

Derivatives High/Low Report

High/Low for 05/04/2006

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
05/04/2006	GOVI 2006/05/04			jGovi	240.9440	241.1890	0.102	0.0000	0.0000	699
05/04/2006	GOVI 2006/05/04	230.00	Call	jGovi	109,441.0000	111,891.0000	2.239	0	0	0
05/04/2006	GOVI 2006/05/04	230.00	Put	jGovi	1.0000	1.0000	-	0	0	0
05/04/2006	GOVI 2006/08/03			jGovi	245.2700	245.5180	0.101	0.0000	0.0000	0
05/04/2006	GOVI 2006/08/03	230.00	Call	jGovi	152,789.0000	155,255.0000	1.614	0	0	0
05/04/2006	GOVI 2006/08/03	230.00	Put	jGovi	89.0000	75.0000	(15.730)	0	0	0
05/04/2006	GOVI 2006/11/02			jGovi	249.6970	249.9480	0.101	0.0000	0.0000	0
05/04/2006	GOVI 2006/11/02	230.00	Call	jGovi	197,071.0000	199,569.0000	1.268	0	0	0
05/04/2006	GOVI 2006/11/02	230.00	Put	jGovi	101.0000	89.0000	(11.881)	0	0	0
05/04/2006	GOVI 2007/02/01			jGovi	254.1360	254.3890	0.100	0.0000	0.0000	0
05/04/2006	GOVI 2007/02/01	230.00	Put	jGovi	62.0000	55.0000	(11.290)	0	0	0
05/04/2006	GOVI 2007/02/01	230.00	Call	jGovi	241,422.0000	243,945.0000	1.045	0	0	0
05/04/2006	J153 2010/08/31			jSwap	7.2720	7.2510	(0.289)	0.0000	0.0000	0
05/04/2006	J157 2015/09/15			jSwap	7.4980	7.4770	(0.280)	0.0000	0.0000	0
05/04/2006	J186 2026/12/21			jSwap	7.2010	7.1740	(0.375)	0.0000	0.0000	0
05/04/2006	J194 2008/02/28			jSwap	7.1480	7.1370	(0.154)	0.0000	0.0000	0
05/04/2006	J201 2014/12/22			jSwap	7.4610	7.4410	(0.268)	0.0000	0.0000	0

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05/04/2006	J203	2017/09/15			jSwap	7.4860	7.4660	(0.267)	0.0000	0.0000	0
05/04/2006	J204	2018/12/21			jSwap	7.4690	7.4530	(0.214)	0.0000	0.0000	0
05/04/2006	J207	2020/01/15			jSwap	7.4510	7.4360	(0.201)	0.0000	0.0000	0
05/04/2006	JBAR	2005/03/16			jBar	7.0920	7.0920	-	0.0000	0.0000	0
05/04/2006	JFRA	2006/05/04			jFra	7.1200	7.1180	(0.028)	0.0000	0.0000	0
05/04/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	524.0000	515.0000	(1.718)	0	0	0
05/04/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	230.0000	226.0000	(1.739)	0	0	0
05/04/2006	JFRA	2006/08/03			jFra	7.1260	7.1300	0.056	0.0000	0.0000	0
05/04/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	956.0000	958.0000	0.209	0	0	0
05/04/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	648.0000	640.0000	(1.235)	0	0	0
05/04/2006	JFRA	2006/11/02			jFra	7.1720	7.1570	(0.209)	0.0000	0.0000	0
05/04/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	906.0000	919.0000	1.435	0	0	0
05/04/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,327.0000	1,304.0000	(1.733)	0	0	0
05/04/2006	JFRA	2007/02/01			jFra	7.2920	7.2720	(0.274)	0.0000	0.0000	500
05/04/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,594.0000	1,619.0000	1.568	0	0	0
05/04/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,084.0000	1,061.0000	(2.122)	0	0	0
05/04/2006	JFRA	2007/05/03			jFra	7.3430	7.3240	(0.259)	0.0000	0.0000	0
05/04/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,734.0000	1,757.0000	1.326	0	0	0
05/04/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,349.0000	1,326.0000	(1.705)	0	0	0
05/04/2006	JFRA	2007/08/02			jFra	7.4420	7.4100	(0.430)	0.0000	0.0000	0
05/04/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,774.0000	1,812.0000	2.142	0	0	0
05/04/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,632.0000	1,592.0000	(2.451)	0	0	0
05/04/2006	JFRA	2007/11/01			jFra	7.5480	7.5090	(0.517)	0.0000	0.0000	0
05/04/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,008.0000	1,955.0000	(2.639)	0	0	0

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05/04/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,882.0000	1,931.0000	2.604	0	0	0
05/04/2006	JFRA	2008/02/07			jFra	7.5860	7.5450	(0.540)	0.0000	0.0000	0
05/04/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,210.0000	27,139.0000	(0.261)	0	0	0
05/04/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	26,986.0000	27,019.0000	0.122	0	0	0
05/04/2006	JN02	2006/05/04			jNote	7.3210	7.3010	(0.273)	0.0000	0.0000	0
05/04/2006	JN02	2006/05/04	7.25	Call	Option on jNote	6,430.0000	6,135.0000	(4.588)	0	0	0
05/04/2006	JN02	2006/05/04	7.25	Put	Option on jNote	5,052.0000	5,133.0000	1.603	0	0	0
05/04/2006	JN02	2006/08/03			jNote	7.3820	7.3550	(0.366)	0.0000	0.0000	0
05/04/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,737.0000	12,427.0000	(2.434)	0	0	0
05/04/2006	JN02	2006/08/03	7.25	Put	Option on jNote	10,287.0000	10,478.0000	1.857	0	0	0
05/04/2006	JN02	2006/11/02			jNote	7.4440	7.4120	(0.430)	0.0000	0.0000	0
05/04/2006	JN02	2006/11/02	7.25	Call	Option on jNote	17,041.0000	16,692.0000	(2.048)	0	0	0
05/04/2006	JN02	2006/11/02	7.25	Put	Option on jNote	13,443.0000	13,687.0000	1.815	0	0	0
05/04/2006	JN05	2006/05/04			jNote	7.5440	7.5110	(0.437)	0.0000	0.0000	0
05/04/2006	JN05	2006/05/04	7.25	Put	Option on jNote	1,550.0000	1,767.0000	14.000	0	0	0
05/04/2006	JN05	2006/05/04	7.25	Call	Option on jNote	13,743.0000	12,599.0000	(8.324)	0	0	0
05/04/2006	JN05	2006/08/03			jNote	7.5810	7.5460	(0.462)	0.0000	0.0000	0
05/04/2006	JN05	2006/08/03	7.25	Put	Option on jNote	5,837.0000	6,269.0000	7.401	0	0	0
05/04/2006	JN05	2006/08/03	7.25	Call	Option on jNote	19,548.0000	18,540.0000	(5.157)	0	0	0
05/04/2006	JN05	2006/11/02			jNote	7.6190	7.5830	(0.473)	0.0000	0.0000	0
05/04/2006	JN05	2006/11/02	7.25	Put	Option on jNote	8,664.0000	9,159.0000	5.713	0	0	0
05/04/2006	JN05	2006/11/02	7.25	Call	Option on jNote	23,932.0000	22,949.0000	(4.107)	0	0	0
05/04/2006	JN10	2006/05/04			jNote	7.6580	7.6230	(0.457)	0.0000	0.0000	0
05/04/2006	JN10	2006/05/04	7.25	Call	Option on jNote	28,550.0000	26,197.0000	(8.242)	0	0	0
05/04/2006	JN10	2006/05/04	7.25	Put	Option on jNote	116.0000	165.0000	42.241	0	0	0
05/04/2006	JN10	2006/08/03			jNote	7.6780	7.6410	(0.482)	0.0000	0.0000	0
05/04/2006	JN10	2006/08/03	7.25	Put	Option on jNote	2,144.0000	2,523.0000	17.677	0	0	0

