



# Derivatives High/Low Report

High/Low for 03/08/2006

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
03/08/2006	GOVI 2006/08/03			jGovi	230.9510	231.6700	0.311	0.0000	0.0000	0
03/08/2006	GOVI 2006/08/03	230.00	Put	jGovi	69.0000	0.0000	(100.000)	0	0	0
03/08/2006	GOVI 2006/08/03	230.00	Call	jGovi	9,579.0000	16,700.0000	74.340	0	0	0
03/08/2006	GOVI 2006/11/02			jGovi	235.5230	236.2290	0.300	0.0000	0.0000	886
03/08/2006	GOVI 2006/11/02	230.00	Put	jGovi	2,968.0000	2,156.0000	(27.358)	0	0	0
03/08/2006	GOVI 2006/11/02	230.00	Call	jGovi	58,198.0000	64,446.0000	10.736	0	0	0
03/08/2006	GOVI 2007/02/01			jGovi	240.6030	241.2720	0.278	0.0000	0.0000	0
03/08/2006	GOVI 2007/02/01	230.00	Call	jGovi	107,412.0000	113,788.0000	5.936	0	0	0
03/08/2006	GOVI 2007/02/01	230.00	Put	jGovi	1,382.0000	1,068.0000	(22.721)	0	0	0
03/08/2006	J153 2010/08/31			jSwap	8.9610	8.8780	(0.926)	0.0000	0.0000	0
03/08/2006	J157 2015/09/15			jSwap	8.9650	8.9130	(0.580)	0.0000	0.0000	0
03/08/2006	J186 2026/12/21			jSwap	8.7720	8.7630	(0.103)	0.0000	0.0000	0
03/08/2006	J194 2008/02/28			jSwap	8.5490	8.4710	(0.912)	0.0000	0.0000	0
03/08/2006	J201 2014/12/22			jSwap	9.0660	9.0040	(0.684)	0.0000	0.0000	0
03/08/2006	J203 2017/09/15			jSwap	8.9050	8.8630	(0.472)	0.0000	0.0000	0
03/08/2006	J204 2018/12/21			jSwap	8.9230	8.8880	(0.392)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/08/2006	J207	2020/01/15			jSwap	8.9020	8.8730	(0.326)	0.0000	0.0000	0
03/08/2006	JBAR	2005/12/21			jBar	7.9540	7.9580	0.050	0.0000	0.0000	0
03/08/2006	JFRA	2006/08/03			jFra	7.9610	7.9520	(0.113)	0.0000	0.0000	0
03/08/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	2,349.0000	2,327.0000	(0.937)	0	0	0
03/08/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
03/08/2006	JFRA	2006/11/02			jFra	8.6270	8.4840	(1.658)	0.0000	0.0000	0
03/08/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	9.0000	15.0000	66.667	0	0	0
03/08/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,980.0000	3,638.0000	(8.593)	0	0	0
03/08/2006	JFRA	2007/02/01			jFra	9.0020	8.9150	(0.966)	0.0000	0.0000	0
03/08/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	90.0000	106.0000	17.778	0	0	0
03/08/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,752.0000	3,557.0000	(5.197)	0	0	0
03/08/2006	JFRA	2007/05/03			jFra	9.2190	9.1030	(1.258)	0.0000	0.0000	0
03/08/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	143.0000	171.0000	19.580	0	0	0
03/08/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,332.0000	4,078.0000	(5.863)	0	0	0
03/08/2006	JFRA	2007/08/02			jFra	9.2680	9.1410	(1.370)	0.0000	0.0000	0
03/08/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	222.0000	261.0000	17.568	0	0	0
03/08/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,530.0000	4,261.0000	(5.938)	0	0	0
03/08/2006	JFRA	2007/11/01			jFra	9.2950	9.1900	(1.130)	0.0000	0.0000	0
03/08/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	305.0000	344.0000	12.787	0	0	0
03/08/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,007.0000	4,772.0000	(4.693)	0	0	0
03/08/2006	JFRA	2008/02/07			jFra	9.3090	9.1920	(1.257)	0.0000	0.0000	0
03/08/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,365.0000	22,481.0000	0.519	0	0	0
03/08/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,795.0000	26,626.0000	(0.631)	0	0	0
03/08/2006	JN02	2006/08/03			jNote	8.9850	8.8840	(1.124)	0.0000	0.0000	0
03/08/2006	JN02	2006/08/03	7.25	Call	Option on jNote	31,694.0000	29,878.0000	(5.730)	0	0	0
03/08/2006	JN02	2006/08/03	7.25	Put	Option on jNote	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
03/08/2006	JN02	2006/11/02			jNote	9.1650	9.0490	(1.266)	0.0000	0.0000	0
03/08/2006	JN02	2006/11/02	7.25	Put	Option on jNote	876.0000	1,035.0000	18.151	0	0	0
03/08/2006	JN02	2006/11/02	7.25	Call	Option on jNote	35,756.0000	33,843.0000	(5.350)	0	0	0
03/08/2006	JN05	2006/08/03			jNote	9.1050	9.0160	(0.977)	0.0000	0.0000	0
03/08/2006	JN05	2006/08/03	7.25	Call	Option on jNote	74,005.0000	70,633.0000	(4.556)	0	0	0
03/08/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
03/08/2006	JN05	2006/11/02			jNote	9.1700	9.0800	(0.981)	0.0000	0.0000	0
03/08/2006	JN05	2006/11/02	7.25	Call	Option on jNote	76,378.0000	72,983.0000	(4.445)	0	0	0
03/08/2006	JN05	2006/11/02	7.25	Put	Option on jNote	5.0000	8.0000	60.000	0	0	0
03/08/2006	JN10	2006/08/03			jNote	8.9460	8.8920	(0.604)	0.0000	0.0000	0
03/08/2006	JN10	2006/08/03	7.25	Call	Option on jNote	111,018.0000	107,823.0000	(2.878)	0	0	0
03/08/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
03/08/2006	JN10	2006/11/02			jNote	8.9730	8.9220	(0.568)	0.0000	0.0000	0
03/08/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
03/08/2006	JN10	2006/11/02	7.25	Call	Option on jNote	112,507.0000	109,556.0000	(2.623)	0	0	0
03/08/2006	JROD	2006/08/31			jRod	7.2750	7.2710	(0.055)	0.0000	0.0000	0
03/08/2006	JROD	2006/09/29			jRod	7.5540	7.5470	(0.093)	0.0000	0.0000	0
03/08/2006	JROD	2006/10/31			jRod	7.9280	7.9190	(0.114)	0.0000	0.0000	0
03/08/2006	JROD	2006/11/30			jRod	7.7660	7.7590	(0.090)	0.0000	0.0000	0
03/08/2006	JROD	2006/12/29			jRod	8.0120	8.0010	(0.137)	0.0000	0.0000	0
03/08/2006	JROD	2007/01/31			jRod	8.2720	8.2570	(0.181)	0.0000	0.0000	0
03/08/2006	JROD	2007/02/28			jRod	8.0750	8.0630	(0.149)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/08/2006	R153	2006/08/03			Bond Future	8.6170	8.5900	(0.313)	8.6200	8.6200	0
03/08/2006	R153	2006/08/03	8.45	Call	Option on Bond Future	12.0000	0.0000	(100.000)	0	0	0
03/08/2006	R153	2006/08/03	8.45	Put	Option on Bond Future	6,172.0000	5,167.0000	(16.283)	0	0	0
03/08/2006	R153	2006/08/03	8.55	Call	Option on Bond Future	291.0000	0.0000	(100.000)	0	0	0
03/08/2006	R153	2006/08/03	8.55	Put	Option on Bond Future	2,757.0000	1,473.0000	(46.572)	0	0	0
03/08/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	4,383.0000	3,318.0000	(24.298)	0	0	0
03/08/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	72.0000	0.0000	(100.000)	0	0	0
03/08/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	42,009.0000	41,016.0000	(2.364)	0	0	100
03/08/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	32,439.0000	31,446.0000	(3.061)	0	0	0
03/08/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	51,677.0000	50,684.0000	(1.922)	0	0	0
03/08/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	22,967.0000	21,974.0000	(4.324)	0	0	0
03/08/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	61,444.0000	60,451.0000	(1.616)	0	0	0
03/08/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	13,592.0000	12,599.0000	(7.306)	0	0	0
03/08/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	13,969.0000	14,962.0000	7.109	0	0	0
03/08/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	4,929.0000	5,869.0000	19.071	0	0	0
03/08/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	54.0000	0.0000	(100.000)	0	0	0
03/08/2006	R153	2006/11/02			Bond Future	8.6660	8.5960	(0.808)	8.7500	8.7500	418
03/08/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	14,615.0000	13,125.0000	(10.195)	0	0	0
03/08/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	8,685.0000	9,751.0000	12.274	0	0	0
03/08/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	7,101.0000	8,038.0000	13.195	0	0	0
03/08/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	12,713.0000	11,350.0000	(10.721)	0	0	0
03/08/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	9,490.0000	8,374.0000	(11.760)	0	0	0
03/08/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	12,395.0000	13,708.0000	10.593	0	0	0
03/08/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	4,491.0000	5,180.0000	15.342	0	0	0
03/08/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	19,019.0000	17,280.0000	(9.143)	0	0	101
