



Derivatives High/Low Report

High/Low for 06/02/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/02/2006	GOVI 2006/05/04			jGovi	241.9720	242.1500	0.074	0.0000	0.0000	699
06/02/2006	GOVI 2006/05/04	230.00	Put	jGovi	192.0000	152.0000	(20.833)	0	0	0
06/02/2006	GOVI 2006/05/04	230.00	Call	jGovi	119,912.0000	121,652.0000	1.451	0	0	0
06/02/2006	GOVI 2006/08/03			jGovi	246.3550	246.5340	0.073	0.0000	0.0000	0
06/02/2006	GOVI 2006/08/03	230.00	Call	jGovi	163,845.0000	165,598.0000	1.070	0	0	0
06/02/2006	GOVI 2006/08/03	230.00	Put	jGovi	295.0000	258.0000	(12.542)	0	0	0
06/02/2006	GOVI 2006/11/02			jGovi	250.8190	251.0010	0.073	0.0000	0.0000	0
06/02/2006	GOVI 2006/11/02	230.00	Put	jGovi	201.0000	180.0000	(10.448)	0	0	0
06/02/2006	GOVI 2006/11/02	230.00	Call	jGovi	208,391.0000	210,190.0000	0.863	0	0	0
06/02/2006	GOVI 2007/02/01			jGovi	255.3060	255.4870	0.071	0.0000	0.0000	0
06/02/2006	GOVI 2007/02/01	230.00	Put	jGovi	103.0000	93.0000	(9.709)	0	0	0
06/02/2006	GOVI 2007/02/01	230.00	Call	jGovi	253,163.0000	254,963.0000	0.711	0	0	0
06/02/2006	J152 2006/02/28			jSwap	(9,499.4162)	(9,499.4162)	-	0.0000	0.0000	0
06/02/2006	J153 2010/08/31			jSwap	7.2700	7.2560	(0.193)	0.0000	0.0000	0
06/02/2006	J157 2015/09/15			jSwap	7.3900	7.3760	(0.189)	0.0000	0.0000	0
06/02/2006	J186 2026/12/21			jSwap	7.0080	6.9930	(0.214)	0.0000	0.0000	0
06/02/2006	J194 2008/02/28			jSwap	7.1810	7.1690	(0.167)	0.0000	0.0000	0

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06/02/2006	J201	2014/12/22			jSwap	7.3660	7.3520	(0.190)	0.0000	0.0000	0
06/02/2006	J203	2017/09/15			jSwap	7.3570	7.3420	(0.204)	0.0000	0.0000	0
06/02/2006	J204	2018/12/21			jSwap	7.3540	7.3390	(0.204)	0.0000	0.0000	0
06/02/2006	J207	2020/01/15			jSwap	7.3280	7.3130	(0.205)	0.0000	0.0000	0
06/02/2006	JBAR	2005/03/16			jBar	7.0500	7.0500	-	0.0000	0.0000	0
06/02/2006	JFRA	2006/05/04			jFra	7.0180	7.0330	0.214	0.0000	0.0000	0
06/02/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	642.0000	651.0000	1.402	0	0	0
06/02/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	598.0000	570.0000	(4.682)	0	0	0
06/02/2006	JFRA	2006/08/03			jFra	7.0340	7.0250	(0.128)	0.0000	0.0000	0
06/02/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,011.0000	992.0000	(1.879)	0	0	0
06/02/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	928.0000	931.0000	0.323	0	0	0
06/02/2006	JFRA	2006/11/02			jFra	7.1330	7.1300	(0.042)	0.0000	0.0000	0
06/02/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,094.0000	1,090.0000	(0.366)	0	0	0
06/02/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,420.0000	1,409.0000	(0.775)	0	0	0
06/02/2006	JFRA	2007/02/01			jFra	7.2450	7.2400	(0.069)	0.0000	0.0000	500
06/02/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,782.0000	1,783.0000	0.056	0	0	0
06/02/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,158.0000	1,147.0000	(0.950)	0	0	0
06/02/2006	JFRA	2007/05/03			jFra	7.3440	7.3410	(0.041)	0.0000	0.0000	0
06/02/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,463.0000	1,454.0000	(0.615)	0	0	0
06/02/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,845.0000	1,843.0000	(0.108)	0	0	0
06/02/2006	JFRA	2007/08/02			jFra	7.4270	7.4220	(0.067)	0.0000	0.0000	0
06/02/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,895.0000	1,896.0000	0.053	0	0	0
06/02/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,716.0000	1,705.0000	(0.641)	0	0	0

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06/02/2006	JFRA	2007/11/01			jFra	7.5050	7.4700	(0.466)	0.0000	0.0000	0
06/02/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,037.0000	2,078.0000	2.013	0	0	0
06/02/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,050.0000	1,999.0000	(2.488)	0	0	0
06/02/2006	JN02	2006/05/04			jNote	7.2770	7.2670	(0.137)	0.0000	0.0000	0
06/02/2006	JN02	2006/05/04	7.25	Call	Option on jNote	10,189.0000	9,926.0000	(2.581)	0	0	0
06/02/2006	JN02	2006/05/04	7.25	Put	Option on jNote	9,620.0000	9,549.0000	(0.738)	0	0	0
06/02/2006	JN02	2006/08/03			jNote	7.3560	7.3390	(0.231)	0.0000	0.0000	0
06/02/2006	JN02	2006/08/03	7.25	Put	Option on jNote	13,070.0000	13,107.0000	0.283	0	0	0
06/02/2006	JN02	2006/08/03	7.25	Call	Option on jNote	15,038.0000	14,759.0000	(1.855)	0	0	0
06/02/2006	JN02	2006/11/02			jNote	7.4310	7.4130	(0.242)	0.0000	0.0000	0
06/02/2006	JN02	2006/11/02	7.25	Put	Option on jNote	15,563.0000	15,628.0000	0.418	0	0	0
06/02/2006	JN02	2006/11/02	7.25	Call	Option on jNote	18,920.0000	18,651.0000	(1.422)	0	0	0
06/02/2006	JN05	2006/05/04			jNote	7.4770	7.4670	(0.134)	0.0000	0.0000	0
06/02/2006	JN05	2006/05/04	7.25	Put	Option on jNote	5,854.0000	5,847.0000	(0.120)	0	0	0
06/02/2006	JN05	2006/05/04	7.25	Call	Option on jNote	15,279.0000	14,860.0000	(2.742)	0	0	0
06/02/2006	JN05	2006/08/03			jNote	7.5150	7.5030	(0.160)	0.0000	0.0000	0
06/02/2006	JN05	2006/08/03	7.25	Call	Option on jNote	20,146.0000	19,731.0000	(2.060)	0	0	0
06/02/2006	JN05	2006/08/03	7.25	Put	Option on jNote	9,156.0000	9,236.0000	0.874	0	0	0
06/02/2006	JN05	2006/11/02			jNote	7.5510	7.5400	(0.146)	0.0000	0.0000	0
06/02/2006	JN05	2006/11/02	7.25	Put	Option on jNote	11,595.0000	11,683.0000	0.759	0	0	0
06/02/2006	JN05	2006/11/02	7.25	Call	Option on jNote	24,062.0000	23,698.0000	(1.513)	0	0	0
06/02/2006	JN10	2006/05/04			jNote	7.5050	7.4910	(0.187)	0.0000	0.0000	0
06/02/2006	JN10	2006/05/04	7.25	Put	Option on jNote	3,365.0000	3,472.0000	3.180	0	0	0
06/02/2006	JN10	2006/05/04	7.25	Call	Option on jNote	21,220.0000	20,357.0000	(4.067)	0	0	0
06/02/2006	JN10	2006/08/03			jNote	7.5230	7.5090	(0.186)	0.0000	0.0000	0
06/02/2006	JN10	2006/08/03	7.25	Call	Option on jNote	25,492.0000	24,717.0000	(3.040)	0	0	0
06/02/2006	JN10	2006/08/03	7.25	Put	Option on jNote	6,400.0000	6,592.0000	3.000	0	0	0

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06/02/2006	JN10	2006/11/02			jNote	7.5400	7.5270	(0.172)	0.0000	0.0000	0
06/02/2006	JN10	2006/11/02	7.25	Put	Option on jNote	8,796.0000	9,006.0000	2.387	0	0	0
06/02/2006	JN10	2006/11/02	7.25	Call	Option on jNote	29,052.0000	28,366.0000	(2.361)	0	0	0
06/02/2006	JROD	2006/02/28			jRod	6.5560	6.7020	2.227	0.0000	0.0000	0
06/02/2006	JROD	2006/03/31			jRod	6.6720	6.8080	2.038	0.0000	0.0000	0
06/02/2006	JROD	2006/04/28			jRod	6.7960	6.9360	2.060	0.0000	0.0000	0
06/02/2006	JROD	2006/05/31			jRod	6.8410	6.9100	1.009	0.0000	0.0000	0
06/02/2006	JROD	2006/06/30			jRod	6.8980	6.9680	1.015	0.0000	0.0000	0
06/02/2006	JROD	2006/07/31			jRod	6.9480	7.0190	1.022	0.0000	0.0000	0
06/02/2006	JROD	2006/08/31			jRod	6.9140	6.9620	0.694	0.0000	0.0000	0
06/02/2006	R153	2006/05/04			Bond Future	7.2930	7.2780	(0.206)	0.0000	0.0000	13
06/02/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	9,463.0000	8,997.0000	(4.924)	0	0	0
06/02/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	7,696.0000	7,846.0000	1.949	0	0	0
06/02/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	3,105.0000	2,853.0000	(8.116)	0	0	0
06/02/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	21,686.0000	22,051.0000	1.683	0	0	0
06/02/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	15.0000	11.0000	(26.667)	0	0	0
06/02/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	950.0000	841.0000	(11.474)	0	0	20
06/02/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	13,971.0000	14,232.0000	1.868	0	0	0
06/02/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	5,510.0000	5,154.0000	(6.461)	0	0	0
06/02/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	39,448.0000	39,955.0000	1.285	0	0	0
06/02/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	50.0000	40.0000	(20.000)	0	0	0
06/02/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	1,122.0000	1,133.0000	0.980	0	0	0
06/02/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	15,548.0000	14,991.0000	(3.582)	0	0	0
06/02/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	48,694.0000	49,254.0000	1.150	0	0	0
06/02/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	396.0000	340.0000	(14.141)	0	0	0
06/02/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	58,142.0000	58,733.0000	1.016	0	0	0
06/02/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	77,093.0000	77,705.0000	0.794	0	0	0
06/02/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	67,636.0000	68,242.0000	0.896	0	0	0

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06/02/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	148.0000	123.0000	(16.892)	0	0	0
06/02/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	23,681.0000	23,076.0000	(2.555)	0	0	0
06/02/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	3,441.0000	3,500.0000	1.715	0	0	0