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05/04/2006	JN10	2006/08/03	7.25	Call	Option on jNote	31,931.0000	29,776.0000	(6.749)	0	0	0
05/04/2006	JN10	2006/11/02			jNote	7.6970	7.6590	(0.494)	0.0000	0.0000	0
05/04/2006	JN10	2006/11/02	7.25	Put	Option on jNote	4,289.0000	4,832.0000	12.660	0	0	0
05/04/2006	JN10	2006/11/02	7.25	Call	Option on jNote	35,355.0000	33,303.0000	(5.804)	0	0	0
05/04/2006	JROD	2006/04/28			jRod	6.7350	6.7330	(0.030)	0.0000	0.0000	0
05/04/2006	JROD	2006/05/31			jRod	6.8540	6.8500	(0.058)	0.0000	0.0000	0
05/04/2006	JROD	2006/06/30			jRod	6.9980	6.9930	(0.071)	0.0000	0.0000	0
05/04/2006	JROD	2006/07/31			jRod	6.9640	6.9620	(0.029)	0.0000	0.0000	0
05/04/2006	JROD	2006/08/31			jRod	7.0260	7.0240	(0.028)	0.0000	0.0000	0
05/04/2006	R153	2006/05/04			Bond Future	7.2750	7.2540	(0.289)	0.0000	0.0000	228
05/04/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	3,402.0000	3,748.0000	10.170	0	0	0
05/04/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	4,429.0000	3,913.0000	(11.650)	0	0	10
05/04/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	164.0000	122.0000	(25.610)	0	0	0
05/04/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	19,485.0000	20,306.0000	4.213	0	0	0
05/04/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	1,052.0000	859.0000	(18.346)	0	0	0
05/04/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	10,253.0000	10,924.0000	6.544	0	0	0
05/04/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	11,802.0000	11,005.0000	(6.753)	0	0	0
05/04/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	39,240.0000	40,102.0000	2.197	0	0	0
05/04/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	20
05/04/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	434.0000	501.0000	15.438	0	0	0
05/04/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	29,353.0000	30,210.0000	2.920	0	0	0
05/04/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	20.0000	14.0000	(30.000)	0	0	0
05/04/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	58,733.0000	59,596.0000	1.469	0	0	0
05/04/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/04/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	49,038.0000	49,901.0000	1.760	0	0	0
05/04/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	21,830.0000	20,969.0000	(3.944)	0	0	0
05/04/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	11.0000	13.0000	18.182	0	0	0
05/04/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/04/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	68,326.0000	69,189.0000	1.263	0	0	0

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05/04/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/04/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	77,817.0000	78,680.0000	1.109	0	0	0
05/04/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/04/2006	R153	2006/08/03			Bond Future	7.2700	7.2470	(0.316)	0.0000	0.0000	24
05/04/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	8,700.0000	8,216.0000	(5.563)	0	0	0
05/04/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	7,923.0000	8,333.0000	5.175	0	0	0
05/04/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	13,982.0000	14,545.0000	4.027	0	0	0
05/04/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	5,092.0000	4,760.0000	(6.520)	0	0	100
05/04/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	21,346.0000	22,026.0000	3.186	0	0	0
05/04/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	3,575.0000	3,819.0000	6.825	0	0	0
05/04/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,885.0000	2,672.0000	(7.383)	0	0	0
05/04/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	14,120.0000	13,470.0000	(4.603)	0	0	0
05/04/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,630.0000	1,497.0000	(8.160)	0	0	0
05/04/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	29,562.0000	30,323.0000	2.574	0	0	0
05/04/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	158.0000	142.0000	(10.127)	0	0	0
05/04/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	65,027.0000	65,904.0000	1.349	0	0	0
05/04/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	274.0000	246.0000	(10.219)	0	0	0
05/04/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	56,049.0000	56,915.0000	1.545	0	0	0
05/04/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	502.0000	454.0000	(9.562)	0	0	0
05/04/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	47,090.0000	47,936.0000	1.797	0	0	0
05/04/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	38,229.0000	39,042.0000	2.127	0	0	0
05/04/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	921.0000	840.0000	(8.795)	0	0	0
05/04/2006	R153	2006/11/02			Bond Future	7.2700	7.2450	(0.344)	0.0000	0.0000	0
05/04/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	11,354.0000	10,871.0000	(4.254)	0	0	0
05/04/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	10,622.0000	11,054.0000	4.067	0	0	0
05/04/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	5,938.0000	6,244.0000	5.153	0	0	0
05/04/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	15,865.0000	15,256.0000	(3.839)	0	0	0
05/04/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	38,000.0000	38,759.0000	1.997	0	0	0
05/04/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,834.0000	2,678.0000	(5.505)	0	0	100
05/04/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	45,967.0000	46,765.0000	1.736	0	0	0
05/04/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	2,042.0000	1,926.0000	(5.681)	0	0	0
05/04/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	29,616.0000	28,786.0000	(2.803)	0	0	0
05/04/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	54,090.0000	54,917.0000	1.529	0	0	0
05/04/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,028.0000	1,114.0000	8.366	0	0	0