03/08/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	6,409.0000	5,574.0000	(13.029)	0	0	0
03/08/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	103.0000	135.0000	31.068	0	0	0
03/08/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	50,529.0000	48,133.0000	(4.742)	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
03/08/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	25,589.0000	23,574.0000	(7.874)	0	0	0
03/08/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	2,216.0000	2,630.0000	18.682	0	0	0
03/08/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	33,221.0000	31,001.0000	(6.683)	0	0	0
03/08/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	918.0000	1,127.0000	22.767	0	0	0
03/08/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	13,637.0000	12,210.0000	(10.464)	0	0	0
03/08/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	17,906.0000	19,499.0000	8.896	0	0	0
03/08/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	41,618.0000	39,273.0000	(5.635)	0	0	0
03/08/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	7,868.0000	8,869.0000	12.722	0	0	0
03/08/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	298.0000	381.0000	27.852	0	0	0
03/08/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	78,284.0000	75,856.0000	(3.102)	0	0	0
03/08/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	68,914.0000	66,489.0000	(3.519)	0	0	0
03/08/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
03/08/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	31.0000	42.0000	35.484	0	0	0
03/08/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	59,652.0000	57,234.0000	(4.054)	0	0	0
03/08/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	8.0000	11.0000	37.500	0	0	0
03/08/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	24,252.0000	26,076.0000	7.521	0	0	0
03/08/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	4,246.0000	3,642.0000	(14.225)	0	0	0
03/08/2006	R153	2007/02/01			Bond Future	8.6600	8.5960	(0.739)	0.0000	0.0000	0
03/08/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	17,853.0000	18,945.0000	6.117	0	0	0
03/08/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	12,505.0000	13,396.0000	7.125	0	0	0
03/08/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	14,182.0000	15,141.0000	6.762	0	0	0
03/08/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	14,929.0000	13,937.0000	(6.645)	0	0	0
03/08/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	17,768.0000	16,643.0000	(6.332)	0	0	0
03/08/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	19,364.0000	18,170.0000	(6.166)	0	0	0
03/08/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	3,943.0000	4,355.0000	10.449	0	0	0
03/08/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	28,075.0000	26,566.0000	(5.375)	0	0	0
03/08/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	6,339.0000	6,915.0000	9.087	0	0	0
03/08/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	56,457.0000	54,481.0000	(3.500)	0	0	0
03/08/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	34,050.0000	32,378.0000	(4.910)	0	0	0
03/08/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	73,361.0000	71,312.0000	(2.793)	0	0	0
03/08/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	766.0000	876.0000	14.360	0	0	0
03/08/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	40,774.0000	38,959.0000	(4.451)	0	0	0
03/08/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	419.0000	484.0000	15.513	0	0	0
03/08/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	13,327.0000	14,252.0000	6.941	0	0	0
03/08/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	218.0000	254.0000	16.514	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
03/08/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,217.0000	2,487.0000	12.179	0	0	0
03/08/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	22,933.0000	21,599.0000	(5.817)	0	0	0
03/08/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	9,492.0000	10,243.0000	7.912	0	0	0
03/08/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	28,522.0000	29,905.0000	4.849	0	0	0
03/08/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	11,931.0000	11,093.0000	(7.024)	0	0	0
03/08/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	48,419.0000	46,510.0000	(3.943)	0	0	0
03/08/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,335.0000	1,511.0000	13.184	0	0	0
03/08/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	22,925.0000	24,172.0000	5.439	0	0	0
03/08/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	64,795.0000	62,775.0000	(3.118)	0	0	0
03/08/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	9,531.0000	8,828.0000	(7.376)	0	0	0
03/08/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	18,548.0000	17,389.0000	(6.249)	0	0	0
03/08/2006	R157	2006/08/03			Bond Future	8.7260	8.6750	(0.584)	8.7000	8.7000	0
03/08/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	115,625.0000	111,848.0000	(3.267)	0	0	0
03/08/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	20,040.0000	23,817.0000	18.847	0	0	0
03/08/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R157	2006/08/03	8.45	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	37,958.0000	41,735.0000	9.950	0	0	0
03/08/2006	R157	2006/08/03	8.45	Put	Option on Bond Future	20,621.0000	16,844.0000	(18.316)	0	0	0
03/08/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	136,569.0000	132,792.0000	(2.766)	0	0	0
03/08/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	74,953.0000	71,175.0000	(5.040)	0	0	100
03/08/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	95,089.0000	91,312.0000	(3.972)	0	0	0
03/08/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	55,207.0000	51,430.0000	(6.842)	0	0	0
03/08/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
03/08/2006	R157	2006/08/03	8.55	Call	Option on Bond Future	16.0000	0.0000	(100.000)	0	0	0
03/08/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	16,854.0000	13,075.0000	(22.422)	0	0	0
03/08/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	35,843.0000	32,066.0000	(10.538)	0	0	0
03/08/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	1,476.0000	0.0000	(100.000)	0	0	0
03/08/2006	R157	2006/08/03	8.55	Put	Option on Bond Future	13,115.0000	9,321.0000	(28.929)	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
03/08/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	3,248.0000	5,550.0000	70.874	0	0	0
03/08/2006	R157	2006/11/02			Bond Future	8.7830	8.7170	(0.751)	0.0000	0.0000	5
03/08/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	33,182.0000	30,091.0000	(9.315)	0	0	117
03/08/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	3,096.0000	3,694.0000	19.315	0	0	0
03/08/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	446.0000	562.0000	26.009	0	0	0
03/08/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	61,182.0000	57,015.0000	(6.811)	0	0	0
03/08/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	12,587.0000	14,259.0000	13.284	0	0	0
03/08/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	15,630.0000	13,763.0000	(11.945)	0	0	0
03/08/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	11,232.0000	12,781.0000	13.791	0	0	0
03/08/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	78,545.0000	74,054.0000	(5.718)	0	0	158
03/08/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	35,513.0000	32,298.0000	(9.053)	0	0	0
03/08/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	117,228.0000	112,508.0000	(4.026)	0	0	0
03/08/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	31,126.0000	34,023.0000	9.307	0	0	0
03/08/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	1,171.0000	1,444.0000	23.313	0	0	0
03/08/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	149.0000	192.0000	28.859	0	0	0
