

# Derivatives High/Low Report

High/Low for 05/05/2006

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
05/05/2006	GOVI 2006/08/03			jGovi	245.7190	245.3530	(0.149)	0.0000	0.0000	561
05/05/2006	GOVI 2006/08/03	230.00	Call	jGovi	157,205.0000	153,548.0000	(2.326)	0	0	0
05/05/2006	GOVI 2006/08/03	230.00	Put	jGovi	15.0000	18.0000	20.000	0	0	0
05/05/2006	GOVI 2006/11/02			jGovi	250.1460	249.8080	(0.135)	0.0000	0.0000	301
05/05/2006	GOVI 2006/11/02	230.00	Call	jGovi	201,498.0000	198,123.0000	(1.675)	0	0	0
05/05/2006	GOVI 2006/11/02	230.00	Put	jGovi	38.0000	43.0000	13.158	0	0	0
05/05/2006	GOVI 2007/02/01			jGovi	254.6060	254.3000	(0.120)	0.0000	0.0000	0
05/05/2006	GOVI 2007/02/01	230.00	Call	jGovi	246,089.0000	243,032.0000	(1.242)	0	0	0
05/05/2006	GOVI 2007/02/01	230.00	Put	jGovi	29.0000	32.0000	10.345	0	0	0
05/05/2006	J153 2010/08/31			jSwap	7.2110	7.2250	0.194	0.0000	0.0000	0
05/05/2006	J157 2015/09/15			jSwap	7.4540	7.4850	0.416	0.0000	0.0000	0
05/05/2006	J186 2026/12/21			jSwap	7.1640	7.2100	0.642	0.0000	0.0000	0
05/05/2006	J194 2008/02/28			jSwap	7.1400	7.1620	0.308	0.0000	0.0000	0
05/05/2006	J201 2014/12/22			jSwap	7.4170	7.4400	0.310	0.0000	0.0000	0
05/05/2006	J203 2017/09/15			jSwap	7.4470	7.4760	0.389	0.0000	0.0000	0
05/05/2006	J204 2018/12/21			jSwap	7.4400	7.4680	0.376	0.0000	0.0000	0

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05/05/2006	J207	2020/01/15			jSwap	7.4250	7.4550	0.404	0.0000	0.0000	0
05/05/2006	JBAR	2005/12/21			jBar	7.0790	7.0790	-	0.0000	0.0000	0
05/05/2006	JFRA	2006/08/03			jFra	7.1790	7.2170	0.529	0.0000	0.0000	0
05/05/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	490.0000	450.0000	(8.163)	0	0	0
05/05/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	928.0000	982.0000	5.819	0	0	0
05/05/2006	JFRA	2006/11/02			jFra	7.2190	7.2770	0.803	0.0000	0.0000	0
05/05/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	776.0000	716.0000	(7.732)	0	0	0
05/05/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,313.0000	1,394.0000	6.169	0	0	0
05/05/2006	JFRA	2007/02/01			jFra	7.2780	7.3450	0.921	0.0000	0.0000	500
05/05/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,547.0000	1,453.0000	(6.076)	0	0	0
05/05/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,003.0000	1,073.0000	6.979	0	0	0
05/05/2006	JFRA	2007/05/03			jFra	7.3420	7.4010	0.804	0.0000	0.0000	0
05/05/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,676.0000	1,597.0000	(4.714)	0	0	0
05/05/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,289.0000	1,354.0000	5.043	0	0	0
05/05/2006	JFRA	2007/08/02			jFra	7.4020	7.4490	0.635	0.0000	0.0000	0
05/05/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,531.0000	1,585.0000	3.527	0	0	0
05/05/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,771.0000	1,710.0000	(3.444)	0	0	0
05/05/2006	JFRA	2007/11/01			jFra	7.4780	7.5040	0.348	0.0000	0.0000	0
05/05/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,864.0000	1,897.0000	1.770	0	0	0
05/05/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,922.0000	1,886.0000	(1.873)	0	0	0
05/05/2006	JFRA	2008/02/07			jFra	7.5320	7.5490	0.226	0.0000	0.0000	0
05/05/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	26,445.0000	26,402.0000	(0.163)	0	0	0
05/05/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,535.0000	26,536.0000	0.004	0	0	0
05/05/2006	JN02	2006/08/03			jNote	7.3660	7.4090	0.584	0.0000	0.0000	0
05/05/2006	JN02	2006/08/03	7.25	Put	Option on jNote	8,910.0000	8,485.0000	(4.770)	0	0	0
05/05/2006	JN02	2006/08/03	7.25	Call	Option on jNote	11,062.0000	11,435.0000	3.372	0	0	0

