

# Derivatives High/Low Report

High/Low for 05/07/2006

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
05/07/2006	GOVI 2006/08/03			jGovi	232.8720	230.8860	(0.853)	0.0000	0.0000	571
05/07/2006	GOVI 2006/08/03	230.00	Put	jGovi	2,366.0000	7,298.0000	208.453	0	0	0
05/07/2006	GOVI 2006/08/03	230.00	Call	jGovi	31,086.0000	16,158.0000	(48.022)	0	0	0
05/07/2006	GOVI 2006/11/02			jGovi	237.3340	235.3150	(0.851)	0.0000	0.0000	350
05/07/2006	GOVI 2006/11/02	230.00	Put	jGovi	2,365.0000	4,820.0000	103.805	0	0	0
05/07/2006	GOVI 2006/11/02	230.00	Call	jGovi	75,705.0000	57,970.0000	(23.426)	0	0	0
05/07/2006	GOVI 2007/02/01			jGovi	242.1260	240.1140	(0.831)	0.0000	0.0000	0
05/07/2006	GOVI 2007/02/01	230.00	Call	jGovi	122,440.0000	103,395.0000	(15.555)	0	0	0
05/07/2006	GOVI 2007/02/01	230.00	Put	jGovi	1,180.0000	2,255.0000	91.102	0	0	0
05/07/2006	J153 2010/08/31			jSwap	8.8380	9.0180	2.037	0.0000	0.0000	0
05/07/2006	J157 2015/09/15			jSwap	8.8920	9.0810	2.126	0.0000	0.0000	0
05/07/2006	J186 2026/12/21			jSwap	8.7690	8.9810	2.418	0.0000	0.0000	0
05/07/2006	J194 2008/02/28			jSwap	8.3550	8.4680	1.352	0.0000	0.0000	0
05/07/2006	J201 2014/12/22			jSwap	8.9810	9.1820	2.238	0.0000	0.0000	0
05/07/2006	J203 2017/09/15			jSwap	8.8480	9.0410	2.181	0.0000	0.0000	0
05/07/2006	J204 2018/12/21			jSwap	8.8770	9.0800	2.287	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/07/2006	J207	2020/01/15			jSwap	8.7620	8.9540	2.191	0.0000	0.0000	0
05/07/2006	JBAR	2005/12/21			jBar	0.0000	7.5360	100.000	0.0000	0.0000	0
05/07/2006	JFRA	2006/08/03			jFra	7.8880	7.9100	0.279	0.0000	0.0000	0
05/07/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	2,176.0000	2,229.0000	2.436	0	0	0
05/07/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	5.0000	4.0000	(20.000)	0	0	0
05/07/2006	JFRA	2006/11/02			jFra	8.2930	8.3940	1.218	0.0000	0.0000	0
05/07/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	59.0000	44.0000	(25.424)	0	0	0
05/07/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,218.0000	3,448.0000	7.147	0	0	0
05/07/2006	JFRA	2007/02/01			jFra	8.6910	8.8430	1.749	0.0000	0.0000	115
05/07/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	210.0000	160.0000	(23.810)	0	0	0
05/07/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,116.0000	3,436.0000	10.270	0	0	0
05/07/2006	JFRA	2007/05/03			jFra	8.8780	9.0610	2.061	0.0000	0.0000	0
05/07/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,642.0000	4,022.0000	10.434	0	0	0
05/07/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	281.0000	216.0000	(23.132)	0	0	0
05/07/2006	JFRA	2007/08/02			jFra	8.9770	9.1590	2.027	0.0000	0.0000	0
05/07/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	359.0000	287.0000	(20.056)	0	0	0
05/07/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,961.0000	4,331.0000	9.341	0	0	0
05/07/2006	JFRA	2007/11/01			jFra	9.1560	9.3620	2.250	0.0000	0.0000	0
05/07/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	392.0000	309.0000	(21.173)	0	0	0
05/07/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,731.0000	5,186.0000	9.617	0	0	0
05/07/2006	JFRA	2008/02/07			jFra	9.1420	9.3380	2.144	0.0000	0.0000	0
05/07/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	23,193.0000	22,940.0000	(1.091)	0	0	0
05/07/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,219.0000	27,442.0000	0.819	0	0	0
05/07/2006	JN02	2006/08/03			jNote	8.7630	8.9180	1.769	0.0000	0.0000	0
05/07/2006	JN02	2006/08/03	7.25	Put	Option on jNote	133.0000	68.0000	(48.872)	0	0	0
05/07/2006	JN02	2006/08/03	7.25	Call	Option on jNote	27,842.0000	30,573.0000	9.809	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
05/07/2006	JN02	2006/11/02			jNote	8.9350	9.1190	2.059	0.0000	0.0000	0
05/07/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,999.0000	1,550.0000	(22.461)	0	0	0
05/07/2006	JN02	2006/11/02	7.25	Call	Option on jNote	32,780.0000	35,631.0000	8.697	0	0	0
05/07/2006	JN05	2006/08/03			jNote	8.9790	9.1780	2.216	0.0000	0.0000	0
05/07/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
05/07/2006	JN05	2006/08/03	7.25	Call	Option on jNote	69,259.0000	76,900.0000	11.033	0	0	0
05/07/2006	JN05	2006/11/02			jNote	9.0470	9.2600	2.354	0.0000	0.0000	0
05/07/2006	JN05	2006/11/02	7.25	Call	Option on jNote	71,822.0000	79,922.0000	11.278	0	0	0
05/07/2006	JN05	2006/11/02	7.25	Put	Option on jNote	42.0000	15.0000	(64.286)	0	0	0
05/07/2006	JN10	2006/08/03			jNote	8.8750	9.0730	2.231	0.0000	0.0000	0
05/07/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
05/07/2006	JN10	2006/08/03	7.25	Call	Option on jNote	106,861.0000	118,877.0000	11.245	0	0	0
05/07/2006	JN10	2006/11/02			jNote	8.9050	9.1100	2.302	0.0000	0.0000	0
05/07/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
05/07/2006	JN10	2006/11/02	7.25	Call	Option on jNote	108,564.0000	120,935.0000	11.395	0	0	0
05/07/2006	JROD	2006/07/31			jRod	7.0610	7.0590	(0.028)	0.0000	0.0000	0
05/07/2006	JROD	2006/08/31			jRod	7.3080	7.3040	(0.055)	0.0000	0.0000	0
05/07/2006	R153	2006/08/03			Bond Future	8.5270	8.7000	2.029	8.6300	8.6300	944
05/07/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	6,591.0000	10,348.0000	57.002	0	0	0
05/07/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	5,594.0000	2,992.0000	(46.514)	0	0	0
05/07/2006	R153	2006/08/03	8.55	Call	Option on Bond Future	6,558.0000	3,648.0000	(44.373)	0	0	0
05/07/2006	R153	2006/08/03	8.55	Put	Option on Bond Future	5,710.0000	9,160.0000	60.420	0	0	0
05/07/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	2,106.0000	889.0000	(57.787)	0	0	0
05/07/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	78.0000	16.0000	(79.487)	0	0	0
05/07/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	29,203.0000	35,501.0000	21.566	0	0	0
05/07/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	58,130.0000	64,490.0000	10.941	0	0	0
05/07/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/07/2006	R153	2006/08/03	7.00	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
05/07/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	48,363.0000	54,723.0000	13.151	0	0	0
05/07/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	38,700.0000	45,055.0000	16.421	0	0	100
05/07/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	18,499.0000	13,281.0000	(28.207)	0	0	0
05/07/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	1,215.0000	2,357.0000	93.992	0	0	0
05/07/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	12,383.0000	17,527.0000	41.541	0	0	0
05/07/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	11,228.0000	7,140.0000	(36.409)	0	0	0
05/07/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	5.0000	1.0000	(80.000)	0	0	0
05/07/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	529.0000	163.0000	(69.187)	0	0	0
05/07/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	20,183.0000	26,176.0000	29.693	0	0	0
05/07/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	3,038.0000	5,310.0000	74.786	0	0	0
05/07/2006	R153	2006/08/03	8.45	Put	Option on Bond Future	7,566.0000	11,627.0000	53.674	0	0	0
05/07/2006	R153	2006/08/03	8.45	Call	Option on Bond Future	4,721.0000	2,421.0000	(48.718)	0	0	0
05/07/2006	R153	2006/11/02			Bond Future	8.5510	8.7480	2.304	0.0000	0.0000	0
05/07/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	12,134.0000	8,943.0000	(26.298)	0	0	0
05/07/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	12,973.0000	16,770.0000	29.268	0	0	0
05/07/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	11,197.0000	8,165.0000	(27.079)	0	0	0
05/07/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	17,669.0000	22,266.0000	26.017	0	0	102
05/07/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	7,134.0000	4,901.0000	(31.301)	0	0	0