03/08/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	71,299.0000	75,415.0000	5.773	0	0	0
03/08/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	44.0000	57.0000	29.545	0	0	0
03/08/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	4,160.0000	3,512.0000	(15.577)	0	0	0
03/08/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	6,750.0000	7,830.0000	16.000	0	0	0
03/08/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	11.0000	15.0000	36.364	0	0	0
03/08/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	97,482.0000	92,835.0000	(4.767)	0	0	0
03/08/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	137,555.0000	132,805.0000	(3.453)	0	0	0
03/08/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	45,912.0000	42,228.0000	(8.024)	0	0	0
03/08/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	158,354.0000	153,594.0000	(3.006)	0	0	0
03/08/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	10,269.0000	8,912.0000	(13.215)	0	0	0
03/08/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	23,194.0000	20,733.0000	(10.611)	0	0	0
03/08/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	6,595.0000	5,643.0000	(14.435)	0	0	0
03/08/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	20,816.0000	23,118.0000	11.059	0	0	0
03/08/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	56,843.0000	60,655.0000	6.706	0	0	0
03/08/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	43,305.0000	46,711.0000	7.865	0	0	0
03/08/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	28,866.0000	26,027.0000	(9.835)	0	0	0
03/08/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	14,045.0000	15,844.0000	12.809	0	0	0
03/08/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	30,970.0000	28,004.0000	(9.577)	0	0	0
03/08/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	15,599.0000	17,524.0000	12.341	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
03/08/2006	R157	2007/02/01			Bond Future	8.7600	8.7230	(0.422)	0.0000	0.0000	0
03/08/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	65,554.0000	63,527.0000	(3.092)	0	0	0
03/08/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	54,412.0000	56,070.0000	3.047	0	0	0
03/08/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	43,004.0000	44,471.0000	3.411	0	0	0
03/08/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	20,497.0000	19,544.0000	(4.649)	0	0	0
03/08/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	66,676.0000	68,502.0000	2.739	0	0	0
03/08/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	15,924.0000	15,139.0000	(4.930)	0	0	0
03/08/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	10,449.0000	11,034.0000	5.599	0	0	0
03/08/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	79,652.0000	81,621.0000	2.472	0	0	0
03/08/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	6,116.0000	6,508.0000	6.409	0	0	0
03/08/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	114,798.0000	112,348.0000	(2.134)	0	0	0
03/08/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	38,125.0000	36,634.0000	(3.911)	0	0	0
03/08/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	12,370.0000	11,729.0000	(5.182)	0	0	0
03/08/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,186.0000	1,280.0000	7.926	0	0	0
03/08/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	133,737.0000	131,219.0000	(1.883)	0	0	0
03/08/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	16,319.0000	17,120.0000	4.908	0	0	0
03/08/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	80,041.0000	77,821.0000	(2.774)	0	0	0
03/08/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	3,726.0000	3,984.0000	6.924	0	0	0
03/08/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	26,782.0000	27,902.0000	4.182	0	0	0
03/08/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	96,827.0000	94,473.0000	(2.431)	0	0	0
03/08/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	52,952.0000	51,142.0000	(3.418)	0	0	0
03/08/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,158.0000	2,319.0000	7.461	0	0	0
03/08/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	26,239.0000	25,094.0000	(4.364)	0	0	0
03/08/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	40,163.0000	38,626.0000	(3.827)	0	0	0
03/08/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	25,246.0000	26,321.0000	4.258	0	0	0
03/08/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	42,269.0000	40,688.0000	(3.740)	0	0	0
03/08/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	23,767.0000	24,797.0000	4.334	0	0	0
03/08/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	36,158.0000	34,712.0000	(3.999)	0	0	0
03/08/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	28,374.0000	29,539.0000	4.106	0	0	0
03/08/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	32,430.0000	31,076.0000	(4.175)	0	0	0
03/08/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	31,725.0000	32,982.0000	3.962	0	0	0
03/08/2006	R186	2006/08/03			Bond Future	8.4850	8.4300	(0.648)	8.4600	8.4600	0
03/08/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	4,241.0000	7,757.0000	82.905	0	0	0
03/08/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	2,585.0000	0.0000	(100.000)	0	0	0
03/08/2006	R186	2006/08/03	8.20	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/08/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	26,410.0000	20,307.0000	(23.109)	0	0	0
03/08/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
03/08/2006	R186	2006/08/03	8.20	Put	Option on Bond Future	32,143.0000	26,042.0000	(18.981)	0	0	0
03/08/2006	R186	2006/08/03	8.30	Call	Option on Bond Future	17.0000	0.0000	(100.000)	0	0	0
03/08/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R186	2006/08/03	8.30	Put	Option on Bond Future	20,732.0000	14,613.0000	(29.515)	0	0	0
03/08/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	55,504.0000	49,403.0000	(10.992)	0	0	0
03/08/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	116,972.0000	110,872.0000	(5.215)	0	0	0
03/08/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	218,118.0000	212,018.0000	(2.797)	0	0	0
03/08/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	149,443.0000	143,342.0000	(4.082)	0	0	0
03/08/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	28,732.0000	34,832.0000	21.231	0	0	0
03/08/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	80,080.0000	86,181.0000	7.619	0	0	0
03/08/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	85,676.0000	79,575.0000	(7.121)	0	0	0
03/08/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	183,140.0000	177,039.0000	(3.331)	0	0	0
03/08/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
03/08/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	54,859.0000	60,960.0000	11.121	0	0	0
03/08/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R186	2006/11/02			Bond Future	8.4950	8.4640	(0.365)	8.5300	8.5300	59
03/08/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	22,947.0000	24,193.0000	5.430	0	0	0
03/08/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	253,772.0000	250,365.0000	(1.343)	0	0	0
03/08/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	9.0000	10.0000	11.111	0	0	0
03/08/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	32,837.0000	31,035.0000	(5.488)	0	0	0
03/08/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	49,293.0000	51,328.0000	4.128	0	0	0
03/08/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	18,490.0000	19,558.0000	5.776	0	0	0
03/08/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	67,447.0000	64,773.0000	(3.965)	0	0	0
03/08/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	1,980.0000	2,156.0000	8.889	0	0	0
03/08/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	21,821.0000	20,447.0000	(6.297)	0	0	0
