



Derivatives High/Low Report

High/Low for 06/03/2006

| 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 |
|------------|------------------|--------|------|---------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/03/2006 | GOVI 2006/05/04 | | | jGovi | 242.5840 | 242.0870 | (0.205) | 0.0000 | 0.0000 | 699 |
| 06/03/2006 | GOVI 2006/05/04 | 230.00 | Call | jGovi | 125,863.0000 | 120,896.0000 | (3.946) | 0 | 0 | 0 |
| 06/03/2006 | GOVI 2006/05/04 | 230.00 | Put | jGovi | 23.0000 | 26.0000 | 13.043 | 0 | 0 | 0 |
| 06/03/2006 | GOVI 2006/08/03 | | | jGovi | 246.9410 | 246.4450 | (0.201) | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | GOVI 2006/08/03 | 230.00 | Put | jGovi | 116.0000 | 133.0000 | 14.655 | 0 | 0 | 0 |
| 06/03/2006 | GOVI 2006/08/03 | 230.00 | Call | jGovi | 169,526.0000 | 164,583.0000 | (2.916) | 0 | 0 | 0 |
| 06/03/2006 | GOVI 2006/11/02 | | | jGovi | 251.3200 | 250.8420 | (0.190) | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | GOVI 2006/11/02 | 230.00 | Put | jGovi | 103.0000 | 117.0000 | 13.592 | 0 | 0 | 0 |
| 06/03/2006 | GOVI 2006/11/02 | 230.00 | Call | jGovi | 213,303.0000 | 208,537.0000 | (2.234) | 0 | 0 | 0 |
| 06/03/2006 | GOVI 2007/02/01 | | | jGovi | 255.6890 | 255.2300 | (0.180) | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | GOVI 2007/02/01 | 230.00 | Call | jGovi | 256,950.0000 | 252,367.0000 | (1.784) | 0 | 0 | 0 |
| 06/03/2006 | GOVI 2007/02/01 | 230.00 | Put | jGovi | 60.0000 | 67.0000 | 11.667 | 0 | 0 | 0 |
| 06/03/2006 | J153 2010/08/31 | | | jSwap | 7.2390 | 7.2800 | 0.566 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | J157 2015/09/15 | | | jSwap | 7.3320 | 7.3760 | 0.600 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | J186 2026/12/21 | | | jSwap | 6.9890 | 7.0230 | 0.486 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | J194 2008/02/28 | | | jSwap | 7.0530 | 7.0890 | 0.510 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | J201 2014/12/22 | | | jSwap | 7.3140 | 7.3520 | 0.520 | 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 |
|------------|------------------|------------|--------|------|----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/03/2006 | J203 | 2017/09/15 | | | jSwap | 7.3100 | 7.3570 | 0.643 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | J204 | 2018/12/21 | | | jSwap | 7.2920 | 7.3350 | 0.590 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | J207 | 2020/01/15 | | | jSwap | 7.2590 | 7.3000 | 0.565 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | JBAR | 2005/03/16 | | | jBar | 7.0830 | 7.0830 | - | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | JFRA | 2006/05/04 | | | jFra | 7.0780 | 7.1140 | 0.509 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | JFRA | 2006/05/04 | 7.00 | Put | Option on jFra | 425.0000 | 375.0000 | (11.765) | 0 | 0 | 0 |
| 06/03/2006 | JFRA | 2006/05/04 | 7.00 | Call | Option on jFra | 616.0000 | 654.0000 | 6.169 | 0 | 0 | 0 |
| 06/03/2006 | JFRA | 2006/08/03 | | | jFra | 6.9720 | 7.0210 | 0.703 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | JFRA | 2006/08/03 | 7.00 | Call | Option on jFra | 857.0000 | 908.0000 | 5.951 | 0 | 0 | 0 |
| 06/03/2006 | JFRA | 2006/08/03 | 7.00 | Put | Option on jFra | 926.0000 | 857.0000 | (7.451) | 0 | 0 | 0 |
| 06/03/2006 | JFRA | 2006/11/02 | | | jFra | 7.0000 | 7.0520 | 0.743 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | JFRA | 2006/11/02 | 7.00 | Call | Option on jFra | 1,184.0000 | 1,241.0000 | 4.814 | 0 | 0 | 0 |
| 06/03/2006 | JFRA | 2006/11/02 | 7.00 | Put | Option on jFra | 1,184.0000 | 1,114.0000 | (5.912) | 0 | 0 | 0 |
| 06/03/2006 | JFRA | 2007/02/01 | | | jFra | 7.0640 | 7.1270 | 0.892 | 0.0000 | 0.0000 | 500 |
| 06/03/2006 | JFRA | 2007/02/01 | 7.50 | Put | Option on jFra | 1,991.0000 | 1,890.0000 | (5.073) | 0 | 0 | 0 |
| 06/03/2006 | JFRA | 2007/02/01 | 7.50 | Call | Option on jFra | 923.0000 | 976.0000 | 5.742 | 0 | 0 | 0 |
| 06/03/2006 | JFRA | 2007/05/03 | | | jFra | 7.1870 | 7.2490 | 0.863 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | JFRA | 2007/05/03 | 7.50 | Put | Option on jFra | 2,008.0000 | 1,916.0000 | (4.582) | 0 | 0 | 0 |
| 06/03/2006 | JFRA | 2007/05/03 | 7.50 | Call | Option on jFra | 1,241.0000 | 1,301.0000 | 4.835 | 0 | 0 | 0 |
| 06/03/2006 | JFRA | 2007/08/02 | | | jFra | 7.2870 | 7.3600 | 1.002 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | JFRA | 2007/08/02 | 7.50 | Put | Option on jFra | 2,030.0000 | 1,929.0000 | (4.975) | 0 | 0 | 0 |
| 06/03/2006 | JFRA | 2007/08/02 | 7.50 | Call | Option on jFra | 1,509.0000 | 1,586.0000 | 5.103 | 0 | 0 | 0 |
| 06/03/2006 | JFRA | 2007/11/01 | | | jFra | 7.3960 | 7.4300 | 0.460 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | JFRA | 2007/11/01 | 7.50 | Put | Option on jFra | 2,138.0000 | 2,087.0000 | (2.385) | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/03/2006 | JFRA | 2007/11/01 | 7.50 | Call | Option on jFra | 1,864.0000 | 1,902.0000 | 2.039 | 0 | 0 | 0 |
| 06/03/2006 | JN02 | 2006/05/04 | | | jNote | 7.1720 | 7.2250 | 0.739 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | JN02 | 2006/05/04 | 7.25 | Call | Option on jNote | 7,550.0000 | 7,821.0000 | 3.589 | 0 | 0 | 0 |
| 06/03/2006 | JN02 | 2006/05/04 | 7.25 | Put | Option on jNote | 8,941.0000 | 8,224.0000 | (8.019) | 0 | 0 | 0 |
| 06/03/2006 | JN02 | 2006/08/03 | | | jNote | 7.2280 | 7.2830 | 0.761 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | JN02 | 2006/08/03 | 7.25 | Put | Option on jNote | 13,123.0000 | 12,479.0000 | (4.907) | 0 | 0 | 0 |
| 06/03/2006 | JN02 | 2006/08/03 | 7.25 | Call | Option on jNote | 12,712.0000 | 13,091.0000 | 2.981 | 0 | 0 | 0 |
| 06/03/2006 | JN02 | 2006/11/02 | | | jNote | 7.3030 | 7.3600 | 0.781 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | JN02 | 2006/11/02 | 7.25 | Call | Option on jNote | 16,796.0000 | 17,232.0000 | 2.596 | 0 | 0 | 0 |
| 06/03/2006 | JN02 | 2006/11/02 | 7.25 | Put | Option on jNote | 15,813.0000 | 15,190.0000 | (3.940) | 0 | 0 | 0 |
| 06/03/2006 | JN05 | 2006/05/04 | | | jNote | 7.4720 | 7.5300 | 0.776 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | JN05 | 2006/05/04 | 7.25 | Put | Option on jNote | 4,383.0000 | 3,472.0000 | (20.785) | 0 | 0 | 0 |
| 06/03/2006 | JN05 | 2006/05/04 | 7.25 | Call | Option on jNote | 13,612.0000 | 15,097.0000 | 10.909 | 0 | 0 | 0 |
| 06/03/2006 | JN05 | 2006/08/03 | | | jNote | 7.5060 | 7.5700 | 0.853 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | JN05 | 2006/08/03 | 7.25 | Put | Option on jNote | 8,224.0000 | 7,154.0000 | (13.011) | 0 | 0 | 0 |
| 06/03/2006 | JN05 | 2006/08/03 | 7.25 | Call | Option on jNote | 18,855.0000 | 20,425.0000 | 8.327 | 0 | 0 | 0 |
| 06/03/2006 | JN05 | 2006/11/02 | | | jNote | 7.5470 | 7.6150 | 0.901 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | JN05 | 2006/11/02 | 7.25 | Put | Option on jNote | 10,788.0000 | 9,644.0000 | (10.604) | 0 | 0 | 0 |
| 06/03/2006 | JN05 | 2006/11/02 | 7.25 | Call | Option on jNote | 23,105.0000 | 24,760.0000 | 7.163 | 0 | 0 | 0 |
| 06/03/2006 | JN10 | 2006/05/04 | | | jNote | 7.5110 | 7.5860 | 0.999 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | JN10 | 2006/05/04 | 7.25 | Call | Option on jNote | 20,349.0000 | 24,622.0000 | 20.999 | 0 | 0 | 0 |
| 06/03/2006 | JN10 | 2006/05/04 | 7.25 | Put | Option on jNote | 2,068.0000 | 1,158.0000 | (44.004) | 0 | 0 | 0 |
| 06/03/2006 | JN10 | 2006/08/03 | | | jNote | 7.5250 | 7.6020 | 1.023 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | JN10 | 2006/08/03 | 7.25 | Call | Option on jNote | 24,646.0000 | 28,523.0000 | 15.731 | 0 | 0 | 0 |
| 06/03/2006 | JN10 | 2006/08/03 | 7.25 | Put | Option on jNote | 5,406.0000 | 3,972.0000 | (26.526) | 0 | 0 | 0 |
| 06/03/2006 | JN10 | 2006/11/02 | | | jNote | 7.5430 | 7.6220 | 1.047 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | JN10 | 2006/11/02 | 7.25 | Call | Option on jNote | 28,399.0000 | 32,178.0000 | 13.307 | 0 | 0 | 0 |

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| 06/03/2006 | JN10 | 2006/11/02 | 7.25 | Put | Option on jNote | 7,928.0000 | 6,270.0000 | (20.913) | 0 | 0 | 0 |
| 06/03/2006 | JROD | 2006/03/31 | | | jRod | 6.5950 | 6.7370 | 2.153 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | JROD | 2006/04/28 | | | jRod | 6.6980 | 6.8430 | 2.165 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | JROD | 2006/05/31 | | | jRod | 6.8430 | 6.9820 | 2.031 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | JROD | 2006/06/30 | | | jRod | 6.8730 | 6.9440 | 1.033 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | JROD | 2006/07/31 | | | jRod | 6.9450 | 7.0170 | 1.037 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | JROD | 2006/08/31 | | | jRod | 7.0080 | 7.0780 | 0.999 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R153 | 2006/05/04 | | | Bond Future | 7.2330 | 7.2750 | 0.581 | 0.0000 | 0.0000 | 13 |