05/07/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	12,169.0000	15,807.0000	29.896	0	0	0
05/07/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	2,060.0000	1,201.0000	(41.699)	0	0	0
05/07/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	28,631.0000	23,559.0000	(17.715)	0	0	0
05/07/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	6,613.0000	8,947.0000	35.294	0	0	0
05/07/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	870.0000	453.0000	(47.931)	0	0	0
05/07/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	74,307.0000	81,125.0000	9.175	0	0	0
05/07/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	4,632.0000	6,390.0000	37.953	0	0	0
05/07/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	55,784.0000	62,526.0000	12.086	0	0	0
05/07/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	156.0000	69.0000	(55.769)	0	0	0
05/07/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	30,370.0000	36,341.0000	19.661	0	0	0
05/07/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	19.0000	7.0000	(63.158)	0	0	0
05/07/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	38,198.0000	44,610.0000	16.786	0	0	0
05/07/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	46,820.0000	53,448.0000	14.156	0	0	0
05/07/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	64,969.0000	71,765.0000	10.460	0	0	0
05/07/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	22,103.0000	17,608.0000	(20.337)	0	0	0
05/07/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	386.0000	186.0000	(51.813)	0	0	0
05/07/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	9,352.0000	12,377.0000	32.346	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
05/07/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	57.0000	23.0000	(59.649)	0	0	0
05/07/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	16,251.0000	12,446.0000	(23.414)	0	0	0
05/07/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	23,465.0000	28,814.0000	22.796	0	0	0
05/07/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	4,085.0000	2,605.0000	(36.230)	0	0	0
05/07/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	13,825.0000	17,782.0000	28.622	0	0	0
05/07/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	10,303.0000	7,431.0000	(27.875)	0	0	0
05/07/2006	R153	2007/02/01			Bond Future	8.5880	8.7940	2.399	0.0000	0.0000	0
05/07/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	16,528.0000	13,378.0000	(19.059)	0	0	0
05/07/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	18,499.0000	22,149.0000	19.731	0	0	0
05/07/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	15,624.0000	12,578.0000	(19.496)	0	0	0
05/07/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	17,769.0000	21,314.0000	19.950	0	0	0
05/07/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	9,981.0000	12,238.0000	22.613	0	0	0
05/07/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	5,259.0000	3,808.0000	(27.591)	0	0	0
05/07/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	46,766.0000	52,784.0000	12.868	0	0	0
05/07/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	33,021.0000	38,265.0000	15.881	0	0	0
05/07/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	39,377.0000	45,085.0000	14.496	0	0	0
05/07/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	3,166.0000	2,179.0000	(31.175)	0	0	0
05/07/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	1,248.0000	803.0000	(35.657)	0	0	0
05/07/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	54,592.0000	60,843.0000	11.450	0	0	0
05/07/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	2,027.0000	1,350.0000	(33.399)	0	0	0
05/07/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	31,318.0000	26,881.0000	(14.168)	0	0	0
05/07/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	71,214.0000	77,742.0000	9.167	0	0	0
05/07/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	8,019.0000	6,051.0000	(24.542)	0	0	0
05/07/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	737.0000	458.0000	(37.856)	0	0	0
05/07/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	62,768.0000	69,183.0000	10.220	0	0	0
05/07/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	417.0000	250.0000	(40.048)	0	0	0
05/07/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	12,270.0000	14,943.0000	21.785	0	0	0
05/07/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	25,610.0000	21,588.0000	(15.705)	0	0	0
05/07/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	15,105.0000	18,245.0000	20.788	0	0	0
05/07/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	11,508.0000	8,998.0000	(21.811)	0	0	0
05/07/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	22,603.0000	26,788.0000	18.515	0	0	0
05/07/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	20,374.0000	16,820.0000	(17.444)	0	0	0
05/07/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	27,409.0000	32,137.0000	17.250	0	0	0
05/07/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	19,264.0000	23,019.0000	19.492	0	0	0
05/07/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	14,750.0000	11,810.0000	(19.932)	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
05/07/2006	R157	2006/08/03			Bond Future	8.5380	8.7665	2.676	0.0000	0.0000	121
05/07/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	913.0000	176.0000	(80.723)	0	0	0
05/07/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	13.0000	1.0000	(92.308)	0	0	0
05/07/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	792.0000	2,239.0000	182.702	0	0	0
05/07/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	61,076.0000	77,955.0000	27.636	0	0	100
05/07/2006	R157	2006/08/03	8.45	Put	Option on Bond Future	15,544.0000	27,081.0000	74.222	0	0	0
05/07/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	42,122.0000	58,371.0000	38.576	0	0	0
05/07/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	2,338.0000	5,727.0000	144.953	0	0	0
05/07/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	122.0000	14.0000	(88.525)	0	0	0
05/07/2006	R157	2006/08/03	8.45	Call	Option on Bond Future	8,921.0000	3,471.0000	(61.092)	0	0	0
05/07/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	81,103.0000	98,079.0000	20.931	0	0	0
05/07/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/07/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	122,571.0000	139,558.0000	13.859	0	0	0
05/07/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	36,376.0000	22,778.0000	(37.382)	0	0	0
05/07/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	21,847.0000	11,515.0000	(47.293)	0	0	0
05/07/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	6,076.0000	12,732.0000	109.546	0	0	0
05/07/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	52,748.0000	37,208.0000	(29.461)	0	0	0
05/07/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	25,683.0000	39,969.0000	55.624	0	0	0
05/07/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	3,838.0000	1,137.0000	(70.375)	0	0	0
05/07/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	13,497.0000	24,233.0000	79.544	0	0	0
05/07/2006	R157	2006/08/03	8.55	Call	Option on Bond Future	12,548.0000	5,473.0000	(56.383)	0	0	0
05/07/2006	R157	2006/08/03	8.55	Put	Option on Bond Future	11,648.0000	21,561.0000	85.105	0	0	0
05/07/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	10,643.0000	4,391.0000	(58.743)	0	0	0
05/07/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	101,627.0000	118,614.0000	16.715	0	0	0
05/07/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
05/07/2006	R157	2006/11/02			Bond Future	8.6220	8.8160	2.250	0.0000	0.0000	0
05/07/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	287.0000	129.0000	(55.052)	0	0	0
05/07/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	126,136.0000	140,014.0000	11.002	0	0	0