03/08/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	44,639.0000	42,476.0000	(4.846)	0	0	0
03/08/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	20,675.0000	21,831.0000	5.591	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
03/08/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	119,312.0000	116,080.0000	(2.709)	0	0	0
03/08/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	14,152.0000	13,148.0000	(7.094)	0	0	0
03/08/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	33,386.0000	34,992.0000	4.810	0	0	0
03/08/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	67,615.0000	70,018.0000	3.554	0	0	0
03/08/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	51,542.0000	49,202.0000	(4.540)	0	0	0
03/08/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	11,179.0000	11,914.0000	6.575	0	0	0
03/08/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	217,779.0000	214,376.0000	(1.563)	0	0	0
03/08/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	48,026.0000	45,774.0000	(4.689)	0	0	0
03/08/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	91,447.0000	88,438.0000	(3.290)	0	0	0
03/08/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	5,201.0000	5,600.0000	7.672	0	0	0
03/08/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	581.0000	641.0000	10.327	0	0	0
03/08/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	150,155.0000	146,807.0000	(2.230)	0	0	0
03/08/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	174.0000	193.0000	10.920	0	0	0
03/08/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	183,198.0000	179,809.0000	(1.850)	0	0	0
03/08/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	44.0000	49.0000	11.364	0	0	0
03/08/2006	R186	2007/02/01			Bond Future	8.4860	8.4590	(0.318)	0.0000	0.0000	0
03/08/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	51,404.0000	49,876.0000	(2.973)	0	0	0
03/08/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	52,932.0000	54,357.0000	2.692	0	0	0
03/08/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	68,449.0000	66,619.0000	(2.674)	0	0	0
03/08/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	68,537.0000	70,197.0000	2.422	0	0	0
03/08/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	85,496.0000	87,368.0000	2.190	0	0	0
03/08/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	31,349.0000	30,267.0000	(3.451)	0	0	0
03/08/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	40,239.0000	38,945.0000	(3.216)	0	0	0
03/08/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	251,856.0000	248,952.0000	(1.153)	0	0	0
03/08/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	36,578.0000	37,702.0000	3.073	0	0	0
03/08/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	126,348.0000	123,853.0000	(1.975)	0	0	0
03/08/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	27,327.0000	28,247.0000	3.367	0	0	0
03/08/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,761.0000	1,856.0000	5.395	0	0	0
03/08/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	41,718.0000	42,943.0000	2.936	0	0	0
03/08/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	878.0000	928.0000	5.695	0	0	0
03/08/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	62,297.0000	60,569.0000	(2.774)	0	0	0
03/08/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	82,267.0000	80,233.0000	(2.472)	0	0	0
03/08/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	217,004.0000	214,146.0000	(1.317)	0	0	0
03/08/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	65,315.0000	63,536.0000	(2.724)	0	0	0
03/08/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	39,110.0000	40,285.0000	3.004	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
03/08/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	10,754.0000	11,213.0000	4.268	0	0	0
03/08/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	153,433.0000	150,760.0000	(1.742)	0	0	0
03/08/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	17,868.0000	18,543.0000	3.778	0	0	0
03/08/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	184,109.0000	181,325.0000	(1.512)	0	0	0
03/08/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	3,305.0000	3,474.0000	5.113	0	0	0
03/08/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	102,589.0000	100,311.0000	(2.221)	0	0	0
03/08/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	5,828.0000	6,109.0000	4.822	0	0	0
03/08/2006	R194	2006/08/03			Bond Future	8.6820	8.6600	(0.253)	0.0000	0.0000	0
03/08/2006	R194	2006/08/03	8.45	Put	Option on Bond Future	3,377.0000	3,057.0000	(9.476)	0	0	0
03/08/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	2,651.0000	2,328.0000	(12.184)	0	0	0
03/08/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R194	2006/08/03	8.55	Put	Option on Bond Future	1,939.0000	1,600.0000	(17.483)	0	0	0
03/08/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	28,588.0000	28,268.0000	(1.119)	0	0	0
03/08/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R194	2006/08/03	8.45	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	9,969.0000	9,649.0000	(3.210)	0	0	0
03/08/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	17,362.0000	17,042.0000	(1.843)	0	0	0
03/08/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
03/08/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	6,299.0000	5,980.0000	(5.064)	0	0	0
03/08/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R194	2006/08/03	8.55	Call	Option on Bond Future	20.0000	0.0000	(100.000)	0	0	0
03/08/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	4,603.0000	4,923.0000	6.952	0	0	0
03/08/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	21,086.0000	20,766.0000	(1.518)	0	0	0
03/08/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	24,827.0000	24,508.0000	(1.285)	0	0	0
03/08/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	13,656.0000	13,337.0000	(2.336)	0	0	0
03/08/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	1,107.0000	1,306.0000	17.977	0	0	0
03/08/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	120.0000	0.0000	(100.000)	0	0	0
03/08/2006	R194	2006/11/02			Bond Future	8.8070	8.6810	(1.431)	0.0000	0.0000	0
03/08/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	240.0000	351.0000	46.250	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
03/08/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	5,639.0000	4,694.0000	(16.758)	0	0	0
03/08/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	5,273.0000	4,367.0000	(17.182)	0	0	0
03/08/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	2,472.0000	3,078.0000	24.515	0	0	0
03/08/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	80.0000	125.0000	56.250	0	0	0
03/08/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	16,329.0000	14,824.0000	(9.217)	0	0	0
03/08/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	22,571.0000	21,027.0000	(6.841)	0	0	0
03/08/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	8,095.0000	6,923.0000	(14.478)	0	0	0
03/08/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	25,742.0000	24,193.0000	(6.017)	0	0	0
03/08/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	2,236.0000	2,803.0000	25.358	0	0	0
03/08/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1,214.0000	1,594.0000	31.301	0	0	0
03/08/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	19,427.0000	17,894.0000	(7.891)	0	0	0
03/08/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	2.0000	4.0000	100.000	0	0	0
03/08/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	28.0000	46.0000	64.286	0	0	0
03/08/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	2,724.0000	3,369.0000	23.678	0	0	0
03/08/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	35,354.0000	33,803.0000	(4.387)	0	0	0
03/08/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	6,020.0000	5,037.0000	(16.329)	0	0	0
