

# Derivatives High/Low Report

High/Low for 07/04/2006

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
07/04/2006	GOVI 2006/05/04			jGovi	241.2810	240.8090	(0.196)	0.0000	0.0000	699
07/04/2006	GOVI 2006/05/04	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
07/04/2006	GOVI 2006/05/04	230.00	Call	jGovi	112,810.0000	108,090.0000	(4.184)	0	0	0
07/04/2006	GOVI 2006/08/03			jGovi	245.6140	245.1150	(0.203)	0.0000	0.0000	0
07/04/2006	GOVI 2006/08/03	230.00	Put	jGovi	69.0000	86.0000	24.638	0	0	0
07/04/2006	GOVI 2006/08/03	230.00	Call	jGovi	156,209.0000	151,236.0000	(3.184)	0	0	0
07/04/2006	GOVI 2006/11/02			jGovi	250.0600	249.5370	(0.209)	0.0000	0.0000	3
07/04/2006	GOVI 2006/11/02	230.00	Call	jGovi	200,683.0000	195,470.0000	(2.598)	0	0	0
07/04/2006	GOVI 2006/11/02	230.00	Put	jGovi	83.0000	100.0000	20.482	0	0	0
07/04/2006	GOVI 2007/02/01			jGovi	254.5180	253.9930	(0.206)	0.0000	0.0000	0
07/04/2006	GOVI 2007/02/01	230.00	Put	jGovi	52.0000	62.0000	19.231	0	0	0
07/04/2006	GOVI 2007/02/01	230.00	Call	jGovi	245,232.0000	239,992.0000	(2.137)	0	0	0
07/04/2006	J153 2010/08/31			jSwap	7.2540	7.2880	0.469	0.0000	0.0000	0
07/04/2006	J157 2015/09/15			jSwap	7.4590	7.5050	0.617	0.0000	0.0000	0
07/04/2006	J186 2026/12/21			jSwap	7.1640	7.2030	0.544	0.0000	0.0000	0
07/04/2006	J194 2008/02/28			jSwap	7.1500	7.1830	0.462	0.0000	0.0000	0
07/04/2006	J201 2014/12/22			jSwap	7.4250	7.4630	0.512	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
07/04/2006	J203	2017/09/15			jSwap	7.4500	7.4840	0.456	0.0000	0.0000	0
07/04/2006	J204	2018/12/21			jSwap	7.4380	7.4760	0.511	0.0000	0.0000	0
07/04/2006	J207	2020/01/15			jSwap	7.4210	7.4630	0.566	0.0000	0.0000	0
07/04/2006	JBAR	2005/03/16			jBar	7.0920	7.0750	(0.240)	0.0000	0.0000	0
07/04/2006	JFRA	2006/05/04			jFra	7.1170	7.1110	(0.084)	0.0000	0.0000	0
07/04/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	508.0000	493.0000	(2.953)	0	0	0
07/04/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	221.0000	221.0000	-	0	0	0
07/04/2006	JFRA	2006/08/03			jFra	7.1280	7.1270	(0.014)	0.0000	0.0000	0
07/04/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	952.0000	948.0000	(0.420)	0	0	0
07/04/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	639.0000	637.0000	(0.313)	0	0	0
07/04/2006	JFRA	2006/11/02			jFra	7.1560	7.1650	0.126	0.0000	0.0000	0
07/04/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	918.0000	905.0000	(1.416)	0	0	0
07/04/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,300.0000	1,310.0000	0.769	0	0	0
07/04/2006	JFRA	2007/02/01			jFra	7.2460	7.2710	0.345	0.0000	0.0000	500
07/04/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,031.0000	1,055.0000	2.328	0	0	0
07/04/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,653.0000	1,616.0000	(2.238)	0	0	0
07/04/2006	JFRA	2007/05/03			jFra	7.3010	7.3280	0.370	0.0000	0.0000	0
07/04/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,299.0000	1,327.0000	2.156	0	0	0
07/04/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,786.0000	1,748.0000	(2.128)	0	0	0
07/04/2006	JFRA	2007/08/02			jFra	7.3740	7.3880	0.190	0.0000	0.0000	0
07/04/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,548.0000	1,563.0000	0.969	0	0	0
07/04/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,857.0000	1,837.0000	(1.077)	0	0	0
07/04/2006	JFRA	2007/11/01			jFra	7.4650	7.4640	(0.013)	0.0000	0.0000	0
07/04/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,895.0000	1,893.0000	(0.106)	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
07/04/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,988.0000	1,987.0000	(0.050)	0	0	0
07/04/2006	JFRA	2008/02/07			jFra	7.5200	7.5230	0.040	0.0000	0.0000	0
07/04/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	27,026.0000	27,000.0000	(0.096)	0	0	0
07/04/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,093.0000	27,079.0000	(0.052)	0	0	0
07/04/2006	JN02	2006/05/04			jNote	7.2820	7.2910	0.124	0.0000	0.0000	0
07/04/2006	JN02	2006/05/04	7.25	Call	Option on jNote	5,854.0000	5,839.0000	(0.256)	0	0	0
07/04/2006	JN02	2006/05/04	7.25	Put	Option on jNote	5,204.0000	5,027.0000	(3.401)	0	0	0
07/04/2006	JN02	2006/08/03			jNote	7.3420	7.3560	0.191	0.0000	0.0000	0
07/04/2006	JN02	2006/08/03	7.25	Put	Option on jNote	10,546.0000	10,374.0000	(1.631)	0	0	0
07/04/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,253.0000	12,341.0000	0.718	0	0	0
07/04/2006	JN02	2006/11/02			jNote	7.4030	7.4220	0.257	0.0000	0.0000	0
07/04/2006	JN02	2006/11/02	7.25	Put	Option on jNote	13,731.0000	13,528.0000	(1.478)	0	0	0
07/04/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,569.0000	16,718.0000	0.899	0	0	0
07/04/2006	JN05	2006/05/04			jNote	7.5000	7.5370	0.493	0.0000	0.0000	0
07/04/2006	JN05	2006/05/04	7.25	Put	Option on jNote	1,797.0000	1,406.0000	(21.758)	0	0	0
07/04/2006	JN05	2006/05/04	7.25	Call	Option on jNote	12,173.0000	13,311.0000	9.349	0	0	0
07/04/2006	JN05	2006/08/03			jNote	7.5330	7.5720	0.518	0.0000	0.0000	0
07/04/2006	JN05	2006/08/03	7.25	Put	Option on jNote	6,409.0000	5,829.0000	(9.050)	0	0	0
07/04/2006	JN05	2006/08/03	7.25	Call	Option on jNote	18,143.0000	19,171.0000	5.666	0	0	0
07/04/2006	JN05	2006/11/02			jNote	7.5660	7.6060	0.529	0.0000	0.0000	0
07/04/2006	JN05	2006/11/02	7.25	Call	Option on jNote	22,472.0000	23,487.0000	4.517	0	0	0
07/04/2006	JN05	2006/11/02	7.25	Put	Option on jNote	9,384.0000	8,754.0000	(6.714)	0	0	0
07/04/2006	JN10	2006/05/04			jNote	7.6020	7.6380	0.474	0.0000	0.0000	0
07/04/2006	JN10	2006/05/04	7.25	Put	Option on jNote	197.0000	109.0000	(44.670)	0	0	0
07/04/2006	JN10	2006/05/04	7.25	Call	Option on jNote	24,780.0000	27,170.0000	9.645	0	0	0
07/04/2006	JN10	2006/08/03			jNote	7.6190	7.6580	0.512	0.0000	0.0000	0
07/04/2006	JN10	2006/08/03	7.25	Call	Option on jNote	28,501.0000	30,690.0000	7.680	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
07/04/2006	JN10	2006/08/03	7.25	Put	Option on jNote	2,761.0000	2,273.0000	(17.675)	0	0	0
07/04/2006	JN10	2006/11/02			jNote	7.6350	7.6770	0.550	0.0000	0.0000	0
07/04/2006	JN10	2006/11/02	7.25	Put	Option on jNote	5,194.0000	4,504.0000	(13.285)	0	0	0
07/04/2006	JN10	2006/11/02	7.25	Call	Option on jNote	32,016.0000	34,205.0000	6.837	0	0	0
07/04/2006	JROD	2006/04/28			jRod	6.7300	6.5690	(2.392)	0.0000	0.0000	0
07/04/2006	JROD	2006/05/31			jRod	6.8460	6.6830	(2.381)	0.0000	0.0000	0
07/04/2006	JROD	2006/06/30			jRod	6.9880	6.8160	(2.461)	0.0000	0.0000	0
07/04/2006	JROD	2006/07/31			jRod	6.9600	6.8710	(1.279)	0.0000	0.0000	0
07/04/2006	JROD	2006/08/31			jRod	7.0220	6.9370	(1.210)	0.0000	0.0000	0
07/04/2006	R153	2006/05/04			Bond Future	7.2590	7.2940	0.482	0.0000	0.0000	228
07/04/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	3,951.0000	4,667.0000	18.122	0	0	10
07/04/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	3,581.0000	2,859.0000	(20.162)	0	0	0
07/04/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	448.0000	290.0000	(35.268)	0	0	0
07/04/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	11,158.0000	12,438.0000	11.472	0	0	0
07/04/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	39,896.0000	38,459.0000	(3.602)	0	0	0
07/04/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	20
07/04/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	78,475.0000	77,037.0000	(1.832)	0	0	0
07/04/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	49,695.0000	48,257.0000	(2.894)	0	0	0
07/04/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/04/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/04/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	59,391.0000	57,953.0000	(2.421)	0	0	0
07/04/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	68,984.0000	67,546.0000	(2.085)	0	0	0
07/04/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/04/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/04/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	21,172.0000	22,604.0000	6.764	0	0	0
07/04/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	10.0000	5.0000	(50.000)	0	0	0
07/04/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	12.0000	16.0000	33.333	0	0	0
07/04/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	30,003.0000	28,568.0000	(4.783)	0	0	0
07/04/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	10,708.0000	9,477.0000	(11.496)	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
07/04/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	849.0000	1,056.0000	24.382	0	0	0