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05/04/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,490.0000	1,402.0000	(5.906)	0	0	0
05/04/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,096.0000	1,030.0000	(6.022)	0	0	0
05/04/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	70,518.0000	71,382.0000	1.225	0	0	0
05/04/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	62,287.0000	63,136.0000	1.363	0	0	0
05/04/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,978.0000	3,768.0000	(5.279)	0	0	0
05/04/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	817.0000	767.0000	(6.120)	0	0	0
05/04/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,629.0000	5,349.0000	(4.974)	0	0	0
05/04/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	30,299.0000	31,005.0000	2.330	0	0	0
05/04/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	2,807.0000	2,990.0000	6.519	0	0	0
05/04/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	16,374.0000	16,917.0000	3.316	0	0	0
05/04/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	22,019.0000	21,286.0000	(3.329)	0	0	0
05/04/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	23,020.0000	23,655.0000	2.758	0	0	0
05/04/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	8,000.0000	7,629.0000	(4.638)	0	0	0
05/04/2006	R153	2007/02/01			Bond Future	7.2820	7.2560	(0.357)	0.0000	0.0000	0
05/04/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	13,364.0000	13,785.0000	3.150	0	0	0
05/04/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	14,460.0000	13,990.0000	(3.250)	0	0	0
05/04/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	8,815.0000	9,145.0000	3.744	0	0	0
05/04/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	18,517.0000	17,957.0000	(3.024)	0	0	0
05/04/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	60,118.0000	60,885.0000	1.276	0	0	0
05/04/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	7,162.0000	6,899.0000	(3.672)	0	0	0
05/04/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	38,295.0000	38,969.0000	1.760	0	0	0
05/04/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	5,748.0000	5,531.0000	(3.775)	0	0	0
05/04/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	45,408.0000	46,120.0000	1.568	0	0	0
05/04/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,641.0000	4,463.0000	(3.835)	0	0	0
05/04/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	31,415.0000	32,042.0000	1.996	0	0	0
05/04/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	52,695.0000	53,437.0000	1.408	0	0	0
05/04/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	9,003.0000	8,682.0000	(3.565)	0	0	0
05/04/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,376.0000	10,987.0000	(3.419)	0	0	0
05/04/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,716.0000	2,865.0000	5.486	0	0	0
05/04/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	29,871.0000	29,130.0000	(2.481)	0	0	0
05/04/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,257.0000	5,493.0000	4.489	0	0	0
05/04/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	23,645.0000	22,991.0000	(2.766)	0	0	0
05/04/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	18,807.0000	19,309.0000	2.669	0	0	0
05/04/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	24,883.0000	25,453.0000	2.291	0	0	0
05/04/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,783.0000	3,635.0000	(3.912)	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
05/04/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,136.0000	3,012.0000	(3.954)	0	0	0
05/04/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	67,605.0000	68,391.0000	1.163	0	0	0
05/04/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,626.0000	2,521.0000	(3.998)	0	0	0
05/04/2006	R157	2006/05/04			Bond Future	7.4860	7.4650	(0.281)	0.0000	0.0000	109
05/04/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	115
05/04/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	72.0000	84.0000	16.667	0	0	0
05/04/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/04/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	118,858.0000	120,610.0000	1.474	0	0	0
05/04/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	23,420.0000	24,852.0000	6.114	0	0	0
05/04/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
05/04/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	25.0000	17.0000	(32.000)	0	0	0
05/04/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	81,178.0000	82,929.0000	2.157	0	0	0
05/04/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	137,149.0000	138,900.0000	1.277	0	0	0
05/04/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	241.0000	176.0000	(26.971)	0	0	0
05/04/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/04/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	42,211.0000	43,897.0000	3.994	0	0	0
05/04/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	1,648.0000	1,328.0000	(19.417)	0	0	0
05/04/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	1,492.0000	1,696.0000	13.673	0	0	0
05/04/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	61,793.0000	63,536.0000	2.821	0	0	0
05/04/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	21,349.0000	19,801.0000	(7.251)	0	0	0
05/04/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	41,379.0000	39,639.0000	(4.205)	0	0	0
05/04/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	100,204.0000	101,955.0000	1.747	0	0	0
05/04/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	7,446.0000	6,512.0000	(12.544)	0	0	0
05/04/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	8,612.0000	9,430.0000	9.498	0	0	50
05/04/2006	R157	2006/08/03			Bond Future	7.4920	7.4700	(0.294)	0.0000	0.0000	4
05/04/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	159.0000	140.0000	(11.950)	0	0	0
05/04/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	45,517.0000	46,929.0000	3.102	0	0	0
05/04/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	9,428.0000	8,808.0000	(6.576)	0	0	100
05/04/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	30,216.0000	31,388.0000	3.879	0	0	0
05/04/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	316.0000	281.0000	(11.076)	0	0	0
05/04/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	2,554.0000	2,334.0000	(8.614)	0	0	0
05/04/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,984.0000	4,604.0000	(7.624)	0	0	0
05/04/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	2,962.0000	3,203.0000	8.136	0	0	0
05/04/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	43,791.0000	42,240.0000	(3.542)	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
05/04/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	133,857.0000	135,630.0000	1.325	0	0	0
05/04/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	62,451.0000	64,023.0000	2.517	0	0	0
05/04/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	116,096.0000	117,853.0000	1.513	0	0	0
05/04/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	637.0000	571.0000	(10.361)	0	0	0
05/04/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	1,280.0000	1,158.0000	(9.531)	0	0	0
05/04/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	80,167.0000	81,837.0000	2.083	0	0	0
05/04/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	28,170.0000	26,902.0000	(4.501)	0	0	0
05/04/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	98,149.0000	99,875.0000	1.759	0	0	0
05/04/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	8,285.0000	8,809.0000	6.325	0	0	0
05/04/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	17,546.0000	18,407.0000	4.907	0	0	0
05/04/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	16,895.0000	15,964.0000	(5.511)	0	0	0
05/04/2006	R157	2006/11/02			Bond Future	7.5010	7.4780	(0.307)	0.0000	0.0000	0
05/04/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	80,771.0000	82,342.0000	1.945	0	0	0
05/04/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	4,410.0000	4,154.0000	(5.805)	0	0	117
05/04/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	15,497.0000	14,788.0000	(4.575)	0	0	150
05/04/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	33,379.0000	32,179.0000	(3.595)	0	0	0
05/04/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	35,079.0000	36,198.0000	3.190	0	0	0
05/04/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	23,024.0000	22,081.0000	(4.096)	0	0	0
05/04/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	22,945.0000	23,830.0000	3.857	0	0	0
05/04/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	424.0000	391.0000	(7.783)	0	0	0
05/04/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	13,256.0000	13,884.0000	4.737	0	0	0
05/04/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	64,039.0000	62,402.0000	(2.556)	0	0	0
05/04/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	64,537.0000	65,999.0000	2.265	0	0	0
05/04/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	49,146.0000	50,458.0000	2.670	0	0	0
05/04/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	6,743.0000	6,376.0000	(5.443)	0	0	0
05/04/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	47,107.0000	45,662.0000	(3.067)	0	0	0
05/04/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	2,653.0000	2,843.0000	7.162	0	0	0
05/04/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	6,552.0000	6,934.0000	5.830	0	0	0
05/04/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	97,474.0000	99,124.0000	1.693	0	0	0
05/04/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	10,275.0000	9,759.0000	(5.022)	0	0	0
05/04/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	114,365.0000	116,070.0000	1.491	0	0	0
05/04/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,896.0000	2,719.0000	(6.112)	0	0	0
05/04/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	805.0000	749.0000	(6.957)	0	0	0
05/04/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	148,010.0000	149,781.0000	1.197	0	0	0
05/04/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	164,519.0000	166,314.0000	1.091	0	0	0