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05/05/2006	JN02	2006/11/02			jNote	7.4150	7.4570	0.566	0.0000	0.0000	0
05/05/2006	JN02	2006/11/02	7.25	Call	Option on jNote	15,646.0000	16,021.0000	2.397	0	0	0
05/05/2006	JN02	2006/11/02	7.25	Put	Option on jNote	12,586.0000	12,184.0000	(3.194)	0	0	0
05/05/2006	JN05	2006/08/03			jNote	7.5590	7.5760	0.225	0.0000	0.0000	0
05/05/2006	JN05	2006/08/03	7.25	Call	Option on jNote	17,589.0000	18,026.0000	2.485	0	0	0
05/05/2006	JN05	2006/08/03	7.25	Put	Option on jNote	4,783.0000	4,526.0000	(5.373)	0	0	0
05/05/2006	JN05	2006/11/02			jNote	7.5920	7.6030	0.145	0.0000	0.0000	0
05/05/2006	JN05	2006/11/02	7.25	Call	Option on jNote	22,190.0000	22,445.0000	1.149	0	0	0
05/05/2006	JN05	2006/11/02	7.25	Put	Option on jNote	8,031.0000	7,841.0000	(2.366)	0	0	0
05/05/2006	JN10	2006/08/03			jNote	7.6390	7.6590	0.262	0.0000	0.0000	0
05/05/2006	JN10	2006/08/03	7.25	Put	Option on jNote	1,687.0000	1,478.0000	(12.389)	0	0	0
05/05/2006	JN10	2006/08/03	7.25	Call	Option on jNote	28,794.0000	29,957.0000	4.039	0	0	0
05/05/2006	JN10	2006/11/02			jNote	7.6540	7.6740	0.261	0.0000	0.0000	0
05/05/2006	JN10	2006/11/02	7.25	Put	Option on jNote	4,126.0000	3,813.0000	(7.586)	0	0	0
05/05/2006	JN10	2006/11/02	7.25	Call	Option on jNote	32,246.0000	33,303.0000	3.278	0	0	0
05/05/2006	JROD	2006/05/31			jRod	6.8190	6.8160	(0.044)	0.0000	0.0000	0
05/05/2006	JROD	2006/06/30			jRod	6.9190	6.9120	(0.101)	0.0000	0.0000	0
05/05/2006	JROD	2006/07/31			jRod	7.0550	7.0450	(0.142)	0.0000	0.0000	0
05/05/2006	JROD	2006/08/31			jRod	6.9970	6.9920	(0.071)	0.0000	0.0000	0
05/05/2006	R153	2006/08/03			Bond Future	7.2140	7.2310	0.236	7.3000	7.3000	744
05/05/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	6,531.0000	6,804.0000	4.180	0	0	0
05/05/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	7,931.0000	7,543.0000	(4.892)	0	0	0
05/05/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	800.0000	836.0000	4.500	0	0	0
05/05/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	39,871.0000	39,226.0000	(1.618)	0	0	0
05/05/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	30,910.0000	30,285.0000	(2.022)	0	0	0
05/05/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	22,291.0000	21,706.0000	(2.624)	0	0	0

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05/05/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	1,653.0000	1,729.0000	4.598	0	0	0
05/05/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	11,707.0000	12,135.0000	3.656	0	0	0
05/05/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	3,340.0000	3,106.0000	(7.006)	0	0	0
05/05/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	386.0000	402.0000	4.145	0	0	0
05/05/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	3,371.0000	3,524.0000	4.539	0	0	100
05/05/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	14,439.0000	13,930.0000	(3.525)	0	0	0
05/05/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	67,086.0000	66,426.0000	(0.984)	0	0	0
05/05/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	40.0000	41.0000	2.500	0	0	0
05/05/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	58,034.0000	57,375.0000	(1.136)	0	0	0
05/05/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	177.0000	183.0000	3.390	0	0	0
05/05/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	48,943.0000	48,288.0000	(1.338)	0	0	0
05/05/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	81.0000	84.0000	3.704	0	0	0
05/05/2006	R153	2006/11/02			Bond Future	7.2110	7.2240	0.180	0.0000	0.0000	0
05/05/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	10,917.0000	10,640.0000	(2.537)	0	0	0
05/05/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	9,488.0000	9,688.0000	2.108	0	0	0
05/05/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,357.0000	1,383.0000	1.916	0	0	0
05/05/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	1,972.0000	2,012.0000	2.028	0	0	100
05/05/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	39,298.0000	38,862.0000	(1.109)	0	0	0
05/05/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	47,442.0000	46,992.0000	(0.949)	0	0	0
05/05/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	13,791.0000	14,066.0000	1.994	0	0	0
05/05/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	6,024.0000	5,823.0000	(3.337)	0	0	0
05/05/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	31,382.0000	30,966.0000	(1.326)	0	0	0
05/05/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	55,707.0000	55,247.0000	(0.826)	0	0	0
05/05/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	947.0000	963.0000	1.690	0	0	0
05/05/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	64,018.0000	63,552.0000	(0.728)	0	0	0
05/05/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	666.0000	677.0000	1.652	0	0	0
05/05/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	72,337.0000	71,867.0000	(0.650)	0	0	0
05/05/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	27,389.0000	27,809.0000	1.533	0	0	0
05/05/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	962.0000	905.0000	(5.925)	0	0	0
05/05/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	4,300.0000	4,393.0000	2.163	0	0	0
05/05/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	2,767.0000	2,646.0000	(4.373)	0	0	0
05/05/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	19,818.0000	20,173.0000	1.791	0	0	0
05/05/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	16,933.0000	16,595.0000	(1.996)	0	0	0
05/05/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	6,399.0000	6,537.0000	2.157	0	0	0
05/05/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	23,852.0000	23,468.0000	(1.610)	0	0	0