03/08/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	9.0000	15.0000	66.667	0	0	0
03/08/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
03/08/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	28,931.0000	27,381.0000	(5.358)	0	0	0
03/08/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	586.0000	810.0000	38.225	0	0	0
03/08/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	32,135.0000	30,585.0000	(4.823)	0	0	0
03/08/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	13,352.0000	11,913.0000	(10.777)	0	0	0
03/08/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	10,576.0000	9,249.0000	(12.547)	0	0	0
03/08/2006	R194	2007/02/01			Bond Future	8.8260	8.7020	(1.405)	0.0000	0.0000	0
03/08/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	72.0000	96.0000	33.333	0	0	0
03/08/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,781.0000	22,562.0000	(5.126)	0	0	0
03/08/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,567.0000	2,978.0000	16.011	0	0	0
03/08/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	632.0000	785.0000	24.209	0	0	0
03/08/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	4,607.0000	5,193.0000	12.720	0	0	0
03/08/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	8,363.0000	7,529.0000	(9.972)	0	0	0
03/08/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	231.0000	297.0000	28.571	0	0	0
03/08/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	4,345.0000	4,912.0000	13.049	0	0	0
03/08/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,775.0000	17,597.0000	(6.274)	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
03/08/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,871.0000	5,213.0000	(11.208)	0	0	0
03/08/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,111.0000	5,434.0000	(11.078)	0	0	0
03/08/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	132.0000	172.0000	30.303	0	0	0
03/08/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	3,606.0000	4,115.0000	14.115	0	0	0
03/08/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,345.0000	25,115.0000	(4.669)	0	0	0
03/08/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	390.0000	493.0000	26.410	0	0	0
03/08/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,934.0000	27,697.0000	(4.275)	0	0	0
03/08/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,365.0000	15,224.0000	(6.972)	0	0	0
03/08/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	19.0000	26.0000	36.842	0	0	0
03/08/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,880.0000	6,145.0000	(10.683)	0	0	0
03/08/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	37.0000	51.0000	37.838	0	0	0
03/08/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,253.0000	20,051.0000	(5.656)	0	0	0
03/08/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	14,048.0000	12,957.0000	(7.766)	0	0	0
03/08/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,710.0000	2,024.0000	18.363	0	0	0
03/08/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,947.0000	10,930.0000	(8.513)	0	0	0
03/08/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,080.0000	1,307.0000	21.019	0	0	0
03/08/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	10,036.0000	9,107.0000	(9.257)	0	0	0
03/08/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,639.0000	5,001.0000	(11.314)	0	0	0
03/08/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	4,877.0000	5,482.0000	12.405	0	0	0
03/08/2006	R201	2006/08/03			Bond Future	8.7410	8.6850	(0.641)	0.0000	0.0000	0
03/08/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	44,612.0000	41,327.0000	(7.363)	0	0	0
03/08/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	1,534.0000	0.0000	(100.000)	0	0	0
03/08/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	60,238.0000	56,953.0000	(5.453)	0	0	0
03/08/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	2,061.0000	3,812.0000	84.959	0	0	0
03/08/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	76,165.0000	72,880.0000	(4.313)	0	0	0
03/08/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	29,229.0000	32,514.0000	11.239	0	0	0
03/08/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R201	2006/08/03	8.55	Call	Option on Bond Future	7.0000	0.0000	(100.000)	0	0	0
03/08/2006	R201	2006/08/03	8.55	Put	Option on Bond Future	11,268.0000	7,976.0000	(29.215)	0	0	0
03/08/2006	R201	2006/08/03	8.60	Call	Option on Bond Future	50.0000	0.0000	(100.000)	0	0	0
03/08/2006	R201	2006/08/03	8.60	Put	Option on Bond Future	8,348.0000	5,013.0000	(39.950)	0	0	0
03/08/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	15,014.0000	18,298.0000	21.873	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
03/08/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	14,236.0000	10,951.0000	(23.075)	0	0	0
03/08/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	29,280.0000	25,995.0000	(11.219)	0	0	0
03/08/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
03/08/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
03/08/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R201	2006/08/03	8.45	Put	Option on Bond Future	17,222.0000	13,937.0000	(19.074)	0	0	0
03/08/2006	R201	2006/08/03	8.45	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R201	2006/11/02			Bond Future	8.7670	8.7250	(0.479)	0.0000	0.0000	26
03/08/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	35,765.0000	33,883.0000	(5.262)	0	0	0
03/08/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	61,444.0000	59,170.0000	(3.701)	0	0	0
03/08/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	10.0000	12.0000	20.000	0	0	0
03/08/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	1,010.0000	1,143.0000	13.168	0	0	0
03/08/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	47,772.0000	45,656.0000	(4.429)	0	0	0
03/08/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	2,619.0000	2,909.0000	11.073	0	0	0
03/08/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	124,492.0000	122,087.0000	(1.932)	0	0	0
03/08/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	35,005.0000	36,702.0000	4.848	0	0	0
03/08/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	5,611.0000	6,136.0000	9.357	0	0	0
03/08/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	7,853.0000	7,143.0000	(9.041)	0	0	0
03/08/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	108,058.0000	105,658.0000	(2.221)	0	0	0
03/08/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	14,112.0000	15,120.0000	7.143	0	0	0
03/08/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	40.0000	47.0000	17.500	0	0	0
03/08/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	392.0000	448.0000	14.286	0	0	0
03/08/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	91,994.0000	89,608.0000	(2.594)	0	0	0
03/08/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	20,836.0000	19,436.0000	(6.719)	0	0	0
03/08/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	24,040.0000	22,514.0000	(6.348)	0	0	0
03/08/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	11,524.0000	12,405.0000	7.645	0	0	0
03/08/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	76,393.0000	74,042.0000	(3.078)	0	0	0
03/08/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	17,965.0000	16,692.0000	(7.086)	0	0	0
03/08/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	134.0000	155.0000	15.672	0	0	0
03/08/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	16,992.0000	18,126.0000	6.674	0	0	0
03/08/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	10,342.0000	11,160.0000	7.909	0	0	0
03/08/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	25,771.0000	24,182.0000	(6.166)	0	0	0
03/08/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	12,031.0000	11,059.0000	(8.079)	0	0	0