05/07/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	22,171.0000	16,031.0000	(27.694)	0	0	0
05/07/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	86,999.0000	100,264.0000	15.247	0	0	0
05/07/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	14,609.0000	19,683.0000	34.732	0	0	0
05/07/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	31,243.0000	39,814.0000	27.433	0	0	0
05/07/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	18,625.0000	13,160.0000	(29.342)	0	0	0
05/07/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	54,748.0000	44,509.0000	(18.702)	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
05/07/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	27,433.0000	35,329.0000	28.783	0	0	0
05/07/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	20,953.0000	27,532.0000	31.399	0	0	0
05/07/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	41,767.0000	32,806.0000	(21.455)	0	0	0
05/07/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	1,626.0000	856.0000	(47.355)	0	0	0
05/07/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	103.0000	43.0000	(58.252)	0	0	0
05/07/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	6,953.0000	4,318.0000	(37.897)	0	0	0
05/07/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	53,376.0000	64,776.0000	21.358	0	0	0
05/07/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	106,134.0000	119,802.0000	12.878	0	0	0
05/07/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	146,784.0000	160,759.0000	9.521	0	0	0
05/07/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	69,066.0000	81,645.0000	18.213	0	0	158
05/07/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	10,050.0000	13,846.0000	37.771	0	0	0
05/07/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	12,575.0000	8,437.0000	(32.907)	0	0	0
05/07/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	3,355.0000	1,898.0000	(43.428)	0	0	0
05/07/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	40,074.0000	49,972.0000	24.699	0	0	0
05/07/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	24,072.0000	17,597.0000	(26.898)	0	0	0
05/07/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	30,236.0000	22,780.0000	(24.659)	0	0	0
05/07/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	25,677.0000	33,238.0000	29.447	0	0	0
05/07/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	718.0000	350.0000	(51.253)	0	0	0
05/07/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	68,738.0000	57,473.0000	(16.388)	0	0	0
05/07/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	20,351.0000	14,548.0000	(28.515)	0	0	0
05/07/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	29,284.0000	37,517.0000	28.114	0	0	122
05/07/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	83,400.0000	71,346.0000	(14.453)	0	0	0
05/07/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	6,828.0000	9,598.0000	40.568	0	0	0
05/07/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	4,598.0000	6,580.0000	43.106	0	0	0
05/07/2006	R157	2007/02/01			Bond Future	8.6440	8.8430	2.302	0.0000	0.0000	0
05/07/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	49,869.0000	58,941.0000	18.192	0	0	0
05/07/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	38,171.0000	45,815.0000	20.026	0	0	0
05/07/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	5,961.0000	4,079.0000	(31.572)	0	0	0
05/07/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	21,447.0000	16,477.0000	(23.173)	0	0	0
05/07/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	108,153.0000	120,935.0000	11.818	0	0	0
05/07/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	61,438.0000	71,694.0000	16.693	0	0	0
05/07/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	3,723.0000	2,463.0000	(33.844)	0	0	0
05/07/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	50,502.0000	42,118.0000	(16.601)	0	0	0
05/07/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	25,526.0000	31,184.0000	22.166	0	0	0
05/07/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	14,543.0000	10,758.0000	(26.026)	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
05/07/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	36,283.0000	43,698.0000	20.437	0	0	0
05/07/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	9,149.0000	6,466.0000	(29.326)	0	0	0
05/07/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	33,150.0000	26,522.0000	(19.994)	0	0	0
05/07/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	31,465.0000	25,068.0000	(20.331)	0	0	0
05/07/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	90,851.0000	103,011.0000	13.385	0	0	0
05/07/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	31,006.0000	37,734.0000	21.699	0	0	0
05/07/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	74,864.0000	86,223.0000	15.173	0	0	0
05/07/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	62,390.0000	53,060.0000	(14.954)	0	0	0
05/07/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	40,124.0000	47,998.0000	19.624	0	0	0
05/07/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	20,264.0000	24,976.0000	23.253	0	0	0
05/07/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	38,512.0000	31,197.0000	(18.994)	0	0	0
05/07/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	126,564.0000	139,803.0000	10.460	0	0	0
05/07/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	29,833.0000	23,664.0000	(20.678)	0	0	0
05/07/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	74,995.0000	64,840.0000	(13.541)	0	0	0
05/07/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	12,706.0000	15,895.0000	25.098	0	0	0
05/07/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	34,459.0000	41,645.0000	20.854	0	0	0
05/07/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	16,032.0000	19,920.0000	24.251	0	0	0
05/07/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	34,886.0000	28,029.0000	(19.655)	0	0	0
05/07/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,224.0000	1,420.0000	(36.151)	0	0	0
05/07/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	88,199.0000	77,345.0000	(12.306)	0	0	0
05/07/2006	R186	2006/08/03			Bond Future	8.2570	8.4480	2.313	0.0000	0.0000	63
05/07/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
05/07/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	18,740.0000	31,197.0000	66.473	0	0	0
05/07/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	105,974.0000	84,959.0000	(19.830)	0	0	0
05/07/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	17,940.0000	8,888.0000	(50.457)	0	0	0
05/07/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	157,532.0000	179,041.0000	13.654	0	0	0
05/07/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	286.0000	781.0000	173.077	0	0	0
05/07/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	57,315.0000	39,326.0000	(31.386)	0	0	0
05/07/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	972.0000	2,391.0000	145.988	0	0	0
05/07/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	81,440.0000	61,349.0000	(24.670)	0	0	0
05/07/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	2,976.0000	6,497.0000	118.313	0	0	0
05/07/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	231.0000	38.0000	(83.550)	0	0	0
05/07/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	192,510.0000	214,020.0000	11.173	0	0	0
05/07/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	36,540.0000	53,899.0000	47.507	0	0	0
05/07/2006	R186	2006/08/03	6.75	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
05/07/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	35,267.0000	21,083.0000	(40.219)	0	0	0
05/07/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	8,003.0000	15,329.0000	91.541	0	0	0