| 06/03/2006 | R153 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 6,759.0000 | 7,451.0000 | 10.238 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 7,459.0000 | 6,423.0000 | (13.889) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 1,548.0000 | 1,696.0000 | 9.561 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 22,597.0000 | 21,017.0000 | (6.992) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 14,264.0000 | 12,883.0000 | (9.682) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 3,336.0000 | 3,682.0000 | 10.372 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 306.0000 | 323.0000 | 5.556 | 0 | 0 | 20 |
| 06/03/2006 | R153 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 41,271.0000 | 39,561.0000 | (4.143) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/05/04 | 9.25 | Call | Option on Bond Future | 79,545.0000 | 77,818.0000 | (2.171) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 2,976.0000 | 2,381.0000 | (19.993) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 23.0000 | 23.0000 | - | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 60,484.0000 | 58,756.0000 | (2.857) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/05/04 | 9.25 | Put | Option on Bond Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 12,616.0000 | 13,749.0000 | 8.981 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 91.0000 | 94.0000 | 3.297 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/05/04 | 6.75 | Put | Option on Bond Future | 20,874.0000 | 22,379.0000 | 7.210 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/05/04 | 6.75 | Call | Option on Bond Future | 782.0000 | 559.0000 | (28.517) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 50,856.0000 | 49,132.0000 | (3.390) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 70,058.0000 | 68,331.0000 | (2.465) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 5.0000 | 5.0000 | - | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 694.0000 | 748.0000 | 7.781 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/03/2006 | R153 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 31,754.0000 | 30,081.0000 | (5.269) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/08/03 | | | Bond Future | 7.2250 | 7.2690 | 0.609 | 0.0000 | 0.0000 | 1 |
| 06/03/2006 | R153 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 11,041.0000 | 11,773.0000 | 6.630 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 12,014.0000 | 11,034.0000 | (8.157) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 5,353.0000 | 5,710.0000 | 6.669 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 49,884.0000 | 48,271.0000 | (3.234) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 1,546.0000 | 1,643.0000 | 6.274 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 58,385.0000 | 56,729.0000 | (2.836) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 2,645.0000 | 2,807.0000 | 6.125 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 860.0000 | 915.0000 | 6.395 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 455.0000 | 484.0000 | 6.374 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 67,073.0000 | 65,391.0000 | (2.508) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 25,563.0000 | 24,209.0000 | (5.297) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 41,702.0000 | 40,154.0000 | (3.712) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 7,691.0000 | 8,209.0000 | 6.735 | 0 | 0 | 100 |
| 06/03/2006 | R153 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 15,871.0000 | 16,855.0000 | 6.200 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 7,076.0000 | 6,349.0000 | (10.274) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 18,331.0000 | 17,138.0000 | (6.508) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 3,746.0000 | 3,987.0000 | 6.434 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 33,427.0000 | 31,958.0000 | (4.395) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/11/02 | | | Bond Future | 7.2320 | 7.2760 | 0.608 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R153 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 14,629.0000 | 15,334.0000 | 4.819 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 15,288.0000 | 14,383.0000 | (5.920) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 5,930.0000 | 6,193.0000 | 4.435 | 0 | 0 | 100 |
| 06/03/2006 | R153 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 42,487.0000 | 41,140.0000 | (3.170) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 49,510.0000 | 48,093.0000 | (2.862) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 4,194.0000 | 4,388.0000 | 4.626 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 18,892.0000 | 19,770.0000 | 4.647 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 10,356.0000 | 9,624.0000 | (7.068) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 64,528.0000 | 63,013.0000 | (2.348) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 24,218.0000 | 25,283.0000 | 4.398 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 7,207.0000 | 7,544.0000 | 4.676 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/11/02 | 6.50 | Call | Option on Bond Future | 3,492.0000 | 3,128.0000 | (10.424) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/11/02 | 6.50 | Put | Option on Bond Future | 30,688.0000 | 31,935.0000 | 4.063 | 0 | 0 | 0 |

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| 06/03/2006 | R153 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 6,398.0000 | 5,852.0000 | (8.534) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 34,919.0000 | 33,646.0000 | (3.646) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 27,841.0000 | 26,665.0000 | (4.224) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 9,059.0000 | 9,493.0000 | 4.791 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 21,243.0000 | 20,188.0000 | (4.966) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 11,478.0000 | 12,033.0000 | 4.835 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 56,884.0000 | 55,412.0000 | (2.588) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/11/02 | 9.25 | Call | Option on Bond Future | 72,366.0000 | 70,820.0000 | (2.136) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/11/02 | 9.25 | Put | Option on Bond Future | 1,275.0000 | 1,339.0000 | 5.020 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 1,946.0000 | 2,042.0000 | 4.933 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 2,893.0000 | 3,032.0000 | 4.805 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2007/02/01 | | | Bond Future | 7.2550 | 7.2990 | 0.606 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R153 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 12,921.0000 | 12,218.0000 | (5.441) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 17,920.0000 | 18,595.0000 | 3.767 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 17,749.0000 | 16,917.0000 | (4.688) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 21,699.0000 | 22,502.0000 | 3.701 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 62,633.0000 | 61,296.0000 | (2.135) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 6,188.0000 | 6,403.0000 | 3.474 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 4,726.0000 | 4,895.0000 | 3.576 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2007/02/01 | 9.25 | Call | Option on Bond Future | 69,462.0000 | 68,087.0000 | (1.979) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 56,025.0000 | 54,734.0000 | (2.304) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 49,684.0000 | 48,446.0000 | (2.492) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 7,992.0000 | 8,261.0000 | 3.366 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 43,654.0000 | 42,478.0000 | (2.694) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 10,182.0000 | 10,512.0000 | 3.241 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 11,533.0000 | 11,925.0000 | 3.399 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2007/02/01 | 9.25 | Put | Option on Bond Future | 3,558.0000 | 3,689.0000 | 3.682 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 36,709.0000 | 35,596.0000 | (3.032) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 30,010.0000 | 28,973.0000 | (3.456) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 13,205.0000 | 13,674.0000 | 3.552 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 5,521.0000 | 5,102.0000 | (7.589) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 8,815.0000 | 8,252.0000 | (6.387) | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 31,751.0000 | 32,838.0000 | 3.424 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 15,294.0000 | 15,856.0000 | 3.675 | 0 | 0 | 0 |
| 06/03/2006 | R153 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 26,278.0000 | 27,221.0000 | 3.589 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/03/2006 | R153 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 23,650.0000 | 22,705.0000 | (3.996) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/05/04 | | | Bond Future | 7.3450 | 7.3910 | 0.626 | 0.0000 | 0.0000 | 7 |