03/08/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	25,249.0000	26,685.0000	5.687	0	0	0
03/08/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	22,395.0000	20,933.0000	(6.528)	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
03/08/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	12,781.0000	13,725.0000	7.386	0	0	0
03/08/2006	R201	2007/02/01			Bond Future	8.7650	8.7280	(0.422)	0.0000	0.0000	0
03/08/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	27,569.0000	26,487.0000	(3.925)	0	0	0
03/08/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	53,008.0000	51,411.0000	(3.013)	0	0	0
03/08/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	8,966.0000	9,444.0000	5.331	0	0	0
03/08/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	26,728.0000	27,721.0000	3.715	0	0	0
03/08/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	17,112.0000	16,343.0000	(4.494)	0	0	0
03/08/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	122,104.0000	120,080.0000	(1.658)	0	0	0
03/08/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	639.0000	689.0000	7.825	0	0	0
03/08/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	43,806.0000	45,112.0000	2.981	0	0	0
03/08/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	5,433.0000	5,762.0000	6.056	0	0	0
03/08/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	64,403.0000	62,657.0000	(2.711)	0	0	0
03/08/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,172.0000	1,259.0000	7.423	0	0	0
03/08/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	106,585.0000	104,597.0000	(1.865)	0	0	0
03/08/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	33,115.0000	31,895.0000	(3.684)	0	0	0
03/08/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	23,769.0000	24,693.0000	3.887	0	0	0
03/08/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	20,981.0000	21,836.0000	4.075	0	0	0
03/08/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	30,235.0000	29,085.0000	(3.804)	0	0	0
03/08/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	91,697.0000	89,765.0000	(2.107)	0	0	0
03/08/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	77,582.0000	75,729.0000	(2.388)	0	0	0
03/08/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,048.0000	2,190.0000	6.934	0	0	0
03/08/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,412.0000	3,634.0000	6.506	0	0	0
03/08/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	21,798.0000	20,880.0000	(4.211)	0	0	0
03/08/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	34,848.0000	36,005.0000	3.320	0	0	0
03/08/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	13,719.0000	14,365.0000	4.709	0	0	0
03/08/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	22,353.0000	23,243.0000	3.982	0	0	0
03/08/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	34,637.0000	33,382.0000	(3.623)	0	0	0
03/08/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	43,101.0000	41,671.0000	(3.318)	0	0	0
03/08/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	31,648.0000	30,463.0000	(3.744)	0	0	0
03/08/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	19,654.0000	20,474.0000	4.172	0	0	0
03/08/2006	R203	2006/08/03			Bond Future	8.7320	8.6500	(0.939)	0.0000	0.0000	0
03/08/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	18,153.0000	23,800.0000	31.108	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
03/08/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	33,837.0000	28,190.0000	(16.689)	0	0	0
03/08/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	109,232.0000	103,584.0000	(5.171)	0	0	0
03/08/2006	R203	2006/08/03	8.55	Put	Option on Bond Future	12,595.0000	6,947.0000	(44.843)	0	0	0
03/08/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	16,093.0000	10,445.0000	(35.096)	0	0	0
03/08/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	129,245.0000	123,598.0000	(4.369)	0	0	0
03/08/2006	R203	2006/08/03	8.55	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R203	2006/08/03	8.60	Call	Option on Bond Future	9.0000	0.0000	(100.000)	0	0	0
03/08/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R203	2006/08/03	8.60	Put	Option on Bond Future	9,122.0000	3,465.0000	(62.015)	0	0	0
03/08/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	952.0000	0.0000	(100.000)	0	0	0
03/08/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	2,186.0000	6,881.0000	214.776	0	0	0
03/08/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	52,012.0000	46,364.0000	(10.859)	0	0	0
03/08/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	89,697.0000	84,049.0000	(6.297)	0	0	0
03/08/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	70,627.0000	64,980.0000	(7.996)	0	0	0
03/08/2006	R203	2006/11/02			Bond Future	8.7320	8.6910	(0.470)	0.0000	0.0000	0
03/08/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	96.0000	116.0000	20.833	0	0	0
03/08/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	10,016.0000	11,114.0000	10.962	0	0	0
03/08/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	21,159.0000	19,372.0000	(8.446)	0	0	0
03/08/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	13,384.0000	12,020.0000	(10.191)	0	0	0
03/08/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	19,008.0000	17,324.0000	(8.859)	0	0	0
03/08/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	88,517.0000	85,757.0000	(3.118)	0	0	0
03/08/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	127,353.0000	124,573.0000	(2.183)	0	0	0
03/08/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	14,601.0000	16,018.0000	9.705	0	0	0
03/08/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	23,444.0000	21,558.0000	(8.045)	0	0	0
03/08/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	8,732.0000	9,726.0000	11.383	0	0	0
03/08/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	11,422.0000	12,625.0000	10.532	0	0	0
03/08/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
03/08/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	19.0000	24.0000	26.316	0	0	0
03/08/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	7,566.0000	8,461.0000	11.829	0	0	0
03/08/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	107,674.0000	104,897.0000	(2.579)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/08/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	383.0000	456.0000	19.060	0	0	0
03/08/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	52,542.0000	49,968.0000	(4.899)	0	0	0
03/08/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	16,995.0000	15,416.0000	(9.291)	0	0	0
03/08/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	1,247.0000	1,454.0000	16.600	0	0	0
03/08/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	147,521.0000	144,740.0000	(1.885)	0	0	0
03/08/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	168,180.0000	165,399.0000	(1.654)	0	0	0
03/08/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	36,732.0000	34,426.0000	(6.278)	0	0	0
03/08/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	70,022.0000	67,314.0000	(3.867)	0	0	0
03/08/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	3,354.0000	3,828.0000	14.132	0	0	0
03/08/2006	R203	2007/02/01			Bond Future	8.7320	8.6940	(0.435)	0.0000	0.0000	0
03/08/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	29,826.0000	31,449.0000	5.442	0	0	0
03/08/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	425.0000	479.0000	12.706	0	0	0
03/08/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	12,152.0000	11,234.0000	(7.554)	0	0	0
03/08/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	106,449.0000	103,962.0000	(2.336)	0	0	0
03/08/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	14,508.0000	15,530.0000	7.044	0	0	0
03/08/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	26,761.0000	25,241.0000	(5.680)	0	0	0