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05/05/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	2,900.0000	2,961.0000	2.103	0	0	0
05/05/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	476.0000	483.0000	1.471	0	0	0
05/05/2006	R153	2007/02/01			Bond Future	7.2160	7.2250	0.125	0.0000	0.0000	0
05/05/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	13,802.0000	13,618.0000	(1.333)	0	0	0
05/05/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	12,636.0000	12,761.0000	0.989	0	0	0
05/05/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	9,077.0000	8,928.0000	(1.642)	0	0	0
05/05/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	16,517.0000	16,677.0000	0.969	0	0	0
05/05/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,630.0000	4,670.0000	0.864	0	0	0
05/05/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	46,695.0000	46,415.0000	(0.600)	0	0	0
05/05/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,666.0000	3,695.0000	0.791	0	0	0
05/05/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	54,106.0000	53,819.0000	(0.530)	0	0	0
05/05/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,932.0000	2,954.0000	0.750	0	0	0
05/05/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	39,439.0000	39,170.0000	(0.682)	0	0	0
05/05/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	61,633.0000	61,340.0000	(0.475)	0	0	0
05/05/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	5,886.0000	5,939.0000	0.900	0	0	0
05/05/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	7,551.0000	7,622.0000	0.940	0	0	0
05/05/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,376.0000	5,267.0000	(2.028)	0	0	0
05/05/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	21,502.0000	21,702.0000	0.930	0	0	0
05/05/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	19,432.0000	19,218.0000	(1.101)	0	0	0
05/05/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	9,739.0000	9,834.0000	0.975	0	0	0
05/05/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	25,693.0000	25,455.0000	(0.926)	0	0	0
05/05/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	32,400.0000	32,144.0000	(0.790)	0	0	0
05/05/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	27,636.0000	27,874.0000	0.861	0	0	0
05/05/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	2,389.0000	2,404.0000	0.628	0	0	0
05/05/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,967.0000	1,979.0000	0.610	0	0	0
05/05/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	69,209.0000	68,911.0000	(0.431)	0	0	0
05/05/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,743.0000	2,672.0000	(2.588)	0	0	0
05/05/2006	R157	2006/08/03			Bond Future	7.4490	7.4810	0.430	0.0000	0.0000	115
05/05/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	6,351.0000	6,991.0000	10.077	0	0	100
05/05/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	101,226.0000	98,642.0000	(2.553)	0	0	0
05/05/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	30,644.0000	28,674.0000	(6.429)	0	0	0
05/05/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	208.0000	234.0000	12.500	0	0	0
05/05/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	7,476.0000	6,589.0000	(11.865)	0	0	0
05/05/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	2,308.0000	1,934.0000	(16.205)	0	0	0

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05/05/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	39,631.0000	41,867.0000	5.642	0	0	0
05/05/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	82,903.0000	80,356.0000	(3.072)	0	0	0
05/05/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	510.0000	573.0000	12.353	0	0	0
05/05/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	64,635.0000	62,171.0000	(3.812)	0	0	0
05/05/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,232.0000	1,379.0000	11.932	0	0	0
05/05/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	46,907.0000	44,617.0000	(4.882)	0	0	0
05/05/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	23,855.0000	25,578.0000	7.223	0	0	0
05/05/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	2,868.0000	3,189.0000	11.192	0	0	0
05/05/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	17,121.0000	15,641.0000	(8.644)	0	0	0
05/05/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	12,964.0000	14,094.0000	8.716	0	0	0
05/05/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	119,370.0000	116,770.0000	(2.178)	0	0	0
05/05/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	35.0000	39.0000	11.429	0	0	0
05/05/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	137,238.0000	134,632.0000	(1.899)	0	0	0
05/05/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	84.0000	95.0000	13.095	0	0	0
05/05/2006	R157	2006/11/02			Bond Future	7.4560	7.4870	0.416	0.0000	0.0000	0
05/05/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	3,041.0000	3,258.0000	7.136	0	0	117
05/05/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	50,383.0000	48,441.0000	(3.854)	0	0	0
05/05/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	82,981.0000	80,731.0000	(2.711)	0	0	0
05/05/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	6,222.0000	5,640.0000	(9.354)	0	0	0
05/05/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	29,616.0000	31,119.0000	5.075	0	0	0
05/05/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	35,762.0000	34,076.0000	(4.715)	0	0	0
05/05/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	12,600.0000	13,382.0000	6.206	0	0	158
05/05/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	43,198.0000	45,083.0000	4.364	0	0	0
05/05/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,884.0000	2,021.0000	7.272	0	0	0
05/05/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	13,073.0000	12,108.0000	(7.382)	0	0	0
05/05/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	100,041.0000	97,711.0000	(2.329)	0	0	0
05/05/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	19,619.0000	20,734.0000	5.683	0	0	0
05/05/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	4,925.0000	5,267.0000	6.944	0	0	0
05/05/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	23,119.0000	21,766.0000	(5.852)	0	0	0
05/05/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	66,299.0000	64,173.0000	(3.207)	0	0	0
05/05/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	7,933.0000	8,458.0000	6.618	0	0	0
05/05/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	117,205.0000	114,824.0000	(2.031)	0	0	0
05/05/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,174.0000	1,259.0000	7.240	0	0	0
05/05/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	134,285.0000	131,870.0000	(1.798)	0	0	0
05/05/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	714.0000	766.0000	7.283	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/05/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	209.0000	225.0000	7.656	0	0	0
05/05/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	436.0000	468.0000	7.339	0	0	0
05/05/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	151,219.0000	148,785.0000	(1.610)	0	0	0
05/05/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	167,883.0000	165,433.0000	(1.459)	0	0	0
05/05/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	60,176.0000	62,363.0000	3.634	0	0	0
05/05/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	2,368.0000	2,089.0000	(11.782)	0	0	0
05/05/2006	R157	2007/02/01			Bond Future	7.4700	7.4990	0.388	0.0000	0.0000	0
05/05/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	18,945.0000	17,997.0000	(5.004)	0	0	0
05/05/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	100,310.0000	98,315.0000	(1.989)	0	0	0
05/05/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	7,612.0000	7,954.0000	4.493	0	0	0
05/05/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	36,159.0000	37,459.0000	3.595	0	0	0
05/05/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	84,536.0000	82,630.0000	(2.255)	0	0	0
05/05/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	10,418.0000	10,876.0000	4.396	0	0	0
05/05/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	69,211.0000	67,421.0000	(2.586)	0	0	0
05/05/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	5,589.0000	5,842.0000	4.527	0	0	0
05/05/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	116,322.0000	114,262.0000	(1.771)	0	0	0
05/05/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	4,131.0000	4,319.0000	4.551	0	0	0
05/05/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,458.0000	1,527.0000	4.733	0	0	0
05/05/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	164,166.0000	161,987.0000	(1.327)	0	0	0
05/05/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	14,290.0000	14,901.0000	4.276	0	0	0
05/05/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	2,313.0000	2,417.0000	4.496	0	0	0
05/05/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	3,077.0000	3,217.0000	4.550	0	0	0
05/05/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	132,419.0000	130,310.0000	(1.593)	0	0	0
05/05/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	148,491.0000	146,347.0000	(1.444)	0	0	0
05/05/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	54,612.0000	52,974.0000	(2.999)	0	0	0
05/05/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	41,136.0000	39,691.0000	(3.513)	0	0	0
05/05/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	26,825.0000	27,860.0000	3.858	0	0	0
05/05/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	48,252.0000	49,827.0000	3.264	0	0	0
05/05/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	11,127.0000	10,454.0000	(6.048)	0	0	0
05/05/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	19,635.0000	20,438.0000	4.090	0	0	0
05/05/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	29,150.0000	27,938.0000	(4.158)	0	0	0
05/05/2006	R186	2006/08/03			Bond Future	7.2010	7.2470	0.639	0.0000	0.0000	34
05/05/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	130,102.0000	124,118.0000	(4.599)	0	0	0
05/05/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	19,515.0000	22,247.0000	13.999	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/05/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	561.0000	686.0000	22.282	0	0	0
05/05/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	157,754.0000	151,682.0000	(3.849)	0	0	0
05/05/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	26,022.0000	22,644.0000	(12.981)	0	0	0
05/05/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	34.0000	43.0000	26.471	0	0	0
05/05/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	184,714.0000	178,614.0000	(3.302)	0	0	0
05/05/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	149.0000	186.0000	24.832	0	0	0
05/05/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	9,256.0000	10,771.0000	16.368	0	0	0
05/05/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	48,233.0000	43,639.0000	(9.525)	0	0	0
05/05/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	74,419.0000	69,064.0000	(7.196)	0	0	0
05/05/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	4,146.0000	4,900.0000	18.186	0	0	0
05/05/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	102,251.0000	96,492.0000	(5.632)	0	0	0
05/05/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	1,805.0000	2,156.0000	19.446	0	0	0
05/05/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	210,815.0000	204,708.0000	(2.897)	0	0	0
05/05/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	10,440.0000	8,558.0000	(18.027)	0	0	0
05/05/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	64,938.0000	70,366.0000	8.359	0	0	0
05/05/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	2,769.0000	2,088.0000	(24.594)	0	0	0
05/05/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	37,631.0000	41,858.0000	11.233	0	0	0
05/05/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	6.0000	8.0000	33.333	0	0	0
05/05/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/05/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	236,030.0000	229,921.0000	(2.588)	0	0	0
05/05/2006	R186	2006/11/02			Bond Future	7.1980	7.2440	0.639	0.0000	0.0000	0
05/05/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	36,182.0000	32,874.0000	(9.143)	0	0	0
05/05/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	29,325.0000	32,085.0000	9.412	0	0	0
05/05/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	57,439.0000	53,264.0000	(7.269)	0	0	0
05/05/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	18,340.0000	20,233.0000	10.322	0	0	0
05/05/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	81,547.0000	76,730.0000	(5.907)	0	0	0
05/05/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	11,362.0000	12,613.0000	11.010	0	0	0
05/05/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	767.0000	887.0000	15.645	0	0	0
05/05/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	210,213.0000	204,199.0000	(2.861)	0	0	0
05/05/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	319.0000	374.0000	17.241	0	0	0
05/05/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	184,671.0000	178,723.0000	(3.221)	0	0	0
05/05/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	69,678.0000	74,490.0000	6.906	0	0	0
05/05/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,723.0000	1,968.0000	14.219	0	0	0
05/05/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	3,613.0000	4,077.0000	12.843	0	0	0
05/05/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	107,242.0000	101,987.0000	(4.900)	0	0	0



