



# Derivatives High/Low Report

High/Low for 04/05/2006

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
04/05/2006	GOVI 2006/05/04			jGovi	241.7940	241.1900	(0.250)	0.0000	0.0000	0
04/05/2006	GOVI 2006/05/04	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
04/05/2006	GOVI 2006/05/04	230.00	Call	jGovi	117,940.0000	111,900.0000	(5.121)	0	0	0
04/05/2006	GOVI 2006/08/03			jGovi	246.0630	245.7190	(0.140)	0.0000	0.0000	561
04/05/2006	GOVI 2006/08/03	230.00	Put	jGovi	13.0000	15.0000	15.385	0	0	0
04/05/2006	GOVI 2006/08/03	230.00	Call	jGovi	160,643.0000	157,205.0000	(2.140)	0	0	0
04/05/2006	GOVI 2006/11/02			jGovi	250.4960	250.1460	(0.140)	0.0000	0.0000	301
04/05/2006	GOVI 2006/11/02	230.00	Call	jGovi	204,993.0000	201,498.0000	(1.705)	0	0	0
04/05/2006	GOVI 2006/11/02	230.00	Put	jGovi	33.0000	38.0000	15.152	0	0	0
04/05/2006	GOVI 2007/02/01			jGovi	254.9530	254.6060	(0.136)	0.0000	0.0000	0
04/05/2006	GOVI 2007/02/01	230.00	Call	jGovi	249,556.0000	246,089.0000	(1.389)	0	0	0
04/05/2006	GOVI 2007/02/01	230.00	Put	jGovi	26.0000	29.0000	11.538	0	0	0
04/05/2006	J153 2010/08/31			jSwap	7.1870	7.2110	0.334	0.0000	0.0000	0
04/05/2006	J157 2015/09/15			jSwap	7.4240	7.4540	0.404	0.0000	0.0000	0
04/05/2006	J186 2026/12/21			jSwap	7.1340	7.1640	0.421	0.0000	0.0000	0
04/05/2006	J194 2008/02/28			jSwap	7.1170	7.1400	0.323	0.0000	0.0000	0
04/05/2006	J201 2014/12/22			jSwap	7.3880	7.4170	0.393	0.0000	0.0000	0

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04/05/2006	J203	2017/09/15			jSwap	7.4180	7.4470	0.391	0.0000	0.0000	0
04/05/2006	J204	2018/12/21			jSwap	7.4110	7.4400	0.391	0.0000	0.0000	0
04/05/2006	J207	2020/01/15			jSwap	7.3960	7.4250	0.392	0.0000	0.0000	0
04/05/2006	JBAR	2005/12/21			jBar	7.0790	7.0790	-	0.0000	0.0000	0
04/05/2006	JFRA	2006/05/04			jFra	7.0820	7.0770	(0.071)	0.0000	0.0000	0
04/05/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	9.0000	0.0000	(100.000)	0	0	0
04/05/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	209.0000	188.0000	(10.048)	0	0	0
04/05/2006	JFRA	2006/08/03			jFra	7.1230	7.1790	0.786	0.0000	0.0000	0
04/05/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	852.0000	928.0000	8.920	0	0	0
04/05/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	551.0000	490.0000	(11.071)	0	0	0
04/05/2006	JFRA	2006/11/02			jFra	7.1510	7.2190	0.951	0.0000	0.0000	0
04/05/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	851.0000	776.0000	(8.813)	0	0	0
04/05/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,221.0000	1,313.0000	7.535	0	0	0
04/05/2006	JFRA	2007/02/01			jFra	7.2190	7.2780	0.817	0.0000	0.0000	500
04/05/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	944.0000	1,003.0000	6.250	0	0	0
04/05/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,633.0000	1,547.0000	(5.266)	0	0	0
04/05/2006	JFRA	2007/05/03			jFra	7.2760	7.3420	0.907	0.0000	0.0000	0
04/05/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,767.0000	1,676.0000	(5.150)	0	0	0
04/05/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,218.0000	1,289.0000	5.829	0	0	0
04/05/2006	JFRA	2007/08/02			jFra	7.3330	7.4020	0.941	0.0000	0.0000	0
04/05/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,863.0000	1,771.0000	(4.938)	0	0	0
04/05/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,454.0000	1,531.0000	5.296	0	0	0
04/05/2006	JFRA	2007/11/01			jFra	7.4050	7.4780	0.986	0.0000	0.0000	0
04/05/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,023.0000	1,922.0000	(4.993)	0	0	0

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04/05/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,773.0000	1,864.0000	5.133	0	0	0
04/05/2006	JFRA	2008/02/07			jFra	7.4550	7.5320	1.033	0.0000	0.0000	0
04/05/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	26,560.0000	26,445.0000	(0.433)	0	0	0
04/05/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,466.0000	26,535.0000	0.261	0	0	0
04/05/2006	JN02	2006/05/04			jNote	7.2500	7.3070	0.786	0.0000	0.0000	0
04/05/2006	JN02	2006/05/04	7.25	Call	Option on jNote	1,066.0000	1,104.0000	3.565	0	0	0
04/05/2006	JN02	2006/05/04	7.25	Put	Option on jNote	1,022.0000	0.0000	(100.000)	0	0	0
04/05/2006	JN02	2006/08/03			jNote	7.3050	7.3660	0.835	0.0000	0.0000	0
04/05/2006	JN02	2006/08/03	7.25	Put	Option on jNote	9,507.0000	8,910.0000	(6.280)	0	0	0
04/05/2006	JN02	2006/08/03	7.25	Call	Option on jNote	10,528.0000	11,062.0000	5.072	0	0	0
04/05/2006	JN02	2006/11/02			jNote	7.3600	7.4150	0.747	0.0000	0.0000	0
04/05/2006	JN02	2006/11/02	7.25	Call	Option on jNote	15,153.0000	15,646.0000	3.253	0	0	0
04/05/2006	JN02	2006/11/02	7.25	Put	Option on jNote	13,112.0000	12,586.0000	(4.012)	0	0	0
04/05/2006	JN05	2006/05/04			jNote	7.4810	7.5200	0.521	0.0000	0.0000	0
04/05/2006	JN05	2006/05/04	7.25	Call	Option on jNote	9,594.0000	11,199.0000	16.729	0	0	0
04/05/2006	JN05	2006/05/04	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
04/05/2006	JN05	2006/08/03			jNote	7.5160	7.5590	0.572	0.0000	0.0000	0
04/05/2006	JN05	2006/08/03	7.25	Put	Option on jNote	5,398.0000	4,783.0000	(11.393)	0	0	0
04/05/2006	JN05	2006/08/03	7.25	Call	Option on jNote	16,435.0000	17,589.0000	7.022	0	0	0
04/05/2006	JN05	2006/11/02			jNote	7.5490	7.5920	0.570	0.0000	0.0000	0
04/05/2006	JN05	2006/11/02	7.25	Call	Option on jNote	21,094.0000	22,190.0000	5.196	0	0	0
04/05/2006	JN05	2006/11/02	7.25	Put	Option on jNote	8,701.0000	8,031.0000	(7.700)	0	0	0
04/05/2006	JN10	2006/05/04			jNote	7.5750	7.6200	0.594	0.0000	0.0000	0
04/05/2006	JN10	2006/05/04	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
04/05/2006	JN10	2006/05/04	7.25	Call	Option on jNote	22,722.0000	25,810.0000	13.590	0	0	0
04/05/2006	JN10	2006/08/03			jNote	7.5920	7.6390	0.619	0.0000	0.0000	0
04/05/2006	JN10	2006/08/03	7.25	Put	Option on jNote	2,217.0000	1,687.0000	(23.906)	0	0	0

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04/05/2006	JN10	2006/08/03	7.25	Call	Option on jNote	26,097.0000	28,794.0000	10.335	0	0	0
04/05/2006	JN10	2006/11/02			jNote	7.6070	7.6540	0.618	0.0000	0.0000	0
04/05/2006	JN10	2006/11/02	7.25	Call	Option on jNote	29,791.0000	32,246.0000	8.241	0	0	0
04/05/2006	JN10	2006/11/02	7.25	Put	Option on jNote	4,893.0000	4,126.0000	(15.675)	0	0	0
04/05/2006	JROD	2006/05/31			jRod	6.8210	6.8190	(0.029)	0.0000	0.0000	0
04/05/2006	JROD	2006/06/30			jRod	6.9230	6.9190	(0.058)	0.0000	0.0000	0
04/05/2006	JROD	2006/07/31			jRod	7.0600	7.0550	(0.071)	0.0000	0.0000	0
04/05/2006	JROD	2006/08/31			jRod	7.0010	6.9970	(0.057)	0.0000	0.0000	0
04/05/2006	R153	2006/05/04			Bond Future	7.1900	7.2350	0.626	7.2400	7.2400	0
04/05/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	2,539.0000	617.0000	(75.699)	0	0	0
04/05/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	68.0000	0.0000	(100.000)	0	0	0
04/05/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	62,232.0000	60,378.0000	(2.979)	0	0	0
04/05/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	12,701.0000	10,846.0000	(14.605)	0	0	0
04/05/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	42,737.0000	40,883.0000	(4.338)	0	0	0
04/05/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	32,832.0000	30,978.0000	(5.647)	0	0	0
04/05/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	18,320.0000	20,174.0000	10.120	0	0	0
04/05/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	22,820.0000	20,966.0000	(8.124)	0	0	0
04/05/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	52,537.0000	50,683.0000	(3.529)	0	0	0
04/05/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	7,868.0000	9,723.0000	23.577	0	0	0
04/05/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	81,316.0000	79,462.0000	(2.280)	0	0	0
04/05/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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04/05/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	71,825.0000	69,971.0000	(2.581)	0	0	0