05/07/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	91,595.0000	112,912.0000	23.273	0	0	0
05/07/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	1,643.0000	432.0000	(73.707)	0	0	0
05/07/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	123,850.0000	145,346.0000	17.356	0	0	0
05/07/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	15.0000	1.0000	(93.333)	0	0	0
05/07/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	61,710.0000	82,009.0000	32.894	0	0	0
05/07/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	6,645.0000	2,494.0000	(62.468)	0	0	0
05/07/2006	R186	2006/08/03	8.20	Call	Option on Bond Future	15,134.0000	7,144.0000	(52.795)	0	0	0
05/07/2006	R186	2006/08/03	8.30	Call	Option on Bond Future	20,927.0000	10,814.0000	(48.325)	0	0	0
05/07/2006	R186	2006/08/03	8.30	Put	Option on Bond Future	16,033.0000	27,430.0000	71.085	0	0	0
05/07/2006	R186	2006/08/03	8.20	Put	Option on Bond Future	21,669.0000	35,188.0000	62.389	0	0	0
05/07/2006	R186	2006/11/02			Bond Future	8.2690	8.4650	2.370	0.0000	0.0000	0
05/07/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	38,779.0000	50,465.0000	30.135	0	0	0
05/07/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	70,992.0000	55,965.0000	(21.167)	0	0	0
05/07/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	1,158.0000	544.0000	(53.022)	0	0	0
05/07/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	36,624.0000	26,412.0000	(27.883)	0	0	0
05/07/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	158,987.0000	180,271.0000	13.387	0	0	0
05/07/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	91,013.0000	74,150.0000	(18.528)	0	0	0
05/07/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	192,968.0000	214,621.0000	11.221	0	0	0
05/07/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	429.0000	184.0000	(57.110)	0	0	0
05/07/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	127,144.0000	147,694.0000	16.163	0	0	0
05/07/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	23,231.0000	15,733.0000	(32.276)	0	0	0
05/07/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	18,324.0000	25,195.0000	37.497	0	0	0
05/07/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	2,765.0000	1,418.0000	(48.716)	0	0	0
05/07/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	74,344.0000	91,300.0000	22.807	0	0	0
05/07/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	13,293.0000	8,352.0000	(37.170)	0	0	0
05/07/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	54,303.0000	68,703.0000	26.518	0	0	0
05/07/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	26,852.0000	35,972.0000	33.964	0	0	0
05/07/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	6,630.0000	3,802.0000	(42.655)	0	0	0
05/07/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	98,767.0000	117,836.0000	19.307	0	0	0
05/07/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	52,596.0000	39,818.0000	(24.295)	0	0	0
05/07/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	41,552.0000	53,777.0000	29.421	0	0	0
05/07/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	33,696.0000	24,023.0000	(28.707)	0	0	0
05/07/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	36,100.0000	47,255.0000	30.900	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
05/07/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	39,604.0000	28,862.0000	(27.124)	0	0	0
05/07/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	12,355.0000	17,390.0000	40.753	0	0	0
05/07/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	139.0000	54.0000	(61.151)	0	0	0
05/07/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	228,706.0000	250,519.0000	9.538	0	0	0
05/07/2006	R186	2007/02/01			Bond Future	8.2710	8.4700	2.406	0.0000	0.0000	0
05/07/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	54,413.0000	43,593.0000	(19.885)	0	0	0
05/07/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	56,780.0000	68,049.0000	19.847	0	0	0
05/07/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	163,964.0000	183,699.0000	12.036	0	0	0
05/07/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	6,998.0000	4,644.0000	(33.638)	0	0	0
05/07/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	4,146.0000	2,651.0000	(36.059)	0	0	0
05/07/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	195,552.0000	216,146.0000	10.531	0	0	0
05/07/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	110,325.0000	127,248.0000	15.339	0	0	0
05/07/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	18,569.0000	13,403.0000	(27.821)	0	0	0
05/07/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	28,269.0000	21,253.0000	(24.819)	0	0	0
05/07/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	134,983.0000	153,566.0000	13.767	0	0	0
05/07/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	11,216.0000	7,711.0000	(31.250)	0	0	0
05/07/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	89,153.0000	104,226.0000	16.907	0	0	0
05/07/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	71,381.0000	84,532.0000	18.424	0	0	0
05/07/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	44,913.0000	54,427.0000	21.183	0	0	0
05/07/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	40,278.0000	31,341.0000	(22.188)	0	0	0
05/07/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	70,278.0000	57,703.0000	(17.893)	0	0	0
05/07/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	59,466.0000	71,103.0000	19.569	0	0	0
05/07/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	57,455.0000	46,273.0000	(19.462)	0	0	0
05/07/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	54,198.0000	65,103.0000	20.121	0	0	0
05/07/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	51,433.0000	40,982.0000	(20.320)	0	0	0
05/07/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	27,922.0000	34,478.0000	23.480	0	0	0
05/07/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	229,466.0000	250,659.0000	9.236	0	0	0
05/07/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	35,450.0000	43,385.0000	22.384	0	0	0
05/07/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	105,906.0000	90,374.0000	(14.666)	0	0	0
05/07/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	2,325.0000	1,430.0000	(38.495)	0	0	0
05/07/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	87,585.0000	73,432.0000	(16.159)	0	0	0
05/07/2006	R194	2006/08/03			Bond Future	8.4860	8.6650	2.109	0.0000	0.0000	208
05/07/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	1,002.0000	430.0000	(57.086)	0	0	0
05/07/2006	R194	2006/08/03	8.55	Call	Option on Bond Future	2,940.0000	1,658.0000	(43.605)	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
05/07/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	18,234.0000	20,839.0000	14.286	0	0	0
05/07/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	278.0000	88.0000	(68.345)	0	0	0
05/07/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	7,395.0000	9,810.0000	32.657	0	0	0
05/07/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	4,449.0000	6,483.0000	45.718	0	0	0
05/07/2006	R194	2006/08/03	8.45	Put	Option on Bond Future	2,687.0000	4,258.0000	58.467	0	0	0
05/07/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	49.0000	11.0000	(77.551)	0	0	0
05/07/2006	R194	2006/08/03	8.45	Call	Option on Bond Future	2,162.0000	1,129.0000	(47.780)	0	0	0
05/07/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	10,854.0000	13,420.0000	23.641	0	0	0
05/07/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	5.0000	1.0000	(80.000)	0	0	0
05/07/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	1,020.0000	1,869.0000	83.235	0	0	0
05/07/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	4,858.0000	3,103.0000	(36.126)	0	0	0
05/07/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	14,515.0000	17,116.0000	17.919	0	0	0