| 06/03/2006 | R157 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 3,543.0000 | 4,023.0000 | 13.548 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 189.0000 | 204.0000 | 7.937 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 8,636.0000 | 9,745.0000 | 12.842 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 93,183.0000 | 89,328.0000 | (4.137) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 21,621.0000 | 18,859.0000 | (12.775) | 0 | 0 | 50 |
| 06/03/2006 | R157 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 37,133.0000 | 33,742.0000 | (9.132) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 130,693.0000 | 126,823.0000 | (2.961) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 17.0000 | 17.0000 | - | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 3,135.0000 | 2,307.0000 | (26.411) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/05/04 | 9.25 | Call | Option on Bond Future | 148,970.0000 | 145,100.0000 | (2.598) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/05/04 | 9.25 | Put | Option on Bond Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 1,274.0000 | 1,441.0000 | 13.108 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 55,061.0000 | 51,358.0000 | (6.725) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 32,623.0000 | 35,666.0000 | 9.328 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 112,096.0000 | 108,229.0000 | (3.450) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 74,076.0000 | 70,259.0000 | (5.153) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 9,879.0000 | 8,064.0000 | (18.372) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 490.0000 | 544.0000 | 11.020 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 74.0000 | 77.0000 | 4.054 | 0 | 0 | 115 |
| 06/03/2006 | R157 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 17,918.0000 | 19,973.0000 | 11.469 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/08/03 | | | Bond Future | 7.3460 | 7.3930 | 0.640 | 0.0000 | 0.0000 | 4 |
| 06/03/2006 | R157 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 128,783.0000 | 125,002.0000 | (2.936) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 17,539.0000 | 18,933.0000 | 7.948 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/08/03 | 9.25 | Call | Option on Bond Future | 146,173.0000 | 142,351.0000 | (2.615) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 30,141.0000 | 27,673.0000 | (8.188) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/08/03 | 9.25 | Put | Option on Bond Future | 524.0000 | 564.0000 | 7.634 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 1,052.0000 | 1,134.0000 | 7.795 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 2,006.0000 | 2,159.0000 | 7.627 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 94,470.0000 | 90,876.0000 | (3.804) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 11,737.0000 | 12,686.0000 | 8.086 | 0 | 0 | 100 |
| 06/03/2006 | R157 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 44,476.0000 | 41,562.0000 | (6.552) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 60,357.0000 | 57,124.0000 | (5.356) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/03/2006 | R157 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 111,470.0000 | 107,760.0000 | (3.328) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 38,597.0000 | 41,184.0000 | 6.703 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 9,719.0000 | 8,444.0000 | (13.119) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 7,872.0000 | 8,502.0000 | 8.003 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 3,631.0000 | 3,900.0000 | 7.408 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 18,441.0000 | 16,540.0000 | (10.309) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 77,173.0000 | 73,724.0000 | (4.469) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 26,375.0000 | 28,336.0000 | 7.435 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 5,325.0000 | 5,738.0000 | 7.756 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/11/02 | | | Bond Future | 7.3540 | 7.4010 | 0.639 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R157 | 2006/11/02 | 9.25 | Put | Option on Bond Future | 2,531.0000 | 2,687.0000 | 6.164 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/11/02 | 9.50 | Call | Option on Bond Future | 160,513.0000 | 156,845.0000 | (2.285) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/11/02 | 9.50 | Put | Option on Bond Future | 1,571.0000 | 1,671.0000 | 6.365 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/11/02 | 9.75 | Call | Option on Bond Future | 176,781.0000 | 173,076.0000 | (2.096) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 36,912.0000 | 34,609.0000 | (6.239) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 25,253.0000 | 26,718.0000 | 5.801 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/11/02 | 9.75 | Put | Option on Bond Future | 948.0000 | 1,010.0000 | 6.540 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 8,944.0000 | 9,436.0000 | 5.501 | 0 | 0 | 117 |
| 06/03/2006 | R157 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 6,035.0000 | 6,382.0000 | 5.750 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 97,043.0000 | 93,767.0000 | (3.376) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 25,375.0000 | 23,483.0000 | (7.456) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 33,760.0000 | 35,635.0000 | 5.554 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/11/02 | 9.25 | Call | Option on Bond Future | 144,260.0000 | 140,649.0000 | (2.503) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 3,963.0000 | 4,199.0000 | 5.955 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 44,740.0000 | 47,073.0000 | 5.215 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 128,153.0000 | 124,622.0000 | (2.755) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 50,553.0000 | 47,908.0000 | (5.232) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 15,923.0000 | 14,488.0000 | (9.012) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 58,484.0000 | 61,279.0000 | 4.779 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 8,836.0000 | 7,863.0000 | (11.012) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 19,233.0000 | 20,356.0000 | 5.839 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 14,724.0000 | 15,577.0000 | 5.793 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 112,351.0000 | 108,930.0000 | (3.045) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 65,333.0000 | 62,419.0000 | (4.460) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 11,410.0000 | 12,058.0000 | 5.679 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/03/2006 | R157 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 80,943.0000 | 77,823.0000 | (3.855) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2007/02/01 | | | Bond Future | 7.3710 | 7.4190 | 0.651 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R157 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 41,893.0000 | 39,676.0000 | (5.292) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 31,856.0000 | 33,385.0000 | 4.800 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 49,558.0000 | 51,812.0000 | 4.548 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 20,144.0000 | 18,653.0000 | (7.402) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 22,820.0000 | 23,841.0000 | 4.474 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 26,715.0000 | 27,960.0000 | 4.660 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 55,928.0000 | 53,427.0000 | (4.472) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 70,853.0000 | 68,127.0000 | (3.847) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 86,261.0000 | 83,358.0000 | (3.365) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2007/02/01 | 9.50 | Call | Option on Bond Future | 159,245.0000 | 155,749.0000 | (2.195) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2007/02/01 | 9.25 | Put | Option on Bond Future | 7,352.0000 | 7,685.0000 | 4.529 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2007/02/01 | 9.50 | Put | Option on Bond Future | 5,356.0000 | 5,606.0000 | 4.668 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2007/02/01 | 9.75 | Put | Option on Bond Future | 3,843.0000 | 4,027.0000 | 4.788 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2007/02/01 | 9.75 | Call | Option on Bond Future | 174,262.0000 | 170,700.0000 | (2.044) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2007/02/01 | 9.25 | Call | Option on Bond Future | 144,405.0000 | 140,991.0000 | (2.364) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 9,942.0000 | 10,377.0000 | 4.375 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 129,845.0000 | 126,533.0000 | (2.551) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 30,155.0000 | 28,279.0000 | (6.221) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 19,756.0000 | 20,599.0000 | 4.267 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 102,026.0000 | 98,983.0000 | (2.983) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 17,391.0000 | 18,094.0000 | 4.042 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 39,658.0000 | 41,528.0000 | 4.715 | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 115,679.0000 | 112,490.0000 | (2.757) | 0 | 0 | 0 |