04/05/2006	R153	2006/08/03			Bond Future	7.1870	7.2140	0.376	7.3100	7.3100	744
04/05/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	8,544.0000	7,931.0000	(7.175)	0	0	0
04/05/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	6,092.0000	6,531.0000	7.206	0	0	0
04/05/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	737.0000	800.0000	8.548	0	0	0
04/05/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	15,241.0000	14,439.0000	(5.262)	0	0	0
04/05/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	3,121.0000	3,371.0000	8.010	0	0	100
04/05/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	31,898.0000	30,910.0000	(3.097)	0	0	0
04/05/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	11,029.0000	11,707.0000	6.147	0	0	0
04/05/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	1,523.0000	1,653.0000	8.536	0	0	0
04/05/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	3,713.0000	3,340.0000	(10.046)	0	0	0
04/05/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	68,135.0000	67,086.0000	(1.540)	0	0	0
04/05/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	163.0000	177.0000	8.589	0	0	0
04/05/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	59,079.0000	58,034.0000	(1.769)	0	0	0
04/05/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	37.0000	40.0000	8.108	0	0	0
04/05/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	49,981.0000	48,943.0000	(2.077)	0	0	0
04/05/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	23,212.0000	22,291.0000	(3.968)	0	0	0
04/05/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	355.0000	386.0000	8.732	0	0	0
04/05/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	40,892.0000	39,871.0000	(2.497)	0	0	0
04/05/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	75.0000	81.0000	8.000	0	0	0
04/05/2006	R153	2006/11/02			Bond Future	7.1810	7.2110	0.418	0.0000	0.0000	0
04/05/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	9,004.0000	9,488.0000	5.375	0	0	0
04/05/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	11,533.0000	10,917.0000	(5.341)	0	0	0
04/05/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	13,137.0000	13,791.0000	4.978	0	0	0
04/05/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	6,471.0000	6,024.0000	(6.908)	0	0	0
04/05/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,280.0000	1,357.0000	6.016	0	0	0
04/05/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	48,466.0000	47,442.0000	(2.113)	0	0	0
04/05/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	1,860.0000	1,972.0000	6.022	0	0	100
04/05/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	40,287.0000	39,298.0000	(2.455)	0	0	0
04/05/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	3,039.0000	2,767.0000	(8.950)	0	0	0
04/05/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	18,989.0000	19,818.0000	4.366	0	0	0
04/05/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	17,689.0000	16,933.0000	(4.274)	0	0	0
04/05/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	6,054.0000	6,399.0000	5.699	0	0	0
04/05/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	65,082.0000	64,018.0000	(1.635)	0	0	0

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04/05/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	73,412.0000	72,337.0000	(1.464)	0	0	0
04/05/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	451.0000	476.0000	5.543	0	0	0
04/05/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	894.0000	947.0000	5.928	0	0	0
04/05/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	56,755.0000	55,707.0000	(1.847)	0	0	0
04/05/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	630.0000	666.0000	5.714	0	0	0
04/05/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,089.0000	962.0000	(11.662)	0	0	0
04/05/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	26,415.0000	27,389.0000	3.687	0	0	0
04/05/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	24,713.0000	23,852.0000	(3.484)	0	0	0
04/05/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	4,061.0000	4,300.0000	5.885	0	0	0
04/05/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	2,736.0000	2,900.0000	5.994	0	0	0
04/05/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	32,318.0000	31,382.0000	(2.896)	0	0	0
04/05/2006	R153	2007/02/01			Bond Future	7.1850	7.2160	0.431	0.0000	0.0000	0
04/05/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	12,156.0000	12,636.0000	3.949	0	0	0
04/05/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	14,386.0000	13,802.0000	(4.060)	0	0	0
04/05/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	26,458.0000	25,693.0000	(2.891)	0	0	0
04/05/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	7,252.0000	7,551.0000	4.123	0	0	0
04/05/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	33,230.0000	32,400.0000	(2.498)	0	0	0
04/05/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	5,652.0000	5,886.0000	4.140	0	0	0
04/05/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	9,359.0000	9,739.0000	4.060	0	0	0
04/05/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	20,778.0000	21,502.0000	3.484	0	0	0
04/05/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	20,116.0000	19,432.0000	(3.400)	0	0	0
04/05/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	26,789.0000	27,636.0000	3.162	0	0	0
04/05/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,716.0000	5,376.0000	(5.948)	0	0	0
04/05/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,960.0000	2,743.0000	(7.331)	0	0	0
04/05/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	40,320.0000	39,439.0000	(2.185)	0	0	0
04/05/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	47,615.0000	46,695.0000	(1.932)	0	0	0
04/05/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	70,200.0000	69,209.0000	(1.412)	0	0	0
04/05/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,894.0000	1,967.0000	3.854	0	0	0
04/05/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,447.0000	4,630.0000	4.115	0	0	0
04/05/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	2,298.0000	2,389.0000	3.960	0	0	0
04/05/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,819.0000	2,932.0000	4.009	0	0	0
04/05/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	62,606.0000	61,633.0000	(1.554)	0	0	0
04/05/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	15,919.0000	16,517.0000	3.757	0	0	0
04/05/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,522.0000	3,666.0000	4.089	0	0	0
04/05/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	55,056.0000	54,106.0000	(1.726)	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
04/05/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	9,543.0000	9,077.0000	(4.883)	0	0	0
04/05/2006	R157	2006/05/04			Bond Future	7.4100	7.4700	0.810	0.0000	0.0000	0
04/05/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	28,125.0000	23,106.0000	(17.845)	0	0	0
04/05/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	143,502.0000	138,483.0000	(3.498)	0	0	0
04/05/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	48,323.0000	43,303.0000	(10.388)	0	0	0
04/05/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	125,212.0000	120,193.0000	(4.008)	0	0	0
04/05/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	34,953.0000	39,973.0000	14.362	0	0	0
04/05/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	87,530.0000	82,511.0000	(5.734)	0	0	0
04/05/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	106,557.0000	101,538.0000	(4.710)	0	0	0
04/05/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	68,121.0000	63,102.0000	(7.368)	0	0	0
04/05/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	7,547.0000	2,501.0000	(66.861)	0	0	0
04/05/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	28.0000	0.0000	(100.000)	0	0	0
04/05/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	13,503.0000	18,523.0000	37.177	0	0	0