07/04/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	116.0000	148.0000	27.586	0	0	0
07/04/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	20,094.0000	18,688.0000	(6.997)	0	0	0
07/04/2006	R153	2006/08/03			Bond Future	7.2530	7.2930	0.551	0.0000	0.0000	24
07/04/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	8,298.0000	9,062.0000	9.207	0	0	0
07/04/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	8,181.0000	7,392.0000	(9.644)	0	0	0
07/04/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	4,803.0000	5,299.0000	10.327	0	0	100
07/04/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	14,355.0000	13,297.0000	(7.370)	0	0	0
07/04/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	3,718.0000	3,237.0000	(12.937)	0	0	0
07/04/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	56,681.0000	55,157.0000	(2.689)	0	0	0
07/04/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	13,603.0000	14,675.0000	7.881	0	0	0
07/04/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	38,810.0000	37,357.0000	(3.744)	0	0	0
07/04/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	842.0000	942.0000	11.876	0	0	0
07/04/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	47,702.0000	46,204.0000	(3.140)	0	0	0
07/04/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	245.0000	275.0000	12.245	0	0	0
07/04/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	65,670.0000	64,133.0000	(2.340)	0	0	0
07/04/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	453.0000	509.0000	12.362	0	0	0
07/04/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	140.0000	157.0000	12.143	0	0	0
07/04/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,504.0000	1,680.0000	11.702	0	0	0
07/04/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	30,097.0000	28,719.0000	(4.579)	0	0	0
07/04/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	21,812.0000	20,560.0000	(5.740)	0	0	0
07/04/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,692.0000	2,993.0000	11.181	0	0	0
07/04/2006	R153	2006/11/02			Bond Future	7.2490	7.2950	0.635	0.0000	0.0000	0
07/04/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	38,615.0000	37,168.0000	(3.747)	0	0	0
07/04/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,681.0000	2,916.0000	8.765	0	0	100
07/04/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,925.0000	2,095.0000	8.831	0	0	0
07/04/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	46,618.0000	45,106.0000	(3.243)	0	0	0
07/04/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	10,954.0000	10,099.0000	(7.805)	0	0	0
07/04/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	15,326.0000	16,397.0000	6.988	0	0	0
07/04/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	10,917.0000	11,745.0000	7.585	0	0	0
07/04/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	6,168.0000	5,557.0000	(9.906)	0	0	0
07/04/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	30,866.0000	29,511.0000	(4.390)	0	0	0
07/04/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	2,941.0000	2,572.0000	(12.547)	0	0	0
07/04/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	21,384.0000	22,697.0000	6.140	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
07/04/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	7,657.0000	8,275.0000	8.071	0	0	0
07/04/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,028.0000	1,117.0000	8.658	0	0	0
07/04/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	71,233.0000	69,617.0000	(2.269)	0	0	0
07/04/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	764.0000	830.0000	8.639	0	0	0
07/04/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	62,987.0000	61,395.0000	(2.528)	0	0	0
07/04/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,400.0000	1,523.0000	8.786	0	0	0
07/04/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	54,769.0000	53,209.0000	(2.848)	0	0	0
07/04/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	28,908.0000	30,416.0000	5.217	0	0	0
07/04/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	23,524.0000	22,294.0000	(5.229)	0	0	0
07/04/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	16,799.0000	15,735.0000	(6.334)	0	0	0
07/04/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,364.0000	5,816.0000	8.427	0	0	0
07/04/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,089.0000	915.0000	(15.978)	0	0	0
07/04/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,776.0000	4,103.0000	8.660	0	0	0
07/04/2006	R153	2007/02/01			Bond Future	7.2580	7.3070	0.675	0.0000	0.0000	0
07/04/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	9,097.0000	8,425.0000	(7.387)	0	0	0
07/04/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	13,727.0000	12,878.0000	(6.185)	0	0	0
07/04/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	14,001.0000	14,829.0000	5.914	0	0	0
07/04/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	17,977.0000	18,982.0000	5.590	0	0	0
07/04/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,003.0000	3,190.0000	6.227	0	0	0
07/04/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	68,314.0000	66,791.0000	(2.229)	0	0	0
07/04/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,513.0000	2,666.0000	6.088	0	0	0
07/04/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	60,807.0000	59,317.0000	(2.450)	0	0	0
07/04/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,627.0000	3,855.0000	6.286	0	0	0
07/04/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	53,360.0000	51,911.0000	(2.716)	0	0	0
07/04/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,455.0000	4,737.0000	6.330	0	0	0
07/04/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	31,969.0000	30,726.0000	(3.888)	0	0	0
07/04/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	38,894.0000	37,566.0000	(3.414)	0	0	0
07/04/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	46,044.0000	44,649.0000	(3.030)	0	0	0
07/04/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	5,525.0000	5,874.0000	6.317	0	0	0
07/04/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,681.0000	9,222.0000	6.232	0	0	0
07/04/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	25,383.0000	24,247.0000	(4.475)	0	0	0
07/04/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	6,895.0000	7,329.0000	6.294	0	0	0
07/04/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	19,244.0000	18,238.0000	(5.228)	0	0	0
07/04/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	29,173.0000	30,542.0000	4.693	0	0	0
07/04/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,456.0000	4,971.0000	(8.889)	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
07/04/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,840.0000	2,532.0000	(10.845)	0	0	0
07/04/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	23,023.0000	24,214.0000	5.173	0	0	0
07/04/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	10,991.0000	11,662.0000	6.105	0	0	0
07/04/2006	R157	2006/05/04			Bond Future	7.4500	7.4950	0.604	0.0000	0.0000	109
07/04/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	121,863.0000	118,109.0000	(3.081)	0	0	0
07/04/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	84,182.0000	80,427.0000	(4.461)	0	0	0
07/04/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	91.0000	41.0000	(54.945)	0	0	0
07/04/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	25,884.0000	22,530.0000	(12.958)	0	0	0
07/04/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/04/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	1,107.0000	1,508.0000	36.224	0	0	0
07/04/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	140,153.0000	136,399.0000	(2.679)	0	0	0
07/04/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	1,833.0000	1,168.0000	(36.279)	0	0	0
07/04/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/04/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	18,685.0000	21,775.0000	16.537	0	0	0
07/04/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	38,393.0000	42,098.0000	9.650	0	0	0
07/04/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	45,108.0000	41,411.0000	(8.196)	0	0	0
07/04/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
07/04/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	103,208.0000	99,454.0000	(3.637)	0	0	0
07/04/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	134.0000	192.0000	43.284	0	0	0
07/04/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	11.0000	16.0000	45.455	0	0	0
07/04/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	115