| 06/03/2006 | R157 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 13,246.0000 | 13,804.0000 | 4.213 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/05/04 | | | Bond Future | 7.0290 | 7.0650 | 0.512 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R186 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 24,445.0000 | 26,566.0000 | 8.677 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 20,442.0000 | 17,618.0000 | (13.815) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 6.0000 | 5.0000 | (16.667) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 235,492.0000 | 230,546.0000 | (2.100) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 28.0000 | 27.0000 | (3.571) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 209,250.0000 | 204,303.0000 | (2.364) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 406.0000 | 410.0000 | 0.985 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/03/2006 | R186 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 154,178.0000 | 149,238.0000 | (3.204) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/05/04 | 6.50 | Call | Option on Bond Future | 1,507.0000 | 1,059.0000 | (29.728) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/05/04 | 6.50 | Put | Option on Bond Future | 77,356.0000 | 81,852.0000 | 5.812 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 12,008.0000 | 13,036.0000 | 8.561 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 41,947.0000 | 38,029.0000 | (9.340) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 1,263.0000 | 1,304.0000 | 3.246 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 125,765.0000 | 120,861.0000 | (3.899) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 182,112.0000 | 177,165.0000 | (2.716) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 114.0000 | 112.0000 | (1.754) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 2,651.0000 | 2,799.0000 | 5.583 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/05/04 | 6.75 | Put | Option on Bond Future | 46,465.0000 | 49,938.0000 | 7.474 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/05/04 | 6.75 | Call | Option on Bond Future | 7,219.0000 | 5,748.0000 | (20.377) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 96,790.0000 | 91,992.0000 | (4.957) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 5,671.0000 | 6,091.0000 | 7.406 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 68,305.0000 | 63,781.0000 | (6.623) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/08/03 | | | Bond Future | 7.0230 | 7.0590 | 0.513 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R186 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 33,955.0000 | 31,212.0000 | (8.078) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 37,108.0000 | 39,278.0000 | 5.848 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 106,210.0000 | 101,923.0000 | (4.036) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 11,898.0000 | 12,524.0000 | 5.261 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 55,528.0000 | 52,077.0000 | (6.215) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 158,469.0000 | 153,792.0000 | (2.951) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 4,890.0000 | 5,126.0000 | 4.826 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 184,327.0000 | 179,542.0000 | (2.596) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 24,984.0000 | 26,446.0000 | 5.852 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 133,000.0000 | 128,494.0000 | (3.388) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 8,516.0000 | 8,924.0000 | 4.791 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/08/03 | 9.25 | Put | Option on Bond Future | 340.0000 | 354.0000 | 4.118 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 707.0000 | 738.0000 | 4.385 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 2,684.0000 | 2,812.0000 | 4.769 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 210,127.0000 | 205,279.0000 | (2.307) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 1,409.0000 | 1,474.0000 | 4.613 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 235,554.0000 | 230,672.0000 | (2.073) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/08/03 | 9.25 | Call | Option on Bond Future | 260,407.0000 | 255,508.0000 | (1.881) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/08/03 | 6.75 | Call | Option on Bond Future | 18,014.0000 | 16,121.0000 | (10.508) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/03/2006 | R186 | 2006/08/03 | 6.75 | Put | Option on Bond Future | 56,145.0000 | 59,165.0000 | 5.379 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 80,090.0000 | 76,139.0000 | (4.933) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 17,075.0000 | 18,037.0000 | 5.634 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/11/02 | | | Bond Future | 7.0190 | 7.0550 | 0.513 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R186 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 165,463.0000 | 161,069.0000 | (2.656) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 22,451.0000 | 23,359.0000 | 4.044 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 142,251.0000 | 138,057.0000 | (2.948) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 48,400.0000 | 50,552.0000 | 4.446 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 12,375.0000 | 12,861.0000 | 3.927 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 18,080.0000 | 18,766.0000 | 3.794 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 189,262.0000 | 184,716.0000 | (2.402) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 45,814.0000 | 43,086.0000 | (5.955) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 3,453.0000 | 3,597.0000 | 4.170 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 213,318.0000 | 208,661.0000 | (2.183) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/11/02 | 6.50 | Put | Option on Bond Future | 88,816.0000 | 92,278.0000 | 3.898 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/11/02 | 6.50 | Call | Option on Bond Future | 15,492.0000 | 14,075.0000 | (9.147) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 116,644.0000 | 112,672.0000 | (3.405) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 237,354.0000 | 232,619.0000 | (1.995) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 5,407.0000 | 5,629.0000 | 4.106 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 8,275.0000 | 8,609.0000 | 4.036 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 28,451.0000 | 29,660.0000 | 4.249 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 67,642.0000 | 64,379.0000 | (4.824) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 91,558.0000 | 87,887.0000 | (4.009) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 36,778.0000 | 38,394.0000 | 4.394 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 28,626.0000 | 26,532.0000 | (7.315) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 65,922.0000 | 68,708.0000 | 4.226 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2007/02/01 | | | Bond Future | 7.0190 | 7.0540 | 0.499 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R186 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 99,356.0000 | 95,938.0000 | (3.440) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 55,358.0000 | 57,446.0000 | 3.772 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 52,792.0000 | 50,172.0000 | (4.963) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 216,586.0000 | 212,225.0000 | (2.014) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 93,018.0000 | 96,228.0000 | 3.451 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 30,853.0000 | 31,878.0000 | 3.322 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 149,691.0000 | 145,806.0000 | (2.595) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/03/2006 | R186 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 124,370.0000 | 120,687.0000 | (2.961) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 44,640.0000 | 46,277.0000 | 3.667 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 20,278.0000 | 18,780.0000 | (7.387) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 36,712.0000 | 38,002.0000 | 3.514 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 26,393.0000 | 27,216.0000 | 3.118 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 171,468.0000 | 167,391.0000 | (2.378) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 75,273.0000 | 72,203.0000 | (4.078) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 19,435.0000 | 20,066.0000 | 3.247 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 7,059.0000 | 7,310.0000 | 3.556 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 239,444.0000 | 234,986.0000 | (1.862) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 10,050.0000 | 10,397.0000 | 3.453 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 71,767.0000 | 74,390.0000 | 3.655 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 14,086.0000 | 14,559.0000 | 3.358 | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 34,762.0000 | 32,676.0000 | (6.001) | 0 | 0 | 0 |