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05/05/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	8,374.0000	7,118.0000	(14.999)	0	0	0
05/05/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	7,079.0000	7,892.0000	11.485	0	0	0
05/05/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	132,693.0000	127,089.0000	(4.223)	0	0	0
05/05/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	158,702.0000	152,879.0000	(3.669)	0	0	0
05/05/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	2,539.0000	2,043.0000	(19.535)	0	0	0
05/05/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	19,371.0000	17,103.0000	(11.708)	0	0	0
05/05/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	45,965.0000	49,765.0000	8.267	0	0	0
05/05/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	99,870.0000	105,443.0000	5.580	0	0	0
05/05/2006	R186	2007/02/01			Bond Future	7.1980	7.2430	0.625	0.0000	0.0000	0
05/05/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	53,627.0000	57,121.0000	6.515	0	0	0
05/05/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	27,234.0000	24,835.0000	(8.809)	0	0	0
05/05/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	38,179.0000	40,872.0000	7.054	0	0	0
05/05/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	44,985.0000	41,786.0000	(7.111)	0	0	0
05/05/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	75,382.0000	79,699.0000	5.727	0	0	0
05/05/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	14,549.0000	12,973.0000	(10.832)	0	0	0
05/05/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	6,415.0000	5,556.0000	(13.390)	0	0	0
05/05/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	161,175.0000	155,777.0000	(3.349)	0	0	0
05/05/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	185,723.0000	180,140.0000	(3.006)	0	0	0
05/05/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,015.0000	3,324.0000	10.249	0	0	0
05/05/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	210,227.0000	204,520.0000	(2.715)	0	0	0
05/05/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,670.0000	1,855.0000	11.078	0	0	0
05/05/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	8,754.0000	9,513.0000	8.670	0	0	0
05/05/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	136,960.0000	131,826.0000	(3.749)	0	0	0
05/05/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	5,237.0000	5,732.0000	9.452	0	0	0
05/05/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	113,554.0000	108,773.0000	(4.210)	0	0	0
05/05/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	14,083.0000	15,195.0000	7.896	0	0	0
05/05/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	66,022.0000	62,155.0000	(5.857)	0	0	0
05/05/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	27,205.0000	29,231.0000	7.447	0	0	0
05/05/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	102,983.0000	108,016.0000	4.887	0	0	0
05/05/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	89,191.0000	84,802.0000	(4.921)	0	0	0
05/05/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	19,501.0000	21,006.0000	7.718	0	0	0
05/05/2006	R194	2006/08/03			Bond Future	7.1080	7.1380	0.422	0.0000	0.0000	55
05/05/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	20,592.0000	20,146.0000	(2.166)	0	0	0
05/05/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,006.0000	16,567.0000	(2.581)	0	0	0