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05/04/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	131,230.0000	132,974.0000	1.329	0	0	0
05/04/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,913.0000	1,790.0000	(6.430)	0	0	0
05/04/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,238.0000	1,155.0000	(6.704)	0	0	0
05/04/2006	R157	2007/02/01			Bond Future	7.5170	7.4940	(0.306)	0.0000	0.0000	0
05/04/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	82,709.0000	84,119.0000	1.705	0	0	0
05/04/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	12,573.0000	12,102.0000	(3.746)	0	0	0
05/04/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	22,545.0000	21,796.0000	(3.322)	0	0	0
05/04/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	16,817.0000	16,220.0000	(3.550)	0	0	0
05/04/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	67,725.0000	69,034.0000	1.933	0	0	0
05/04/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	9,425.0000	9,056.0000	(3.915)	0	0	0
05/04/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	53,498.0000	54,681.0000	2.211	0	0	0
05/04/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	98,180.0000	99,671.0000	1.519	0	0	0
05/04/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	4,112.0000	3,934.0000	(4.329)	0	0	0
05/04/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	113,933.0000	115,486.0000	1.363	0	0	0
05/04/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	40,406.0000	41,437.0000	2.552	0	0	0
05/04/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,078.0000	1,979.0000	(4.764)	0	0	0
05/04/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	161,145.0000	162,826.0000	1.043	0	0	0
05/04/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,167.0000	3,027.0000	(4.421)	0	0	0
05/04/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	145,705.0000	147,344.0000	1.125	0	0	0
05/04/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	7,100.0000	6,810.0000	(4.085)	0	0	0
05/04/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	18,861.0000	19,525.0000	3.520	0	0	0
05/04/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	5,383.0000	5,156.0000	(4.217)	0	0	0
05/04/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	30,094.0000	29,169.0000	(3.074)	0	0	0
05/04/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	39,716.0000	38,599.0000	(2.812)	0	0	0
05/04/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	129,812.0000	131,414.0000	1.234	0	0	0
05/04/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	52,002.0000	50,691.0000	(2.521)	0	0	0
05/04/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	28,778.0000	29,634.0000	2.974	0	0	0
05/04/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	11,237.0000	11,706.0000	4.174	0	0	0
05/04/2006	R186	2006/05/04			Bond Future	7.2370	7.2120	(0.345)	0.0000	0.0000	33
05/04/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	13,344.0000	14,969.0000	12.178	0	0	0
05/04/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	11,610.0000	9,892.0000	(14.798)	0	0	0
05/04/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/04/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/04/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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05/04/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	34,295.0000	31,344.0000	(8.605)	0	0	0
05/04/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	181,017.0000	184,361.0000	1.847	0	0	0
05/04/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	2,088.0000	2,480.0000	18.774	0	0	0
05/04/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/04/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	153,793.0000	157,137.0000	2.174	0	0	0
05/04/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
05/04/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	207,281.0000	210,625.0000	1.613	0	0	0
05/04/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	125,570.0000	128,913.0000	2.662	0	0	0
05/04/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	66,309.0000	69,540.0000	4.873	0	0	0
05/04/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	375.0000	263.0000	(29.867)	0	0	0
05/04/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	104,054.0000	100,710.0000	(3.214)	0	0	0
05/04/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	2,507.0000	1,946.0000	(22.377)	0	0	0
05/04/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	67,527.0000	64,204.0000	(4.921)	0	0	0
05/04/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	96,340.0000	99,668.0000	3.454	0	0	0
05/04/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	43.0000	27.0000	(37.209)	0	0	0
05/04/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	77.0000	97.0000	25.974	0	0	0
05/04/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	36,936.0000	39,719.0000	7.535	0	0	0
05/04/2006	R186	2006/08/03			Bond Future	7.2360	7.2100	(0.359)	0.0000	0.0000	0
05/04/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	26,976.0000	28,703.0000	6.402	0	0	0
05/04/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	12.0000	9.0000	(25.000)	0	0	0
05/04/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	43,696.0000	41,258.0000	(5.579)	0	0	0
05/04/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	25,121.0000	23,395.0000	(6.871)	0	0	0
05/04/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	11,853.0000	12,869.0000	8.572	0	0	0
05/04/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	231,389.0000	234,840.0000	1.491	0	0	0
05/04/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	126,360.0000	129,638.0000	2.594	0	0	0
05/04/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,471.0000	1,295.0000	(11.965)	0	0	0
05/04/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	46.0000	38.0000	(17.391)	0	0	0
05/04/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	70,577.0000	67,549.0000	(4.290)	0	0	0
05/04/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	206,203.0000	209,648.0000	1.671	0	0	0
05/04/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	165.0000	139.0000	(15.758)	0	0	0
05/04/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	3,699.0000	3,321.0000	(10.219)	0	0	0
05/04/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	522.0000	450.0000	(13.793)	0	0	0
05/04/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	153,475.0000	156,856.0000	2.203	0	0	0
05/04/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	180,193.0000	183,621.0000	1.902	0	0	0
05/04/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	3,756.0000	4,181.0000	11.315	0	0	0