| 06/03/2006 | R186 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 193,852.0000 | 189,616.0000 | (2.185) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/05/04 | | | Bond Future | 7.0150 | 7.0550 | 0.570 | 7.0600 | 7.0600 | 101 |
| 06/03/2006 | R194 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 21,111.0000 | 20,420.0000 | (3.273) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 502.0000 | 558.0000 | 11.155 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 31.0000 | 32.0000 | 3.226 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 29,457.0000 | 28,765.0000 | (2.349) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 8,848.0000 | 8,212.0000 | (7.188) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 1.0000 | 1.0000 | - | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 12,812.0000 | 12,138.0000 | (5.261) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/05/04 | 6.75 | Put | Option on Bond Future | 5,417.0000 | 5,920.0000 | 9.286 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 1,218.0000 | 1,362.0000 | 11.823 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 25,286.0000 | 24,594.0000 | (2.737) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 33,609.0000 | 32,917.0000 | (2.059) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 5,273.0000 | 4,726.0000 | (10.374) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/05/04 | 6.75 | Call | Option on Bond Future | 819.0000 | 630.0000 | (23.077) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 198.0000 | 216.0000 | 9.091 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/05/04 | 6.50 | Call | Option on Bond Future | 147.0000 | 97.0000 | (34.014) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 16,935.0000 | 16,248.0000 | (4.057) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/05/04 | 6.50 | Put | Option on Bond Future | 9,107.0000 | 9,749.0000 | 7.050 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/03/2006 | R194 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 77.0000 | 82.0000 | 6.494 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/05/04 | 6.25 | Put | Option on Bond Future | 13,356.0000 | 14,042.0000 | 5.136 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/05/04 | 6.25 | Call | Option on Bond Future | 10.0000 | 5.0000 | (50.000) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 2,491.0000 | 2,106.0000 | (15.456) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 2,750.0000 | 3,057.0000 | 11.164 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/08/03 | | | Bond Future | 6.9610 | 7.0040 | 0.618 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R194 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 96.0000 | 102.0000 | 6.250 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 1,845.0000 | 1,974.0000 | 6.992 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 9,896.0000 | 9,380.0000 | (5.214) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/08/03 | 6.75 | Put | Option on Bond Future | 5,783.0000 | 6,156.0000 | 6.450 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 2,678.0000 | 2,868.0000 | 7.095 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 7,005.0000 | 6,549.0000 | (6.510) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 19,741.0000 | 19,132.0000 | (3.085) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 189.0000 | 200.0000 | 5.820 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 26,589.0000 | 25,954.0000 | (2.388) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/08/03 | 6.75 | Call | Option on Bond Future | 2,608.0000 | 2,335.0000 | (10.468) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 353.0000 | 374.0000 | 5.949 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 23,119.0000 | 22,494.0000 | (2.703) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 627.0000 | 664.0000 | 5.901 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 30,112.0000 | 29,472.0000 | (2.125) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 13,023.0000 | 12,463.0000 | (4.300) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 4,569.0000 | 4,197.0000 | (8.142) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 1,266.0000 | 1,351.0000 | 6.714 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 892.0000 | 948.0000 | 6.278 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 3,984.0000 | 4,257.0000 | 6.852 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 16,336.0000 | 15,747.0000 | (3.606) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/11/02 | | | Bond Future | 6.9250 | 6.9680 | 0.621 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R194 | 2006/11/02 | 6.00 | Call | Option on Bond Future | 666.0000 | 586.0000 | (12.012) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/11/02 | 6.25 | Call | Option on Bond Future | 1,416.0000 | 1,279.0000 | (9.675) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/11/02 | 6.00 | Put | Option on Bond Future | 12,506.0000 | 12,972.0000 | 3.726 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 8,035.0000 | 7,668.0000 | (4.568) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 3,919.0000 | 4,099.0000 | 4.593 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 4,911.0000 | 5,139.0000 | 4.643 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 6,261.0000 | 6,545.0000 | 4.536 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/03/2006 | R194 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 4,036.0000 | 3,774.0000 | (6.492) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 5,863.0000 | 5,545.0000 | (5.424) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/11/02 | 6.25 | Put | Option on Bond Future | 10,037.0000 | 10,446.0000 | 4.075 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 12,967.0000 | 12,532.0000 | (3.355) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 3,155.0000 | 3,296.0000 | 4.469 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 10,420.0000 | 10,016.0000 | (3.877) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/11/02 | 6.50 | Put | Option on Bond Future | 7,957.0000 | 8,303.0000 | 4.348 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 2,565.0000 | 2,676.0000 | 4.327 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 15,607.0000 | 15,148.0000 | (2.941) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/11/02 | 6.50 | Call | Option on Bond Future | 2,541.0000 | 2,341.0000 | (7.871) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 20,769.0000 | 20,270.0000 | (2.403) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 2,083.0000 | 2,170.0000 | 4.177 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 1,489.0000 | 1,553.0000 | 4.298 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 18,123.0000 | 17,641.0000 | (2.660) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 1,039.0000 | 1,085.0000 | 4.427 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2007/02/01 | | | Bond Future | 6.9130 | 6.9560 | 0.622 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R194 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 8,239.0000 | 7,953.0000 | (3.471) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 4,775.0000 | 4,931.0000 | 3.267 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 5,517.0000 | 5,703.0000 | 3.371 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 4,831.0000 | 4,608.0000 | (4.616) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 6,413.0000 | 6,156.0000 | (4.007) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 6,514.0000 | 6,733.0000 | 3.362 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 12,249.0000 | 11,918.0000 | (2.702) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 14,416.0000 | 14,068.0000 | (2.414) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 4,170.0000 | 4,302.0000 | 3.165 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 7,677.0000 | 7,934.0000 | 3.348 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 10,194.0000 | 9,883.0000 | (3.051) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 3,407.0000 | 3,221.0000 | (5.459) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 3,302.0000 | 3,398.0000 | 2.907 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 2,642.0000 | 2,721.0000 | 2.990 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 1,631.0000 | 1,682.0000 | 3.127 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 16,287.0000 | 15,922.0000 | (2.241) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 20,309.0000 | 19,917.0000 | (1.930) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 18,255.0000 | 17,875.0000 | (2.082) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 2,089.0000 | 2,153.0000 | 3.064 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/03/2006 | R194 | 2007/02/01 | 6.25 | Put | Option on Bond Future | 9,120.0000 | 9,417.0000 | 3.257 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 3,675.0000 | 3,787.0000 | 3.048 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2007/02/01 | 6.00 | Put | Option on Bond Future | 10,795.0000 | 11,135.0000 | 3.150 | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2007/02/01 | 6.25 | Call | Option on Bond Future | 2,252.0000 | 2,107.0000 | (6.439) | 0 | 0 | 0 |