07/04/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	64,784.0000	61,034.0000	(5.788)	0	0	0
07/04/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	5,844.0000	7,396.0000	26.557	0	0	0
07/04/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	10,015.0000	7,812.0000	(21.997)	0	0	50
07/04/2006	R157	2006/08/03			Bond Future	7.4540	7.5030	0.657	0.0000	0.0000	4
07/04/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	523.0000	618.0000	18.164	0	0	0
07/04/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	47,958.0000	44,632.0000	(6.935)	0	0	0
07/04/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	256.0000	303.0000	18.359	0	0	0
07/04/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	25,977.0000	28,604.0000	10.113	0	0	0
07/04/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	101,132.0000	97,235.0000	(3.853)	0	0	0
07/04/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	9,190.0000	7,825.0000	(14.853)	0	0	0
07/04/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	119,133.0000	115,188.0000	(3.311)	0	0	0
07/04/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,327.0000	4,994.0000	15.415	0	0	0
07/04/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	127.0000	150.0000	18.110	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
07/04/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	136,922.0000	132,953.0000	(2.899)	0	0	0
07/04/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	1,069.0000	1,256.0000	17.493	0	0	0
07/04/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	41,109.0000	44,446.0000	8.117	0	0	0
07/04/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	32,241.0000	29,404.0000	(8.799)	0	0	0
07/04/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	3,378.0000	2,722.0000	(19.420)	0	0	0
07/04/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	83,054.0000	79,249.0000	(4.581)	0	0	0
07/04/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	65,169.0000	61,538.0000	(5.572)	0	0	0
07/04/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	8,356.0000	9,512.0000	13.834	0	0	100
07/04/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	2,174.0000	2,536.0000	16.651	0	0	0
07/04/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	19,034.0000	16,877.0000	(11.332)	0	0	0
07/04/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	15,285.0000	17,121.0000	12.012	0	0	0
07/04/2006	R157	2006/11/02			Bond Future	7.4600	7.5120	0.697	0.0000	0.0000	0
07/04/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	14,236.0000	15,655.0000	9.968	0	0	158
07/04/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	14,381.0000	12,797.0000	(11.015)	0	0	0
07/04/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	151,169.0000	147,125.0000	(2.675)	0	0	0
07/04/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	117,407.0000	113,481.0000	(3.344)	0	0	0
07/04/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	37,078.0000	34,364.0000	(7.320)	0	0	0
07/04/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,694.0000	1,901.0000	12.220	0	0	0
07/04/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	31,243.0000	33,792.0000	8.159	0	0	0
07/04/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	134,342.0000	130,344.0000	(2.976)	0	0	0
07/04/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,089.0000	1,225.0000	12.489	0	0	0
07/04/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	3,954.0000	4,417.0000	11.710	0	0	117
07/04/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	83,576.0000	79,905.0000	(4.392)	0	0	0
07/04/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	366.0000	415.0000	13.388	0	0	0
07/04/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,580.0000	2,890.0000	12.016	0	0	0
07/04/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	167,722.0000	163,638.0000	(2.435)	0	0	0
07/04/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	24,528.0000	22,341.0000	(8.916)	0	0	0
07/04/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	704.0000	793.0000	12.642	0	0	0
07/04/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	21,347.0000	23,293.0000	9.116	0	0	0
07/04/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	100,418.0000	96,595.0000	(3.807)	0	0	0
07/04/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	44,533.0000	47,679.0000	7.064	0	0	0
07/04/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	67,146.0000	63,698.0000	(5.135)	0	0	0
07/04/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	2,995.0000	2,490.0000	(16.861)	0	0	0
07/04/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	7,238.0000	6,250.0000	(13.650)	0	0	0
07/04/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	61,121.0000	64,750.0000	5.937	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
07/04/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	9,357.0000	10,356.0000	10.676	0	0	0
07/04/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	6,091.0000	6,777.0000	11.263	0	0	0
07/04/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	51,489.0000	48,354.0000	(6.089)	0	0	0
07/04/2006	R157	2007/02/01			Bond Future	7.4740	7.5280	0.723	0.0000	0.0000	0
07/04/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	3,780.0000	4,108.0000	8.677	0	0	0
07/04/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	132,811.0000	128,958.0000	(2.901)	0	0	0
07/04/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	148,773.0000	144,845.0000	(2.640)	0	0	0
07/04/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	4,961.0000	5,388.0000	8.607	0	0	0
07/04/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	2,906.0000	3,158.0000	8.672	0	0	0
07/04/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	20,110.0000	18,397.0000	(8.518)	0	0	0
07/04/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,894.0000	2,068.0000	9.187	0	0	0
07/04/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	37,635.0000	40,102.0000	6.555	0	0	0
07/04/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	116,841.0000	113,088.0000	(3.212)	0	0	0
07/04/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	164,291.0000	160,285.0000	(2.438)	0	0	0
07/04/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	6,561.0000	7,120.0000	8.520	0	0	0
07/04/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	8,737.0000	9,468.0000	8.367	0	0	0
07/04/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	100,972.0000	97,350.0000	(3.587)	0	0	0
07/04/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	12,122.0000	10,890.0000	(10.163)	0	0	0
07/04/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	49,556.0000	52,506.0000	5.953	0	0	0
07/04/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	28,372.0000	30,372.0000	7.049	0	0	0
07/04/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	42,342.0000	39,747.0000	(6.129)	0	0	0
07/04/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	30,387.0000	28,206.0000	(7.177)	0	0	0
07/04/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	55,717.0000	52,772.0000	(5.286)	0	0	0
07/04/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	85,351.0000	81,901.0000	(4.042)	0	0	0
07/04/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	21,151.0000	22,736.0000	7.494	0	0	0
07/04/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	11,696.0000	12,649.0000	8.148	0	0	0
07/04/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	15,706.0000	16,942.0000	7.870	0	0	0
07/04/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	70,179.0000	66,951.0000	(4.600)	0	0	0
07/04/2006	R186	2006/05/04			Bond Future	7.2020	7.2420	0.555	0.0000	0.0000	33
07/04/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	40,798.0000	35,981.0000	(11.807)	0	0	0
07/04/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	15,536.0000	12,357.0000	(20.462)	0	0	0
07/04/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	1,684.0000	2,218.0000	31.710	0	0	0
07/04/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	9,118.0000	11,290.0000	23.821	0	0	0
07/04/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	62,864.0000	68,163.0000	8.429	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
07/04/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	98.0000	45.0000	(54.082)	0	0	0
07/04/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	210.0000	286.0000	36.190	0	0	0
07/04/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	70,829.0000	65,552.0000	(7.450)	0	0	0
07/04/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/04/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	130,253.0000	124,902.0000	(4.108)	0	0	0