05/07/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/07/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	25,736.0000	28,341.0000	10.122	0	0	0
05/07/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/07/2006	R194	2006/08/03	8.55	Put	Option on Bond Future	2,008.0000	3,330.0000	65.837	0	0	0
05/07/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	390.0000	800.0000	105.128	0	0	0
05/07/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	7,845.0000	5,650.0000	(27.980)	0	0	0
05/07/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	2,540.0000	1,382.0000	(45.591)	0	0	0
05/07/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	2,336.0000	3,782.0000	61.901	0	0	0
05/07/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	21,976.0000	24,581.0000	11.854	0	0	0
05/07/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/07/2006	R194	2006/11/02			Bond Future	8.6360	8.8500	2.478	0.0000	0.0000	0
05/07/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	291.0000	147.0000	(49.485)	0	0	0
05/07/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	133.0000	62.0000	(53.383)	0	0	0
05/07/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	1,294.0000	795.0000	(38.563)	0	0	0
05/07/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	17,427.0000	19,989.0000	14.701	0	0	0
05/07/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	9,179.0000	11,313.0000	23.249	0	0	0
05/07/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	14,435.0000	16,924.0000	17.243	0	0	0
05/07/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	3,910.0000	2,793.0000	(28.568)	0	0	0
05/07/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	7,029.0000	8,900.0000	26.618	0	0	0
05/07/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	2,254.0000	1,491.0000	(33.851)	0	0	0
05/07/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	11,668.0000	14,012.0000	20.089	0	0	0
05/07/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
05/07/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	7.0000	3.0000	(57.143)	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
05/07/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	661.0000	371.0000	(43.873)	0	0	0
05/07/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	26,833.0000	29,462.0000	9.798	0	0	0
05/07/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
05/07/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,971.0000	6,488.0000	30.517	0	0	0
05/07/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	30,032.0000	32,664.0000	8.764	0	0	0
05/07/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	33,249.0000	35,883.0000	7.922	0	0	0
05/07/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	21.0000	8.0000	(61.905)	0	0	0
05/07/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	4,219.0000	3,044.0000	(27.850)	0	0	0
05/07/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,663.0000	6,122.0000	31.289	0	0	0
05/07/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	3,614.0000	2,556.0000	(29.275)	0	0	0
05/07/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	23,656.0000	26,276.0000	11.075	0	0	0
05/07/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,292.0000	6,868.0000	29.781	0	0	0
05/07/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	20,513.0000	23,115.0000	12.685	0	0	0
05/07/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	56.0000	24.0000	(57.143)	0	0	0
05/07/2006	R194	2007/02/01			Bond Future	8.7640	9.0100	2.807	0.0000	0.0000	0
05/07/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	585.0000	369.0000	(36.923)	0	0	0
05/07/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	4,241.0000	3,267.0000	(22.966)	0	0	0
05/07/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	132.0000	75.0000	(43.182)	0	0	0
05/07/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	75.0000	41.0000	(45.333)	0	0	0
05/07/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	25,761.0000	28,189.0000	9.425	0	0	0
05/07/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,221.0000	25,626.0000	10.357	0	0	0
05/07/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	8,294.0000	9,964.0000	20.135	0	0	0
05/07/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	15,938.0000	18,185.0000	14.098	0	0	0
05/07/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,334.0000	30,777.0000	8.622	0	0	0
05/07/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,871.0000	11,721.0000	18.742	0	0	0
05/07/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	41.0000	21.0000	(48.780)	0	0	0
05/07/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,683.0000	13,695.0000	17.222	0	0	0
05/07/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,894.0000	8,381.0000	21.569	0	0	0
05/07/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	3,120.0000	2,328.0000	(25.385)	0	0	0
05/07/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	2,167.0000	1,554.0000	(28.288)	0	0	0
05/07/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,439.0000	988.0000	(31.341)	0	0	0
05/07/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,689.0000	15,841.0000	15.721	0	0	0
05/07/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	5,299.0000	4,179.0000	(21.136)	0	0	0
05/07/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	895.0000	584.0000	(34.749)	0	0	0
05/07/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	369.0000	225.0000	(39.024)	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
05/07/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	5,024.0000	3,939.0000	(21.596)	0	0	0
05/07/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	5,582.0000	4,426.0000	(20.709)	0	0	0
05/07/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,291.0000	20,609.0000	12.673	0	0	0
05/07/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,168.0000	7,546.0000	22.341	0	0	0
05/07/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,941.0000	7,283.0000	22.589	0	0	0
05/07/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,726.0000	23,095.0000	11.430	0	0	0
05/07/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,722.0000	7,028.0000	22.824	0	0	0
05/07/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	225.0000	132.0000	(41.333)	0	0	0
05/07/2006	R201	2006/08/03			Bond Future	8.6010	8.7920	2.221	0.0000	0.0000	26
05/07/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	12,834.0000	20,353.0000	58.587	0	0	0
05/07/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	6,836.0000	3,138.0000	(54.096)	0	0	0
05/07/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	38,318.0000	28,208.0000	(26.384)	0	0	0
05/07/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	851.0000	1,958.0000	130.082	0	0	0
05/07/2006	R201	2006/08/03	8.60	Put	Option on Bond Future	9,678.0000	16,125.0000	66.615	0	0	0
05/07/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	36,880.0000	47,712.0000	29.371	0	0	0
05/07/2006	R201	2006/08/03	8.45	Call	Option on Bond Future	5,660.0000	2,468.0000	(56.396)	0	0	0
05/07/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	67,933.0000	79,145.0000	16.504	0	0	0
05/07/2006	R201	2006/08/03	8.60	Call	Option on Bond Future	9,619.0000	4,848.0000	(49.600)	0	0	0
05/07/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	6.0000	1.0000	(83.333)	0	0	0
05/07/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	506.0000	120.0000	(76.285)	0	0	0
05/07/2006	R201	2006/08/03	8.45	Put	Option on Bond Future	14,643.0000	22,670.0000	54.818	0	0	0
05/07/2006	R201	2006/08/03	8.55	Call	Option on Bond Future	8,157.0000	3,929.0000	(51.833)	0	0	0
05/07/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	63.0000	9.0000	(85.714)	0	0	0
05/07/2006	R201	2006/08/03	8.55	Put	Option on Bond Future	11,179.0000	18,169.0000	62.528	0	0	0