06/02/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	30,314.0000	30,762.0000	1.478	0	0	0
06/02/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	1,721.0000	1,552.0000	(9.820)	0	0	0
06/02/2006	R153	2006/08/03			Bond Future	7.2850	7.2690	(0.220)	0.0000	0.0000	1
06/02/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	24,869.0000	25,202.0000	1.339	0	0	0
06/02/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	6,991.0000	6,702.0000	(4.134)	0	0	0
06/02/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	9,604.0000	9,253.0000	(3.655)	0	0	100
06/02/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	13,211.0000	12,791.0000	(3.179)	0	0	0
06/02/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	17,913.0000	18,182.0000	1.502	0	0	0
06/02/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	11,851.0000	12,052.0000	1.696	0	0	0
06/02/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	7,117.0000	7,250.0000	1.869	0	0	0
06/02/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	18,244.0000	17,756.0000	(2.675)	0	0	0
06/02/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	48,379.0000	48,862.0000	0.998	0	0	0
06/02/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	2,372.0000	2,235.0000	(5.776)	0	0	0
06/02/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	56,621.0000	57,147.0000	0.929	0	0	0
06/02/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	3,783.0000	3,593.0000	(5.022)	0	0	0
06/02/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	65,111.0000	65,670.0000	0.859	0	0	0
06/02/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	1,428.0000	1,333.0000	(6.653)	0	0	0
06/02/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	824.0000	762.0000	(7.524)	0	0	0
06/02/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	40,509.0000	40,940.0000	1.064	0	0	0
06/02/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	5,119.0000	4,885.0000	(4.571)	0	0	0
06/02/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	32,469.0000	32,856.0000	1.192	0	0	0
06/02/2006	R153	2006/11/02			Bond Future	7.2840	7.2670	(0.233)	0.0000	0.0000	0
06/02/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	15,164.0000	15,386.0000	1.464	0	0	0
06/02/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	41,814.0000	42,204.0000	0.933	0	0	0
06/02/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	16,408.0000	16,008.0000	(2.438)	0	0	0
06/02/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	7,160.0000	6,929.0000	(3.226)	0	0	100
06/02/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	5,211.0000	5,023.0000	(3.608)	0	0	0
06/02/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	48,624.0000	49,058.0000	0.893	0	0	0
06/02/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	34,367.0000	34,726.0000	1.045	0	0	0
06/02/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	6,478.0000	6,595.0000	1.806	0	0	0
06/02/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	10,355.0000	10,524.0000	1.632	0	0	0

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06/02/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	3,710.0000	3,562.0000	(3.989)	0	0	0
06/02/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	63,262.0000	63,770.0000	0.803	0	0	0
06/02/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,583.0000	2,469.0000	(4.413)	0	0	0
06/02/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	70,946.0000	71,482.0000	0.756	0	0	0
06/02/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,757.0000	1,672.0000	(4.838)	0	0	0
06/02/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	55,798.0000	56,271.0000	0.848	0	0	0
06/02/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	26,201.0000	25,697.0000	(1.924)	0	0	0
06/02/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	32,703.0000	32,154.0000	(1.679)	0	0	0
06/02/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	8,557.0000	8,294.0000	(3.074)	0	0	0
06/02/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	20,793.0000	20,340.0000	(2.179)	0	0	0
06/02/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	20,982.0000	21,254.0000	1.296	0	0	0
06/02/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	13,120.0000	12,770.0000	(2.668)	0	0	0
06/02/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	27,435.0000	27,752.0000	1.155	0	0	0
06/02/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	10,555.0000	10,251.0000	(2.880)	0	0	0
06/02/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	3,604.0000	3,677.0000	2.026	0	0	0
06/02/2006	R153	2007/02/01			Bond Future	7.2940	7.2760	(0.247)	0.0000	0.0000	0
06/02/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	17,811.0000	18,041.0000	1.291	0	0	0
06/02/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	19,318.0000	18,931.0000	(2.003)	0	0	0
06/02/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	55,614.0000	56,036.0000	0.759	0	0	0
06/02/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	7,113.0000	6,918.0000	(2.741)	0	0	0
06/02/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	62,092.0000	62,545.0000	0.730	0	0	0
06/02/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	5,521.0000	5,357.0000	(2.970)	0	0	0
06/02/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	68,799.0000	69,279.0000	0.698	0	0	0
06/02/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	9,050.0000	8,822.0000	(2.519)	0	0	0
06/02/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	4,230.0000	4,094.0000	(3.215)	0	0	0
06/02/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	49,406.0000	49,794.0000	0.785	0	0	0
06/02/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	12,775.0000	12,488.0000	(2.247)	0	0	0
06/02/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	23,664.0000	23,931.0000	1.128	0	0	0
06/02/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	16,644.0000	16,295.0000	(2.097)	0	0	0
06/02/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	29,972.0000	30,272.0000	1.001	0	0	0
06/02/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	14,502.0000	14,186.0000	(2.179)	0	0	0
06/02/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	36,617.0000	36,945.0000	0.896	0	0	0
06/02/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	43,508.0000	43,861.0000	0.811	0	0	0
06/02/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	23,150.0000	22,721.0000	(1.853)	0	0	0
06/02/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	13,037.0000	13,224.0000	1.434	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
06/02/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	11,372.0000	11,109.0000	(2.313)	0	0	0
06/02/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	8,963.0000	9,107.0000	1.607	0	0	0
06/02/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	5,677.0000	5,779.0000	1.797	0	0	0
06/02/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	27,762.0000	27,290.0000	(1.700)	0	0	0
06/02/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	33,242.0000	32,728.0000	(1.546)	0	0	0
06/02/2006	R157	2006/05/04			Bond Future	7.4050	7.3900	(0.203)	0.0000	0.0000	7
06/02/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	35,379.0000	36,092.0000	2.015	0	0	0
06/02/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	13,394.0000	12,591.0000	(5.995)	0	0	0
06/02/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	21,333.0000	21,789.0000	2.138	0	0	50
06/02/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	809.0000	694.0000	(14.215)	0	0	0
06/02/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	23,633.0000	22,597.0000	(4.384)	0	0	0
06/02/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	10,549.0000	10,772.0000	2.114	0	0	0
06/02/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	38,475.0000	37,282.0000	(3.101)	0	0	0
06/02/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	6,834.0000	6,288.0000	(7.989)	0	0	0
06/02/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	125,774.0000	127,006.0000	0.980	0	0	0
06/02/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	3,213.0000	2,883.0000	(10.271)	0	0	0
06/02/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	143.0000	115.0000	(19.580)	0	0	0
06/02/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	143,965.0000	145,215.0000	0.868	0	0	0
06/02/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	44.0000	34.0000	(22.727)	0	0	0
06/02/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	51,955.0000	52,884.0000	1.788	0	0	0
06/02/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	3,941.0000	4,007.0000	1.675	0	0	0
06/02/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	88,758.0000	89,903.0000	1.290	0	0	0