04/05/2006	R157	2006/08/03			Bond Future	7.4180	7.4490	0.418	0.0000	0.0000	115
04/05/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	32,607.0000	30,644.0000	(6.020)	0	0	0
04/05/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	456.0000	510.0000	11.842	0	0	0
04/05/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	5,779.0000	6,351.0000	9.898	0	0	100
04/05/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	37,511.0000	39,631.0000	5.652	0	0	0
04/05/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	2,587.0000	2,868.0000	10.862	0	0	0
04/05/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	2,722.0000	2,308.0000	(15.209)	0	0	0
04/05/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,105.0000	1,232.0000	11.493	0	0	0
04/05/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	85,384.0000	82,903.0000	(2.906)	0	0	0
04/05/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	67,042.0000	64,635.0000	(3.590)	0	0	0
04/05/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	139,769.0000	137,238.0000	(1.811)	0	0	0
04/05/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	76.0000	84.0000	10.526	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
04/05/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	31.0000	35.0000	12.903	0	0	0
04/05/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	121,896.0000	119,370.0000	(2.072)	0	0	0
04/05/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	49,160.0000	46,907.0000	(4.583)	0	0	0
04/05/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	103,739.0000	101,226.0000	(2.422)	0	0	0
04/05/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	186.0000	208.0000	11.828	0	0	0
04/05/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	8,410.0000	7,476.0000	(11.106)	0	0	0
04/05/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	18,627.0000	17,121.0000	(8.085)	0	0	0
04/05/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	11,936.0000	12,964.0000	8.613	0	0	0
04/05/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	22,254.0000	23,855.0000	7.194	0	0	0
04/05/2006	R157	2006/11/02			Bond Future	7.4240	7.4560	0.431	0.0000	0.0000	0
04/05/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	85,322.0000	82,981.0000	(2.744)	0	0	0
04/05/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	2,829.0000	3,041.0000	7.494	0	0	117
04/05/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	28,110.0000	29,616.0000	5.358	0	0	0
04/05/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	193.0000	209.0000	8.290	0	0	0
04/05/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	68,518.0000	66,299.0000	(3.239)	0	0	0
04/05/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	37,543.0000	35,762.0000	(4.744)	0	0	0
04/05/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	7,418.0000	7,933.0000	6.943	0	0	0
04/05/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	52,421.0000	50,383.0000	(3.888)	0	0	0
04/05/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	41,289.0000	43,198.0000	4.624	0	0	0
04/05/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	18,511.0000	19,619.0000	5.986	0	0	0
04/05/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	6,866.0000	6,222.0000	(9.380)	0	0	0
04/05/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	4,592.0000	4,925.0000	7.252	0	0	0
04/05/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	24,563.0000	23,119.0000	(5.879)	0	0	0
04/05/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	2,686.0000	2,368.0000	(11.839)	0	0	0
04/05/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	11,829.0000	12,600.0000	6.518	0	0	158
04/05/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	102,460.0000	100,041.0000	(2.361)	0	0	0
04/05/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	14,119.0000	13,073.0000	(7.408)	0	0	0
04/05/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	57,941.0000	60,176.0000	3.857	0	0	0
04/05/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	119,674.0000	117,205.0000	(2.063)	0	0	0
04/05/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	170,420.0000	167,883.0000	(1.489)	0	0	0
04/05/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	405.0000	436.0000	7.654	0	0	0
04/05/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,751.0000	1,884.0000	7.596	0	0	0
04/05/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	153,741.0000	151,219.0000	(1.640)	0	0	0
04/05/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	136,786.0000	134,285.0000	(1.828)	0	0	0
04/05/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,090.0000	1,174.0000	7.706	0	0	0



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04/05/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	662.0000	714.0000	7.855	0	0	0
04/05/2006	R157	2007/02/01			Bond Future	7.4370	7.4700	0.444	0.0000	0.0000	0
04/05/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	86,722.0000	84,536.0000	(2.521)	0	0	0
04/05/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	7,234.0000	7,612.0000	5.225	0	0	0
04/05/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	9,909.0000	10,418.0000	5.137	0	0	0
04/05/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	56,498.0000	54,612.0000	(3.338)	0	0	0
04/05/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	13,613.0000	14,290.0000	4.973	0	0	0
04/05/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	102,593.0000	100,310.0000	(2.225)	0	0	0
04/05/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	71,266.0000	69,211.0000	(2.884)	0	0	0
04/05/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	5,308.0000	5,589.0000	5.294	0	0	0
04/05/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	2,197.0000	2,313.0000	5.280	0	0	0
04/05/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	20,057.0000	18,945.0000	(5.544)	0	0	0
04/05/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	3,922.0000	4,131.0000	5.329	0	0	0
04/05/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,381.0000	1,458.0000	5.576	0	0	0
04/05/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	166,653.0000	164,166.0000	(1.492)	0	0	0
04/05/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	118,677.0000	116,322.0000	(1.984)	0	0	0
04/05/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	18,742.0000	19,635.0000	4.765	0	0	0
04/05/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	25,672.0000	26,825.0000	4.491	0	0	0
04/05/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	2,922.0000	3,077.0000	5.305	0	0	0
04/05/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	30,561.0000	29,150.0000	(4.617)	0	0	0
04/05/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	34,707.0000	36,159.0000	4.184	0	0	0
04/05/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	134,827.0000	132,419.0000	(1.786)	0	0	0
04/05/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	150,939.0000	148,491.0000	(1.622)	0	0	0
04/05/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	46,485.0000	48,252.0000	3.801	0	0	0
04/05/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	42,807.0000	41,136.0000	(3.904)	0	0	0
04/05/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	11,924.0000	11,127.0000	(6.684)	0	0	0
04/05/2006	R186	2006/05/04			Bond Future	7.1700	7.2350	0.907	7.2300	7.2300	0
04/05/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	68.0000	0.0000	(100.000)	0	0	0
04/05/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	23,218.0000	31,940.0000	37.566	0	0	0
04/05/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	134,557.0000	125,835.0000	(6.482)	0	0	0
04/05/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	95,064.0000	103,786.0000	9.175	0	0	0
04/05/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	10,791.0000	2,001.0000	(81.457)	0	0	0
04/05/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/05/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	162,783.0000	154,060.0000	(5.359)	0	0	0
