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	59,090.0000	62,008.0000	4.938	0	0	0
02/06/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	9,445.0000	7,888.0000	(16.485)	0	0	0
02/06/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
02/06/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	87,644.0000	90,607.0000	3.381	0	0	0
02/06/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	32.0000	21.0000	(34.375)	0	0	0
02/06/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	17,657.0000	19,826.0000	12.284	0	0	0
02/06/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	2,017.0000	2,589.0000	28.359	0	0	0
02/06/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,385.0000	1,047.0000	(24.404)	0	0	0
02/06/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	19,771.0000	17,379.0000	(12.099)	0	0	0
02/06/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	30,515.0000	33,142.0000	8.609	0	0	0
02/06/2006	R201	2006/11/02			Bond Future	7.7950	7.7480	(0.603)	0.0000	0.0000	0
02/06/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	58,762.0000	61,371.0000	4.440	0	0	0
02/06/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	2,072.0000	1,787.0000	(13.755)	0	0	0
02/06/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	2,333.0000	2,761.0000	18.345	0	0	0
02/06/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	4,060.0000	3,568.0000	(12.118)	0	0	0
02/06/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	71,857.0000	74,601.0000	3.819	0	0	0
02/06/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	36,531.0000	34,064.0000	(6.753)	0	0	0
02/06/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	46,294.0000	48,697.0000	5.191	0	0	0
02/06/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	976.0000	825.0000	(15.471)	0	0	0
02/06/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	33,958.0000	36,119.0000	6.364	0	0	0
02/06/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	24,504.0000	22,475.0000	(8.280)	0	0	0
02/06/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	56.0000	76.0000	35.714	0	0	0
02/06/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	6,165.0000	7,032.0000	14.063	0	0	0
02/06/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	6,449.0000	5,716.0000	(11.366)	0	0	0
02/06/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	13,358.0000	14,736.0000	10.316	0	0	0
02/06/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	66,874.0000	64,000.0000	(4.298)	0	0	0
02/06/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	16,130.0000	14,612.0000	(9.411)	0	0	0
02/06/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	10,306.0000	9,230.0000	(10.441)	0	0	0
02/06/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	50,883.0000	48,123.0000	(5.424)	0	0	0
02/06/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	22,815.0000	24,634.0000	7.973	0	0	0
02/06/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	85,238.0000	88,059.0000	3.310	0	0	0
02/06/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	528.0000	662.0000	25.379	0	0	0
02/06/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	423.0000	350.0000	(17.258)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2006	R201	2007/02/01			Bond Future	7.8100	7.7620	(0.615)	0.0000	0.0000	0
02/06/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	16,012.0000	17,386.0000	8.581	0	0	0
02/06/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	19,619.0000	18,109.0000	(7.697)	0	0	0
02/06/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	3,956.0000	4,518.0000	14.206	0	0	0
02/06/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	38,243.0000	35,920.0000	(6.074)	0	0	0
02/06/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,390.0000	1,646.0000	18.417	0	0	0
02/06/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	27,593.0000	25,671.0000	(6.966)	0	0	0
02/06/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	8,785.0000	9,748.0000	10.962	0	0	0
02/06/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	51,440.0000	48,811.0000	(5.111)	0	0	0
02/06/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	4,256.0000	3,823.0000	(10.174)	0	0	0
02/06/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	58,778.0000	61,230.0000	4.172	0	0	0
02/06/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	70,866.0000	73,475.0000	3.682	0	0	0
02/06/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	83,399.0000	86,118.0000	3.260	0	0	0
02/06/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,453.0000	2,178.0000	(11.211)	0	0	0
02/06/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	7,017.0000	6,378.0000	(9.106)	0	0	0
02/06/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,343.0000	1,177.0000	(12.360)	0	0	0
02/06/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	9,806.0000	8,946.0000	(8.770)	0	0	0
02/06/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	325.0000	404.0000	24.308	0	0	0
02/06/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	66,428.0000	63,622.0000	(4.224)	0	0	0
02/06/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	25,684.0000	27,411.0000	6.724	0	0	0
02/06/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	14,364.0000	13,205.0000	(8.069)	0	0	0