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05/04/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	47,959.0000	50,308.0000	4.898	0	0	0
05/04/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	13,634.0000	12,530.0000	(8.097)	0	0	0
05/04/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	99,492.0000	102,569.0000	3.093	0	0	0
05/04/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	72,773.0000	75,567.0000	3.839	0	0	0
05/04/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	7,151.0000	6,492.0000	(9.215)	0	0	0
05/04/2006	R186	2006/11/02			Bond Future	7.2340	7.2070	(0.373)	0.0000	0.0000	0
05/04/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	36,227.0000	38,033.0000	4.985	0	0	0
05/04/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	34,123.0000	32,367.0000	(5.146)	0	0	0
05/04/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	19,903.0000	21,156.0000	6.296	0	0	0
05/04/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	51,248.0000	48,940.0000	(4.504)	0	0	0
05/04/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	9,625.0000	8,991.0000	(6.587)	0	0	0
05/04/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	9,021.0000	9,741.0000	7.981	0	0	0
05/04/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	2,968.0000	3,275.0000	10.344	0	0	0
05/04/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	75,078.0000	72,236.0000	(3.785)	0	0	0
05/04/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	80,066.0000	82,721.0000	3.316	0	0	0
05/04/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	14,633.0000	13,727.0000	(6.191)	0	0	0
05/04/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	22,408.0000	21,129.0000	(5.708)	0	0	0
05/04/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	105,051.0000	101,797.0000	(3.098)	0	0	0
05/04/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	56,754.0000	59,037.0000	4.023	0	0	0
05/04/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	129,639.0000	132,804.0000	2.441	0	0	0
05/04/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	105,036.0000	107,963.0000	2.787	0	0	0
05/04/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	154,996.0000	158,326.0000	2.148	0	0	0
05/04/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	635.0000	569.0000	(10.394)	0	0	0
05/04/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	5,311.0000	4,915.0000	(7.456)	0	0	0
05/04/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,364.0000	1,237.0000	(9.311)	0	0	0
05/04/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	205,776.0000	209,272.0000	1.699	0	0	0
05/04/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,769.0000	2,537.0000	(8.378)	0	0	0
05/04/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	180,515.0000	183,950.0000	1.903	0	0	0
05/04/2006	R186	2007/02/01			Bond Future	7.2350	7.2080	(0.373)	0.0000	0.0000	0
05/04/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	27,290.0000	28,645.0000	4.965	0	0	0
05/04/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	22,917.0000	21,870.0000	(4.569)	0	0	0
05/04/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	111,602.0000	114,330.0000	2.444	0	0	0
05/04/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	31,167.0000	29,813.0000	(4.344)	0	0	0
05/04/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	65,136.0000	67,317.0000	3.348	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
05/04/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	16,980.0000	16,172.0000	(4.759)	0	0	0
05/04/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	87,759.0000	90,246.0000	2.834	0	0	0
05/04/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	134,318.0000	137,275.0000	2.201	0	0	0
05/04/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	58,531.0000	56,351.0000	(3.725)	0	0	0
05/04/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	108,181.0000	105,151.0000	(2.801)	0	0	0
05/04/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	44,621.0000	46,421.0000	4.034	0	0	0
05/04/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	157,929.0000	161,067.0000	1.987	0	0	0
05/04/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,406.0000	2,239.0000	(6.941)	0	0	0
05/04/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	206,115.0000	209,484.0000	1.635	0	0	0
05/04/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	42,663.0000	40,928.0000	(4.067)	0	0	0
05/04/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	4,126.0000	3,863.0000	(6.374)	0	0	0
05/04/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	181,986.0000	185,259.0000	1.798	0	0	0
05/04/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,839.0000	6,442.0000	(5.805)	0	0	0
05/04/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	10,960.0000	10,383.0000	(5.265)	0	0	0
05/04/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	6,766.0000	7,271.0000	7.464	0	0	0
05/04/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	14,864.0000	15,765.0000	6.062	0	0	0
05/04/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	80,545.0000	77,911.0000	(3.270)	0	0	0
05/04/2006	R194	2006/05/04			Bond Future	7.1320	7.1210	(0.154)	0.0000	0.0000	101
05/04/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	10,614.0000	10,799.0000	1.743	0	0	0
05/04/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	589.0000	620.0000	5.263	0	0	0
05/04/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	21.0000	17.0000	(19.048)	0	0	0
05/04/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	2,826.0000	2,936.0000	3.892	0	0	0
05/04/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	2,870.0000	2,711.0000	(5.540)	0	0	0
05/04/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	6,472.0000	6,638.0000	2.565	0	0	0
05/04/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	792.0000	713.0000	(9.975)	0	0	0
05/04/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
05/04/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	14,840.0000	15,029.0000	1.274	0	0	0
05/04/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	147.0000	124.0000	(15.646)	0	0	0
05/04/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,643.0000	6,454.0000	(2.845)	0	0	0
05/04/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/04/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	27,434.0000	27,624.0000	0.693	0	0	0
05/04/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	23,258.0000	23,448.0000	0.817	0	0	0
05/04/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/04/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/04/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	31,587.0000	31,777.0000	0.602	0	0	0

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05/04/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/04/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	24.0000	25.0000	4.167	0	0	0
05/04/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/04/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	19,059.0000	19,249.0000	0.997	0	0	0
05/04/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	15,367.0000	15,177.0000	(1.236)	0	0	0
05/04/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/04/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,981.0000	10,791.0000	(1.730)	0	0	0
05/04/2006	R194	2006/08/03			Bond Future	7.0970	7.0840	(0.183)	0.0000	0.0000	0
05/04/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,311.0000	1,252.0000	(4.500)	0	0	0
05/04/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,247.0000	2,159.0000	(3.916)	0	0	0
05/04/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	7,322.0000	7,458.0000	1.857	0	0	0
05/04/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	4,535.0000	4,642.0000	2.359	0	0	0
05/04/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	802.0000	836.0000	4.239	0	0	0
05/04/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,016.0000	5,856.0000	(2.660)	0	0	0
05/04/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	763.0000	725.0000	(4.980)	0	0	0
05/04/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	13,864.0000	14,034.0000	1.226	0	0	0
05/04/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	2,275.0000	2,347.0000	3.165	0	0	0
05/04/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	459.0000	434.0000	(5.447)	0	0	0
05/04/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,729.0000	3,606.0000	(3.298)	0	0	0
05/04/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	10,480.0000	10,636.0000	1.489	0	0	0
05/04/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
05/04/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	27,986.0000	28,180.0000	0.693	0	0	0
05/04/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	24,389.0000	24,581.0000	0.787	0	0	0
05/04/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,276.0000	17,458.0000	1.053	0	0	0
05/04/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	202.0000	189.0000	(6.436)	0	0	0
05/04/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	80.0000	74.0000	(7.500)	0	0	0
05/04/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	20,806.0000	20,995.0000	0.908	0	0	0
05/04/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	29.0000	26.0000	(10.345)	0	0	0
05/04/2006	R194	2006/11/02			Bond Future	7.0610	7.0470	(0.198)	0.0000	0.0000	0
05/04/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,798.0000	2,718.0000	(2.859)	0	0	0
05/04/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	5,188.0000	5,286.0000	1.889	0	0	0
05/04/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,929.0000	3,827.0000	(2.596)	0	0	0
05/04/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	3,156.0000	3,231.0000	2.376	0	0	0
05/04/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1,645.0000	1,695.0000	3.040	0	0	0

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05/04/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,596.0000	5,468.0000	(2.287)	0	0	0
05/04/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	12,889.0000	13,030.0000	1.094	0	0	0
05/04/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	377.0000	361.0000	(4.244)	0	0	0
05/04/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	585.0000	609.0000	4.103	0	0	0
05/04/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	10,447.0000	10,276.0000	(1.637)	0	0	0
05/04/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	101.0000	108.0000	6.931	0	0	0
05/04/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	13,573.0000	13,396.0000	(1.304)	0	0	0
05/04/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	8.0000	9.0000	12.500	0	0	0
05/04/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	7,558.0000	7,674.0000	1.535	0	0	0
05/04/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	7,726.0000	7,573.0000	(1.980)	0	0	0
05/04/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	10,158.0000	10,288.0000	1.280	0	0	0
05/04/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	18,382.0000	18,544.0000	0.881	0	0	0
05/04/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,018.0000	1,957.0000	(3.023)	0	0	0
05/04/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	656.0000	632.0000	(3.659)	0	0	0
05/04/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,089.0000	1,053.0000	(3.306)	0	0	0
05/04/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,481.0000	1,434.0000	(3.174)	0	0	0
05/04/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	15,565.0000	15,718.0000	0.983	0	0	0
05/04/2006	R194	2007/02/01			Bond Future	7.0440	7.0270	(0.241)	0.0000	0.0000	0
05/04/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,774.0000	2,707.0000	(2.415)	0	0	0
05/04/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	3,798.0000	3,876.0000	2.054	0	0	0
05/04/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	8,749.0000	8,596.0000	(1.749)	0	0	0
05/04/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,251.0000	4,154.0000	(2.282)	0	0	0
05/04/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,449.0000	7,557.0000	1.450	0	0	0
05/04/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,318.0000	2,378.0000	2.588	0	0	0
05/04/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,244.0000	1,284.0000	3.215	0	0	0
05/04/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,534.0000	9,653.0000	1.248	0	0	0
05/04/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,863.0000	6,728.0000	(1.967)	0	0	0
05/04/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,349.0000	5,234.0000	(2.150)	0	0	0
05/04/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,310.0000	2,253.0000	(2.468)	0	0	0
05/04/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	18,015.0000	18,168.0000	0.849	0	0	0
05/04/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,955.0000	1,906.0000	(2.506)	0	0	0
05/04/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	686.0000	664.0000	(3.207)	0	0	0
05/04/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	532.0000	554.0000	4.135	0	0	0
05/04/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,719.0000	11,846.0000	1.084	0	0	0
05/04/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,389.0000	3,309.0000	(2.361)	0	0	0