04/05/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	190,006.0000	181,284.0000	(4.590)	0	0	0
04/05/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	216,270.0000	207,548.0000	(4.033)	0	0	0
04/05/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	58,461.0000	67,183.0000	14.919	0	0	0
04/05/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	74,923.0000	66,201.0000	(11.641)	0	0	0
04/05/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	105,286.0000	96,564.0000	(8.284)	0	0	0
04/05/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	43,419.0000	34,697.0000	(20.088)	0	0	0
04/05/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R186	2006/08/03			Bond Future	7.1700	7.2010	0.432	7.2400	7.2400	34
04/05/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	34,949.0000	37,631.0000	7.674	0	0	0
04/05/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	11,899.0000	10,440.0000	(12.262)	0	0	0
04/05/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	29.0000	34.0000	17.241	0	0	0
04/05/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	28,497.0000	26,022.0000	(8.685)	0	0	0
04/05/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	17,849.0000	19,515.0000	9.334	0	0	0
04/05/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	188,850.0000	184,714.0000	(2.190)	0	0	0
04/05/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
04/05/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	240,171.0000	236,030.0000	(1.724)	0	0	0
04/05/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	130.0000	149.0000	14.615	0	0	0
04/05/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	214,955.0000	210,815.0000	(1.926)	0	0	0
04/05/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	78,132.0000	74,419.0000	(4.752)	0	0	0
04/05/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	161,875.0000	157,754.0000	(2.546)	0	0	0
04/05/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	134,176.0000	130,102.0000	(3.036)	0	0	0
04/05/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	51,483.0000	48,233.0000	(6.313)	0	0	0
04/05/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	494.0000	561.0000	13.563	0	0	0
04/05/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
04/05/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	8,365.0000	9,256.0000	10.652	0	0	0
04/05/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	3,717.0000	4,146.0000	11.542	0	0	0
04/05/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	106,198.0000	102,251.0000	(3.717)	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
04/05/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	61,368.0000	64,938.0000	5.817	0	0	0
04/05/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	3,340.0000	2,769.0000	(17.096)	0	0	0
04/05/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	1,611.0000	1,805.0000	12.042	0	0	0
04/05/2006	R186	2006/11/02			Bond Future	7.1670	7.1980	0.433	0.0000	0.0000	0
04/05/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	43,522.0000	45,965.0000	5.613	0	0	0
04/05/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	38,553.0000	36,182.0000	(6.150)	0	0	0
04/05/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	21,041.0000	19,371.0000	(7.937)	0	0	0
04/05/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	27,584.0000	29,325.0000	6.312	0	0	0
04/05/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	699.0000	767.0000	9.728	0	0	0
04/05/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	2,936.0000	2,539.0000	(13.522)	0	0	0
04/05/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	10,598.0000	11,362.0000	7.209	0	0	0
04/05/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	84,895.0000	81,547.0000	(3.944)	0	0	0
04/05/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	17,167.0000	18,340.0000	6.833	0	0	0
04/05/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	60,378.0000	57,439.0000	(4.868)	0	0	0
04/05/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	96,155.0000	99,870.0000	3.864	0	0	0
04/05/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	6,589.0000	7,079.0000	7.437	0	0	0
04/05/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	136,531.0000	132,693.0000	(2.811)	0	0	0
04/05/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	110,865.0000	107,242.0000	(3.268)	0	0	0
04/05/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	162,672.0000	158,702.0000	(2.440)	0	0	0
04/05/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	3,338.0000	3,613.0000	8.238	0	0	0
04/05/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	214,295.0000	210,213.0000	(1.905)	0	0	0
04/05/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	289.0000	319.0000	10.381	0	0	0
04/05/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	188,715.0000	184,671.0000	(2.143)	0	0	0
04/05/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,580.0000	1,723.0000	9.051	0	0	0
04/05/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	9,333.0000	8,374.0000	(10.275)	0	0	0
04/05/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	66,525.0000	69,678.0000	4.740	0	0	0
04/05/2006	R186	2007/02/01			Bond Future	7.1660	7.1980	0.447	0.0000	0.0000	0
04/05/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	117,034.0000	113,554.0000	(2.973)	0	0	0
04/05/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	18,501.0000	19,501.0000	5.405	0	0	0
04/05/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	68,878.0000	66,022.0000	(4.146)	0	0	0
04/05/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	25,847.0000	27,205.0000	5.254	0	0	0
04/05/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	13,349.0000	14,083.0000	5.499	0	0	0
04/05/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	47,375.0000	44,985.0000	(5.045)	0	0	0
04/05/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	92,404.0000	89,191.0000	(3.477)	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
04/05/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	29,056.0000	27,234.0000	(6.271)	0	0	0
04/05/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	140,678.0000	136,960.0000	(2.643)	0	0	0
04/05/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	189,739.0000	185,723.0000	(2.117)	0	0	0
04/05/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	165,069.0000	161,175.0000	(2.359)	0	0	0
04/05/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	36,355.0000	38,179.0000	5.017	0	0	0
04/05/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	99,454.0000	102,983.0000	3.548	0	0	0
04/05/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,553.0000	1,670.0000	7.534	0	0	0
04/05/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	214,325.0000	210,227.0000	(1.912)	0	0	0
04/05/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	2,817.0000	3,015.0000	7.029	0	0	0
04/05/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	51,235.0000	53,627.0000	4.669	0	0	0
04/05/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	4,917.0000	5,237.0000	6.508	0	0	0
04/05/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	8,258.0000	8,754.0000	6.006	0	0	0
04/05/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	7,100.0000	6,415.0000	(9.648)	0	0	0
04/05/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	72,390.0000	75,382.0000	4.133	0	0	0
04/05/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	15,771.0000	14,549.0000	(7.748)	0	0	0
04/05/2006	R194	2006/05/04			Bond Future	7.1000	7.1600	0.845	0.0000	0.0000	0
04/05/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	27,986.0000	26,951.0000	(3.698)	0	0	0
04/05/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	2,586.0000	1,551.0000	(40.023)	0	0	0
04/05/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	32,140.0000	31,104.0000	(3.223)	0	0	0
04/05/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	15,390.0000	14,354.0000	(6.732)	0	0	0