02/06/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	35,787.0000	37,812.0000	5.658	0	0	0
02/06/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	47,397.0000	49,643.0000	4.739	0	0	0
02/06/2006	R203	2006/08/03			Bond Future	7.8050	7.7590	(0.589)	0.0000	0.0000	0
02/06/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	24.0000	15.0000	(37.500)	0	0	0
02/06/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	35,012.0000	37,963.0000	8.429	0	0	0
02/06/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	84,670.0000	88,117.0000	4.071	0	0	0
02/06/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	6,589.0000	5,475.0000	(16.907)	0	0	0
02/06/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,356.0000	1,851.0000	(21.435)	0	0	0
02/06/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	143.0000	98.0000	(31.469)	0	0	0
02/06/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	661.0000	487.0000	(26.324)	0	0	0
02/06/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	67,871.0000	71,281.0000	5.024	0	0	0
02/06/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	63,085.0000	59,718.0000	(5.337)	0	0	0
02/06/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	51,062.0000	54,344.0000	6.427	0	0	0

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02/06/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	21,071.0000	23,413.0000	11.115	0	0	0
02/06/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	333.0000	422.0000	26.727	0	0	0
02/06/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	27,566.0000	24,910.0000	(9.635)	0	0	0
02/06/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	4,363.0000	5,163.0000	18.336	0	0	0
02/06/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	10,671.0000	12,214.0000	14.460	0	0	0
02/06/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	1,388.0000	1,700.0000	22.478	0	0	0
02/06/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	14,805.0000	12,892.0000	(12.921)	0	0	0
02/06/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	44,126.0000	40,982.0000	(7.125)	0	0	0
02/06/2006	R203	2006/11/02			Bond Future	7.8200	7.7730	(0.601)	0.0000	0.0000	0
02/06/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	48,384.0000	45,583.0000	(5.789)	0	0	0
02/06/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	2,454.0000	2,820.0000	14.914	0	0	0
02/06/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	65,346.0000	62,237.0000	(4.758)	0	0	0
02/06/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	1,032.0000	1,206.0000	16.860	0	0	0
02/06/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	104,103.0000	100,701.0000	(3.268)	0	0	0
02/06/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	382.0000	455.0000	19.110	0	0	0
02/06/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	26,470.0000	28,602.0000	8.054	0	0	0
02/06/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	13,307.0000	11,964.0000	(10.092)	0	0	0
02/06/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	84,094.0000	80,794.0000	(3.924)	0	0	0
02/06/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	7,373.0000	6,497.0000	(11.881)	0	0	0
02/06/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	38,454.0000	41,052.0000	6.756	0	0	0
02/06/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	67,384.0000	70,588.0000	4.755	0	0	0
02/06/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,708.0000	1,437.0000	(15.867)	0	0	0
02/06/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	52,307.0000	55,267.0000	5.659	0	0	0
02/06/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	3,726.0000	3,211.0000	(13.822)	0	0	0
02/06/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	5,188.0000	5,862.0000	12.992	0	0	0
02/06/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	22,044.0000	20,178.0000	(8.465)	0	0	0
02/06/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	9,831.0000	10,931.0000	11.189	0	0	0
02/06/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	33,793.0000	31,419.0000	(7.025)	0	0	0
02/06/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	16,864.0000	18,472.0000	9.535	0	0	0
02/06/2006	R203	2007/02/01			Bond Future	7.8360	7.7880	(0.613)	0.0000	0.0000	0
02/06/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	18,901.0000	17,454.0000	(7.656)	0	0	0
02/06/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	5,286.0000	5,858.0000	10.821	0	0	0
02/06/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	68,324.0000	65,408.0000	(4.268)	0	0	0
02/06/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	41,674.0000	44,097.0000	5.814	0	0	0

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02/06/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	30,704.0000	32,745.0000	6.647	0	0	0
02/06/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	12,222.0000	11,156.0000	(8.722)	0	0	0
02/06/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	67,906.0000	70,914.0000	4.430	0	0	0
02/06/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	7,497.0000	6,758.0000	(9.857)	0	0	0
02/06/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	85,766.0000	82,628.0000	(3.659)	0	0	0
02/06/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	54,196.0000	56,946.0000	5.074	0	0	0