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05/04/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	996.0000	966.0000	(3.012)	0	0	0
05/04/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5,505.0000	5,600.0000	1.726	0	0	0
05/04/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,412.0000	1,373.0000	(2.762)	0	0	0
05/04/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,707.0000	13,844.0000	0.999	0	0	0
05/04/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	15,813.0000	15,958.0000	0.917	0	0	0
05/04/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	10,973.0000	10,806.0000	(1.522)	0	0	0
05/04/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	148.0000	157.0000	6.081	0	0	0
05/04/2006	R201	2006/05/04			Bond Future	7.4770	7.4560	(0.281)	0.0000	0.0000	66
05/04/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	79,841.0000	81,225.0000	1.733	0	0	0
05/04/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/04/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/04/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	64,779.0000	66,163.0000	2.136	0	0	0
05/04/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	109,108.0000	110,493.0000	1.269	0	0	0
05/04/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
05/04/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	94,616.0000	96,000.0000	1.463	0	0	0
05/04/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/04/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	5,253.0000	4,547.0000	(13.440)	0	0	0
05/04/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	49,437.0000	50,816.0000	2.789	0	0	0
05/04/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	17.0000	11.0000	(35.294)	0	0	0
05/04/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	6,767.0000	7,445.0000	10.019	0	0	0
05/04/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	33,913.0000	35,255.0000	3.957	0	0	0
05/04/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	1,075.0000	853.0000	(20.651)	0	0	0
05/04/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	18,870.0000	20,033.0000	6.163	0	0	0
05/04/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	152.0000	109.0000	(28.289)	0	0	0
05/04/2006	R201	2006/08/03			Bond Future	7.4850	7.4630	(0.294)	0.0000	0.0000	0
05/04/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	102.0000	88.0000	(13.725)	0	0	0
05/04/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	862.0000	776.0000	(9.977)	0	0	0
05/04/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	63,756.0000	65,088.0000	2.089	0	0	0
05/04/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	77,972.0000	79,353.0000	1.771	0	0	0
05/04/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	29.0000	25.0000	(13.793)	0	0	0
05/04/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	315.0000	279.0000	(11.429)	0	0	0
05/04/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	106,388.0000	107,802.0000	1.329	0	0	0
05/04/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	92,245.0000	93,649.0000	1.522	0	0	0
05/04/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,672.0000	1,519.0000	(9.151)	0	0	0

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05/04/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	12,814.0000	13,511.0000	5.439	0	0	0
05/04/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	11,849.0000	11,128.0000	(6.085)	0	0	0
05/04/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	49,522.0000	50,787.0000	2.554	0	0	0
05/04/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	6,288.0000	5,831.0000	(7.268)	0	0	0
05/04/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	23,180.0000	24,141.0000	4.146	0	0	0
05/04/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	3,256.0000	2,986.0000	(8.292)	0	0	0
05/04/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	35,774.0000	36,922.0000	3.209	0	0	0
05/04/2006	R201	2006/11/02			Bond Future	7.4920	7.4690	(0.307)	0.0000	0.0000	0
05/04/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	49,194.0000	47,857.0000	(2.718)	0	0	0
05/04/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,217.0000	1,327.0000	9.039	0	0	0
05/04/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	26,601.0000	27,515.0000	3.436	0	0	0
05/04/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	16,629.0000	17,342.0000	4.288	0	0	0
05/04/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	16,126.0000	15,392.0000	(4.552)	0	0	0
05/04/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	8,806.0000	9,290.0000	5.496	0	0	0
05/04/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	24,162.0000	23,199.0000	(3.986)	0	0	0
05/04/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	35,339.0000	34,159.0000	(3.339)	0	0	0
05/04/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	3,824.0000	4,092.0000	7.008	0	0	0
05/04/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	10,532.0000	9,997.0000	(5.080)	0	0	0
05/04/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	50,923.0000	52,105.0000	2.321	0	0	0
05/04/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	64,048.0000	65,312.0000	1.974	0	0	0
05/04/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	6,930.0000	6,550.0000	(5.483)	0	0	0
05/04/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	38,280.0000	39,348.0000	2.790	0	0	0
05/04/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,973.0000	2,790.0000	(6.155)	0	0	0
05/04/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	4,574.0000	4,307.0000	(5.837)	0	0	0
05/04/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	77,110.0000	78,448.0000	1.735	0	0	0
05/04/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	104,026.0000	105,442.0000	1.361	0	0	0
05/04/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	789.0000	728.0000	(7.731)	0	0	0
05/04/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	370.0000	338.0000	(8.649)	0	0	0
05/04/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	90,511.0000	91,898.0000	1.532	0	0	0
05/04/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,580.0000	1,470.0000	(6.962)	0	0	0
05/04/2006	R201	2007/02/01			Bond Future	7.5050	7.4820	(0.306)	0.0000	0.0000	0
05/04/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	11,665.0000	12,173.0000	4.355	0	0	0
05/04/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	27,450.0000	26,547.0000	(3.290)	0	0	0
05/04/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	37,591.0000	36,505.0000	(2.889)	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
05/04/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	6,042.0000	6,368.0000	5.396	0	0	0
05/04/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	19,591.0000	20,282.0000	3.527	0	0	0
05/04/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	19,898.0000	19,177.0000	(3.623)	0	0	0
05/04/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	52,403.0000	53,479.0000	2.053	0	0	0
05/04/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	11,171.0000	10,729.0000	(3.957)	0	0	0
05/04/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	40,992.0000	41,962.0000	2.366	0	0	0
05/04/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	7,920.0000	7,585.0000	(4.230)	0	0	0
05/04/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	64,870.0000	66,022.0000	1.776	0	0	0
05/04/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	76,818.0000	78,048.0000	1.601	0	0	0
05/04/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,795.0000	3,613.0000	(4.796)	0	0	0
05/04/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,360.0000	1,282.0000	(5.735)	0	0	0
05/04/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	14,514.0000	13,951.0000	(3.879)	0	0	0
05/04/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	101,918.0000	103,251.0000	1.308	0	0	0
05/04/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	89,230.0000	90,520.0000	1.446	0	0	0
05/04/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,316.0000	2,194.0000	(5.268)	0	0	0
05/04/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	29,408.0000	30,257.0000	2.887	0	0	0
05/04/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,989.0000	5,729.0000	(4.341)	0	0	0
05/04/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	2,506.0000	2,676.0000	6.784	0	0	0
05/04/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	50,107.0000	48,866.0000	(2.477)	0	0	0
05/04/2006	R203	2006/05/04			Bond Future	7.4950	7.4740	(0.280)	0.0000	0.0000	0
05/04/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	21,975.0000	23,246.0000	5.784	0	0	0
05/04/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	21,840.0000	20,423.0000	(6.488)	0	0	0
05/04/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	2,401.0000	2,632.0000	9.621	0	0	0
05/04/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	28.0000	19.0000	(32.143)	0	0	0
05/04/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	57,079.0000	58,718.0000	2.871	0	0	0
05/04/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	9,074.0000	9,792.0000	7.913	0	0	0
05/04/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	2,233.0000	1,856.0000	(16.883)	0	0	0
05/04/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	8,682.0000	7,752.0000	(10.712)	0	0	0
05/04/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	38,963.0000	40,527.0000	4.014	0	0	0
05/04/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	338.0000	255.0000	(24.556)	0	0	0
05/04/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	109,720.0000	111,368.0000	1.502	0	0	0
05/04/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/04/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	75,036.0000	76,683.0000	2.195	0	0	0
05/04/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/04/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	363.0000	399.0000	9.917	0	0	0