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05/05/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	27,814.0000	27,365.0000	(1.614)	0	0	0
05/05/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
05/05/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	24,204.0000	23,756.0000	(1.851)	0	0	0
05/05/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	8.0000	9.0000	12.500	0	0	0
05/05/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	97.0000	107.0000	10.309	0	0	0
05/05/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	31.0000	34.0000	9.677	0	0	0
05/05/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	267.0000	292.0000	9.363	0	0	0
05/05/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	13,507.0000	13,083.0000	(3.139)	0	0	0
05/05/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	506.0000	554.0000	9.486	0	0	0
05/05/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,444.0000	3,706.0000	7.607	0	0	0
05/05/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	1,826.0000	1,638.0000	(10.296)	0	0	0
05/05/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	530.0000	449.0000	(15.283)	0	0	0
05/05/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	10,058.0000	9,657.0000	(3.987)	0	0	0
05/05/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	5,909.0000	6,277.0000	6.228	0	0	0
05/05/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	987.0000	1,078.0000	9.220	0	0	0
05/05/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	6,834.0000	6,475.0000	(5.253)	0	0	0
05/05/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	4,018.0000	3,730.0000	(7.168)	0	0	0
05/05/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	1,895.0000	2,056.0000	8.496	0	0	0
05/05/2006	R194	2006/11/02			Bond Future	7.0770	7.1020	0.353	0.0000	0.0000	0
05/05/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,603.0000	2,723.0000	4.610	0	0	0
05/05/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	278.0000	293.0000	5.396	0	0	0
05/05/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	7,780.0000	8,053.0000	3.509	0	0	0
05/05/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	436.0000	392.0000	(10.092)	0	0	0
05/05/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	10,609.0000	10,916.0000	2.894	0	0	0
05/05/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	60.0000	51.0000	(15.000)	0	0	0
05/05/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,528.0000	5,748.0000	3.980	0	0	0
05/05/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	13,771.0000	14,086.0000	2.287	0	0	0
05/05/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	7,146.0000	6,914.0000	(3.247)	0	0	0
05/05/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,809.0000	1,893.0000	4.643	0	0	0
05/05/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1,375.0000	1,278.0000	(7.055)	0	0	0
05/05/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
05/05/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	2,805.0000	2,654.0000	(5.383)	0	0	0
05/05/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,277.0000	1,337.0000	4.699	0	0	0
05/05/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	9,751.0000	9,494.0000	(2.636)	0	0	0
05/05/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,781.0000	3,947.0000	4.390	0	0	0

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05/05/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	18,080.0000	17,779.0000	(1.665)	0	0	0
05/05/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	515.0000	541.0000	5.049	0	0	0
05/05/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	12,499.0000	12,224.0000	(2.200)	0	0	0
05/05/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	903.0000	944.0000	4.540	0	0	0
05/05/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	4,790.0000	4,594.0000	(4.092)	0	0	0
05/05/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	15,222.0000	14,931.0000	(1.912)	0	0	0
05/05/2006	R194	2007/02/01			Bond Future	7.0580	7.0730	0.213	0.0000	0.0000	0
05/05/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,601.0000	2,646.0000	1.730	0	0	0
05/05/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,132.0000	7,023.0000	(1.528)	0	0	0
05/05/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,209.0000	9,091.0000	(1.281)	0	0	0
05/05/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,840.0000	6,954.0000	1.667	0	0	0
05/05/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	8,793.0000	8,926.0000	1.513	0	0	0
05/05/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,077.0000	1,037.0000	(3.714)	0	0	0
05/05/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,129.0000	2,165.0000	1.691	0	0	0
05/05/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	578.0000	588.0000	1.730	0	0	0
05/05/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,772.0000	1,800.0000	1.580	0	0	0
05/05/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	432.0000	411.0000	(4.861)	0	0	0
05/05/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	17,762.0000	17,619.0000	(0.805)	0	0	0
05/05/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,393.0000	11,267.0000	(1.106)	0	0	0
05/05/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	862.0000	877.0000	1.740	0	0	0
05/05/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,252.0000	1,273.0000	1.677	0	0	0
05/05/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,404.0000	13,270.0000	(1.000)	0	0	0
05/05/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	15,535.0000	15,396.0000	(0.895)	0	0	0
05/05/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	11,076.0000	11,223.0000	1.327	0	0	0
05/05/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	108.0000	101.0000	(6.481)	0	0	0
05/05/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,092.0000	2,031.0000	(2.916)	0	0	0
05/05/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,267.0000	5,361.0000	1.785	0	0	0
05/05/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,121.0000	4,196.0000	1.820	0	0	0
05/05/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5,204.0000	5,108.0000	(1.845)	0	0	0
05/05/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	3,525.0000	3,445.0000	(2.270)	0	0	0
05/05/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,233.0000	3,291.0000	1.794	0	0	0
05/05/2006	R201	2006/08/03			Bond Future	7.4410	7.4670	0.349	0.0000	0.0000	26
05/05/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	51,454.0000	49,851.0000	(3.115)	0	0	0
05/05/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	1,786.0000	1,957.0000	9.574	0	0	0