| 06/03/2006 | R194 | 2007/02/01 | 6.00 | Call | Option on Bond Future | 1,320.0000 | 1,217.0000 | (7.803) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/05/04 | | | Bond Future | 7.3260 | 7.3680 | 0.573 | 7.3700 | 7.3700 | 66 |
| 06/03/2006 | R201 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 104,654.0000 | 101,858.0000 | (2.672) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 31.0000 | 31.0000 | - | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 6,867.0000 | 7,600.0000 | 10.674 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/05/04 | 9.25 | Call | Option on Bond Future | 119,122.0000 | 116,327.0000 | (2.346) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 18,388.0000 | 16,325.0000 | (11.219) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 114.0000 | 116.0000 | 1.754 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/05/04 | 9.25 | Put | Option on Bond Future | 7.0000 | 7.0000 | - | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 365.0000 | 379.0000 | 3.836 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 75,150.0000 | 72,368.0000 | (3.702) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 89,962.0000 | 87,168.0000 | (3.106) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 750.0000 | 796.0000 | 6.133 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 60,177.0000 | 57,428.0000 | (4.568) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 45,341.0000 | 42,676.0000 | (5.878) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 3,314.0000 | 3,643.0000 | 9.928 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 31,116.0000 | 28,650.0000 | (7.925) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 1,572.0000 | 1,704.0000 | 8.397 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/08/03 | | | Bond Future | 7.3290 | 7.3710 | 0.573 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R201 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 3,363.0000 | 3,551.0000 | 5.590 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 103,308.0000 | 100,635.0000 | (2.587) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 1,933.0000 | 2,042.0000 | 5.639 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 13,324.0000 | 14,262.0000 | 7.040 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 89,695.0000 | 87,072.0000 | (2.924) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 24,394.0000 | 22,599.0000 | (7.358) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 76,362.0000 | 73,818.0000 | (3.331) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 1,060.0000 | 1,120.0000 | 5.660 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 4,599.0000 | 4,880.0000 | 6.110 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 62,554.0000 | 60,103.0000 | (3.918) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/08/03 | 9.25 | Call | Option on Bond Future | 117,018.0000 | 114,316.0000 | (2.309) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/03/2006 | R201 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 36,175.0000 | 34,076.0000 | (5.802) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 9,179.0000 | 9,812.0000 | 6.896 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/08/03 | 9.25 | Put | Option on Bond Future | 554.0000 | 585.0000 | 5.596 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 6,430.0000 | 6,853.0000 | 6.579 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 49,053.0000 | 46,743.0000 | (4.709) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/11/02 | | | Bond Future | 7.3340 | 7.3770 | 0.586 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R201 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 20,493.0000 | 19,085.0000 | (6.871) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 25,855.0000 | 27,179.0000 | 5.121 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 34,267.0000 | 35,930.0000 | 4.853 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/11/02 | 9.25 | Call | Option on Bond Future | 116,139.0000 | 113,529.0000 | (2.247) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/11/02 | 9.25 | Put | Option on Bond Future | 2,489.0000 | 2,610.0000 | 4.861 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 15,182.0000 | 15,965.0000 | 5.157 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 12,748.0000 | 11,678.0000 | (8.393) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 41,246.0000 | 39,298.0000 | (4.723) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 44,918.0000 | 46,930.0000 | 4.479 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 6,936.0000 | 6,216.0000 | (10.381) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 12,077.0000 | 12,677.0000 | 4.968 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 66,118.0000 | 63,848.0000 | (3.433) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 53,422.0000 | 51,290.0000 | (3.991) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 79,112.0000 | 76,738.0000 | (3.001) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 9,773.0000 | 10,235.0000 | 4.727 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 19,403.0000 | 20,428.0000 | 5.283 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 3,771.0000 | 3,950.0000 | 4.747 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 103,488.0000 | 100,936.0000 | (2.466) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 8,042.0000 | 8,400.0000 | 4.452 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 29,900.0000 | 28,194.0000 | (5.706) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 91,100.0000 | 88,625.0000 | (2.717) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 5,575.0000 | 5,832.0000 | 4.610 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2007/02/01 | | | Bond Future | 7.3480 | 7.3900 | 0.572 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R201 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 24,053.0000 | 22,713.0000 | (5.571) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 47,489.0000 | 49,316.0000 | 3.847 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 30,154.0000 | 31,416.0000 | 4.185 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 17,081.0000 | 17,750.0000 | 3.917 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 44,664.0000 | 42,887.0000 | (3.979) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/03/2006 | R201 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 20,086.0000 | 20,911.0000 | 4.107 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 68,891.0000 | 66,837.0000 | (2.982) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 56,587.0000 | 54,655.0000 | (3.414) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 14,724.0000 | 15,272.0000 | 3.722 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 92,418.0000 | 90,170.0000 | (2.432) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 12,877.0000 | 13,329.0000 | 3.510 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2007/02/01 | 9.25 | Call | Option on Bond Future | 115,505.0000 | 113,108.0000 | (2.075) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 81,443.0000 | 79,293.0000 | (2.640) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 7,207.0000 | 7,478.0000 | 3.760 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 9,711.0000 | 10,064.0000 | 3.635 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 103,805.0000 | 101,475.0000 | (2.245) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 9,572.0000 | 8,798.0000 | (8.086) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2007/02/01 | 9.25 | Put | Option on Bond Future | 5,263.0000 | 5,467.0000 | 3.876 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 37,868.0000 | 39,404.0000 | 4.056 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 24,065.0000 | 25,088.0000 | 4.251 | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 33,443.0000 | 31,864.0000 | (4.721) | 0 | 0 | 0 |