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05/04/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	40,128.0000	38,517.0000	(4.015)	0	0	0
05/04/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/04/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	92,587.0000	94,235.0000	1.780	0	0	0
05/04/2006	R203	2006/08/03			Bond Future	7.5000	7.4790	(0.280)	0.0000	0.0000	0
05/04/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	29,437.0000	28,308.0000	(3.835)	0	0	0
05/04/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	57,922.0000	59,364.0000	2.490	0	0	0
05/04/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	9,902.0000	10,396.0000	4.989	0	0	0
05/04/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,773.0000	4,423.0000	(7.333)	0	0	0
05/04/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	17,850.0000	18,612.0000	4.269	0	0	0
05/04/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	4,847.0000	5,124.0000	5.715	0	0	0
05/04/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	44,396.0000	43,050.0000	(3.032)	0	0	0
05/04/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,063.0000	1,881.0000	(8.822)	0	0	0
05/04/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	17,850.0000	16,990.0000	(4.818)	0	0	0
05/04/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	42,458.0000	43,731.0000	2.998	0	0	0
05/04/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	28,838.0000	29,877.0000	3.603	0	0	0
05/04/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	9,769.0000	9,185.0000	(5.978)	0	0	0
05/04/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	76.0000	65.0000	(14.474)	0	0	0
05/04/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	784.0000	702.0000	(10.459)	0	0	0
05/04/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	107,925.0000	109,537.0000	1.494	0	0	0
05/04/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	261.0000	229.0000	(12.261)	0	0	0
05/04/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	91,191.0000	92,782.0000	1.745	0	0	0
05/04/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	74,388.0000	75,929.0000	2.072	0	0	0
05/04/2006	R203	2006/11/02			Bond Future	7.5070	7.4850	(0.293)	0.0000	0.0000	0
05/04/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	23,420.0000	22,551.0000	(3.711)	0	0	0
05/04/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	8,912.0000	9,311.0000	4.477	0	0	0
05/04/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	22,888.0000	23,692.0000	3.513	0	0	0
05/04/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	48,373.0000	47,099.0000	(2.634)	0	0	0
05/04/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	14,797.0000	15,386.0000	3.981	0	0	0
05/04/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	5,038.0000	4,742.0000	(5.875)	0	0	0
05/04/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	34,562.0000	33,478.0000	(3.136)	0	0	0
05/04/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	64,599.0000	63,174.0000	(2.206)	0	0	0
05/04/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	4,968.0000	5,215.0000	4.972	0	0	0
05/04/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	82,837.0000	81,304.0000	(1.851)	0	0	0
05/04/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	2,547.0000	2,687.0000	5.497	0	0	0

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05/04/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	14,969.0000	14,316.0000	(4.362)	0	0	0
05/04/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	45,576.0000	46,792.0000	2.668	0	0	0
05/04/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	33,220.0000	34,240.0000	3.070	0	0	0
05/04/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	59,549.0000	60,927.0000	2.314	0	0	0
05/04/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	8,981.0000	8,524.0000	(5.089)	0	0	0
05/04/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	90,387.0000	91,963.0000	1.744	0	0	0
05/04/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,634.0000	2,457.0000	(6.720)	0	0	0
05/04/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,280.0000	1,183.0000	(7.578)	0	0	0
05/04/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	74,646.0000	76,142.0000	2.004	0	0	0
05/04/2006	R203	2007/02/01			Bond Future	7.5200	7.4980	(0.293)	0.0000	0.0000	0
05/04/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	48,397.0000	49,526.0000	2.333	0	0	0
05/04/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	19,938.0000	19,259.0000	(3.406)	0	0	0
05/04/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	13,342.0000	12,827.0000	(3.860)	0	0	0
05/04/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	27,103.0000	27,894.0000	2.918	0	0	0
05/04/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	36,930.0000	37,896.0000	2.616	0	0	0
05/04/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	12,772.0000	13,230.0000	3.586	0	0	0
05/04/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	28,598.0000	27,744.0000	(2.986)	0	0	0
05/04/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	52,557.0000	51,370.0000	(2.259)	0	0	0
05/04/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	61,256.0000	62,528.0000	2.077	0	0	0
05/04/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	19,050.0000	19,668.0000	3.244	0	0	0
05/04/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,710.0000	1,607.0000	(6.023)	0	0	0
05/04/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	75,192.0000	76,581.0000	1.847	0	0	0
05/04/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	67,748.0000	66,424.0000	(1.954)	0	0	0
05/04/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	39,467.0000	38,440.0000	(2.602)	0	0	0
05/04/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	104,991.0000	106,533.0000	1.469	0	0	0
05/04/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,065.0000	2,898.0000	(5.449)	0	0	0
05/04/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	89,873.0000	91,351.0000	1.645	0	0	0
05/04/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	5,239.0000	4,984.0000	(4.867)	0	0	0
05/04/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	8,551.0000	8,178.0000	(4.362)	0	0	0
05/04/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	8,136.0000	8,456.0000	3.933	0	0	0
05/04/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	4,906.0000	5,117.0000	4.301	0	0	0
05/04/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	84,815.0000	83,382.0000	(1.690)	0	0	0
05/04/2006	R204	2006/05/04			Bond Future	7.4850	7.4690	(0.214)	0.0000	0.0000	80
05/04/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	41,940.0000	43,195.0000	2.992	0	0	0