05/07/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	14,814.0000	8,421.0000	(43.155)	0	0	0
05/07/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	2,306.0000	795.0000	(65.525)	0	0	0
05/07/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	23,348.0000	33,055.0000	41.575	0	0	0
05/07/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	6,050.0000	10,874.0000	79.736	0	0	0
05/07/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	2,430.0000	4,965.0000	104.321	0	0	0
05/07/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	52,063.0000	63,227.0000	21.443	0	0	0
05/07/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	25,681.0000	16,999.0000	(33.807)	0	0	0
05/07/2006	R201	2006/11/02			Bond Future	8.6350	8.8340	2.305	0.0000	0.0000	0
05/07/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	20,782.0000	27,012.0000	29.978	0	0	0
05/07/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	228.0000	101.0000	(55.702)	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
05/07/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	18,757.0000	13,573.0000	(27.638)	0	0	0
05/07/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	565.0000	271.0000	(52.035)	0	0	0
05/07/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	100,656.0000	111,943.0000	11.213	0	0	0
05/07/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	22,193.0000	28,696.0000	29.302	0	0	0
05/07/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	15,841.0000	11,203.0000	(29.278)	0	0	0
05/07/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	17,267.0000	12,355.0000	(28.447)	0	0	0
05/07/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	20,309.0000	14,856.0000	(26.850)	0	0	0
05/07/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	19,443.0000	25,404.0000	30.659	0	0	0
05/07/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	84,836.0000	95,956.0000	13.108	0	0	0
05/07/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	5,423.0000	3,325.0000	(38.687)	0	0	0
05/07/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	8,110.0000	11,256.0000	38.792	0	0	0
05/07/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	55,464.0000	65,720.0000	18.491	0	0	0
05/07/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	1,274.0000	660.0000	(48.195)	0	0	0
05/07/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	69,685.0000	80,485.0000	15.498	0	0	0
05/07/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	23,594.0000	17,613.0000	(25.350)	0	0	0
05/07/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	42,852.0000	34,583.0000	(19.297)	0	0	0
05/07/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	16,978.0000	22,410.0000	31.994	0	0	0
05/07/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	83.0000	34.0000	(59.036)	0	0	0
05/07/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	2,620.0000	1,461.0000	(44.237)	0	0	0
05/07/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	116,974.0000	128,339.0000	9.716	0	0	0
05/07/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	42,987.0000	52,303.0000	21.672	0	0	0
05/07/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	32,350.0000	40,467.0000	25.091	0	0	0
05/07/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	9,786.0000	6,489.0000	(33.691)	0	0	0
05/07/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	32,623.0000	25,409.0000	(22.113)	0	0	0
05/07/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	23,680.0000	30,457.0000	28.619	0	0	0
05/07/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	11,815.0000	16,014.0000	35.540	0	0	0
05/07/2006	R201	2007/02/01			Bond Future	8.6540	8.8580	2.357	0.0000	0.0000	0
05/07/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	33,164.0000	39,574.0000	19.328	0	0	0
05/07/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	86,814.0000	97,122.0000	11.874	0	0	0
05/07/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	31,770.0000	37,994.0000	19.591	0	0	0
05/07/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	27,371.0000	21,980.0000	(19.696)	0	0	0
05/07/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	24,423.0000	19,401.0000	(20.563)	0	0	0
05/07/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	17,057.0000	20,960.0000	22.882	0	0	0
05/07/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	29,131.0000	34,990.0000	20.113	0	0	0
05/07/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	101,276.0000	111,968.0000	10.557	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
05/07/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	30,426.0000	36,466.0000	19.851	0	0	0
05/07/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	28,905.0000	23,333.0000	(19.277)	0	0	0
05/07/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	3,406.0000	2,282.0000	(33.001)	0	0	0
05/07/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	25,877.0000	20,670.0000	(20.122)	0	0	0
05/07/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	2,105.0000	1,364.0000	(35.202)	0	0	0
05/07/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	1,248.0000	782.0000	(37.340)	0	0	0
05/07/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	49,992.0000	42,463.0000	(15.060)	0	0	0
05/07/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	116,472.0000	127,438.0000	9.415	0	0	0
05/07/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	40,931.0000	48,282.0000	17.959	0	0	0
05/07/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	7,932.0000	5,653.0000	(28.732)	0	0	0
05/07/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	17,791.0000	13,710.0000	(22.939)	0	0	0
05/07/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	50,062.0000	58,347.0000	16.549	0	0	0
05/07/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	26,686.0000	32,188.0000	20.618	0	0	0
05/07/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	32,087.0000	26,157.0000	(18.481)	0	0	0
05/07/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	12,261.0000	9,114.0000	(25.667)	0	0	0
05/07/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	60,661.0000	69,814.0000	15.089	0	0	0
05/07/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	21,389.0000	26,049.0000	21.787	0	0	0
05/07/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	73,227.0000	83,024.0000	13.379	0	0	0
05/07/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	5,297.0000	3,663.0000	(30.848)	0	0	0
05/07/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	40,680.0000	33,908.0000	(16.647)	0	0	0
05/07/2006	R203	2006/08/03			Bond Future	8.5830	8.7690	2.167	0.0000	0.0000	111
05/07/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
05/07/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	79,403.0000	92,230.0000	16.154	0	0	0
05/07/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	24,902.0000	36,676.0000	47.281	0	0	0
05/07/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	29,199.0000	18,073.0000	(38.104)	0	0	0
05/07/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	189.0000	26.0000	(86.243)	0	0	0
05/07/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	1,360.0000	305.0000	(77.574)	0	0	0
05/07/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	41,906.0000	54,571.0000	30.222	0	0	0
05/07/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	14.0000	1.0000	(92.857)	0	0	0
05/07/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	751.0000	2,454.0000	226.764	0	0	0
05/07/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	60,347.0000	73,162.0000	21.236	0	0	0
05/07/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	3,687.0000	8,671.0000	135.178	0	0	0
05/07/2006	R203	2006/08/03	8.60	Put	Option on Bond Future	7,658.0000	15,174.0000	98.146	0	0	0
05/07/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	15,215.0000	7,371.0000	(51.554)	0	0	0