04/05/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	11,145.0000	10,109.0000	(9.296)	0	0	0
04/05/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
04/05/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	1,730.0000	2,764.0000	59.769	0	0	0
04/05/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	6,877.0000	5,842.0000	(15.050)	0	0	0
04/05/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	14,814.0000	15,850.0000	6.993	0	0	0
04/05/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/05/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,429.0000	11,464.0000	9.924	0	0	0
04/05/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	23,810.0000	22,775.0000	(4.347)	0	0	0
04/05/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	19,611.0000	18,576.0000	(5.278)	0	0	0
04/05/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,067.0000	7,102.0000	17.060	0	0	0
04/05/2006	R194	2006/08/03			Bond Future	7.0780	7.1080	0.424	0.0000	0.0000	55
04/05/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	10,463.0000	10,058.0000	(3.871)	0	0	0
04/05/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	903.0000	987.0000	9.302	0	0	0
04/05/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,447.0000	17,006.0000	(2.528)	0	0	0
04/05/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	7,199.0000	6,834.0000	(5.070)	0	0	0
04/05/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	88.0000	97.0000	10.227	0	0	0
04/05/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	13,933.0000	13,507.0000	(3.057)	0	0	0
04/05/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	21,038.0000	20,592.0000	(2.120)	0	0	0
04/05/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
04/05/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	4,316.0000	4,018.0000	(6.905)	0	0	0
04/05/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	24,652.0000	24,204.0000	(1.817)	0	0	0
04/05/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	244.0000	267.0000	9.426	0	0	0
04/05/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	27.0000	31.0000	14.815	0	0	0
04/05/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	462.0000	506.0000	9.524	0	0	0
04/05/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	7.0000	8.0000	14.286	0	0	0
04/05/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	2,026.0000	1,826.0000	(9.872)	0	0	0
04/05/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,195.0000	3,444.0000	7.793	0	0	0
04/05/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	1,743.0000	1,895.0000	8.721	0	0	0
04/05/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	621.0000	530.0000	(14.654)	0	0	0
04/05/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	5,551.0000	5,909.0000	6.449	0	0	0
04/05/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	28,263.0000	27,814.0000	(1.589)	0	0	0
04/05/2006	R194	2006/11/02			Bond Future	7.0410	7.0770	0.511	0.0000	0.0000	0
04/05/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,433.0000	2,603.0000	6.987	0	0	0
04/05/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	5,077.0000	4,790.0000	(5.653)	0	0	0
04/05/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1,521.0000	1,375.0000	(9.599)	0	0	0
04/05/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,218.0000	5,528.0000	5.941	0	0	0
04/05/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	3,026.0000	2,805.0000	(7.303)	0	0	0
04/05/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,546.0000	3,781.0000	6.627	0	0	0
04/05/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	478.0000	515.0000	7.741	0	0	0

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04/05/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	256.0000	278.0000	8.594	0	0	0
04/05/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	505.0000	436.0000	(13.663)	0	0	0
04/05/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	10,168.0000	10,609.0000	4.337	0	0	0
04/05/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	13,316.0000	13,771.0000	3.417	0	0	0
04/05/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
04/05/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	7,392.0000	7,780.0000	5.249	0	0	0
04/05/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	7,482.0000	7,146.0000	(4.491)	0	0	0
04/05/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	76.0000	60.0000	(21.053)	0	0	0
04/05/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	10,122.0000	9,751.0000	(3.665)	0	0	0
04/05/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,688.0000	1,809.0000	7.168	0	0	0
04/05/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	18,515.0000	18,080.0000	(2.349)	0	0	0
04/05/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	15,641.0000	15,222.0000	(2.679)	0	0	0
04/05/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	843.0000	903.0000	7.117	0	0	0
04/05/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,192.0000	1,277.0000	7.131	0	0	0
04/05/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	12,895.0000	12,499.0000	(3.071)	0	0	0
04/05/2006	R194	2007/02/01			Bond Future	7.0170	7.0580	0.584	0.0000	0.0000	0
04/05/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,467.0000	2,601.0000	5.432	0	0	0
04/05/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,420.0000	7,132.0000	(3.881)	0	0	0
04/05/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	8,428.0000	8,793.0000	4.331	0	0	0
04/05/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,525.0000	6,840.0000	4.828	0	0	0
04/05/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,523.0000	9,209.0000	(3.297)	0	0	0
04/05/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,253.0000	2,092.0000	(7.146)	0	0	0
04/05/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,184.0000	1,077.0000	(9.037)	0	0	0
04/05/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,006.0000	5,267.0000	5.214	0	0	0
04/05/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,021.0000	2,129.0000	5.344	0	0	0
04/05/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	18,150.0000	17,762.0000	(2.138)	0	0	0
04/05/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,684.0000	1,772.0000	5.226	0	0	0
04/05/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	543.0000	578.0000	6.446	0	0	0
04/05/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	489.0000	432.0000	(11.656)	0	0	0
04/05/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,727.0000	11,393.0000	(2.848)	0	0	0
04/05/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	814.0000	862.0000	5.897	0	0	0
04/05/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,186.0000	1,252.0000	5.565	0	0	0
04/05/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5,459.0000	5,204.0000	(4.671)	0	0	0
04/05/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,759.0000	13,404.0000	(2.580)	0	0	0
04/05/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,065.0000	3,233.0000	5.481	0	0	0

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04/05/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	15,908.0000	15,535.0000	(2.345)	0	0	0
04/05/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	10,675.0000	11,076.0000	3.756	0	0	0
04/05/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	128.0000	108.0000	(15.625)	0	0	0
04/05/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	3,911.0000	4,121.0000	5.369	0	0	0
04/05/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	3,736.0000	3,525.0000	(5.648)	0	0	0
04/05/2006	R201	2006/05/04			Bond Future	7.4000	7.4600	0.811	0.0000	0.0000	0
04/05/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	84,929.0000	80,962.0000	(4.671)	0	0	0
04/05/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	69,866.0000	65,899.0000	(5.678)	0	0	0
04/05/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	7.0000	0.0000	(100.000)	0	0	0
04/05/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	6,609.0000	2,635.0000	(60.130)	0	0	0