| 06/03/2006 | R201 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 16,004.0000 | 14,938.0000 | (6.661) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/05/04 | | | Bond Future | 7.3340 | 7.3850 | 0.695 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R203 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 30,812.0000 | 33,887.0000 | 9.980 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 87,778.0000 | 83,730.0000 | (4.612) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 52,038.0000 | 48,122.0000 | (7.525) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 22.0000 | 25.0000 | 13.636 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 3,768.0000 | 2,791.0000 | (25.929) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 692.0000 | 828.0000 | 19.653 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 122,442.0000 | 118,390.0000 | (3.309) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 105,311.0000 | 101,260.0000 | (3.847) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 2.0000 | 3.0000 | 50.000 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 7,331.0000 | 8,486.0000 | 15.755 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 20,445.0000 | 17,548.0000 | (14.170) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 2,566.0000 | 3,032.0000 | 18.161 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 35,030.0000 | 31,444.0000 | (10.237) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 141.0000 | 169.0000 | 19.858 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 16,590.0000 | 18,723.0000 | 12.857 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 69,914.0000 | 65,890.0000 | (5.756) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/03/2006 | R203 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 9,872.0000 | 7,954.0000 | (19.429) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/08/03 | | | Bond Future | 7.3340 | 7.3860 | 0.709 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R203 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 36,555.0000 | 39,248.0000 | 7.367 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 4,007.0000 | 4,527.0000 | 12.977 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 54,610.0000 | 51,061.0000 | (6.499) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 9,925.0000 | 8,549.0000 | (13.864) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 87,275.0000 | 83,323.0000 | (4.528) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 120,861.0000 | 116,808.0000 | (3.353) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 39,943.0000 | 36,794.0000 | (7.884) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 279.0000 | 325.0000 | 16.487 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 752.0000 | 869.0000 | 15.559 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 104,127.0000 | 100,104.0000 | (3.864) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 27,304.0000 | 24,691.0000 | (9.570) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 93.0000 | 109.0000 | 17.204 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 14,385.0000 | 15,841.0000 | 10.122 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 7,956.0000 | 8,876.0000 | 11.564 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 1,828.0000 | 2,089.0000 | 14.278 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 70,606.0000 | 66,798.0000 | (5.393) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 17,233.0000 | 15,240.0000 | (11.565) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 23,850.0000 | 25,925.0000 | 8.700 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/11/02 | | | Bond Future | 7.3400 | 7.3920 | 0.708 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R203 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 14,297.0000 | 12,809.0000 | (10.408) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 19,336.0000 | 20,879.0000 | 7.980 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 31,593.0000 | 29,132.0000 | (7.790) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 43,320.0000 | 40,417.0000 | (6.701) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 40,969.0000 | 43,485.0000 | 6.141 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 55,610.0000 | 58,567.0000 | 5.317 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 8,767.0000 | 7,721.0000 | (11.931) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/11/02 | 6.50 | Put | Option on Bond Future | 72,518.0000 | 75,840.0000 | 4.581 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 12,280.0000 | 13,381.0000 | 8.966 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 56,749.0000 | 53,479.0000 | (5.762) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 21,877.0000 | 19,902.0000 | (9.028) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/11/02 | 6.50 | Call | Option on Bond Future | 5,017.0000 | 4,335.0000 | (13.594) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 71,460.0000 | 67,912.0000 | (4.965) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/03/2006 | R203 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 28,853.0000 | 30,882.0000 | 7.032 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 7,366.0000 | 8,100.0000 | 9.965 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 102,995.0000 | 99,133.0000 | (3.750) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 2,208.0000 | 2,472.0000 | 11.957 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 87,008.0000 | 83,268.0000 | (4.298) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 4,160.0000 | 4,616.0000 | 10.962 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 1,099.0000 | 1,241.0000 | 12.921 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2007/02/01 | | | Bond Future | 7.3530 | 7.4060 | 0.721 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R203 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 58,780.0000 | 55,680.0000 | (5.274) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 16,765.0000 | 18,008.0000 | 7.414 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 18,298.0000 | 16,727.0000 | (8.586) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 45,516.0000 | 47,955.0000 | 5.359 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 46,325.0000 | 43,558.0000 | (5.973) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 72,406.0000 | 69,030.0000 | (4.663) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 1,448.0000 | 1,608.0000 | 11.050 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 86,895.0000 | 83,307.0000 | (4.129) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 59,394.0000 | 62,215.0000 | 4.750 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 24,240.0000 | 25,864.0000 | 6.700 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 117,296.0000 | 113,447.0000 | (3.281) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 2,572.0000 | 2,839.0000 | 10.381 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 101,947.0000 | 98,205.0000 | (3.671) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 4,375.0000 | 4,797.0000 | 9.646 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 7,133.0000 | 7,767.0000 | 8.888 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 12,349.0000 | 11,161.0000 | (9.620) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 11,157.0000 | 12,067.0000 | 8.156 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 35,313.0000 | 32,927.0000 | (6.757) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 7,947.0000 | 7,093.0000 | (10.746) | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 75,289.0000 | 78,445.0000 | 4.192 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 33,791.0000 | 35,822.0000 | 6.010 | 0 | 0 | 0 |