07/04/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	211,966.0000	206,614.0000	(2.525)	0	0	0
07/04/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/04/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	99,369.0000	104,721.0000	5.386	0	0	0
07/04/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	30,102.0000	34,553.0000	14.786	0	0	0
07/04/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	185,702.0000	180,350.0000	(2.882)	0	0	0
07/04/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	2,579.0000	1,678.0000	(34.936)	0	0	0
07/04/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	158,478.0000	153,126.0000	(3.377)	0	0	0
07/04/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
07/04/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/04/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	101,002.0000	95,657.0000	(5.292)	0	0	0
07/04/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	20.0000	27.0000	35.000	0	0	0
07/04/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/04/2006	R186	2006/08/03			Bond Future	7.2000	7.2420	0.583	0.0000	0.0000	0
07/04/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	29,323.0000	26,239.0000	(10.517)	0	0	0
07/04/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	22,683.0000	25,180.0000	11.008	0	0	0
07/04/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	51,171.0000	47,101.0000	(7.954)	0	0	0
07/04/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	130,890.0000	125,509.0000	(4.111)	0	0	0
07/04/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	4,322.0000	3,502.0000	(18.973)	0	0	0
07/04/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,216.0000	1,415.0000	16.365	0	0	0
07/04/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	12,061.0000	13,571.0000	12.520	0	0	0
07/04/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	158,155.0000	152,651.0000	(3.480)	0	0	0
07/04/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	3,153.0000	3,608.0000	14.431	0	0	0
07/04/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	417.0000	493.0000	18.225	0	0	0
07/04/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	66,358.0000	71,118.0000	7.173	0	0	0
07/04/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	184,941.0000	179,386.0000	(3.004)	0	0	0
07/04/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	40,278.0000	43,981.0000	9.194	0	0	0
07/04/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	127.0000	153.0000	20.472	0	0	0
07/04/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	13,220.0000	11,343.0000	(14.198)	0	0	0
07/04/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	76,612.0000	71,879.0000	(6.178)	0	0	0
07/04/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	6,205.0000	7,052.0000	13.650	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
07/04/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	210,976.0000	205,403.0000	(2.642)	0	0	0
07/04/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	8.0000	10.0000	25.000	0	0	0
07/04/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	236,171.0000	230,592.0000	(2.362)	0	0	0
07/04/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	34.0000	42.0000	23.529	0	0	0
07/04/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	103,732.0000	98,606.0000	(4.942)	0	0	0
07/04/2006	R186	2006/11/02			Bond Future	7.1960	7.2400	0.611	0.0000	0.0000	0
07/04/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	31,617.0000	34,252.0000	8.334	0	0	0
07/04/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	38,738.0000	35,567.0000	(8.186)	0	0	0
07/04/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	71,054.0000	75,545.0000	6.321	0	0	0
07/04/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	210,697.0000	204,968.0000	(2.719)	0	0	0
07/04/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	3,390.0000	2,815.0000	(16.962)	0	0	0
07/04/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	10,015.0000	8,699.0000	(13.140)	0	0	0
07/04/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	8,706.0000	9,569.0000	9.913	0	0	0
07/04/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	13,327.0000	14,602.0000	9.567	0	0	0
07/04/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	109,133.0000	104,190.0000	(4.529)	0	0	0
07/04/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	47,968.0000	51,533.0000	7.432	0	0	0
07/04/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	134,080.0000	128,796.0000	(3.941)	0	0	0
07/04/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	100,456.0000	105,688.0000	5.208	0	0	0
07/04/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	21,640.0000	19,397.0000	(10.365)	0	0	0
07/04/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	4,735.0000	5,258.0000	11.045	0	0	0
07/04/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,431.0000	2,727.0000	12.176	0	0	0
07/04/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	539.0000	617.0000	14.471	0	0	0
07/04/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,178.0000	1,335.0000	13.328	0	0	0
07/04/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	185,347.0000	179,697.0000	(3.048)	0	0	0
07/04/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	159,675.0000	154,164.0000	(3.451)	0	0	0
07/04/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	83,776.0000	79,245.0000	(5.408)	0	0	0
07/04/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	59,937.0000	55,991.0000	(6.584)	0	0	0
07/04/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	20,574.0000	22,434.0000	9.041	0	0	0
07/04/2006	R186	2007/02/01			Bond Future	7.1960	7.2400	0.611	0.0000	0.0000	0
07/04/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	29,182.0000	31,188.0000	6.874	0	0	0
07/04/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	68,262.0000	64,504.0000	(5.505)	0	0	0
07/04/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	91,329.0000	87,081.0000	(4.651)	0	0	0
07/04/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	21,377.0000	22,892.0000	7.087	0	0	0
07/04/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	40,129.0000	42,758.0000	6.551	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
07/04/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	138,574.0000	133,610.0000	(3.582)	0	0	0
07/04/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	15,787.0000	16,929.0000	7.234	0	0	0
07/04/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	47,198.0000	44,063.0000	(6.642)	0	0	0
07/04/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	162,451.0000	157,226.0000	(3.216)	0	0	0
07/04/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	76,720.0000	80,872.0000	5.412	0	0	0
07/04/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	10,105.0000	10,905.0000	7.917	0	0	0
07/04/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	103,789.0000	108,635.0000	4.669	0	0	0
07/04/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	115,520.0000	110,898.0000	(4.001)	0	0	0
07/04/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	7,485.0000	6,566.0000	(12.278)	0	0	0
07/04/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	29,227.0000	26,839.0000	(8.171)	0	0	0
07/04/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	55,358.0000	58,733.0000	6.097	0	0	0
07/04/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	16,150.0000	14,538.0000	(9.981)	0	0	0
07/04/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	186,707.0000	181,291.0000	(2.901)	0	0	0
07/04/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,251.0000	6,789.0000	8.607	0	0	0
07/04/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,736.0000	4,084.0000	9.315	0	0	0
07/04/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,158.0000	2,374.0000	10.009	0	0	0
07/04/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	210,978.0000	205,430.0000	(2.630)	0	0	0
07/04/2006	R194	2006/05/04			Bond Future	7.1380	7.1740	0.504	0.0000	0.0000	101
07/04/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	134.0000	172.0000	28.358	0	0	0
07/04/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,740.0000	7,352.0000	9.080	0	0	0
07/04/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	23,154.0000	22,533.0000	(2.682)	0	0	0
07/04/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/04/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	18,955.0000	18,334.0000	(3.276)	0	0	0
07/04/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	6,355.0000	5,772.0000	(9.174)	0	0	0