02/06/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,385.0000	2,092.0000	(12.285)	0	0	0
02/06/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	4,351.0000	3,871.0000	(11.032)	0	0	0
02/06/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	82,413.0000	85,608.0000	3.877	0	0	0
02/06/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	2,902.0000	3,251.0000	12.026	0	0	0
02/06/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	104,642.0000	101,351.0000	(3.145)	0	0	0
02/06/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	1,480.0000	1,677.0000	13.311	0	0	0
02/06/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	8,989.0000	9,859.0000	9.678	0	0	0
02/06/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	52,659.0000	50,040.0000	(4.974)	0	0	0
02/06/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	21,554.0000	23,186.0000	7.572	0	0	0
02/06/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	27,815.0000	25,958.0000	(6.676)	0	0	0
02/06/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	14,337.0000	15,568.0000	8.586	0	0	0
02/06/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	39,085.0000	36,827.0000	(5.777)	0	0	0
02/06/2006	R204	2006/08/03			Bond Future	7.7950	7.7540	(0.526)	0.0000	0.0000	83
02/06/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	22,962.0000	25,174.0000	9.633	0	0	0
02/06/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	6,872.0000	5,825.0000	(15.236)	0	0	0
02/06/2006	R204	2006/11/02			Bond Future	7.8080	7.7660	(0.538)	0.0000	0.0000	0
02/06/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	23,914.0000	22,160.0000	(7.335)	0	0	0
02/06/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	51,385.0000	48,775.0000	(5.079)	0	0	0
02/06/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	19,362.0000	20,902.0000	7.954	0	0	0
02/06/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	6,436.0000	7,119.0000	10.612	0	0	0
02/06/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	3,212.0000	3,599.0000	12.049	0	0	0
02/06/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	69,161.0000	66,256.0000	(4.200)	0	0	0
02/06/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	36,166.0000	33,951.0000	(6.125)	0	0	0
02/06/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	11,678.0000	12,756.0000	9.231	0	0	0
02/06/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	14,743.0000	13,461.0000	(8.696)	0	0	0
02/06/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	88,721.0000	91,870.0000	3.549	0	0	0
02/06/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	1,439.0000	1,635.0000	13.621	0	0	0
02/06/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	110,209.0000	107,003.0000	(2.909)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	944.0000	800.0000	(15.254)	0	0	0
02/06/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	88,945.0000	85,847.0000	(3.483)	0	0	0
02/06/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	29,618.0000	31,630.0000	6.793	0	0	0
02/06/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	575.0000	662.0000	15.130	0	0	0
02/06/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	42,226.0000	44,662.0000	5.769	0	0	0
02/06/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	72,383.0000	75,388.0000	4.152	0	0	0
02/06/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	2,138.0000	1,849.0000	(13.517)	0	0	0
02/06/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	4,429.0000	3,906.0000	(11.809)	0	0	0
02/06/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	8,419.0000	7,561.0000	(10.191)	0	0	0
02/06/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	56,689.0000	59,460.0000	4.888	0	0	0
02/06/2006	R204	2007/02/01			Bond Future	7.8190	7.7770	(0.537)	0.0000	0.0000	0
02/06/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	55,322.0000	52,905.0000	(4.369)	0	0	0
02/06/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	23,796.0000	25,335.0000	6.467	0	0	0
02/06/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	29,139.0000	27,430.0000	(5.865)	0	0	0
02/06/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	10,118.0000	10,948.0000	8.203	0	0	0
02/06/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	71,932.0000	69,236.0000	(3.748)	0	0	0
02/06/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	15,972.0000	17,139.0000	7.307	0	0	0
02/06/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	6,019.0000	6,570.0000	9.154	0	0	0
02/06/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	40,991.0000	38,911.0000	(5.074)	0	0	0
02/06/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	45,350.0000	47,616.0000	4.997	0	0	0
02/06/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	19,796.0000	18,464.0000	(6.729)	0	0	0
02/06/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	90,507.0000	87,599.0000	(3.213)	0	0	0
02/06/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	3,346.0000	3,686.0000	10.161	0	0	0
02/06/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	33,635.0000	35,550.0000	5.693	0	0	0
02/06/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	12,810.0000	11,828.0000	(7.666)	0	0	0
02/06/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,527.0000	2,253.0000	(10.843)	0	0	0