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05/05/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	37,142.0000	35,635.0000	(4.057)	0	0	0
05/05/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	766.0000	841.0000	9.791	0	0	0
05/05/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	8,909.0000	9,607.0000	7.835	0	0	0
05/05/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	12,712.0000	11,732.0000	(7.709)	0	0	0
05/05/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	23,811.0000	22,499.0000	(5.510)	0	0	0
05/05/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	4,082.0000	4,448.0000	8.966	0	0	0
05/05/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	21.0000	23.0000	9.524	0	0	0
05/05/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
05/05/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	109,201.0000	107,524.0000	(1.536)	0	0	0
05/05/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	95,002.0000	93,326.0000	(1.764)	0	0	0
05/05/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	328.0000	359.0000	9.451	0	0	0
05/05/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	80,585.0000	78,916.0000	(2.071)	0	0	0
05/05/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	90.0000	99.0000	10.000	0	0	0
05/05/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	66,060.0000	64,414.0000	(2.492)	0	0	0
05/05/2006	R201	2006/11/02			Bond Future	7.4470	7.4710	0.322	0.0000	0.0000	0
05/05/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	16,920.0000	16,071.0000	(5.018)	0	0	0
05/05/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	13,582.0000	14,246.0000	4.889	0	0	0
05/05/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	3,656.0000	3,338.0000	(8.698)	0	0	0
05/05/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	21,301.0000	22,233.0000	4.375	0	0	0
05/05/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	8,779.0000	8,198.0000	(6.618)	0	0	0
05/05/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	32,336.0000	33,530.0000	3.692	0	0	0
05/05/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	92,998.0000	91,514.0000	(1.596)	0	0	0
05/05/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	106,675.0000	105,175.0000	(1.406)	0	0	0
05/05/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	8,420.0000	8,864.0000	5.273	0	0	0
05/05/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	27,324.0000	26,255.0000	(3.912)	0	0	0
05/05/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	46,222.0000	47,611.0000	3.005	0	0	0
05/05/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,080.0000	955.0000	(11.574)	0	0	0
05/05/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	184.0000	197.0000	7.065	0	0	0
05/05/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	5,248.0000	5,535.0000	5.469	0	0	0
05/05/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	52,460.0000	51,129.0000	(2.537)	0	0	0
05/05/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	39,432.0000	38,207.0000	(3.107)	0	0	0
05/05/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	65,916.0000	64,516.0000	(2.124)	0	0	0
05/05/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	3,275.0000	3,458.0000	5.588	0	0	0
05/05/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	975.0000	1,035.0000	6.154	0	0	0
05/05/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	440.0000	469.0000	6.591	0	0	0

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05/05/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,006.0000	2,120.0000	5.683	0	0	0
05/05/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	79,341.0000	77,887.0000	(1.833)	0	0	0
05/05/2006	R201	2007/02/01			Bond Future	7.4570	7.4800	0.308	0.0000	0.0000	0
05/05/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	53,853.0000	52,688.0000	(2.163)	0	0	0
05/05/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	9,338.0000	9,687.0000	3.737	0	0	0
05/05/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	30,255.0000	29,312.0000	(3.117)	0	0	0
05/05/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	17,475.0000	18,113.0000	3.651	0	0	0
05/05/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	12,412.0000	12,884.0000	3.803	0	0	0
05/05/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,421.0000	6,671.0000	3.893	0	0	0
05/05/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	24,739.0000	25,576.0000	3.383	0	0	0
05/05/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	42,109.0000	41,044.0000	(2.529)	0	0	0
05/05/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	66,564.0000	65,332.0000	(1.851)	0	0	0
05/05/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	20,117.0000	19,341.0000	(3.857)	0	0	0
05/05/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	2,874.0000	2,994.0000	4.175	0	0	0
05/05/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	6,077.0000	5,705.0000	(6.121)	0	0	0
05/05/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	78,847.0000	77,552.0000	(1.642)	0	0	0
05/05/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	47,108.0000	48,330.0000	2.594	0	0	0
05/05/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	932.0000	976.0000	4.721	0	0	0
05/05/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	104,439.0000	103,069.0000	(1.312)	0	0	0
05/05/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,673.0000	1,747.0000	4.423	0	0	0
05/05/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	11,902.0000	11,325.0000	(4.848)	0	0	0
05/05/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	91,536.0000	90,196.0000	(1.464)	0	0	0
05/05/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	34,677.0000	35,719.0000	3.005	0	0	0
05/05/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	4,733.0000	4,916.0000	3.866	0	0	0
05/05/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	2,456.0000	2,263.0000	(7.858)	0	0	0
05/05/2006	R203	2006/08/03			Bond Future	7.4630	7.4940	0.415	0.0000	0.0000	0
05/05/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	288.0000	328.0000	13.889	0	0	0
05/05/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	14.0000	16.0000	14.286	0	0	0
05/05/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	110,725.0000	108,329.0000	(2.164)	0	0	0
05/05/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	70.0000	81.0000	15.714	0	0	0
05/05/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	76,753.0000	74,395.0000	(3.072)	0	0	0
05/05/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	93,862.0000	91,474.0000	(2.544)	0	0	0
05/05/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	985.0000	1,107.0000	12.386	0	0	0
05/05/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	59,706.0000	57,430.0000	(3.812)	0	0	0