06/02/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	107,390.0000	108,583.0000	1.111	0	0	0
06/02/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	70,148.0000	71,210.0000	1.514	0	0	0
06/02/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	1,608.0000	1,411.0000	(12.251)	0	0	0
06/02/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	414.0000	348.0000	(15.942)	0	0	115
06/02/2006	R157	2006/08/03			Bond Future	7.4050	7.3900	(0.203)	0.0000	0.0000	0
06/02/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	3,268.0000	3,061.0000	(6.334)	0	0	0
06/02/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	18,234.0000	18,564.0000	1.810	0	0	0
06/02/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	124,758.0000	125,852.0000	0.877	0	0	0
06/02/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	31,014.0000	30,114.0000	(2.902)	0	0	0
06/02/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	43,079.0000	43,702.0000	1.446	0	0	0
06/02/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	1,873.0000	1,737.0000	(7.261)	0	0	0
06/02/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	107,886.0000	108,909.0000	0.948	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/02/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	1,028.0000	943.0000	(8.268)	0	0	0
06/02/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	141,830.0000	142,976.0000	0.808	0	0	0
06/02/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	5,466.0000	5,166.0000	(5.488)	0	0	0
06/02/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	15,186.0000	14,580.0000	(3.991)	0	0	100
06/02/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	43,602.0000	42,565.0000	(2.378)	0	0	0
06/02/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	29,367.0000	29,848.0000	1.638	0	0	0
06/02/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	58,349.0000	59,096.0000	1.280	0	0	0
06/02/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	9,878.0000	10,071.0000	1.954	0	0	0
06/02/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	10,711.0000	10,228.0000	(4.509)	0	0	0
06/02/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	91,458.0000	92,388.0000	1.017	0	0	0
06/02/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	21,611.0000	20,862.0000	(3.466)	0	0	0
06/02/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	74,623.0000	75,471.0000	1.136	0	0	0
06/02/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	7,621.0000	7,239.0000	(5.012)	0	0	0
06/02/2006	R157	2006/11/02			Bond Future	7.4090	7.3930	(0.216)	0.0000	0.0000	0
06/02/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	49,060.0000	48,066.0000	(2.026)	0	0	0
06/02/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	24,992.0000	25,397.0000	1.621	0	0	0
06/02/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	37,784.0000	36,909.0000	(2.316)	0	0	0
06/02/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	62,984.0000	61,883.0000	(1.748)	0	0	0
06/02/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	49,407.0000	50,043.0000	1.287	0	0	0
06/02/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	94,843.0000	95,729.0000	0.934	0	0	0
06/02/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	8,928.0000	9,107.0000	2.005	0	0	0
06/02/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	11,152.0000	10,758.0000	(3.533)	0	0	117
06/02/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	15,835.0000	16,121.0000	1.806	0	0	0
06/02/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	22,494.0000	21,850.0000	(2.863)	0	0	0
06/02/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	17,602.0000	17,056.0000	(3.102)	0	0	0
06/02/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	172,873.0000	174,067.0000	0.691	0	0	0
06/02/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	5,303.0000	5,070.0000	(4.394)	0	0	0
06/02/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	140,849.0000	141,956.0000	0.786	0	0	0
06/02/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	3,526.0000	3,354.0000	(4.878)	0	0	0
06/02/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	28,899.0000	28,145.0000	(2.609)	0	0	0
06/02/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	63,804.0000	64,537.0000	1.149	0	0	0
06/02/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	125,086.0000	126,132.0000	0.836	0	0	0
06/02/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	109,692.0000	110,664.0000	0.886	0	0	0
06/02/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	36,150.0000	36,676.0000	1.455	0	0	0
06/02/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	7,784.0000	7,476.0000	(3.957)	0	0	0

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06/02/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	79,061.0000	79,877.0000	1.032	0	0	0
06/02/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	13,936.0000	13,472.0000	(3.330)	0	0	0
06/02/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	156,822.0000	157,978.0000	0.737	0	0	0
06/02/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,447.0000	1,361.0000	(5.943)	0	0	0
06/02/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	2,287.0000	2,163.0000	(5.422)	0	0	0
06/02/2006	R157	2007/02/01			Bond Future	7.4200	7.4030	(0.229)	0.0000	0.0000	0
06/02/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	41,293.0000	41,854.0000	1.359	0	0	0
06/02/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	35,080.0000	34,316.0000	(2.178)	0	0	0
06/02/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	171,431.0000	172,573.0000	0.666	0	0	0
06/02/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	4,836.0000	4,653.0000	(3.784)	0	0	0
06/02/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	156,659.0000	157,754.0000	0.699	0	0	0
06/02/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	69,853.0000	70,574.0000	1.032	0	0	0
06/02/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	29,731.0000	29,054.0000	(2.277)	0	0	0
06/02/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	25,644.0000	25,040.0000	(2.355)	0	0	0
06/02/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	22,403.0000	21,860.0000	(2.424)	0	0	0
06/02/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	85,083.0000	85,866.0000	0.920	0	0	0
06/02/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	100,694.0000	101,526.0000	0.826	0	0	0
06/02/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	43,127.0000	42,259.0000	(2.013)	0	0	0
06/02/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	55,120.0000	55,768.0000	1.176	0	0	0
06/02/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	19,999.0000	20,347.0000	1.740	0	0	0
06/02/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	29,800.0000	30,257.0000	1.534	0	0	0
06/02/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	53,236.0000	52,260.0000	(1.833)	0	0	0
06/02/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	6,593.0000	6,364.0000	(3.473)	0	0	0
06/02/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	19,882.0000	19,390.0000	(2.475)	0	0	0
06/02/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	15,396.0000	14,979.0000	(2.708)	0	0	0
06/02/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	8,867.0000	8,582.0000	(3.214)	0	0	0
06/02/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	142,096.0000	143,136.0000	0.732	0	0	0
06/02/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	114,004.0000	114,912.0000	0.796	0	0	0
06/02/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	127,842.0000	128,819.0000	0.764	0	0	0
06/02/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	11,763.0000	11,416.0000	(2.950)	0	0	0
06/02/2006	R186	2006/05/04			Bond Future	7.0530	7.0380	(0.213)	0.0000	0.0000	0
06/02/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	1,406.0000	1,212.0000	(13.798)	0	0	0
06/02/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	179,254.0000	181,223.0000	1.098	0	0	0
06/02/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	151,879.0000	153,747.0000	1.230	0	0	0

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06/02/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	52,370.0000	50,506.0000	(3.559)	0	0	0
06/02/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	2,807.0000	2,839.0000	1.140	0	0	0
06/02/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	81,955.0000	79,927.0000	(2.475)	0	0	0
06/02/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	9,825.0000	10,021.0000	1.995	0	0	0
06/02/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	556.0000	464.0000	(16.547)	0	0	0
06/02/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	206,123.0000	208,145.0000	0.981	0	0	0