07/04/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/04/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	17.0000	8.0000	(52.941)	0	0	0
07/04/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/04/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/04/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	15,470.0000	16,091.0000	4.014	0	0	0
07/04/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/04/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	11,085.0000	11,706.0000	5.602	0	0	0
07/04/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	27,330.0000	26,709.0000	(2.272)	0	0	0
07/04/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/04/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	2,907.0000	3,372.0000	15.996	0	0	0
07/04/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	522.0000	367.0000	(29.693)	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
07/04/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
07/04/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	31,484.0000	30,863.0000	(1.972)	0	0	0
07/04/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	2,706.0000	2,269.0000	(16.149)	0	0	0
07/04/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	776.0000	960.0000	23.711	0	0	0
07/04/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	10,506.0000	9,891.0000	(5.854)	0	0	0
07/04/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	17.0000	23.0000	35.294	0	0	0
07/04/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	14,736.0000	14,115.0000	(4.214)	0	0	0
07/04/2006	R194	2006/08/03			Bond Future	7.1020	7.1510	0.690	0.0000	0.0000	0
07/04/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,250.0000	2,536.0000	12.711	0	0	0
07/04/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	7,243.0000	6,689.0000	(7.649)	0	0	0
07/04/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,306.0000	1,485.0000	13.706	0	0	0
07/04/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	27.0000	33.0000	22.222	0	0	0
07/04/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,059.0000	6,643.0000	9.639	0	0	0
07/04/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	770.0000	621.0000	(19.351)	0	0	0
07/04/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	24,313.0000	23,585.0000	(2.994)	0	0	0
07/04/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	4,463.0000	4,016.0000	(10.016)	0	0	0
07/04/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	78.0000	92.0000	17.949	0	0	0
07/04/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	20,729.0000	20,009.0000	(3.473)	0	0	0
07/04/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	27,910.0000	27,179.0000	(2.619)	0	0	0
07/04/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	197.0000	229.0000	16.244	0	0	0
07/04/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	9.0000	11.0000	22.222	0	0	0
07/04/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,197.0000	16,495.0000	(4.082)	0	0	0
07/04/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	452.0000	518.0000	14.602	0	0	0
07/04/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,749.0000	4,177.0000	11.416	0	0	0
07/04/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	10,398.0000	9,773.0000	(6.011)	0	0	0
07/04/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	756.0000	864.0000	14.286	0	0	0
07/04/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	13,782.0000	13,114.0000	(4.847)	0	0	0
07/04/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	2,220.0000	1,915.0000	(13.739)	0	0	0
07/04/2006	R194	2006/11/02			Bond Future	7.0630	7.1270	0.906	0.0000	0.0000	0
07/04/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,790.0000	3,120.0000	11.828	0	0	0
07/04/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,599.0000	6,164.0000	10.091	0	0	0
07/04/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	5,155.0000	4,674.0000	(9.331)	0	0	0
07/04/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1,624.0000	1,378.0000	(15.148)	0	0	0
07/04/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	371.0000	426.0000	14.825	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
07/04/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	7,739.0000	8,430.0000	8.929	0	0	0
07/04/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	573.0000	453.0000	(20.942)	0	0	0
07/04/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	7,523.0000	6,956.0000	(7.537)	0	0	0
07/04/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	10,469.0000	11,250.0000	7.460	0	0	0
07/04/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	8.0000	5.0000	(37.500)	0	0	0
07/04/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	98.0000	68.0000	(30.612)	0	0	0
07/04/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,008.0000	2,252.0000	12.151	0	0	0
07/04/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	13,598.0000	14,405.0000	5.935	0	0	0
07/04/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	3,127.0000	2,757.0000	(11.832)	0	0	0
07/04/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,471.0000	1,651.0000	12.237	0	0	0
07/04/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	10,122.0000	9,492.0000	(6.224)	0	0	0
07/04/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	648.0000	736.0000	13.580	0	0	0
07/04/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	15,532.0000	14,809.0000	(4.655)	0	0	0
07/04/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	18,351.0000	17,595.0000	(4.120)	0	0	0
07/04/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	12,853.0000	12,176.0000	(5.267)	0	0	0
07/04/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,079.0000	1,212.0000	12.326	0	0	0
07/04/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,926.0000	4,366.0000	11.207	0	0	0
07/04/2006	R194	2007/02/01			Bond Future	7.0410	7.1170	1.079	0.0000	0.0000	0
07/04/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,542.0000	8,983.0000	(5.858)	0	0	0
07/04/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,318.0000	2,034.0000	(12.252)	0	0	0
07/04/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,749.0000	3,020.0000	9.858	0	0	0
07/04/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,318.0000	5,816.0000	9.364	0	0	0
07/04/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,243.0000	1,054.0000	(15.205)	0	0	0
07/04/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,362.0000	3,694.0000	9.875	0	0	0
07/04/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,286.0000	2,509.0000	9.755	0	0	0
07/04/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	8,717.0000	9,396.0000	7.789	0	0	0
07/04/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,831.0000	7,423.0000	8.666	0	0	0
07/04/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,729.0000	11,132.0000	(5.090)	0	0	0
07/04/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5,509.0000	5,060.0000	(8.150)	0	0	0
07/04/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,933.0000	2,117.0000	9.519	0	0	0
07/04/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,720.0000	13,082.0000	(4.650)	0	0	0
07/04/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	674.0000	754.0000	11.869	0	0	0
07/04/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	18,034.0000	17,332.0000	(3.893)	0	0	0
07/04/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	981.0000	1,089.0000	11.009	0	0	0
07/04/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	15,829.0000	15,155.0000	(4.258)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/04/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,394.0000	1,537.0000	10.258	0	0	0
07/04/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	531.0000	428.0000	(19.397)	0	0	0
07/04/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	10,941.0000	11,685.0000	6.800	0	0	0
07/04/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,455.0000	6,944.0000	(6.854)	0	0	0
07/04/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	148.0000	110.0000	(25.676)	0	0	0
07/04/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,221.0000	4,629.0000	9.666	0	0	0
07/04/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	3,799.0000	3,426.0000	(9.818)	0	0	0
07/04/2006	R201	2006/05/04			Bond Future	7.4400	7.4810	0.551	0.0000	0.0000	66
07/04/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	82,282.0000	79,577.0000	(3.287)	0	0	0
07/04/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	67,219.0000	64,515.0000	(4.023)	0	0	0
07/04/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