03/08/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	28,866.0000	27,281.0000	(5.491)	0	0	0
03/08/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,018.0000	1,136.0000	11.591	0	0	0
03/08/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	13,212.0000	14,168.0000	7.236	0	0	0
03/08/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	88,120.0000	85,697.0000	(2.750)	0	0	0
03/08/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	15,887.0000	16,975.0000	6.848	0	0	0
03/08/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	24,753.0000	23,300.0000	(5.870)	0	0	0
03/08/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	125,552.0000	123,033.0000	(2.006)	0	0	0
03/08/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	22,842.0000	21,457.0000	(6.063)	0	0	0
03/08/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	160.0000	182.0000	13.750	0	0	0
03/08/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	4,365.0000	4,773.0000	9.347	0	0	0
03/08/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	17,347.0000	18,503.0000	6.664	0	0	0
03/08/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	54.0000	62.0000	14.815	0	0	0
03/08/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	16.0000	19.0000	18.750	0	0	0
03/08/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	165,533.0000	162,994.0000	(1.534)	0	0	0
03/08/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	145,273.0000	142,740.0000	(1.744)	0	0	0
03/08/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	40,809.0000	38,920.0000	(4.629)	0	0	0
03/08/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	7,907.0000	8,559.0000	8.246	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
03/08/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	19,313.0000	18,064.0000	(6.467)	0	0	0
03/08/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	54,918.0000	52,783.0000	(3.888)	0	0	0
03/08/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	20,514.0000	21,806.0000	6.298	0	0	0
03/08/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,209.0000	2,439.0000	10.412	0	0	0
03/08/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	70,824.0000	68,513.0000	(3.263)	0	0	0
03/08/2006	R204	2006/08/03			Bond Future	8.7220	8.6400	(0.940)	0.0000	0.0000	0
03/08/2006	R204	2006/08/03	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R204	2006/08/03	8.25	Put	Option on Bond Future	34,838.0000	28,908.0000	(17.022)	0	0	0
03/08/2006	R204	2006/08/03	8.55	Put	Option on Bond Future	12,515.0000	6,567.0000	(47.527)	0	0	0
03/08/2006	R204	2006/08/03	8.55	Call	Option on Bond Future	18.0000	0.0000	(100.000)	0	0	0
03/08/2006	R204	2006/08/03	8.50	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
03/08/2006	R204	2006/08/03	8.50	Put	Option on Bond Future	16,174.0000	10,242.0000	(36.676)	0	0	0
03/08/2006	R204	2006/08/03	8.45	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	53,997.0000	48,067.0000	(10.982)	0	0	0
03/08/2006	R204	2006/08/03	8.45	Put	Option on Bond Future	19,867.0000	13,936.0000	(29.854)	0	0	0
03/08/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R204	2006/11/02			Bond Future	8.7190	8.6780	(0.470)	0.0000	0.0000	0
03/08/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	56,822.0000	54,286.0000	(4.463)	0	0	0
03/08/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	41,961.0000	39,731.0000	(5.314)	0	0	0
03/08/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	3,657.0000	4,049.0000	10.719	0	0	0
03/08/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	7,728.0000	8,426.0000	9.032	0	0	0
03/08/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
03/08/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	1,433.0000	1,615.0000	12.701	0	0	0
03/08/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	177,678.0000	174,751.0000	(1.647)	0	0	0
03/08/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	14.0000	17.0000	21.429	0	0	0
03/08/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	74,025.0000	71,279.0000	(3.710)	0	0	0
03/08/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	155,560.0000	152,635.0000	(1.880)	0	0	0
03/08/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	93,085.0000	90,235.0000	(3.062)	0	0	0
03/08/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	557.0000	634.0000	13.824	0	0	0
03/08/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	29,815.0000	27,956.0000	(6.235)	0	0	0
03/08/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	17,201.0000	18,426.0000	7.122	0	0	0
03/08/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	14,035.0000	15,104.0000	7.617	0	0	0
03/08/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	25,731.0000	24,029.0000	(6.615)	0	0	0
03/08/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	20,415.0000	18,946.0000	(7.196)	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
03/08/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	22,620.0000	24,079.0000	6.450	0	0	0
03/08/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	18,920.0000	20,224.0000	6.892	0	0	0
03/08/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	23,854.0000	22,230.0000	(6.808)	0	0	0
03/08/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	189.0000	218.0000	15.344	0	0	0
03/08/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	113,178.0000	110,280.0000	(2.561)	0	0	0
03/08/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	56.0000	65.0000	16.071	0	0	0
03/08/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	134,045.0000	131,127.0000	(2.177)	0	0	0
03/08/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	15,572.0000	16,719.0000	7.366	0	0	0
03/08/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	27,718.0000	25,937.0000	(6.425)	0	0	0
03/08/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	33,284.0000	35,105.0000	5.471	0	0	0
03/08/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	13,547.0000	12,441.0000	(8.164)	0	0	0
03/08/2006	R204	2007/02/01			Bond Future	8.7160	8.6780	(0.436)	0.0000	0.0000	0
03/08/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	154,159.0000	151,545.0000	(1.696)	0	0	0
03/08/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	175,552.0000	172,906.0000	(1.507)	0	0	0
03/08/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	78,783.0000	76,556.0000	(2.827)	0	0	0
03/08/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	836.0000	905.0000	8.254	0	0	0
03/08/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	7,277.0000	7,734.0000	6.280	0	0	0
03/08/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	11,972.0000	12,632.0000	5.513	0	0	0
03/08/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	426.0000	464.0000	8.920	0	0	0
03/08/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	35,032.0000	36,376.0000	3.836	0	0	0
03/08/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	64,295.0000	62,272.0000	(3.146)	0	0	0
03/08/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	32,640.0000	31,301.0000	(4.102)	0	0	0
03/08/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	41,309.0000	39,743.0000	(3.791)	0	0	0
03/08/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	25,921.0000	27,038.0000	4.309	0	0	0
03/08/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	95,746.0000	93,372.0000	(2.479)	0	0	0
03/08/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	31,232.0000	32,487.0000	4.018	0	0	0
03/08/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	4,564.0000	4,873.0000	6.770	0	0	0
03/08/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	35,899.0000	34,470.0000	(3.981)	0	0	0
03/08/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	37,631.0000	36,157.0000	(3.917)	0	0	0
03/08/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,551.0000	1,671.0000	7.737	0	0	0