06/02/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	44,217.0000	45,123.0000	2.049	0	0	0
06/02/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	96,462.0000	97,973.0000	1.566	0	0	0
06/02/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	232,253.0000	234,299.0000	0.881	0	0	0
06/02/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	67.0000	52.0000	(22.388)	0	0	0
06/02/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	201.0000	162.0000	(19.403)	0	0	0
06/02/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	5,623.0000	5,074.0000	(9.763)	0	0	0
06/02/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	124,462.0000	126,155.0000	1.360	0	0	0
06/02/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	3,260.0000	2,892.0000	(11.288)	0	0	0
06/02/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	17,578.0000	16,423.0000	(6.571)	0	0	0
06/02/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	69,256.0000	70,504.0000	1.802	0	0	0
06/02/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	9,921.0000	9,109.0000	(8.185)	0	0	0
06/02/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	23,446.0000	23,968.0000	2.226	0	0	0
06/02/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	30,749.0000	29,210.0000	(5.005)	0	0	0
06/02/2006	R186	2006/08/03			Bond Future	7.0460	7.0310	(0.213)	0.0000	0.0000	0
06/02/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	1,292.0000	1,180.0000	(8.669)	0	0	0
06/02/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	257,609.0000	259,591.0000	0.769	0	0	0
06/02/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	2,353.0000	2,173.0000	(7.650)	0	0	0
06/02/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	232,997.0000	234,933.0000	0.831	0	0	0
06/02/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	6,996.0000	6,586.0000	(5.860)	0	0	0
06/02/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	182,634.0000	184,404.0000	0.969	0	0	0
06/02/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	4,133.0000	3,855.0000	(6.726)	0	0	0
06/02/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	157,434.0000	159,071.0000	1.040	0	0	0
06/02/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	60,893.0000	59,268.0000	(2.669)	0	0	0
06/02/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	19,620.0000	20,043.0000	2.156	0	0	0
06/02/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	35,511.0000	36,198.0000	1.935	0	0	0
06/02/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	56,775.0000	57,715.0000	1.656	0	0	0
06/02/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	41,806.0000	40,445.0000	(3.256)	0	0	0
06/02/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	207,930.0000	209,797.0000	0.898	0	0	0
06/02/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	29,372.0000	28,265.0000	(3.769)	0	0	0

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06/02/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	15,281.0000	14,566.0000	(4.679)	0	0	0
06/02/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	106,451.0000	107,783.0000	1.251	0	0	0
06/02/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	684.0000	618.0000	(9.649)	0	0	0
06/02/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	11,413.0000	10,834.0000	(5.073)	0	0	0
06/02/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	80,856.0000	82,013.0000	1.431	0	0	0
06/02/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	132,755.0000	134,224.0000	1.107	0	0	0
06/02/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	20,983.0000	20,092.0000	(4.246)	0	0	0
06/02/2006	R186	2006/11/02			Bond Future	7.0390	7.0230	(0.227)	0.0000	0.0000	0
06/02/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	21,137.0000	20,423.0000	(3.378)	0	0	0
06/02/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	92,432.0000	93,630.0000	1.296	0	0	0
06/02/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	32,039.0000	31,066.0000	(3.037)	0	0	0
06/02/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	117,252.0000	118,593.0000	1.144	0	0	0
06/02/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	165,252.0000	166,859.0000	0.972	0	0	0
06/02/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	142,594.0000	144,050.0000	1.021	0	0	0
06/02/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	14,878.0000	14,314.0000	(3.791)	0	0	0
06/02/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	25,774.0000	24,943.0000	(3.224)	0	0	0
06/02/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	10,261.0000	9,827.0000	(4.230)	0	0	0
06/02/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	188,534.0000	190,271.0000	0.921	0	0	0
06/02/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	52,370.0000	51,019.0000	(2.580)	0	0	0
06/02/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	40,599.0000	39,453.0000	(2.823)	0	0	0
06/02/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	47,070.0000	47,890.0000	1.742	0	0	0
06/02/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	68,749.0000	69,774.0000	1.491	0	0	0
06/02/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	212,132.0000	213,977.0000	0.870	0	0	0
06/02/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	235,780.0000	237,713.0000	0.820	0	0	0
06/02/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	6,934.0000	6,609.0000	(4.687)	0	0	0
06/02/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	16,663.0000	17,039.0000	2.256	0	0	0
06/02/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	92,701.0000	90,906.0000	(1.936)	0	0	0
06/02/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	4,593.0000	4,355.0000	(5.182)	0	0	0
06/02/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	69,957.0000	68,378.0000	(2.257)	0	0	0
06/02/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	29,946.0000	30,538.0000	1.977	0	0	0
06/02/2006	R186	2007/02/01			Bond Future	7.0340	7.0180	(0.227)	0.0000	0.0000	0
06/02/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	47,802.0000	46,690.0000	(2.326)	0	0	0
06/02/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	76,415.0000	77,458.0000	1.365	0	0	0
06/02/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	58,559.0000	57,271.0000	(2.199)	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
06/02/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	53,973.0000	54,840.0000	1.606	0	0	0
06/02/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	29,212.0000	28,458.0000	(2.581)	0	0	0
06/02/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	150,489.0000	151,890.0000	0.931	0	0	0
06/02/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	33,800.0000	32,950.0000	(2.515)	0	0	0
06/02/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	171,873.0000	173,406.0000	0.892	0	0	0
06/02/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	125,296.0000	126,602.0000	1.042	0	0	0
06/02/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	21,861.0000	21,238.0000	(2.850)	0	0	0
06/02/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	16,125.0000	15,621.0000	(3.126)	0	0	0
06/02/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	8,407.0000	8,093.0000	(3.735)	0	0	0
06/02/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	238,771.0000	240,612.0000	0.771	0	0	0
06/02/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	11,726.0000	11,324.0000	(3.428)	0	0	0
06/02/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	193,870.0000	195,521.0000	0.852	0	0	0
06/02/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	39,778.0000	38,810.0000	(2.434)	0	0	0
06/02/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	216,241.0000	217,995.0000	0.811	0	0	0
06/02/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	74,978.0000	73,486.0000	(1.990)	0	0	0
06/02/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	100,402.0000	101,590.0000	1.183	0	0	0
06/02/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	96,101.0000	94,403.0000	(1.767)	0	0	0
06/02/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	35,952.0000	36,616.0000	1.847	0	0	0
06/02/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	21,340.0000	21,798.0000	2.146	0	0	0
06/02/2006	R194	2006/05/04			Bond Future	7.1810	7.1670	(0.195)	0.0000	0.0000	50
06/02/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	18,429.0000	18,642.0000	1.156	0	0	0
06/02/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	8,079.0000	7,846.0000	(2.884)	0	0	0
06/02/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	3,983.0000	4,063.0000	2.009	0	0	0
06/02/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	11,950.0000	11,708.0000	(2.025)	0	0	0