07/04/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/04/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	7,974.0000	6,319.0000	(20.755)	0	0	0
07/04/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	97,057.0000	94,352.0000	(2.787)	0	0	0
07/04/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	4,019.0000	5,069.0000	26.126	0	0	0
07/04/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	111,549.0000	108,845.0000	(2.424)	0	0	0
07/04/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	7.0000	10.0000	42.857	0	0	0
07/04/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/04/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	51,869.0000	49,167.0000	(5.209)	0	0	0
07/04/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	81.0000	112.0000	38.272	0	0	0
07/04/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	36,283.0000	33,610.0000	(7.367)	0	0	0
07/04/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/04/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	696.0000	936.0000	34.483	0	0	0
07/04/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	20,932.0000	18,468.0000	(11.771)	0	0	0
07/04/2006	R201	2006/08/03			Bond Future	7.4470	7.4900	0.577	0.0000	0.0000	0
07/04/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	14,021.0000	12,494.0000	(10.891)	0	0	0
07/04/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	10,605.0000	11,851.0000	11.749	0	0	0
07/04/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	2,791.0000	3,199.0000	14.618	0	0	0
07/04/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	51,708.0000	49,152.0000	(4.943)	0	0	0
07/04/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,407.0000	1,624.0000	15.423	0	0	0
07/04/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	37,759.0000	35,395.0000	(6.261)	0	0	0
07/04/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	79.0000	94.0000	18.987	0	0	0
07/04/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	24,842.0000	22,812.0000	(8.172)	0	0	0
07/04/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	66,059.0000	63,399.0000	(4.027)	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
07/04/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	108,831.0000	106,064.0000	(2.542)	0	0	0
07/04/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	94,672.0000	91,915.0000	(2.912)	0	0	0
07/04/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	80,360.0000	77,632.0000	(3.395)	0	0	0
07/04/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	714.0000	826.0000	15.686	0	0	0
07/04/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	22.0000	26.0000	18.182	0	0	0
07/04/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	253.0000	297.0000	17.391	0	0	0
07/04/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	5,500.0000	6,242.0000	13.491	0	0	0
07/04/2006	R201	2006/11/02			Bond Future	7.4510	7.4980	0.631	0.0000	0.0000	0
07/04/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	14,822.0000	16,195.0000	9.263	0	0	0
07/04/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	17,907.0000	16,320.0000	(8.862)	0	0	0
07/04/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	106,552.0000	103,638.0000	(2.735)	0	0	0
07/04/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	40,189.0000	37,890.0000	(5.720)	0	0	0
07/04/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	9,583.0000	10,548.0000	10.070	0	0	0
07/04/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	28,235.0000	26,241.0000	(7.062)	0	0	0
07/04/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	33,240.0000	35,573.0000	7.019	0	0	0
07/04/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	9,675.0000	8,575.0000	(11.370)	0	0	0
07/04/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	22,450.0000	24,309.0000	8.281	0	0	0
07/04/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	4,307.0000	3,681.0000	(14.534)	0	0	0
07/04/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	46,811.0000	49,506.0000	5.757	0	0	0
07/04/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	313.0000	360.0000	15.016	0	0	0
07/04/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	6,256.0000	6,917.0000	10.566	0	0	0
07/04/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	53,033.0000	50,520.0000	(4.739)	0	0	0
07/04/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,416.0000	1,152.0000	(18.644)	0	0	0
07/04/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	681.0000	773.0000	13.510	0	0	0
07/04/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	4,101.0000	4,547.0000	10.875	0	0	0
07/04/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	92,985.0000	90,118.0000	(3.083)	0	0	0
07/04/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,385.0000	1,556.0000	12.347	0	0	0
07/04/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	66,304.0000	63,641.0000	(4.016)	0	0	0
07/04/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,647.0000	2,943.0000	11.182	0	0	0
07/04/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	79,498.0000	76,710.0000	(3.507)	0	0	0
07/04/2006	R201	2007/02/01			Bond Future	7.4620	7.5090	0.630	0.0000	0.0000	0
07/04/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	31,004.0000	29,155.0000	(5.964)	0	0	0
07/04/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	18,557.0000	19,921.0000	7.350	0	0	0
07/04/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	10,350.0000	11,142.0000	7.652	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
07/04/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	42,813.0000	40,719.0000	(4.891)	0	0	0
07/04/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	54,422.0000	52,122.0000	(4.226)	0	0	0
07/04/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	20,892.0000	19,369.0000	(7.290)	0	0	0
07/04/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	13,469.0000	14,507.0000	7.707	0	0	0
07/04/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	7,298.0000	7,884.0000	8.030	0	0	0
07/04/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	91,646.0000	88,957.0000	(2.934)	0	0	0
07/04/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	79,123.0000	76,539.0000	(3.266)	0	0	0
07/04/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	47,790.0000	50,280.0000	5.210	0	0	0
07/04/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,215.0000	1,339.0000	10.206	0	0	0
07/04/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	104,415.0000	101,652.0000	(2.646)	0	0	0
07/04/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,090.0000	2,288.0000	9.474	0	0	0
07/04/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,458.0000	3,760.0000	8.733	0	0	0
07/04/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	67,029.0000	64,585.0000	(3.646)	0	0	0
07/04/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	2,830.0000	2,434.0000	(13.993)	0	0	0
07/04/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,506.0000	5,949.0000	8.046	0	0	0
07/04/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	25,769.0000	27,518.0000	6.787	0	0	0
07/04/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	35,567.0000	37,711.0000	6.028	0	0	0
07/04/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	6,660.0000	5,917.0000	(11.156)	0	0	0
07/04/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	12,625.0000	11,487.0000	(9.014)	0	0	0
07/04/2006	R203	2006/05/04			Bond Future	7.4590	7.4940	0.469	0.0000	0.0000	0
07/04/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
07/04/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	24,158.0000	21,744.0000	(9.993)	0	0	0
07/04/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	1,589.0000	1,924.0000	21.082	0	0	0
07/04/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	41,651.0000	38,952.0000	(6.480)	0	0	0
07/04/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/04/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	19,390.0000	21,466.0000	10.707	0	0	0
07/04/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	112,547.0000	109,798.0000	(2.443)	0	0	0
07/04/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	2,777.0000	2,105.0000	(24.199)	0	0	0
07/04/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	77,862.0000	75,114.0000	(3.529)	0	0	0
07/04/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	37,355.0000	39,961.0000	6.976	0	0	0
07/04/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	95,414.0000	92,665.0000	(2.881)	0	0	0
07/04/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	416.0000	273.0000	(34.375)	0	0	0