02/06/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	7,874.0000	7,191.0000	(8.674)	0	0	0
02/06/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	110,694.0000	107,640.0000	(2.759)	0	0	0
02/06/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	58,648.0000	61,213.0000	4.374	0	0	0
02/06/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	88,419.0000	91,394.0000	3.365	0	0	0
02/06/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	73,140.0000	75,942.0000	3.831	0	0	0
02/06/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	4,586.0000	4,140.0000	(9.725)	0	0	0
02/06/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	1,731.0000	1,925.0000	11.207	0	0	0
02/06/2006	R207	2006/08/03			Bond Future	7.7720	7.7330	(0.502)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	6,436.0000	5,481.0000	(14.838)	0	0	0
02/06/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	24,457.0000	26,631.0000	8.889	0	0	0
02/06/2006	R207	2006/11/02			Bond Future	7.7830	7.7430	(0.514)	0.0000	0.0000	0
02/06/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	55,031.0000	58,091.0000	5.561	0	0	0
02/06/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	27,296.0000	24,915.0000	(8.723)	0	0	0
02/06/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	90,121.0000	93,290.0000	3.516	0	0	0
02/06/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	4,537.0000	5,329.0000	17.456	0	0	0
02/06/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	86,740.0000	83,583.0000	(3.640)	0	0	0
02/06/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	47.0000	62.0000	31.915	0	0	0
02/06/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	22,839.0000	25,114.0000	9.961	0	0	0
02/06/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	11,436.0000	12,961.0000	13.335	0	0	0
02/06/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	13.0000	9.0000	(30.769)	0	0	0
02/06/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	5,869.0000	4,970.0000	(15.318)	0	0	0
02/06/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	44,838.0000	41,969.0000	(6.399)	0	0	0
02/06/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	1,921.0000	1,550.0000	(19.313)	0	0	0
02/06/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	1,364.0000	1,668.0000	22.287	0	0	0
02/06/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	91.0000	65.0000	(28.571)	0	0	0
02/06/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	14,053.0000	12,404.0000	(11.734)	0	0	0
02/06/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	72,665.0000	75,812.0000	4.331	0	0	0
02/06/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	481.0000	368.0000	(23.493)	0	0	0
02/06/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	37,942.0000	40,744.0000	7.385	0	0	0
02/06/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	65,079.0000	61,988.0000	(4.750)	0	0	0
02/06/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	300.0000	382.0000	27.333	0	0	0
02/06/2006	R207	2007/02/01			Bond Future	7.7920	7.7520	(0.513)	0.0000	0.0000	0
02/06/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	2,457.0000	2,202.0000	(10.379)	0	0	0
02/06/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	35,435.0000	37,319.0000	5.317	0	0	0
02/06/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	19,347.0000	18,096.0000	(6.466)	0	0	0
02/06/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	47,430.0000	49,647.0000	4.674	0	0	0
02/06/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	12,487.0000	11,567.0000	(7.368)	0	0	0
02/06/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	75,605.0000	78,325.0000	3.598	0	0	0
02/06/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	7,661.0000	7,024.0000	(8.315)	0	0	0
02/06/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	90,106.0000	87,321.0000	(3.091)	0	0	0
02/06/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	90,981.0000	93,862.0000	3.167	0	0	0
02/06/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	4,458.0000	4,043.0000	(9.309)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/06/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	60,952.0000	63,451.0000	4.100	0	0	0
02/06/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	3,711.0000	4,062.0000	9.458	0	0	0
02/06/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	40,340.0000	38,370.0000	(4.883)	0	0	0
02/06/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	1,945.0000	2,147.0000	10.386	0	0	0
02/06/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	54,655.0000	52,356.0000	(4.206)	0	0	0
02/06/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	10,961.0000	11,799.0000	7.645	0	0	0
02/06/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	17,126.0000	18,292.0000	6.808	0	0	0
02/06/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	110,599.0000	107,666.0000	(2.652)	0	0	0
02/06/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	28,571.0000	26,960.0000	(5.639)	0	0	0
02/06/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	71,342.0000	68,768.0000	(3.608)	0	0	0
02/06/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	6,594.0000	7,156.0000	8.523	0	0	0
02/06/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	25,278.0000	26,803.0000	6.033	0	0	0

Grand Total: **2,582**