06/02/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	215.0000	187.0000	(13.023)	0	0	0
06/02/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	2,795.0000	2,634.0000	(5.760)	0	0	0
06/02/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	615.0000	623.0000	1.301	0	0	0
06/02/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	22,492.0000	22,720.0000	1.014	0	0	0
06/02/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	26,615.0000	26,851.0000	0.887	0	0	0
06/02/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	1,831.0000	1,867.0000	1.966	0	0	0
06/02/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	6,985.0000	7,113.0000	1.832	0	0	0
06/02/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1,505.0000	1,392.0000	(7.508)	0	0	0
06/02/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	79.0000	66.0000	(16.456)	0	0	0
06/02/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	4,957.0000	4,752.0000	(4.136)	0	0	0
06/02/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0

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06/02/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	26.0000	21.0000	(19.231)	0	0	0
06/02/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	30,750.0000	30,989.0000	0.777	0	0	0
06/02/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	124.0000	124.0000	-	0	0	0
06/02/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	16,223.0000	15,982.0000	(1.486)	0	0	0
06/02/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	787.0000	712.0000	(9.530)	0	0	0
06/02/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	10,534.0000	10,701.0000	1.585	0	0	0
06/02/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	12.0000	11.0000	(8.333)	0	0	0
06/02/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	14,398.0000	14,594.0000	1.361	0	0	0
06/02/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	406.0000	360.0000	(11.330)	0	0	0
06/02/2006	R194	2006/08/03			Bond Future	7.1440	7.1270	(0.238)	0.0000	0.0000	0
06/02/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	8,336.0000	8,464.0000	1.536	0	0	0
06/02/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	748.0000	701.0000	(6.283)	0	0	0
06/02/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	5,738.0000	5,839.0000	1.760	0	0	0
06/02/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	4,153.0000	4,000.0000	(3.684)	0	0	0
06/02/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	3,028.0000	2,902.0000	(4.161)	0	0	0
06/02/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	5,797.0000	5,614.0000	(3.157)	0	0	0
06/02/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	20,771.0000	20,978.0000	0.997	0	0	0
06/02/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,205.0000	1,138.0000	(5.560)	0	0	0
06/02/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,639.0000	3,711.0000	1.979	0	0	0
06/02/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	446.0000	414.0000	(7.175)	0	0	0
06/02/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	24,103.0000	24,325.0000	0.921	0	0	0
06/02/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,575.0000	17,763.0000	1.070	0	0	0
06/02/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	7,926.0000	7,717.0000	(2.637)	0	0	0
06/02/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	2,009.0000	2,053.0000	2.190	0	0	0
06/02/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	255.0000	234.0000	(8.235)	0	0	0
06/02/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	27,528.0000	27,762.0000	0.850	0	0	0
06/02/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	11,212.0000	11,364.0000	1.356	0	0	0
06/02/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,629.0000	1,546.0000	(5.095)	0	0	0
06/02/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	14,330.0000	14,501.0000	1.193	0	0	0
06/02/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	2,198.0000	2,096.0000	(4.641)	0	0	0
06/02/2006	R194	2006/11/02			Bond Future	7.1120	7.0920	(0.281)	0.0000	0.0000	0
06/02/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	6,405.0000	6,239.0000	(2.592)	0	0	0
06/02/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	6,970.0000	7,076.0000	1.521	0	0	0
06/02/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	5,225.0000	5,079.0000	(2.794)	0	0	0

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06/02/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	4,986.0000	5,073.0000	1.745	0	0	0
06/02/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	3,361.0000	3,428.0000	1.993	0	0	0
06/02/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	9,852.0000	9,645.0000	(2.101)	0	0	0
06/02/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	2,065.0000	2,111.0000	2.228	0	0	0
06/02/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	12,110.0000	11,885.0000	(1.858)	0	0	0
06/02/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	14,719.0000	14,480.0000	(1.624)	0	0	0
06/02/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	7,958.0000	7,770.0000	(2.362)	0	0	0
06/02/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	508.0000	523.0000	2.953	0	0	0
06/02/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	9,188.0000	9,312.0000	1.350	0	0	0
06/02/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1,118.0000	1,147.0000	2.594	0	0	0
06/02/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	11,588.0000	11,728.0000	1.208	0	0	0
06/02/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	4,293.0000	4,164.0000	(3.005)	0	0	0
06/02/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	18,953.0000	19,141.0000	0.992	0	0	0
06/02/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	1,594.0000	1,528.0000	(4.141)	0	0	0
06/02/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	2,189.0000	2,107.0000	(3.746)	0	0	0
06/02/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,945.0000	2,846.0000	(3.362)	0	0	0
06/02/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	14,098.0000	14,252.0000	1.092	0	0	0
06/02/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	16,452.0000	16,624.0000	1.045	0	0	0
06/02/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	3,557.0000	3,444.0000	(3.177)	0	0	0
06/02/2006	R194	2007/02/01			Bond Future	7.0960	7.0730	(0.324)	0.0000	0.0000	0
06/02/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	5,851.0000	5,716.0000	(2.307)	0	0	0
06/02/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	7,433.0000	7,534.0000	1.359	0	0	0
06/02/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	4,247.0000	4,320.0000	1.719	0	0	0
06/02/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	5,712.0000	5,800.0000	1.541	0	0	0
06/02/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	9,098.0000	8,919.0000	(1.967)	0	0	0
06/02/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	7,813.0000	7,650.0000	(2.086)	0	0	0
06/02/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	6,699.0000	6,551.0000	(2.209)	0	0	0
06/02/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	2,944.0000	3,002.0000	1.970	0	0	0
06/02/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	9,293.0000	9,407.0000	1.227	0	0	0
06/02/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	5,153.0000	5,030.0000	(2.387)	0	0	0
06/02/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	3,370.0000	3,279.0000	(2.700)	0	0	0
06/02/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	4,575.0000	4,463.0000	(2.448)	0	0	0
06/02/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	10,661.0000	10,467.0000	(1.820)	0	0	0
06/02/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,170.0000	2,102.0000	(3.134)	0	0	0
06/02/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	18,964.0000	19,132.0000	0.886	0	0	0

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06/02/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	2,719.0000	2,640.0000	(2.905)	0	0	0
06/02/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	15,131.0000	15,276.0000	0.958	0	0	0
06/02/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	11,265.0000	11,389.0000	1.101	0	0	0
06/02/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	13,363.0000	13,496.0000	0.995	0	0	0
06/02/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	4,133.0000	4,030.0000	(2.492)	0	0	0
06/02/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1,909.0000	1,952.0000	2.252	0	0	0
06/02/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	17,001.0000	17,158.0000	0.923	0	0	0
06/02/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,091.0000	1,119.0000	2.566	0	0	0
06/02/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	12,449.0000	12,242.0000	(1.663)	0	0	0