05/07/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	11,484.0000	20,584.0000	79.241	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
05/07/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	5,686.0000	1,957.0000	(65.582)	0	0	0
05/07/2006	R203	2006/08/03	8.55	Call	Option on Bond Future	7,150.0000	2,655.0000	(62.867)	0	0	0
05/07/2006	R203	2006/08/03	8.60	Call	Option on Bond Future	8,840.0000	3,528.0000	(60.090)	0	0	0
05/07/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	98,937.0000	111,765.0000	12.966	0	0	0
05/07/2006	R203	2006/08/03	8.55	Put	Option on Bond Future	9,450.0000	17,783.0000	88.180	0	0	0
05/07/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/07/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	118,951.0000	131,779.0000	10.784	0	0	0
05/07/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/07/2006	R203	2006/11/02			Bond Future	8.6110	8.8030	2.230	0.0000	0.0000	0
05/07/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	12,710.0000	7,807.0000	(38.576)	0	0	0
05/07/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	466.0000	186.0000	(60.086)	0	0	0
05/07/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	46,261.0000	57,698.0000	24.723	0	0	0
05/07/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	20,350.0000	28,475.0000	39.926	0	0	0
05/07/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	3,204.0000	1,613.0000	(49.657)	0	0	0
05/07/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	6,794.0000	3,796.0000	(44.127)	0	0	0
05/07/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	31,934.0000	41,965.0000	31.412	0	0	0
05/07/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	21,272.0000	14,209.0000	(33.203)	0	0	0
05/07/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	62,717.0000	75,021.0000	19.618	0	0	0
05/07/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	11,817.0000	17,782.0000	50.478	0	0	0
05/07/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	1,316.0000	592.0000	(55.015)	0	0	0
05/07/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	17,528.0000	11,337.0000	(35.321)	0	0	0
05/07/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	18,397.0000	26,100.0000	41.871	0	0	0
05/07/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	14,863.0000	21,700.0000	46.000	0	0	0
05/07/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	80,649.0000	93,398.0000	15.808	0	0	0
05/07/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	36.0000	11.0000	(69.444)	0	0	0
05/07/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	14,208.0000	8,882.0000	(37.486)	0	0	0
05/07/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	16,568.0000	23,841.0000	43.898	0	0	0
05/07/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	15,814.0000	10,058.0000	(36.398)	0	0	0
05/07/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	141.0000	49.0000	(65.248)	0	0	0
05/07/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	119,148.0000	132,152.0000	10.914	0	0	0
05/07/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
05/07/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	99,557.0000	112,495.0000	12.996	0	0	0
05/07/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	139,291.0000	152,314.0000	9.349	0	0	0
05/07/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	8.0000	2.0000	(75.000)	0	0	0
05/07/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	159,943.0000	172,971.0000	8.145	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
05/07/2006	R203	2007/02/01			Bond Future	8.6280	8.8250	2.283	0.0000	0.0000	0
05/07/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	82,079.0000	94,372.0000	14.977	0	0	0
05/07/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	37,231.0000	46,594.0000	25.148	0	0	0
05/07/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,953.0000	1,088.0000	(44.291)	0	0	0
05/07/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	17,660.0000	23,893.0000	35.294	0	0	0
05/07/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	25,837.0000	18,912.0000	(26.803)	0	0	0
05/07/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	11,305.0000	7,509.0000	(33.578)	0	0	0
05/07/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	3,785.0000	2,243.0000	(40.740)	0	0	0
05/07/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	50,359.0000	60,999.0000	21.128	0	0	0
05/07/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	6,783.0000	4,265.0000	(37.122)	0	0	0
05/07/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	35,877.0000	27,375.0000	(23.698)	0	0	0
05/07/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	65,424.0000	77,041.0000	17.756	0	0	0
05/07/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	22,568.0000	29,777.0000	31.943	0	0	0
05/07/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	11,227.0000	15,883.0000	41.471	0	0	0
05/07/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	24,386.0000	31,919.0000	30.891	0	0	0
05/07/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	20,678.0000	14,729.0000	(28.770)	0	0	0
05/07/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	19,110.0000	13,484.0000	(29.440)	0	0	0
05/07/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	20,841.0000	27,726.0000	33.036	0	0	0
05/07/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	22,322.0000	16,048.0000	(28.107)	0	0	0
05/07/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	26,297.0000	34,150.0000	29.863	0	0	0
05/07/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	17,619.0000	12,313.0000	(30.115)	0	0	0
05/07/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	927.0000	484.0000	(47.789)	0	0	0
05/07/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	99,975.0000	112,690.0000	12.718	0	0	0
05/07/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	118,820.0000	131,771.0000	10.900	0	0	0
05/07/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	58.0000	24.0000	(58.621)	0	0	0
05/07/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	158,598.0000	171,723.0000	8.276	0	0	0
05/07/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	160.0000	73.0000	(54.375)	0	0	0
05/07/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	138,403.0000	151,474.0000	9.444	0	0	0
05/07/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	403.0000	196.0000	(51.365)	0	0	0
05/07/2006	R204	2006/08/03			Bond Future	8.5670	8.7530	2.171	0.0000	0.0000	83
05/07/2006	R204	2006/08/03	8.25	Put	Option on Bond Future	26,871.0000	38,262.0000	42.391	0	0	0
05/07/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	749.0000	190.0000	(74.633)	0	0	0
05/07/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	43,493.0000	56,416.0000	29.713	0	0	0
05/07/2006	R204	2006/08/03	8.45	Put	Option on Bond Future	16,464.0000	25,679.0000	55.971	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
05/07/2006	R204	2006/08/03	8.45	Call	Option on Bond Future	7,849.0000	3,584.0000	(54.338)	0	0	0
05/07/2006	R204	2006/08/03	8.50	Put	Option on Bond Future	14,340.0000	22,917.0000	59.812	0	0	0
05/07/2006	R204	2006/08/03	8.50	Call	Option on Bond Future	9,420.0000	4,516.0000	(52.059)	0	0	0
05/07/2006	R204	2006/08/03	8.25	Call	Option on Bond Future	3,286.0000	1,196.0000	(63.603)	0	0	0
05/07/2006	R204	2006/08/03	8.55	Call	Option on Bond Future	11,168.0000	5,607.0000	(49.794)	0	0	0
05/07/2006	R204	2006/08/03	8.55	Put	Option on Bond Future	12,413.0000	20,333.0000	63.804	0	0	0
05/07/2006	R204	2006/11/02			Bond Future	8.5920	8.7830	2.223	0.0000	0.0000	0
05/07/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	24,130.0000	31,247.0000	29.494	0	0	0
05/07/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	104,648.0000	117,913.0000	12.676	0	0	0