07/04/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/04/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	59,891.0000	57,146.0000	(4.583)	0	0	0
07/04/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	13.0000	17.0000	30.769	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
07/04/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	199.0000	249.0000	25.126	0	0	0
07/04/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	10,292.0000	8,658.0000	(15.876)	0	0	0
07/04/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	7,073.0000	8,188.0000	15.764	0	0	0
07/04/2006	R203	2006/08/03			Bond Future	7.4630	7.5000	0.496	0.0000	0.0000	0
07/04/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	30,669.0000	28,637.0000	(6.626)	0	0	0
07/04/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	205.0000	239.0000	16.585	0	0	0
07/04/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	110,768.0000	107,917.0000	(2.574)	0	0	0
07/04/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	57.0000	67.0000	17.544	0	0	0
07/04/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	8,738.0000	9,568.0000	9.499	0	0	0
07/04/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	93,997.0000	91,169.0000	(3.009)	0	0	0
07/04/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	641.0000	734.0000	14.509	0	0	0
07/04/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	77,107.0000	74,339.0000	(3.590)	0	0	0
07/04/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	10,770.0000	9,698.0000	(9.954)	0	0	0
07/04/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	27,443.0000	29,233.0000	6.523	0	0	0
07/04/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	5,332.0000	4,692.0000	(12.003)	0	0	0
07/04/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	44,705.0000	42,307.0000	(5.364)	0	0	0
07/04/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	42,019.0000	44,241.0000	5.288	0	0	0
07/04/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,744.0000	1,969.0000	12.901	0	0	0
07/04/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,158.0000	4,622.0000	11.159	0	0	0
07/04/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	60,465.0000	57,828.0000	(4.361)	0	0	0
07/04/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	19,192.0000	17,627.0000	(8.154)	0	0	0
07/04/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	16,331.0000	17,627.0000	7.936	0	0	0
07/04/2006	R203	2006/11/02			Bond Future	7.4680	7.5070	0.522	0.0000	0.0000	0
07/04/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	32,639.0000	34,405.0000	5.411	0	0	0
07/04/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	15,842.0000	14,640.0000	(7.587)	0	0	0
07/04/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	9,620.0000	8,779.0000	(8.742)	0	0	0
07/04/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	46,112.0000	48,239.0000	4.613	0	0	0
07/04/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	35,031.0000	33,065.0000	(5.612)	0	0	0
07/04/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	62,069.0000	64,497.0000	3.912	0	0	0
07/04/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	5,406.0000	4,866.0000	(9.989)	0	0	0
07/04/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	2,794.0000	2,477.0000	(11.346)	0	0	0
07/04/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	24,315.0000	22,724.0000	(6.543)	0	0	0
07/04/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	13,812.0000	14,814.0000	7.255	0	0	0
07/04/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	21,878.0000	23,256.0000	6.299	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
07/04/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	47,736.0000	45,444.0000	(4.801)	0	0	0
07/04/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	80,116.0000	82,767.0000	3.309	0	0	0
07/04/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	61,995.0000	59,449.0000	(4.107)	0	0	0
07/04/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	8,173.0000	8,850.0000	8.283	0	0	0
07/04/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,322.0000	2,565.0000	10.465	0	0	0
07/04/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	93,184.0000	90,344.0000	(3.048)	0	0	0
07/04/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,109.0000	1,237.0000	11.542	0	0	0
07/04/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,515.0000	4,938.0000	9.369	0	0	0
07/04/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	77,302.0000	74,577.0000	(3.525)	0	0	0
07/04/2006	R203	2007/02/01			Bond Future	7.4790	7.5200	0.548	0.0000	0.0000	0
07/04/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	18,678.0000	19,805.0000	6.034	0	0	0
07/04/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,521.0000	1,671.0000	9.862	0	0	0
07/04/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	13,630.0000	12,652.0000	(7.175)	0	0	0
07/04/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	50,509.0000	48,278.0000	(4.417)	0	0	0
07/04/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	50,348.0000	52,437.0000	4.149	0	0	0
07/04/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	12,387.0000	13,223.0000	6.749	0	0	0
07/04/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,767.0000	5,161.0000	8.265	0	0	0
07/04/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	7,862.0000	8,451.0000	7.492	0	0	0
07/04/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	65,281.0000	67,648.0000	3.626	0	0	0
07/04/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	107,869.0000	104,952.0000	(2.704)	0	0	0
07/04/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,758.0000	3,008.0000	9.065	0	0	0
07/04/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	92,633.0000	89,816.0000	(3.041)	0	0	0
07/04/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	77,787.0000	75,114.0000	(3.436)	0	0	0
07/04/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	20,208.0000	18,917.0000	(6.389)	0	0	0
07/04/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	63,634.0000	61,156.0000	(3.894)	0	0	0
07/04/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	37,557.0000	39,333.0000	4.729	0	0	0
07/04/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	8,737.0000	8,036.0000	(8.023)	0	0	0
07/04/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	38,738.0000	36,798.0000	(5.008)	0	0	0
07/04/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	5,302.0000	4,829.0000	(8.921)	0	0	0
07/04/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	82,143.0000	84,738.0000	3.159	0	0	0
07/04/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	28,584.0000	26,965.0000	(5.664)	0	0	0
07/04/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	27,012.0000	28,460.0000	5.361	0	0	0
07/04/2006	R204	2006/05/04			Bond Future	7.4540	7.4950	0.550	0.0000	0.0000	80
07/04/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	44,384.0000	41,046.0000	(7.521)	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
07/04/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	216.0000	285.0000	31.944	0	0	0
07/04/2006	R204	2006/08/03			Bond Future	7.4600	7.5020	0.563	0.0000	0.0000	0
07/04/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	4,516.0000	5,088.0000	12.666	0	0	0
07/04/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	47,656.0000	44,784.0000	(6.027)	0	0	0
07/04/2006	R204	2006/11/02			Bond Future	7.4630	7.5080	0.603	0.0000	0.0000	0
07/04/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	699.0000	796.0000	13.877	0	0	0
07/04/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	115,959.0000	112,415.0000	(3.056)	0	0	0
07/04/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,482.0000	1,669.0000	12.618	0	0	0
07/04/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	99,211.0000	95,757.0000	(3.481)	0	0	0
07/04/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	38,595.0000	36,205.0000	(6.193)	0	0	0
07/04/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	82,684.0000	79,378.0000	(3.998)	0	0	0
07/04/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	85,727.0000	88,936.0000	3.743	0	0	0
07/04/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	27,272.0000	25,321.0000	(7.154)	0	0	0
07/04/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	3,576.0000	3,144.0000	(12.081)	0	0	0
07/04/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	24,278.0000	25,967.0000	6.957	0	0	0
07/04/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	6,626.0000	5,918.0000	(10.685)	0	0	0