06/02/2006	R201	2006/05/04			Bond Future	7.3800	7.3650	(0.203)	0.0000	0.0000	0
06/02/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	57,869.0000	58,650.0000	1.350	0	0	0
06/02/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	2,034.0000	1,819.0000	(10.570)	0	0	0
06/02/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	3,493.0000	3,176.0000	(9.075)	0	0	0
06/02/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	74.0000	59.0000	(20.270)	0	0	0
06/02/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	115,596.0000	116,578.0000	0.850	0	0	0
06/02/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	43,669.0000	44,348.0000	1.555	0	0	0
06/02/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	1,208.0000	1,063.0000	(12.003)	0	0	0
06/02/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	86,775.0000	87,696.0000	1.061	0	0	0
06/02/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	520.0000	445.0000	(14.423)	0	0	0
06/02/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	101,235.0000	102,196.0000	0.949	0	0	0
06/02/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	205.0000	170.0000	(17.073)	0	0	0
06/02/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	6,066.0000	5,609.0000	(7.534)	0	0	0
06/02/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	72,401.0000	73,252.0000	1.175	0	0	0
06/02/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	30,275.0000	30,815.0000	1.784	0	0	0
06/02/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	10,509.0000	9,881.0000	(5.976)	0	0	0
06/02/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	18,438.0000	18,806.0000	1.996	0	0	0
06/02/2006	R201	2006/08/03			Bond Future	7.3820	7.3660	(0.217)	0.0000	0.0000	0
06/02/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	8,622.0000	8,223.0000	(4.628)	0	0	0
06/02/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	47,798.0000	48,439.0000	1.341	0	0	0
06/02/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	6,440.0000	6,116.0000	(5.031)	0	0	0
06/02/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	60,948.0000	61,664.0000	1.175	0	0	0
06/02/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	87,346.0000	88,198.0000	0.975	0	0	0
06/02/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	4,907.0000	4,643.0000	(5.380)	0	0	0
06/02/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	16,325.0000	15,718.0000	(3.718)	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
06/02/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	3,031.0000	2,844.0000	(6.170)	0	0	0
06/02/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	23,948.0000	24,381.0000	1.808	0	0	0
06/02/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	1,801.0000	1,674.0000	(7.052)	0	0	0
06/02/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	11,768.0000	11,275.0000	(4.189)	0	0	0
06/02/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	100,602.0000	101,514.0000	0.907	0	0	0
06/02/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	74,460.0000	75,235.0000	1.041	0	0	0
06/02/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	35,318.0000	35,864.0000	1.546	0	0	0
06/02/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	114,046.0000	115,003.0000	0.839	0	0	0
06/02/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	1,028.0000	946.0000	(7.977)	0	0	0
06/02/2006	R201	2006/11/02			Bond Future	7.3830	7.3670	(0.217)	0.0000	0.0000	0
06/02/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	3,368.0000	3,213.0000	(4.602)	0	0	0
06/02/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	4,922.0000	4,718.0000	(4.145)	0	0	0
06/02/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	40,579.0000	41,089.0000	1.257	0	0	0
06/02/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	37,410.0000	36,630.0000	(2.085)	0	0	0
06/02/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	12,778.0000	13,013.0000	1.839	0	0	0
06/02/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	7,074.0000	7,221.0000	2.078	0	0	0
06/02/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	113,907.0000	114,767.0000	0.755	0	0	0
06/02/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	17,626.0000	17,122.0000	(2.859)	0	0	0
06/02/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	52,522.0000	53,102.0000	1.104	0	0	0
06/02/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	29,473.0000	29,901.0000	1.452	0	0	0
06/02/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	48,169.0000	47,301.0000	(1.802)	0	0	0
06/02/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	22,088.0000	21,501.0000	(2.658)	0	0	0
06/02/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	65,004.0000	65,642.0000	0.981	0	0	0
06/02/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	14,290.0000	13,854.0000	(3.051)	0	0	0
06/02/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	89,452.0000	90,204.0000	0.841	0	0	0
06/02/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	7,039.0000	6,776.0000	(3.736)	0	0	0
06/02/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	77,808.0000	78,493.0000	0.880	0	0	0
06/02/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	11,772.0000	11,394.0000	(3.211)	0	0	0
06/02/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	28,801.0000	28,118.0000	(2.371)	0	0	0
06/02/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	9,850.0000	9,520.0000	(3.350)	0	0	0
06/02/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	101,527.0000	102,338.0000	0.799	0	0	0
06/02/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	20,327.0000	20,659.0000	1.633	0	0	0
06/02/2006	R201	2007/02/01			Bond Future	7.3900	7.3730	(0.230)	0.0000	0.0000	0
06/02/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	19,117.0000	18,653.0000	(2.427)	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
06/02/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	22,256.0000	21,733.0000	(2.350)	0	0	0
06/02/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	68,202.0000	68,838.0000	0.933	0	0	0
06/02/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	44,232.0000	44,762.0000	1.198	0	0	0
06/02/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	56,022.0000	56,610.0000	1.050	0	0	0
06/02/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	16,636.0000	16,221.0000	(2.495)	0	0	0
06/02/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	11,255.0000	10,940.0000	(2.799)	0	0	0
06/02/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	14,676.0000	14,301.0000	(2.555)	0	0	0
06/02/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	6,335.0000	6,125.0000	(3.315)	0	0	0
06/02/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	9,667.0000	9,866.0000	2.059	0	0	0
06/02/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	80,641.0000	81,318.0000	0.840	0	0	0
06/02/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	113,976.0000	114,817.0000	0.738	0	0	0
06/02/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	102,503.0000	103,295.0000	0.773	0	0	0
06/02/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	91,361.0000	92,098.0000	0.807	0	0	0
06/02/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	8,506.0000	8,247.0000	(3.045)	0	0	0
06/02/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	50,185.0000	49,333.0000	(1.698)	0	0	0
06/02/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	32,631.0000	31,954.0000	(2.075)	0	0	0
06/02/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	40,480.0000	39,714.0000	(1.892)	0	0	0
06/02/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	16,014.0000	16,301.0000	1.792	0	0	0
06/02/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	23,928.0000	24,303.0000	1.567	0	0	0
06/02/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	33,152.0000	33,611.0000	1.385	0	0	0
06/02/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	26,376.0000	25,783.0000	(2.248)	0	0	0
06/02/2006	R203	2006/05/04			Bond Future	7.3820	7.3670	(0.203)	0.0000	0.0000	0
06/02/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	33,705.0000	34,446.0000	2.198	0	0	0
06/02/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	35,741.0000	34,623.0000	(3.128)	0	0	0
06/02/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	20,531.0000	21,004.0000	2.304	0	0	0
06/02/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	5,055.0000	4,606.0000	(8.882)	0	0	0
06/02/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	11,232.0000	10,515.0000	(6.384)	0	0	0
06/02/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	1,919.0000	1,690.0000	(11.933)	0	0	0
06/02/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	10,877.0000	11,107.0000	2.115	0	0	0