04/05/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	114,196.0000	110,229.0000	(3.474)	0	0	0
04/05/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	99,704.0000	95,736.0000	(3.980)	0	0	0
04/05/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	54,508.0000	50,541.0000	(7.278)	0	0	0
04/05/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	38,849.0000	34,882.0000	(10.211)	0	0	0
04/05/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	22,883.0000	18,916.0000	(17.336)	0	0	0
04/05/2006	R201	2006/08/03			Bond Future	7.4100	7.4410	0.418	0.0000	0.0000	26
04/05/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	111,206.0000	109,201.0000	(1.803)	0	0	0
04/05/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	82,579.0000	80,585.0000	(2.415)	0	0	0
04/05/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	79.0000	90.0000	13.924	0	0	0
04/05/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	97,004.0000	95,002.0000	(2.064)	0	0	0
04/05/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	291.0000	328.0000	12.715	0	0	0
04/05/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	18.0000	21.0000	16.667	0	0	0
04/05/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	13,924.0000	12,712.0000	(8.704)	0	0	0
04/05/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	68,029.0000	66,060.0000	(2.894)	0	0	0
04/05/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	8,116.0000	8,909.0000	9.771	0	0	0
04/05/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	681.0000	766.0000	12.482	0	0	0
04/05/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	53,374.0000	51,454.0000	(3.597)	0	0	0

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04/05/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	25,405.0000	23,811.0000	(6.274)	0	0	0
04/05/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
04/05/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	1,594.0000	1,786.0000	12.045	0	0	0
04/05/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	38,955.0000	37,142.0000	(4.654)	0	0	0
04/05/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	3,670.0000	4,082.0000	11.226	0	0	0
04/05/2006	R201	2006/11/02			Bond Future	7.4140	7.4470	0.445	0.0000	0.0000	0
04/05/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	4,861.0000	5,248.0000	7.961	0	0	0
04/05/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	54,298.0000	52,460.0000	(3.385)	0	0	0
04/05/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	41,130.0000	39,432.0000	(4.128)	0	0	0
04/05/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,267.0000	1,080.0000	(14.759)	0	0	0
04/05/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	28,812.0000	27,324.0000	(5.165)	0	0	0
04/05/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	7,823.0000	8,420.0000	7.631	0	0	0
04/05/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	3,028.0000	3,275.0000	8.157	0	0	0
04/05/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	44,325.0000	46,222.0000	4.280	0	0	0
04/05/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	67,847.0000	65,916.0000	(2.846)	0	0	0
04/05/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	20,044.0000	21,301.0000	6.271	0	0	0
04/05/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	30,714.0000	32,336.0000	5.281	0	0	0
04/05/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	9,607.0000	8,779.0000	(8.619)	0	0	0
04/05/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	4,119.0000	3,656.0000	(11.241)	0	0	0
04/05/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	18,113.0000	16,920.0000	(6.586)	0	0	0
04/05/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	12,691.0000	13,582.0000	7.021	0	0	0
04/05/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	1,852.0000	2,006.0000	8.315	0	0	0
04/05/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	894.0000	975.0000	9.060	0	0	0
04/05/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	81,344.0000	79,341.0000	(2.462)	0	0	0
04/05/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	401.0000	440.0000	9.726	0	0	0
04/05/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	95,043.0000	92,998.0000	(2.152)	0	0	0
04/05/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	167.0000	184.0000	10.180	0	0	0
04/05/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	108,742.0000	106,675.0000	(1.901)	0	0	0
04/05/2006	R201	2007/02/01			Bond Future	7.4240	7.4570	0.445	0.0000	0.0000	0
04/05/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	21,249.0000	20,117.0000	(5.327)	0	0	0
04/05/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	16,573.0000	17,475.0000	5.443	0	0	0
04/05/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	33,197.0000	34,677.0000	4.458	0	0	0
04/05/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	23,554.0000	24,739.0000	5.031	0	0	0
04/05/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	6,631.0000	6,077.0000	(8.355)	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
04/05/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	12,751.0000	11,902.0000	(6.658)	0	0	0
04/05/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	4,471.0000	4,733.0000	5.860	0	0	0
04/05/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	68,335.0000	66,564.0000	(2.592)	0	0	0
04/05/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,064.0000	6,421.0000	5.887	0	0	0
04/05/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	55,529.0000	53,853.0000	(3.018)	0	0	0
04/05/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	80,708.0000	78,847.0000	(2.306)	0	0	0
04/05/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,565.0000	1,673.0000	6.901	0	0	0
04/05/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	2,702.0000	2,874.0000	6.366	0	0	0
04/05/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	868.0000	932.0000	7.373	0	0	0
04/05/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	106,409.0000	104,439.0000	(1.851)	0	0	0
04/05/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	8,840.0000	9,338.0000	5.633	0	0	0
04/05/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	93,462.0000	91,536.0000	(2.061)	0	0	0
04/05/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	11,744.0000	12,412.0000	5.688	0	0	0
04/05/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	43,644.0000	42,109.0000	(3.517)	0	0	0
04/05/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	45,366.0000	47,108.0000	3.840	0	0	0
04/05/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	2,748.0000	2,456.0000	(10.626)	0	0	0
04/05/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	31,620.0000	30,255.0000	(4.317)	0	0	0
04/05/2006	R203	2006/05/04			Bond Future	7.4250	7.4800	0.741	0.0000	0.0000	0
04/05/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	44,131.0000	39,801.0000	(9.812)	0	0	0
04/05/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	25,249.0000	20,919.0000	(17.149)	0	0	0
04/05/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	98,093.0000	93,764.0000	(4.413)	0	0	0
04/05/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	80,541.0000	76,211.0000	(5.376)	0	0	0
04/05/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	34,259.0000	38,589.0000	12.639	0	0	0
04/05/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	115,226.0000	110,896.0000	(3.758)	0	0	0
04/05/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	62,557.0000	58,228.0000	(6.920)	0	0	0
04/05/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	13,934.0000	18,263.0000	31.068	0	0	0
04/05/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	6,032.0000	1,569.0000	(73.989)	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
04/05/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	134.0000	0.0000	(100.000)	0	0	0
04/05/2006	R203	2006/08/03			Bond Future	7.4320	7.4630	0.417	0.0000	0.0000	0
04/05/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	96,258.0000	93,862.0000	(2.489)	0	0	0