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05/05/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	3,776.0000	3,307.0000	(12.421)	0	0	0
05/05/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	2,822.0000	3,124.0000	10.702	0	0	0
05/05/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	40,463.0000	42,392.0000	4.767	0	0	0
05/05/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	28,755.0000	26,976.0000	(6.187)	0	0	0
05/05/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	6,825.0000	7,443.0000	9.055	0	0	0
05/05/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	8,696.0000	7,827.0000	(9.993)	0	0	0
05/05/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	43,369.0000	41,273.0000	(4.833)	0	0	0
05/05/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	25,369.0000	26,898.0000	6.027	0	0	0
05/05/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	14,112.0000	15,167.0000	7.476	0	0	0
05/05/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	16,973.0000	15,631.0000	(7.907)	0	0	0
05/05/2006	R203	2006/11/02			Bond Future	7.4690	7.4990	0.402	0.0000	0.0000	0
05/05/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	31,148.0000	32,509.0000	4.369	0	0	0
05/05/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	44,849.0000	46,507.0000	3.697	0	0	0
05/05/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	8,280.0000	7,654.0000	(7.560)	0	0	0
05/05/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	765.0000	837.0000	9.412	0	0	0
05/05/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	14,275.0000	13,352.0000	(6.466)	0	0	0
05/05/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	61,129.0000	63,028.0000	3.107	0	0	0
05/05/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	33,513.0000	31,961.0000	(4.631)	0	0	0
05/05/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	4,389.0000	4,004.0000	(8.772)	0	0	0
05/05/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	79,508.0000	81,580.0000	2.606	0	0	0
05/05/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	12,370.0000	13,102.0000	5.918	0	0	0
05/05/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	2,110.0000	1,898.0000	(10.047)	0	0	0
05/05/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	6,983.0000	7,455.0000	6.759	0	0	0
05/05/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	46,470.0000	44,658.0000	(3.899)	0	0	0
05/05/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	1,743.0000	1,891.0000	8.491	0	0	0
05/05/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	92,764.0000	90,552.0000	(2.385)	0	0	0
05/05/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	3,638.0000	3,916.0000	7.642	0	0	0
05/05/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	61,042.0000	59,035.0000	(3.288)	0	0	0
05/05/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	76,647.0000	74,511.0000	(2.787)	0	0	0
05/05/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	20,323.0000	21,362.0000	5.112	0	0	0
05/05/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	22,683.0000	21,438.0000	(5.489)	0	0	0
05/05/2006	R203	2007/02/01			Bond Future	7.4800	7.5090	0.388	0.0000	0.0000	0
05/05/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	17,450.0000	18,219.0000	4.407	0	0	0
05/05/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	37,435.0000	36,033.0000	(3.745)	0	0	0