06/02/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	34.0000	26.0000	(23.529)	0	0	0
06/02/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	21,409.0000	20,449.0000	(4.484)	0	0	0
06/02/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	118,633.0000	119,822.0000	1.002	0	0	0
06/02/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
06/02/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	49,451.0000	50,412.0000	1.943	0	0	0
06/02/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	84,101.0000	85,260.0000	1.378	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
06/02/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	159.0000	127.0000	(20.126)	0	0	0
06/02/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	101,529.0000	102,710.0000	1.163	0	0	0
06/02/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	4,883.0000	4,955.0000	1.475	0	0	0
06/02/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	607.0000	513.0000	(15.486)	0	0	0
06/02/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	66,566.0000	67,662.0000	1.646	0	0	0
06/02/2006	R203	2006/08/03			Bond Future	7.3820	7.3660	(0.217)	0.0000	0.0000	0
06/02/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	1,356.0000	1,237.0000	(8.776)	0	0	0
06/02/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	38,701.0000	39,433.0000	1.891	0	0	0
06/02/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	84,122.0000	85,254.0000	1.346	0	0	0
06/02/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	10,470.0000	9,951.0000	(4.957)	0	0	0
06/02/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	100,671.0000	101,861.0000	1.182	0	0	0
06/02/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	117,237.0000	118,460.0000	1.043	0	0	0
06/02/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	17,645.0000	16,942.0000	(3.984)	0	0	0
06/02/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	579.0000	519.0000	(10.363)	0	0	0
06/02/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	40,725.0000	39,695.0000	(2.529)	0	0	0
06/02/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	10,338.0000	10,559.0000	2.138	0	0	0
06/02/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	17,318.0000	17,686.0000	2.125	0	0	0
06/02/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	27,691.0000	26,809.0000	(3.185)	0	0	0
06/02/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	26,807.0000	27,354.0000	2.041	0	0	0
06/02/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	226.0000	199.0000	(11.947)	0	0	0
06/02/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,914.0000	2,700.0000	(7.344)	0	0	0
06/02/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	5,752.0000	5,403.0000	(6.067)	0	0	0
06/02/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	67,935.0000	68,971.0000	1.525	0	0	0
06/02/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	52,599.0000	53,500.0000	1.713	0	0	0
06/02/2006	R203	2006/11/02			Bond Future	7.3840	7.3680	(0.217)	0.0000	0.0000	0
06/02/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,620.0000	1,512.0000	(6.667)	0	0	0
06/02/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	100,126.0000	101,250.0000	1.123	0	0	0
06/02/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	3,048.0000	2,872.0000	(5.774)	0	0	0
06/02/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	31,011.0000	31,568.0000	1.796	0	0	0
06/02/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	22,144.0000	21,469.0000	(3.048)	0	0	0
06/02/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	84,460.0000	85,514.0000	1.248	0	0	0
06/02/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	14,424.0000	14,710.0000	1.983	0	0	0
06/02/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	69,332.0000	70,293.0000	1.386	0	0	0
06/02/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	32,081.0000	31,263.0000	(2.550)	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
06/02/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	76,219.0000	75,095.0000	(1.475)	0	0	0
06/02/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	21,715.0000	22,128.0000	1.902	0	0	0
06/02/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	5,328.0000	5,435.0000	2.008	0	0	0
06/02/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	9,045.0000	9,227.0000	2.012	0	0	0
06/02/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	5,422.0000	5,151.0000	(4.998)	0	0	0
06/02/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	59,277.0000	58,228.0000	(1.770)	0	0	0
06/02/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	42,229.0000	42,933.0000	1.667	0	0	0
06/02/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	9,128.0000	8,739.0000	(4.262)	0	0	0
06/02/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	55,122.0000	55,964.0000	1.528	0	0	0
06/02/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	14,579.0000	14,052.0000	(3.615)	0	0	0
06/02/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	44,486.0000	43,541.0000	(2.124)	0	0	0
06/02/2006	R203	2007/02/01			Bond Future	7.3910	7.3750	(0.216)	0.0000	0.0000	0
06/02/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	12,569.0000	12,797.0000	1.814	0	0	0
06/02/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	78,441.0000	77,383.0000	(1.349)	0	0	0
06/02/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	34,883.0000	35,435.0000	1.582	0	0	0
06/02/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	8,222.0000	8,375.0000	1.861	0	0	0
06/02/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	26,687.0000	26,029.0000	(2.466)	0	0	0
06/02/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	48,479.0000	47,592.0000	(1.830)	0	0	0
06/02/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	18,385.0000	18,707.0000	1.751	0	0	0
06/02/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	36,535.0000	35,757.0000	(2.129)	0	0	0
06/02/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	25,809.0000	26,241.0000	1.674	0	0	0
06/02/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	62,490.0000	61,509.0000	(1.570)	0	0	0
06/02/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	45,539.0000	46,212.0000	1.478	0	0	0
06/02/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	18,857.0000	18,320.0000	(2.848)	0	0	0
06/02/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	57,611.0000	58,400.0000	1.370	0	0	0
06/02/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	99,767.0000	100,820.0000	1.055	0	0	0
06/02/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,268.0000	3,111.0000	(4.804)	0	0	0
06/02/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,915.0000	1,812.0000	(5.379)	0	0	0
06/02/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	5,362.0000	5,134.0000	(4.252)	0	0	0
06/02/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	114,887.0000	115,994.0000	0.964	0	0	0
06/02/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	8,463.0000	8,147.0000	(3.734)	0	0	0
06/02/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	12,866.0000	12,445.0000	(3.272)	0	0	0
06/02/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	85,005.0000	85,988.0000	1.156	0	0	0
06/02/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	70,859.0000	71,753.0000	1.262	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
06/02/2006	R204	2006/05/04			Bond Future	7.3670	7.3520	(0.204)	0.0000	0.0000	0
06/02/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	53,433.0000	54,457.0000	1.916	0	0	0
06/02/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	1,985.0000	1,747.0000	(11.990)	0	0	0
06/02/2006	R204	2006/08/03			Bond Future	7.3680	7.3530	(0.204)	0.0000	0.0000	0
06/02/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	6,079.0000	5,726.0000	(5.807)	0	0	0
06/02/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	56,817.0000	57,710.0000	1.572	0	0	0
06/02/2006	R204	2006/11/02			Bond Future	7.3690	7.3530	(0.217)	0.0000	0.0000	0
06/02/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	34,846.0000	33,981.0000	(2.482)	0	0	0
06/02/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	25,040.0000	25,486.0000	1.781	0	0	0
06/02/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	24,385.0000	23,666.0000	(2.949)	0	0	0
06/02/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	35,040.0000	35,633.0000	1.692	0	0	0
06/02/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	124,017.0000	125,250.0000	0.994	0	0	0
06/02/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	47,859.0000	46,863.0000	(2.081)	0	0	0
06/02/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	17,053.0000	17,368.0000	1.847	0	0	0
06/02/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	46,947.0000	47,689.0000	1.581	0	0	0