07/04/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,941.0000	3,276.0000	11.391	0	0	0
07/04/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	66,649.0000	69,581.0000	4.399	0	0	0
07/04/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	35,654.0000	37,798.0000	6.013	0	0	0
07/04/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	51,899.0000	49,123.0000	(5.349)	0	0	0
07/04/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	49,839.0000	52,410.0000	5.159	0	0	0
07/04/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	5,467.0000	6,025.0000	10.207	0	0	0
07/04/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	66,758.0000	63,676.0000	(4.617)	0	0	0
07/04/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	11,373.0000	10,302.0000	(9.417)	0	0	0
07/04/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	9,540.0000	10,405.0000	9.067	0	0	0
07/04/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	15,664.0000	16,914.0000	7.980	0	0	0
07/04/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	18,188.0000	16,691.0000	(8.231)	0	0	0
07/04/2006	R204	2007/02/01			Bond Future	7.4720	7.5170	0.602	0.0000	0.0000	0
07/04/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	5,915.0000	5,348.0000	(9.586)	0	0	0
07/04/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	87,624.0000	90,646.0000	3.449	0	0	0
07/04/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	41,863.0000	39,589.0000	(5.432)	0	0	0
07/04/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	69,576.0000	72,331.0000	3.960	0	0	0
07/04/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	54,361.0000	51,749.0000	(4.805)	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
07/04/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	19,952.0000	21,266.0000	6.586	0	0	0
07/04/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	9,670.0000	8,835.0000	(8.635)	0	0	0
07/04/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	28,804.0000	30,490.0000	5.853	0	0	0
07/04/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	13,268.0000	14,245.0000	7.364	0	0	0
07/04/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	31,040.0000	29,136.0000	(6.134)	0	0	0
07/04/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	40,015.0000	42,082.0000	5.166	0	0	0
07/04/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	22,065.0000	20,543.0000	(6.898)	0	0	0
07/04/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	53,637.0000	56,067.0000	4.530	0	0	0
07/04/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	14,978.0000	13,820.0000	(7.731)	0	0	0
07/04/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	68,248.0000	65,351.0000	(4.245)	0	0	0
07/04/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	8,453.0000	9,145.0000	8.186	0	0	0
07/04/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	114,815.0000	111,406.0000	(2.969)	0	0	0
07/04/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,000.0000	3,298.0000	9.933	0	0	0
07/04/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,668.0000	1,848.0000	10.791	0	0	0
07/04/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,152.0000	5,618.0000	9.045	0	0	0
07/04/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	98,809.0000	95,517.0000	(3.332)	0	0	0
07/04/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	83,181.0000	80,057.0000	(3.756)	0	0	0
07/04/2006	R207	2006/05/04			Bond Future	7.4360	7.4790	0.578	0.0000	0.0000	0
07/04/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	46,107.0000	42,567.0000	(7.678)	0	0	0
07/04/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	194.0000	261.0000	34.536	0	0	0
07/04/2006	R207	2006/08/03			Bond Future	7.4410	7.4870	0.618	0.0000	0.0000	0
07/04/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	4,357.0000	4,971.0000	14.092	0	0	0
07/04/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	49,382.0000	46,182.0000	(6.480)	0	0	0
07/04/2006	R207	2006/11/02			Bond Future	7.4430	7.4910	0.645	0.0000	0.0000	0
07/04/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	32.0000	43.0000	34.375	0	0	0
07/04/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	117,545.0000	113,610.0000	(3.348)	0	0	0
07/04/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,138.0000	2,606.0000	21.890	0	0	0
07/04/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	30,591.0000	27,671.0000	(9.545)	0	0	0
07/04/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	17,642.0000	15,497.0000	(12.158)	0	0	0
07/04/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	46,540.0000	43,071.0000	(7.454)	0	0	0
07/04/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	1,129.0000	876.0000	(22.409)	0	0	0
07/04/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	12,970.0000	14,761.0000	13.809	0	0	0
07/04/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	60,391.0000	64,075.0000	6.100	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
07/04/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	5.0000	7.0000	40.000	0	0	0
07/04/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	5,777.0000	6,793.0000	17.587	0	0	0
07/04/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	648.0000	820.0000	26.543	0	0	0
07/04/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	64,100.0000	60,336.0000	(5.872)	0	0	0
07/04/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	100,037.0000	96,112.0000	(3.924)	0	0	0
07/04/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	82,140.0000	78,254.0000	(4.731)	0	0	0
07/04/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	159.0000	210.0000	32.075	0	0	0
07/04/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	40,836.0000	44,120.0000	8.042	0	0	0
07/04/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	8,642.0000	7,325.0000	(15.240)	0	0	0
07/04/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	3,488.0000	2,836.0000	(18.693)	0	0	0
07/04/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	24,685.0000	27,304.0000	10.610	0	0	0
07/04/2006	R207	2007/02/01			Bond Future	7.4490	7.4980	0.658	0.0000	0.0000	0
07/04/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	56,523.0000	53,609.0000	(5.155)	0	0	0
07/04/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	13,089.0000	14,146.0000	8.075	0	0	0
07/04/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	19,712.0000	21,135.0000	7.219	0	0	0
07/04/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	70,623.0000	67,400.0000	(4.564)	0	0	0
07/04/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	43,765.0000	41,218.0000	(5.820)	0	0	0
07/04/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	8,333.0000	9,081.0000	8.976	0	0	0
07/04/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	101,455.0000	97,806.0000	(3.597)	0	0	0
07/04/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	5,080.0000	5,582.0000	9.882	0	0	0
07/04/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,650.0000	1,845.0000	11.818	0	0	0
07/04/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	85,718.0000	82,250.0000	(4.046)	0	0	0
07/04/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	117,520.0000	113,745.0000	(3.212)	0	0	0
07/04/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	69,450.0000	72,464.0000	4.340	0	0	0
07/04/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,962.0000	3,283.0000	10.837	0	0	0
07/04/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	10,402.0000	9,445.0000	(9.200)	0	0	0
07/04/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	32,649.0000	30,507.0000	(6.561)	0	0	0
07/04/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	28,517.0000	30,346.0000	6.414	0	0	0
07/04/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	6,418.0000	5,764.0000	(10.190)	0	0	0
07/04/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	87,726.0000	91,042.0000	3.780	0	0	0
07/04/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	15,981.0000	14,663.0000	(8.247)	0	0	0
07/04/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	53,383.0000	56,034.0000	4.966	0	0	0
07/04/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	39,715.0000	41,963.0000	5.660	0	0	0
07/04/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	23,368.0000	21,646.0000	(7.369)	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
-----------	------------------	--------	-----	---------	-------------------------	----------------------	----------------------	--------------	-------------	---------------

---

<b>Grand Total:</b>										<b>2,617</b>
---------------------	--	--	--	--	--	--	--	--	--	--------------