04/05/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	6,249.0000	6,825.0000	9.217	0	0	0
04/05/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	12.0000	14.0000	16.667	0	0	0
04/05/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	876.0000	985.0000	12.443	0	0	0
04/05/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	113,128.0000	110,725.0000	(2.124)	0	0	0
04/05/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	79,123.0000	76,753.0000	(2.995)	0	0	0
04/05/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	253.0000	288.0000	13.834	0	0	0
04/05/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	62,002.0000	59,706.0000	(3.703)	0	0	0
04/05/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	45,498.0000	43,369.0000	(4.679)	0	0	0
04/05/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	2,546.0000	2,822.0000	10.841	0	0	0
04/05/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	38,574.0000	40,463.0000	4.897	0	0	0
04/05/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	61.0000	70.0000	14.754	0	0	0
04/05/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	30,585.0000	28,755.0000	(5.983)	0	0	0
04/05/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	4,292.0000	3,776.0000	(12.022)	0	0	0
04/05/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	23,894.0000	25,369.0000	6.173	0	0	0
04/05/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	9,626.0000	8,696.0000	(9.661)	0	0	0
04/05/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	13,110.0000	14,112.0000	7.643	0	0	0
04/05/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	18,377.0000	16,973.0000	(7.640)	0	0	0
04/05/2006	R203	2006/11/02			Bond Future	7.4370	7.4690	0.430	0.0000	0.0000	0
04/05/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	8,984.0000	8,280.0000	(7.836)	0	0	0
04/05/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	29,731.0000	31,148.0000	4.766	0	0	0
04/05/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	15,302.0000	14,275.0000	(6.712)	0	0	0
04/05/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	43,109.0000	44,849.0000	4.036	0	0	0
04/05/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	95,137.0000	92,764.0000	(2.494)	0	0	0
04/05/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	59,124.0000	61,129.0000	3.391	0	0	0
04/05/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	4,828.0000	4,389.0000	(9.093)	0	0	0
04/05/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	77,311.0000	79,508.0000	2.842	0	0	0
04/05/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	2,356.0000	2,110.0000	(10.441)	0	0	0
04/05/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	11,620.0000	12,370.0000	6.454	0	0	0
04/05/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	24,053.0000	22,683.0000	(5.696)	0	0	0
04/05/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	48,434.0000	46,470.0000	(4.055)	0	0	0
04/05/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	19,249.0000	20,323.0000	5.580	0	0	0

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04/05/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	35,207.0000	33,513.0000	(4.812)	0	0	0
04/05/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	63,206.0000	61,042.0000	(3.424)	0	0	0
04/05/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	6,504.0000	6,983.0000	7.365	0	0	0
04/05/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	1,594.0000	1,743.0000	9.348	0	0	0
04/05/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	694.0000	765.0000	10.231	0	0	0
04/05/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	3,359.0000	3,638.0000	8.306	0	0	0
04/05/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	78,942.0000	76,647.0000	(2.907)	0	0	0
04/05/2006	R203	2007/02/01			Bond Future	7.4480	7.4800	0.430	0.0000	0.0000	0
04/05/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	51,157.0000	49,349.0000	(3.534)	0	0	0
04/05/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	16,626.0000	17,450.0000	4.956	0	0	0
04/05/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	47,616.0000	49,230.0000	3.390	0	0	0
04/05/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	10,707.0000	11,301.0000	5.548	0	0	0
04/05/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	13,225.0000	12,437.0000	(5.958)	0	0	0
04/05/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	39,012.0000	37,435.0000	(4.042)	0	0	0
04/05/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	64,665.0000	62,668.0000	(3.088)	0	0	0
04/05/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,116.0000	2,273.0000	7.420	0	0	0
04/05/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	79,173.0000	77,031.0000	(2.705)	0	0	0
04/05/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	62,517.0000	64,362.0000	2.951	0	0	0
04/05/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,109.0000	1,198.0000	8.025	0	0	0
04/05/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	109,784.0000	107,472.0000	(2.106)	0	0	0
04/05/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	94,318.0000	92,073.0000	(2.380)	0	0	0
04/05/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	3,826.0000	4,086.0000	6.796	0	0	0
04/05/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	6,566.0000	6,970.0000	6.153	0	0	0
04/05/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	24,640.0000	25,724.0000	4.399	0	0	0
04/05/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	8,300.0000	7,742.0000	(6.723)	0	0	0
04/05/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	28,539.0000	27,222.0000	(4.615)	0	0	0
04/05/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	4,905.0000	4,536.0000	(7.523)	0	0	0
04/05/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	34,953.0000	36,308.0000	3.877	0	0	0
04/05/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	19,931.0000	18,884.0000	(5.253)	0	0	0
04/05/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	79,420.0000	81,452.0000	2.559	0	0	0
04/05/2006	R204	2006/05/04			Bond Future	7.4250	7.4800	0.741	0.0000	0.0000	0
04/05/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	46,587.0000	42,006.0000	(9.833)	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
04/05/2006	R204	2006/08/03			Bond Future	7.4330	7.4640	0.417	0.0000	0.0000	83
04/05/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	48,182.0000	45,931.0000	(4.672)	0	0	0
04/05/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	2,820.0000	3,120.0000	10.638	0	0	0
04/05/2006	R204	2006/11/02			Bond Future	7.4370	7.4690	0.430	0.0000	0.0000	0
04/05/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	32,734.0000	34,221.0000	4.543	0	0	0
04/05/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	10,513.0000	9,733.0000	(7.419)	0	0	0
04/05/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	46,868.0000	48,685.0000	3.877	0	0	0
04/05/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	17,380.0000	16,269.0000	(6.392)	0	0	0
04/05/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	63,776.0000	65,871.0000	3.285	0	0	0
04/05/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	26,698.0000	25,240.0000	(5.461)	0	0	0
04/05/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	117,788.0000	115,233.0000	(2.169)	0	0	0
04/05/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	21,592.0000	22,731.0000	5.275	0	0	0
04/05/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	38,420.0000	36,632.0000	(4.654)	0	0	0
04/05/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	13,377.0000	14,187.0000	6.055	0	0	0
04/05/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	5,865.0000	5,362.0000	(8.576)	0	0	0
04/05/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	417.0000	459.0000	10.072	0	0	0
04/05/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	83,035.0000	85,340.0000	2.776	0	0	0