06/02/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	63,380.0000	62,275.0000	(1.743)	0	0	0
06/02/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	6,724.0000	6,848.0000	1.844	0	0	0
06/02/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	1,096.0000	1,018.0000	(7.117)	0	0	0
06/02/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	11,018.0000	11,224.0000	1.870	0	0	0
06/02/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	16,355.0000	15,787.0000	(3.473)	0	0	0
06/02/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	81,215.0000	80,028.0000	(1.462)	0	0	0
06/02/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	10,489.0000	10,061.0000	(4.080)	0	0	0
06/02/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	60,508.0000	61,392.0000	1.461	0	0	0
06/02/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	107,466.0000	108,648.0000	1.100	0	0	0
06/02/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,743.0000	3,538.0000	(5.477)	0	0	0
06/02/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	2,077.0000	1,947.0000	(6.259)	0	0	0
06/02/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	6,419.0000	6,115.0000	(4.736)	0	0	0
06/02/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	75,370.0000	76,378.0000	1.337	0	0	0
06/02/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	91,147.0000	92,253.0000	1.213	0	0	0
06/02/2006	R204	2007/02/01			Bond Future	7.3730	7.3570	(0.217)	0.0000	0.0000	0
06/02/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	51,165.0000	50,227.0000	(1.833)	0	0	0
06/02/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	49,740.0000	50,468.0000	1.464	0	0	0
06/02/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	66,049.0000	65,009.0000	(1.575)	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
06/02/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	14,097.0000	14,350.0000	1.795	0	0	0
06/02/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	19,875.0000	19,309.0000	(2.848)	0	0	0
06/02/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	20,461.0000	20,815.0000	1.730	0	0	0
06/02/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	62,621.0000	63,471.0000	1.357	0	0	0
06/02/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	107,241.0000	108,369.0000	1.052	0	0	0
06/02/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	76,695.0000	77,655.0000	1.252	0	0	0
06/02/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,049.0000	1,939.0000	(5.368)	0	0	0
06/02/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	123,150.0000	124,334.0000	0.961	0	0	0
06/02/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	13,573.0000	13,130.0000	(3.264)	0	0	0
06/02/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,478.0000	3,313.0000	(4.744)	0	0	0
06/02/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,684.0000	5,444.0000	(4.222)	0	0	0
06/02/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	91,667.0000	92,720.0000	1.149	0	0	0
06/02/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	38,313.0000	38,911.0000	1.561	0	0	0
06/02/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	83,054.0000	81,932.0000	(1.351)	0	0	0
06/02/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	9,300.0000	9,471.0000	1.839	0	0	0
06/02/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	8,946.0000	8,613.0000	(3.722)	0	0	0
06/02/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	28,123.0000	27,429.0000	(2.468)	0	0	0
06/02/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	28,524.0000	28,996.0000	1.655	0	0	0
06/02/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	38,519.0000	37,698.0000	(2.131)	0	0	0
06/02/2006	R207	2006/05/04			Bond Future	7.3420	7.3270	(0.204)	0.0000	0.0000	0
06/02/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	55,723.0000	56,772.0000	1.883	0	0	0
06/02/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	1,864.0000	1,637.0000	(12.178)	0	0	0
06/02/2006	R207	2006/08/03			Bond Future	7.3430	7.3280	(0.204)	0.0000	0.0000	0
06/02/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	5,845.0000	5,502.0000	(5.868)	0	0	0
06/02/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	59,063.0000	59,981.0000	1.554	0	0	0
06/02/2006	R207	2006/11/02			Bond Future	7.3420	7.3260	(0.218)	0.0000	0.0000	0
06/02/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	5,459.0000	5,110.0000	(6.393)	0	0	0
06/02/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	125,904.0000	127,234.0000	1.056	0	0	0
06/02/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	35,866.0000	34,812.0000	(2.939)	0	0	0
06/02/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	6,870.0000	7,148.0000	4.047	0	0	0
06/02/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	53,788.0000	52,584.0000	(2.238)	0	0	0
06/02/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	2,878.0000	3,006.0000	4.448	0	0	0
06/02/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	54,971.0000	56,126.0000	2.101	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
06/02/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	12.0000	10.0000	(16.667)	0	0	0
06/02/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,217.0000	2,040.0000	(7.984)	0	0	0
06/02/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	72,576.0000	73,832.0000	1.731	0	0	0
06/02/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	58.0000	50.0000	(13.793)	0	0	0
06/02/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	108,415.0000	109,738.0000	1.220	0	0	0
06/02/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	229.0000	202.0000	(11.790)	0	0	0
06/02/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	90,562.0000	91,867.0000	1.441	0	0	0
06/02/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	772.0000	696.0000	(9.845)	0	0	0
06/02/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	38,625.0000	39,608.0000	2.545	0	0	0
06/02/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	24,644.0000	25,395.0000	3.047	0	0	0
06/02/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	21,652.0000	20,817.0000	(3.856)	0	0	0
06/02/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	11,621.0000	11,039.0000	(5.008)	0	0	0
06/02/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	13,962.0000	14,458.0000	3.552	0	0	0
06/02/2006	R207	2007/02/01			Bond Future	7.3440	7.3280	(0.218)	0.0000	0.0000	0
06/02/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	65,328.0000	66,206.0000	1.344	0	0	0
06/02/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	21,879.0000	22,255.0000	1.719	0	0	0
06/02/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	30,287.0000	30,783.0000	1.638	0	0	0
06/02/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	19,532.0000	18,971.0000	(2.872)	0	0	0
06/02/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	13,314.0000	12,876.0000	(3.290)	0	0	0
06/02/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	38,053.0000	37,233.0000	(2.155)	0	0	0
06/02/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	52,166.0000	52,921.0000	1.447	0	0	0
06/02/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	50,700.0000	49,759.0000	(1.856)	0	0	0
06/02/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	5,565.0000	5,328.0000	(4.259)	0	0	0
06/02/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	8,764.0000	8,435.0000	(3.754)	0	0	0
06/02/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	2,009.0000	1,901.0000	(5.376)	0	0	0
06/02/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	65,657.0000	64,611.0000	(1.593)	0	0	0
06/02/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	79,634.0000	80,622.0000	1.241	0	0	0
06/02/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	126,459.0000	127,668.0000	0.956	0	0	0
06/02/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	110,480.0000	111,633.0000	1.044	0	0	0
06/02/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	94,783.0000	95,863.0000	1.139	0	0	0
06/02/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	3,406.0000	3,243.0000	(4.786)	0	0	0
06/02/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	15,189.0000	15,460.0000	1.784	0	0	0
06/02/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	10,103.0000	10,287.0000	1.821	0	0	0
06/02/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	82,830.0000	81,698.0000	(1.367)	0	0	0
06/02/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	27,705.0000	27,014.0000	(2.494)	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
06/02/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	40,418.0000	41,043.0000	1.546	0	0	0
Grand Total:										1,872