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05/04/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	349.0000	275.0000	(21.203)	0	0	0
05/04/2006	R204	2006/08/03			Bond Future	7.4920	7.4760	(0.214)	0.0000	0.0000	0
05/04/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	45,610.0000	46,626.0000	2.228	0	0	0
05/04/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	5,095.0000	4,800.0000	(5.790)	0	0	0
05/04/2006	R204	2006/11/02			Bond Future	7.4970	7.4810	(0.213)	0.0000	0.0000	0
05/04/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	3,324.0000	3,439.0000	3.460	0	0	0
05/04/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	51,917.0000	50,933.0000	(1.895)	0	0	0
05/04/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	113,308.0000	114,553.0000	1.099	0	0	0
05/04/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	10,698.0000	11,008.0000	2.898	0	0	0
05/04/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	36,940.0000	37,709.0000	2.082	0	0	0
05/04/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	800.0000	751.0000	(6.125)	0	0	0
05/04/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	68,971.0000	67,874.0000	(1.591)	0	0	0
05/04/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	88,228.0000	87,048.0000	(1.337)	0	0	0
05/04/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	6,196.0000	6,393.0000	3.179	0	0	0
05/04/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	37,429.0000	36,586.0000	(2.252)	0	0	0
05/04/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	17,211.0000	17,662.0000	2.620	0	0	0
05/04/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	25,958.0000	26,566.0000	2.342	0	0	0
05/04/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	25,715.0000	25,030.0000	(2.664)	0	0	0
05/04/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	49,930.0000	50,848.0000	1.839	0	0	0
05/04/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	16,761.0000	16,236.0000	(3.132)	0	0	0
05/04/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	64,530.0000	65,571.0000	1.613	0	0	0
05/04/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	10,324.0000	9,947.0000	(3.652)	0	0	0
05/04/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	96,647.0000	97,849.0000	1.244	0	0	0
05/04/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,671.0000	1,579.0000	(5.506)	0	0	0
05/04/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	80,257.0000	81,394.0000	1.417	0	0	0
05/04/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	5,991.0000	5,738.0000	(4.223)	0	0	0
05/04/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,267.0000	3,109.0000	(4.836)	0	0	0
05/04/2006	R204	2007/02/01			Bond Future	7.5070	7.4900	(0.226)	0.0000	0.0000	0
05/04/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	21,101.0000	20,537.0000	(2.673)	0	0	0
05/04/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	9,118.0000	9,381.0000	2.884	0	0	0
05/04/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	52,442.0000	53,367.0000	1.764	0	0	0
05/04/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	40,220.0000	41,011.0000	1.967	0	0	0
05/04/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	14,142.0000	13,711.0000	(3.048)	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
05/04/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	71,817.0000	70,725.0000	(1.521)	0	0	0
05/04/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	66,088.0000	67,131.0000	1.578	0	0	0
05/04/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,845.0000	1,757.0000	(4.770)	0	0	0
05/04/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	80,824.0000	81,964.0000	1.410	0	0	0
05/04/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	90,051.0000	88,870.0000	(1.311)	0	0	0
05/04/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	112,199.0000	113,467.0000	1.130	0	0	0
05/04/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,286.0000	3,144.0000	(4.321)	0	0	0
05/04/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	96,301.0000	97,515.0000	1.261	0	0	0
05/04/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,589.0000	5,373.0000	(3.865)	0	0	0
05/04/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	9,087.0000	8,774.0000	(3.444)	0	0	0
05/04/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	5,550.0000	5,724.0000	3.135	0	0	0
05/04/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	55,644.0000	54,665.0000	(1.759)	0	0	0
05/04/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	14,192.0000	14,568.0000	2.649	0	0	0
05/04/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	21,008.0000	21,515.0000	2.413	0	0	0
05/04/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	41,751.0000	40,903.0000	(2.031)	0	0	0
05/04/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	29,690.0000	30,338.0000	2.183	0	0	0
05/04/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	30,248.0000	29,541.0000	(2.337)	0	0	0
05/04/2006	R207	2006/05/04			Bond Future	7.4640	7.4500	(0.188)	0.0000	0.0000	0
05/04/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	43,871.0000	44,983.0000	2.535	0	0	0
05/04/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	309.0000	247.0000	(20.065)	0	0	0
05/04/2006	R207	2006/08/03			Bond Future	7.4700	7.4560	(0.187)	0.0000	0.0000	0
05/04/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	4,876.0000	4,619.0000	(5.271)	0	0	0
05/04/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	47,494.0000	48,398.0000	1.903	0	0	0
05/04/2006	R207	2006/11/02			Bond Future	7.4730	7.4590	(0.187)	0.0000	0.0000	0
05/04/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	7,886.0000	8,230.0000	4.362	0	0	0
05/04/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	16,375.0000	16,955.0000	3.542	0	0	0
05/04/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	14,166.0000	13,598.0000	(4.010)	0	0	0
05/04/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	26,391.0000	25,587.0000	(3.046)	0	0	0
05/04/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	775.0000	713.0000	(8.000)	0	0	0
05/04/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	115,084.0000	116,231.0000	0.997	0	0	0
05/04/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	44,410.0000	45,397.0000	2.222	0	0	0
05/04/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	3,125.0000	3,288.0000	5.216	0	0	0
05/04/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,471.0000	2,310.0000	(6.516)	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
05/04/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	42,935.0000	41,951.0000	(2.292)	0	0	0
05/04/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	62,718.0000	61,630.0000	(1.735)	0	0	0
05/04/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	993.0000	1,053.0000	6.042	0	0	0
05/04/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
05/04/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	28,828.0000	29,641.0000	2.820	0	0	0
05/04/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	61,764.0000	62,850.0000	1.758	0	0	0
05/04/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	41.0000	36.0000	(12.195)	0	0	0
05/04/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	6,476.0000	6,141.0000	(5.173)	0	0	0
05/04/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	97,583.0000	98,727.0000	1.172	0	0	0
05/04/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	79,716.0000	80,845.0000	1.416	0	0	0
05/04/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	198.0000	179.0000	(9.596)	0	0	0
05/04/2006	R207	2007/02/01			Bond Future	7.4810	7.4660	(0.201)	0.0000	0.0000	0
05/04/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	13,886.0000	13,506.0000	(2.737)	0	0	0
05/04/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	20,762.0000	20,263.0000	(2.403)	0	0	0
05/04/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	42,219.0000	42,936.0000	1.698	0	0	0
05/04/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	54,724.0000	55,560.0000	1.528	0	0	0
05/04/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	68,605.0000	69,544.0000	1.369	0	0	0
05/04/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,812.0000	1,734.0000	(4.305)	0	0	0
05/04/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	41,307.0000	40,554.0000	(1.823)	0	0	0
05/04/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	83,520.0000	84,545.0000	1.227	0	0	0
05/04/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	22,365.0000	22,827.0000	2.066	0	0	0
05/04/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	71,515.0000	70,543.0000	(1.359)	0	0	0
05/04/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	115,087.0000	116,224.0000	0.988	0	0	0
05/04/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	3,222.0000	3,097.0000	(3.880)	0	0	0
05/04/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	29,837.0000	29,212.0000	(2.095)	0	0	0
05/04/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	99,120.0000	100,210.0000	1.100	0	0	0
05/04/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	5,477.0000	5,287.0000	(3.469)	0	0	0
05/04/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	8,910.0000	8,634.0000	(3.098)	0	0	0
05/04/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	9,871.0000	10,114.0000	2.462	0	0	0
05/04/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	55,228.0000	54,357.0000	(1.577)	0	0	0
05/04/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	15,231.0000	15,576.0000	2.265	0	0	0
05/04/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	6,065.0000	6,227.0000	2.671	0	0	0
05/04/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	89,968.0000	88,914.0000	(1.172)	0	0	0
05/04/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	31,374.0000	31,964.0000	1.881	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
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Grand Total:										2,606
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