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05/05/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	49,230.0000	50,713.0000	3.012	0	0	0
05/05/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	49,349.0000	47,734.0000	(3.273)	0	0	0
05/05/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	64,362.0000	66,049.0000	2.621	0	0	0
05/05/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	12,437.0000	11,749.0000	(5.532)	0	0	0
05/05/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	11,301.0000	11,857.0000	4.920	0	0	0
05/05/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	107,472.0000	105,387.0000	(1.940)	0	0	0
05/05/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	6,970.0000	7,351.0000	5.466	0	0	0
05/05/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	36,308.0000	37,558.0000	3.443	0	0	0
05/05/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,198.0000	1,284.0000	7.179	0	0	0
05/05/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,273.0000	2,422.0000	6.555	0	0	0
05/05/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	92,073.0000	90,052.0000	(2.195)	0	0	0
05/05/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	18,884.0000	17,963.0000	(4.877)	0	0	0
05/05/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,086.0000	4,331.0000	5.996	0	0	0
05/05/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	77,031.0000	75,106.0000	(2.499)	0	0	0
05/05/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	62,668.0000	60,878.0000	(2.856)	0	0	0
05/05/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	7,742.0000	7,259.0000	(6.239)	0	0	0
05/05/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	4,536.0000	4,218.0000	(7.011)	0	0	0
05/05/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	81,452.0000	83,305.0000	2.275	0	0	0
05/05/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	27,222.0000	26,056.0000	(4.283)	0	0	0
05/05/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	25,724.0000	26,729.0000	3.907	0	0	0
05/05/2006	R204	2006/08/03			Bond Future	7.4640	7.4950	0.415	0.0000	0.0000	83
05/05/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	45,931.0000	43,716.0000	(4.822)	0	0	0
05/05/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	3,120.0000	3,447.0000	10.481	0	0	0
05/05/2006	R204	2006/11/02			Bond Future	7.4690	7.4990	0.402	0.0000	0.0000	0
05/05/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	8,279.0000	8,802.0000	6.317	0	0	0
05/05/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	25,240.0000	23,912.0000	(5.261)	0	0	0
05/05/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	65,305.0000	63,196.0000	(3.229)	0	0	0
05/05/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	22,731.0000	23,831.0000	4.839	0	0	0
05/05/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	50,151.0000	48,246.0000	(3.799)	0	0	0
05/05/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	4,500.0000	4,819.0000	7.089	0	0	0
05/05/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	14,187.0000	14,975.0000	5.554	0	0	0
05/05/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	5,362.0000	4,920.0000	(8.243)	0	0	0
05/05/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	65,871.0000	67,856.0000	3.013	0	0	0
05/05/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	81,528.0000	79,279.0000	(2.759)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/05/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	2,702.0000	2,447.0000	(9.437)	0	0	0
05/05/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	85,340.0000	87,512.0000	2.545	0	0	0
05/05/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	36,632.0000	34,993.0000	(4.474)	0	0	0
05/05/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,271.0000	2,450.0000	7.882	0	0	0
05/05/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	34,221.0000	35,648.0000	4.170	0	0	0
05/05/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	48,685.0000	50,416.0000	3.556	0	0	0
05/05/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	9,733.0000	9,036.0000	(7.161)	0	0	0
05/05/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	16,269.0000	15,268.0000	(6.153)	0	0	0
05/05/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	98,304.0000	95,968.0000	(2.376)	0	0	0
05/05/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,062.0000	1,154.0000	8.663	0	0	0
05/05/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	459.0000	503.0000	9.586	0	0	0
05/05/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	115,233.0000	112,849.0000	(2.069)	0	0	0
05/05/2006	R204	2007/02/01			Bond Future	7.4770	7.5060	0.388	0.0000	0.0000	0
05/05/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	27,570.0000	28,635.0000	3.863	0	0	0
05/05/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	29,406.0000	28,157.0000	(4.247)	0	0	0
05/05/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	20,504.0000	19,513.0000	(4.833)	0	0	0
05/05/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	52,644.0000	54,213.0000	2.980	0	0	0
05/05/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	13,585.0000	12,841.0000	(5.477)	0	0	0
05/05/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	38,853.0000	40,176.0000	3.405	0	0	0
05/05/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	66,950.0000	65,042.0000	(2.850)	0	0	0
05/05/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	7,555.0000	7,961.0000	5.374	0	0	0
05/05/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	82,086.0000	80,036.0000	(2.497)	0	0	0
05/05/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,457.0000	4,721.0000	5.923	0	0	0
05/05/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,500.0000	2,661.0000	6.440	0	0	0
05/05/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	12,188.0000	12,780.0000	4.857	0	0	0
05/05/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,331.0000	1,424.0000	6.987	0	0	0
05/05/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	114,078.0000	111,858.0000	(1.946)	0	0	0
05/05/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	52,882.0000	51,160.0000	(3.256)	0	0	0
05/05/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	97,908.0000	95,756.0000	(2.198)	0	0	0
05/05/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	40,262.0000	38,763.0000	(3.723)	0	0	0
05/05/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	18,750.0000	19,565.0000	4.347	0	0	0
05/05/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	68,821.0000	70,609.0000	2.598	0	0	0
05/05/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	87,135.0000	89,101.0000	2.256	0	0	0
05/05/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	5,027.0000	4,679.0000	(6.923)	0	0	0
05/05/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	8,515.0000	7,989.0000	(6.177)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/05/2006	R207	2006/08/03			Bond Future	7.4480	7.4820	0.456	0.0000	0.0000	0
05/05/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	3,014.0000	3,368.0000	11.745	0	0	0
05/05/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	47,458.0000	44,992.0000	(5.196)	0	0	0
05/05/2006	R207	2006/11/02			Bond Future	7.4510	7.4840	0.443	0.0000	0.0000	0
05/05/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	40,740.0000	43,041.0000	5.648	0	0	0
05/05/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	24,160.0000	25,985.0000	7.554	0	0	0
05/05/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	7,460.0000	6,578.0000	(11.823)	0	0	0
05/05/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	2,735.0000	2,329.0000	(14.845)	0	0	0
05/05/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	29,267.0000	27,211.0000	(7.025)	0	0	0
05/05/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	116,884.0000	114,179.0000	(2.314)	0	0	0
05/05/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,722.0000	1,995.0000	15.854	0	0	0
05/05/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	45,467.0000	43,033.0000	(5.353)	0	0	0
05/05/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	774.0000	634.0000	(18.088)	0	0	0
05/05/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	60,695.0000	63,260.0000	4.226	0	0	0
05/05/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
05/05/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	5,110.0000	5,760.0000	12.720	0	0	0
05/05/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	460.0000	548.0000	19.130	0	0	0
05/05/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	16.0000	20.0000	25.000	0	0	0
05/05/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	63,254.0000	60,636.0000	(4.139)	0	0	0
05/05/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	99,363.0000	96,661.0000	(2.719)	0	0	0
05/05/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	81,419.0000	78,735.0000	(3.297)	0	0	0
05/05/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	96.0000	118.0000	22.917	0	0	0
05/05/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	16,236.0000	14,744.0000	(9.189)	0	0	0
05/05/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	12,222.0000	13,436.0000	9.933	0	0	0
05/05/2006	R207	2007/02/01			Bond Future	7.4570	7.4890	0.429	0.0000	0.0000	0
05/05/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	12,063.0000	12,715.0000	5.405	0	0	0
05/05/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	38,653.0000	40,115.0000	3.782	0	0	0
05/05/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	41,982.0000	40,287.0000	(4.037)	0	0	0
05/05/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	18,579.0000	19,477.0000	4.833	0	0	0
05/05/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	14,457.0000	13,603.0000	(5.907)	0	0	0
05/05/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	69,116.0000	66,970.0000	(3.105)	0	0	0
05/05/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	21,657.0000	20,526.0000	(5.222)	0	0	0
05/05/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	54,847.0000	52,906.0000	(3.539)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/05/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	52,508.0000	54,247.0000	3.312	0	0	0
05/05/2006	R207 2007/02/01	8.25	Put	Option on Bond Future	7,475.0000	7,923.0000	5.993	0	0	0
05/05/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	2,479.0000	2,658.0000	7.221	0	0	0
05/05/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	4,413.0000	4,704.0000	6.594	0	0	0
05/05/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	68,834.0000	70,820.0000	2.885	0	0	0
05/05/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	84,402.0000	82,099.0000	(2.729)	0	0	0
05/05/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	1,324.0000	1,428.0000	7.855	0	0	0
05/05/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	100,323.0000	97,908.0000	(2.407)	0	0	0
05/05/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	116,544.0000	114,055.0000	(2.136)	0	0	0
05/05/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	9,136.0000	8,528.0000	(6.655)	0	0	0
05/05/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	5,441.0000	5,036.0000	(7.443)	0	0	0
05/05/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	87,399.0000	89,587.0000	2.503	0	0	0
05/05/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	27,367.0000	28,541.0000	4.290	0	0	0
05/05/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	30,849.0000	29,430.0000	(4.600)	0	0	0

**Grand Total:**

**2,994**