04/05/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	52,217.0000	50,151.0000	(3.957)	0	0	0
04/05/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	2,996.0000	2,702.0000	(9.813)	0	0	0
04/05/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	67,580.0000	65,305.0000	(3.366)	0	0	0
04/05/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	971.0000	1,062.0000	9.372	0	0	0
04/05/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	7,747.0000	8,279.0000	6.867	0	0	0
04/05/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,092.0000	2,271.0000	8.556	0	0	0
04/05/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	100,810.0000	98,304.0000	(2.486)	0	0	0
04/05/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	83,947.0000	81,528.0000	(2.882)	0	0	0
04/05/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	4,178.0000	4,500.0000	7.707	0	0	0
04/05/2006	R204	2007/02/01			Bond Future	7.4450	7.4770	0.430	0.0000	0.0000	0
04/05/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	54,810.0000	52,882.0000	(3.518)	0	0	0
04/05/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	17,875.0000	18,750.0000	4.895	0	0	0
04/05/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	41,948.0000	40,262.0000	(4.019)	0	0	0
04/05/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	11,556.0000	12,188.0000	5.469	0	0	0
04/05/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	9,120.0000	8,515.0000	(6.634)	0	0	0
04/05/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	66,865.0000	68,821.0000	2.925	0	0	0
04/05/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	69,078.0000	66,950.0000	(3.081)	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
04/05/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,233.0000	1,331.0000	7.948	0	0	0
04/05/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	84,368.0000	82,086.0000	(2.705)	0	0	0
04/05/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	84,978.0000	87,135.0000	2.538	0	0	0
04/05/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	14,436.0000	13,585.0000	(5.895)	0	0	0
04/05/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	116,542.0000	114,078.0000	(2.114)	0	0	0
04/05/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,330.0000	2,500.0000	7.296	0	0	0
04/05/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	37,419.0000	38,853.0000	3.832	0	0	0
04/05/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	50,933.0000	52,644.0000	3.359	0	0	0
04/05/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	100,299.0000	97,908.0000	(2.384)	0	0	0
04/05/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	21,630.0000	20,504.0000	(5.206)	0	0	0
04/05/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,178.0000	4,457.0000	6.678	0	0	0
04/05/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	7,123.0000	7,555.0000	6.065	0	0	0
04/05/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	5,431.0000	5,027.0000	(7.439)	0	0	0
04/05/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	30,818.0000	29,406.0000	(4.582)	0	0	0
04/05/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	26,421.0000	27,570.0000	4.349	0	0	0
04/05/2006	R207	2006/05/04			Bond Future	7.4090	7.4400	0.418	0.0000	0.0000	0
04/05/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/05/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	48,186.0000	45,576.0000	(5.417)	0	0	0
04/05/2006	R207	2006/08/03			Bond Future	7.4170	7.4480	0.418	0.0000	0.0000	0
04/05/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	49,748.0000	47,458.0000	(4.603)	0	0	0
04/05/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	2,725.0000	3,014.0000	10.606	0	0	0
04/05/2006	R207	2006/11/02			Bond Future	7.4190	7.4510	0.431	0.0000	0.0000	0
04/05/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	38,552.0000	40,740.0000	5.675	0	0	0
04/05/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	3,180.0000	2,735.0000	(13.994)	0	0	0
04/05/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	387.0000	460.0000	18.863	0	0	0
04/05/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	119,517.0000	116,884.0000	(2.203)	0	0	0
04/05/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	47,867.0000	45,467.0000	(5.014)	0	0	0
04/05/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,489.0000	1,722.0000	15.648	0	0	0
04/05/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	58,222.0000	60,695.0000	4.248	0	0	0
04/05/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	935.0000	774.0000	(17.219)	0	0	0
04/05/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	8,392.0000	7,460.0000	(11.106)	0	0	0
04/05/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
04/05/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	31,327.0000	29,267.0000	(6.576)	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
04/05/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	65,815.0000	63,254.0000	(3.891)	0	0	0
04/05/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	11,118.0000	12,222.0000	9.930	0	0	0
04/05/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	12.0000	16.0000	33.333	0	0	0
04/05/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	17,766.0000	16,236.0000	(8.612)	0	0	0
04/05/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	4,537.0000	5,110.0000	12.629	0	0	0
04/05/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	101,994.0000	99,363.0000	(2.580)	0	0	0
04/05/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	84,036.0000	81,419.0000	(3.114)	0	0	0
04/05/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	79.0000	96.0000	21.519	0	0	0
04/05/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	22,459.0000	24,160.0000	7.574	0	0	0
04/05/2006	R207	2007/02/01			Bond Future	7.4250	7.4570	0.431	0.0000	0.0000	0
04/05/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	43,717.0000	41,982.0000	(3.969)	0	0	0
04/05/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	11,438.0000	12,063.0000	5.464	0	0	0
04/05/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	50,798.0000	52,508.0000	3.366	0	0	0
04/05/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	17,712.0000	18,579.0000	4.895	0	0	0
04/05/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	15,349.0000	14,457.0000	(5.811)	0	0	0
04/05/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	56,824.0000	54,847.0000	(3.479)	0	0	0
04/05/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	71,291.0000	69,116.0000	(3.051)	0	0	0
04/05/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,138.0000	4,413.0000	6.646	0	0	0
04/05/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	86,729.0000	84,402.0000	(2.683)	0	0	0
04/05/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,228.0000	1,324.0000	7.818	0	0	0
04/05/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	66,872.0000	68,834.0000	2.934	0	0	0
04/05/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	119,050.0000	116,544.0000	(2.105)	0	0	0
04/05/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,312.0000	2,479.0000	7.223	0	0	0
04/05/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	102,757.0000	100,323.0000	(2.369)	0	0	0
04/05/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	7,049.0000	7,475.0000	6.043	0	0	0
04/05/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	9,776.0000	9,136.0000	(6.547)	0	0	0
04/05/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	5,872.0000	5,441.0000	(7.340)	0	0	0
04/05/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	22,829.0000	21,657.0000	(5.134)	0	0	0
04/05/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	37,223.0000	38,653.0000	3.842	0	0	0
04/05/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	85,227.0000	87,399.0000	2.548	0	0	0
04/05/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	32,309.0000	30,849.0000	(4.519)	0	0	0
04/05/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	26,225.0000	27,367.0000	4.355	0	0	0

Grand Total:

2,994