| 06/03/2006 | R203 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 25,941.0000 | 23,963.0000 | (7.625) | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2006/05/04 | | | Bond Future | 7.3040 | 7.3500 | 0.630 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R204 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 57,411.0000 | 53,631.0000 | (6.584) | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 650.0000 | 753.0000 | 15.846 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/03/2006 | R204 | 2006/08/03 | | | Bond Future | 7.3050 | 7.3520 | 0.643 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R204 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 60,035.0000 | 56,575.0000 | (5.763) | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 4,052.0000 | 4,509.0000 | 11.278 | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2006/11/02 | | | Bond Future | 7.3090 | 7.3560 | 0.643 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R204 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 20,813.0000 | 22,227.0000 | 6.794 | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 17,366.0000 | 15,813.0000 | (8.943) | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 36,397.0000 | 33,948.0000 | (6.729) | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 43,243.0000 | 45,554.0000 | 5.344 | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 30,686.0000 | 32,545.0000 | 6.058 | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 25,810.0000 | 23,804.0000 | (7.772) | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 677.0000 | 752.0000 | 11.078 | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 8,255.0000 | 8,941.0000 | 8.310 | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 1,377.0000 | 1,521.0000 | 10.458 | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 11,028.0000 | 9,899.0000 | (10.238) | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 58,461.0000 | 61,196.0000 | 4.678 | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2006/11/02 | 6.50 | Put | Option on Bond Future | 76,138.0000 | 79,235.0000 | 4.068 | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2006/11/02 | 6.50 | Call | Option on Bond Future | 6,576.0000 | 5,809.0000 | (11.664) | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 48,968.0000 | 46,120.0000 | (5.816) | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 13,448.0000 | 14,463.0000 | 7.548 | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 63,203.0000 | 60,025.0000 | (5.028) | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 111,695.0000 | 107,975.0000 | (3.330) | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 2,646.0000 | 2,904.0000 | 9.751 | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 94,978.0000 | 91,373.0000 | (3.796) | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 4,804.0000 | 5,238.0000 | 9.034 | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 78,684.0000 | 75,255.0000 | (4.358) | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 128,526.0000 | 124,738.0000 | (2.947) | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2007/02/01 | | | Bond Future | 7.3180 | 7.3650 | 0.642 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R204 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 24,952.0000 | 26,416.0000 | 5.867 | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 51,535.0000 | 48,840.0000 | (5.229) | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 78,590.0000 | 81,518.0000 | 3.726 | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 14,264.0000 | 13,057.0000 | (8.462) | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 47,157.0000 | 49,388.0000 | 4.731 | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 61,762.0000 | 64,362.0000 | 4.210 | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 20,906.0000 | 19,330.0000 | (7.539) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/03/2006 | R204 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 17,215.0000 | 18,328.0000 | 6.465 | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 79,508.0000 | 76,261.0000 | (4.084) | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 39,596.0000 | 37,252.0000 | (5.920) | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 11,437.0000 | 12,246.0000 | 7.074 | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 9,290.0000 | 8,410.0000 | (9.473) | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 110,854.0000 | 107,281.0000 | (3.223) | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 4,481.0000 | 4,852.0000 | 8.279 | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 94,918.0000 | 91,481.0000 | (3.621) | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 34,888.0000 | 36,733.0000 | 5.288 | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 7,305.0000 | 7,866.0000 | 7.680 | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 29,347.0000 | 27,384.0000 | (6.689) | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 64,938.0000 | 61,939.0000 | (4.618) | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 2,637.0000 | 2,871.0000 | 8.874 | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 127,044.0000 | 123,377.0000 | (2.886) | 0 | 0 | 0 |
| 06/03/2006 | R204 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 1,488.0000 | 1,629.0000 | 9.476 | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2006/05/04 | | | Bond Future | 7.2700 | 7.3130 | 0.591 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R207 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 60,567.0000 | 56,967.0000 | (5.944) | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 563.0000 | 639.0000 | 13.499 | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2006/08/03 | | | Bond Future | 7.2710 | 7.3150 | 0.605 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R207 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 63,060.0000 | 59,730.0000 | (5.281) | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 3,766.0000 | 4,155.0000 | 10.329 | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2006/11/02 | | | Bond Future | 7.2720 | 7.3160 | 0.605 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R207 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 15,753.0000 | 13,911.0000 | (11.693) | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 131,740.0000 | 128,062.0000 | (2.792) | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 1,340.0000 | 1,586.0000 | 18.358 | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 17,599.0000 | 19,437.0000 | 10.444 | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 42,734.0000 | 39,635.0000 | (7.252) | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 59,938.0000 | 56,505.0000 | (5.728) | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 3,183.0000 | 2,614.0000 | (17.876) | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 48,250.0000 | 51,359.0000 | 6.444 | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 4.0000 | 5.0000 | 25.000 | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 3,723.0000 | 4,303.0000 | 15.579 | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 404.0000 | 489.0000 | 21.040 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 06/03/2006 | R207 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 21.0000 | 27.0000 | 28.571 | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 78,052.0000 | 74,458.0000 | (4.605) | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 114,222.0000 | 110,549.0000 | (3.216) | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 96,279.0000 | 92,624.0000 | (3.796) | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 101.0000 | 126.0000 | 24.752 | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 27,613.0000 | 25,063.0000 | (9.235) | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 8,745.0000 | 9,874.0000 | 12.910 | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 30,881.0000 | 33,432.0000 | 8.261 | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 7,729.0000 | 6,601.0000 | (14.594) | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2007/02/01 | | | Bond Future | 7.2790 | 7.3220 | 0.591 | 0.0000 | 0.0000 | 0 |
| 06/03/2006 | R207 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 11,006.0000 | 11,710.0000 | 6.397 | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 83,241.0000 | 80,174.0000 | (3.684) | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 68,382.0000 | 65,535.0000 | (4.163) | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 54,625.0000 | 52,049.0000 | (4.716) | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 16,629.0000 | 17,605.0000 | 5.869 | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 60,748.0000 | 63,100.0000 | 3.872 | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 7,008.0000 | 7,493.0000 | 6.921 | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 4,289.0000 | 4,607.0000 | 7.414 | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 1,422.0000 | 1,541.0000 | 8.368 | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 98,869.0000 | 95,636.0000 | (3.270) | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 131,234.0000 | 127,802.0000 | (2.615) | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 114,956.0000 | 111,604.0000 | (2.916) | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 2,520.0000 | 2,720.0000 | 7.937 | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 10,293.0000 | 9,408.0000 | (8.598) | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 31,590.0000 | 29,682.0000 | (6.040) | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 15,642.0000 | 14,442.0000 | (7.672) | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 33,995.0000 | 35,638.0000 | 4.833 | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 77,658.0000 | 80,325.0000 | 3.434 | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 22,705.0000 | 21,158.0000 | (6.813) | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 42,278.0000 | 40,021.0000 | (5.338) | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 46,164.0000 | 48,168.0000 | 4.341 | 0 | 0 | 0 |
| 06/03/2006 | R207 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 24,204.0000 | 25,498.0000 | 5.346 | 0 | 0 | 0 |

Grand Total:

1,993