03/08/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	29,409.0000	30,618.0000	4.111	0	0	0
03/08/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	133,626.0000	131,063.0000	(1.918)	0	0	0
03/08/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	114,095.0000	111,610.0000	(2.178)	0	0	0
03/08/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,729.0000	2,927.0000	7.255	0	0	0
03/08/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	27,638.0000	28,801.0000	4.208	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
03/08/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	39,434.0000	37,914.0000	(3.855)	0	0	0
03/08/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	51,816.0000	50,018.0000	(3.470)	0	0	0
03/08/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	45,342.0000	46,897.0000	3.429	0	0	0
03/08/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	25,612.0000	24,483.0000	(4.408)	0	0	0
03/08/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	18,194.0000	19,079.0000	4.864	0	0	0
03/08/2006	R207	2006/08/03			Bond Future	8.6780	8.6100	(0.784)	0.0000	0.0000	0
03/08/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R207	2006/08/03	8.55	Put	Option on Bond Future	9,335.0000	4,386.0000	(53.016)	0	0	0
03/08/2006	R207	2006/08/03	8.45	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R207	2006/08/03	8.60	Put	Option on Bond Future	5,811.0000	729.0000	(87.455)	0	0	0
03/08/2006	R207	2006/08/03	8.55	Call	Option on Bond Future	15.0000	0.0000	(100.000)	0	0	0
03/08/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	50,932.0000	45,997.0000	(9.689)	0	0	0
03/08/2006	R207	2006/08/03	8.45	Put	Option on Bond Future	16,696.0000	11,761.0000	(29.558)	0	0	0
03/08/2006	R207	2006/08/03	8.50	Put	Option on Bond Future	12,999.0000	8,063.0000	(37.972)	0	0	0
03/08/2006	R207	2006/08/03	8.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
03/08/2006	R207	2006/08/03	8.60	Call	Option on Bond Future	147.0000	0.0000	(100.000)	0	0	0
03/08/2006	R207	2006/08/03	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R207	2006/08/03	8.25	Put	Option on Bond Future	31,698.0000	26,763.0000	(15.569)	0	0	0
03/08/2006	R207	2006/11/02			Bond Future	8.6930	8.6530	(0.460)	0.0000	0.0000	0
03/08/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	12,882.0000	11,153.0000	(13.422)	0	0	0
03/08/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	91,268.0000	88,399.0000	(3.143)	0	0	0
03/08/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	10,758.0000	9,206.0000	(14.426)	0	0	0
03/08/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
03/08/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	7,674.0000	8,991.0000	17.162	0	0	0
03/08/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	17,805.0000	15,746.0000	(11.564)	0	0	0
03/08/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	111,982.0000	109,113.0000	(2.562)	0	0	0
03/08/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	20,579.0000	18,374.0000	(10.715)	0	0	0
03/08/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	15,234.0000	13,335.0000	(12.466)	0	0	0
03/08/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	7,209.0000	6,014.0000	(16.577)	0	0	0
03/08/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	4,921.0000	5,890.0000	19.691	0	0	0
03/08/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	6,194.0000	7,333.0000	18.389	0	0	0
03/08/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	133,287.0000	130,419.0000	(2.152)	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
03/08/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	11,275.0000	12,949.0000	14.847	0	0	0
03/08/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	2,956.0000	3,620.0000	22.463	0	0	0
03/08/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	3,846.0000	4,656.0000	21.061	0	0	0
03/08/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	9.0000	13.0000	44.444	0	0	0
03/08/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	51,654.0000	48,829.0000	(5.469)	0	0	0
03/08/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	117.0000	160.0000	36.752	0	0	0
03/08/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	859.0000	1,105.0000	28.638	0	0	0
03/08/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	71,134.0000	68,270.0000	(4.026)	0	0	0
03/08/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	33,347.0000	30,723.0000	(7.869)	0	0	0
03/08/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	155,202.0000	152,333.0000	(1.849)	0	0	0
03/08/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	23,643.0000	26,050.0000	10.181	0	0	0
03/08/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	2,043.0000	1,582.0000	(22.565)	0	0	0
03/08/2006	R207	2007/02/01			Bond Future	8.6880	8.6520	(0.414)	0.0000	0.0000	0
03/08/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	14,305.0000	15,265.0000	6.711	0	0	0
03/08/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	131,745.0000	129,216.0000	(1.920)	0	0	0
03/08/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	31,407.0000	29,808.0000	(5.091)	0	0	0
03/08/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	23,800.0000	25,158.0000	5.706	0	0	0
03/08/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	595.0000	663.0000	11.429	0	0	0
03/08/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	111,053.0000	108,562.0000	(2.243)	0	0	0
03/08/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	9,631.0000	10,347.0000	7.434	0	0	0
03/08/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	19,417.0000	18,217.0000	(6.180)	0	0	0
03/08/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	234.0000	263.0000	12.393	0	0	0
03/08/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	26,996.0000	25,529.0000	(5.434)	0	0	0
03/08/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	24,947.0000	23,545.0000	(5.620)	0	0	0
03/08/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	17,134.0000	18,225.0000	6.367	0	0	0
03/08/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	18,675.0000	19,832.0000	6.195	0	0	0
03/08/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	41,451.0000	39,609.0000	(4.444)	0	0	0
03/08/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	29,150.0000	27,616.0000	(5.262)	0	0	0
03/08/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	15,678.0000	16,703.0000	6.538	0	0	0
03/08/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	23,001.0000	21,667.0000	(5.800)	0	0	0
03/08/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	20,300.0000	21,524.0000	6.030	0	0	0
03/08/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	72,923.0000	70,633.0000	(3.140)	0	0	0
03/08/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	91,349.0000	88,932.0000	(2.646)	0	0	0
03/08/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,370.0000	1,513.0000	10.438	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
03/08/2006	R207 2007/02/01	8.00	Call	Option on Bond Future	5,478.0000	5,938.0000	8.397	0	0	0
03/08/2006	R207 2007/02/01	8.00	Put	Option on Bond Future	56,155.0000	54,055.0000	(3.740)	0	0	0
03/08/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	2,866.0000	3,135.0000	9.386	0	0	0
03/08/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	26.0000	30.0000	15.385	0	0	0
03/08/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	83.0000	94.0000	13.253	0	0	0
03/08/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	153,241.0000	150,694.0000	(1.662)	0	0	0
03/08/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	175,444.0000	172,889.0000	(1.456)	0	0	0
03/08/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	12,190.0000	11,312.0000	(7.203)	0	0	0
03/08/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	33,950.0000	35,630.0000	4.948	0	0	0

**Grand Total:** **1,970**