05/07/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	766.0000	379.0000	(50.522)	0	0	0
05/07/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	22,810.0000	16,601.0000	(27.221)	0	0	0
05/07/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	1,736.0000	926.0000	(46.659)	0	0	0
05/07/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	24,707.0000	18,171.0000	(26.454)	0	0	0
05/07/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	85,157.0000	98,000.0000	15.082	0	0	0
05/07/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	125,187.0000	138,674.0000	10.773	0	0	0
05/07/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	51,376.0000	62,304.0000	21.271	0	0	0
05/07/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	7,319.0000	4,594.0000	(37.232)	0	0	0
05/07/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	26,679.0000	19,819.0000	(25.713)	0	0	0
05/07/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	19,524.0000	25,684.0000	31.551	0	0	0
05/07/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	305.0000	139.0000	(54.426)	0	0	0
05/07/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	35.0000	13.0000	(62.857)	0	0	0
05/07/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	13,094.0000	8,863.0000	(32.313)	0	0	0
05/07/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	168,601.0000	182,233.0000	8.085	0	0	0
05/07/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	67,054.0000	79,184.0000	18.090	0	0	0
05/07/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	38,219.0000	47,640.0000	24.650	0	0	0
05/07/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	25,848.0000	33,293.0000	28.803	0	0	0
05/07/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	3,570.0000	2,047.0000	(42.661)	0	0	0
05/07/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	27,662.0000	35,437.0000	28.107	0	0	0
05/07/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	20,990.0000	15,112.0000	(28.004)	0	0	0
05/07/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	30,837.0000	23,344.0000	(24.299)	0	0	0
05/07/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	109.0000	46.0000	(57.798)	0	0	0
05/07/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	13,516.0000	18,224.0000	34.833	0	0	0
05/07/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	146,547.0000	160,137.0000	9.273	0	0	0
05/07/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	42,361.0000	33,416.0000	(21.116)	0	0	0
05/07/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	22,505.0000	29,298.0000	30.184	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
05/07/2006	R204	2007/02/01			Bond Future	8.6050	8.8000	2.266	0.0000	0.0000	0
05/07/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	39,599.0000	47,029.0000	18.763	0	0	0
05/07/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,519.0000	3,076.0000	(31.932)	0	0	0
05/07/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	60,741.0000	70,483.0000	16.039	0	0	0
05/07/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	32,077.0000	25,747.0000	(19.734)	0	0	0
05/07/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	36,228.0000	43,210.0000	19.272	0	0	0
05/07/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	126,985.0000	139,799.0000	10.091	0	0	0
05/07/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	108,020.0000	120,337.0000	11.403	0	0	0
05/07/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	16,283.0000	12,265.0000	(24.676)	0	0	0
05/07/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	7,051.0000	4,950.0000	(29.797)	0	0	0
05/07/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	35,872.0000	29,093.0000	(18.898)	0	0	0
05/07/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,776.0000	1,829.0000	(34.114)	0	0	0
05/07/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	147,088.0000	160,256.0000	8.952	0	0	0
05/07/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	74,205.0000	85,041.0000	14.603	0	0	0
05/07/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	168,174.0000	181,582.0000	7.973	0	0	0
05/07/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	10,566.0000	7,641.0000	(27.683)	0	0	0
05/07/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,631.0000	1,039.0000	(36.297)	0	0	0
05/07/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	90,366.0000	102,026.0000	12.903	0	0	0
05/07/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	25,187.0000	30,513.0000	21.146	0	0	0
05/07/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	49,239.0000	57,824.0000	17.435	0	0	0
05/07/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	914.0000	562.0000	(38.512)	0	0	0
05/07/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	31,652.0000	37,983.0000	20.002	0	0	0
05/07/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	23,483.0000	18,307.0000	(22.041)	0	0	0
05/07/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	41,909.0000	34,480.0000	(17.727)	0	0	0
05/07/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	52,784.0000	44,349.0000	(15.980)	0	0	0
05/07/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	34,641.0000	41,402.0000	19.517	0	0	0
05/07/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	37,840.0000	30,841.0000	(18.496)	0	0	0
05/07/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	33,951.0000	27,394.0000	(19.313)	0	0	0
05/07/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	37,881.0000	45,085.0000	19.017	0	0	0
05/07/2006	R207	2006/08/03			Bond Future	8.5350	8.7210	2.179	0.0000	0.0000	0
05/07/2006	R207	2006/08/03	8.60	Put	Option on Bond Future	6,690.0000	13,732.0000	105.262	0	0	0
05/07/2006	R207	2006/08/03	8.25	Call	Option on Bond Future	2,088.0000	534.0000	(74.425)	0	0	0
05/07/2006	R207	2006/08/03	8.25	Put	Option on Bond Future	23,365.0000	35,333.0000	51.222	0	0	0
05/07/2006	R207	2006/08/03	8.50	Call	Option on Bond Future	7,673.0000	2,909.0000	(62.088)	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
05/07/2006	R207	2006/08/03	8.50	Put	Option on Bond Future	10,250.0000	19,009.0000	85.454	0	0	0
05/07/2006	R207	2006/08/03	8.45	Call	Option on Bond Future	6,132.0000	2,162.0000	(64.742)	0	0	0
05/07/2006	R207	2006/08/03	8.60	Call	Option on Bond Future	11,448.0000	4,966.0000	(56.621)	0	0	0
05/07/2006	R207	2006/08/03	8.45	Put	Option on Bond Future	12,407.0000	21,960.0000	76.997	0	0	0
05/07/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	343.0000	55.0000	(83.965)	0	0	0
05/07/2006	R207	2006/08/03	8.55	Call	Option on Bond Future	9,446.0000	3,837.0000	(59.380)	0	0	0
05/07/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	40,853.0000	54,088.0000	32.397	0	0	0
05/07/2006	R207	2006/08/03	8.55	Put	Option on Bond Future	8,345.0000	16,260.0000	94.847	0	0	0
05/07/2006	R207	2006/11/02			Bond Future	8.5560	8.7470	2.232	0.0000	0.0000	0
05/07/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	12,223.0000	5,996.0000	(50.945)	0	0	0
05/07/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	7,481.0000	14,243.0000	90.389	0	0	0
05/07/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	18,903.0000	10,475.0000	(44.586)	0	0	0
05/07/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	9,034.0000	16,537.0000	83.053	0	0	0
05/07/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	2,987.0000	1,036.0000	(65.316)	0	0	0
05/07/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	25,596.0000	37,376.0000	46.023	0	0	0
05/07/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	12,759.0000	21,699.0000	70.068	0	0	0
05/07/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	14,275.0000	7,307.0000	(48.813)	0	0	0
05/07/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	8,678.0000	3,888.0000	(55.197)	0	0	0
05/07/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	14,934.0000	24,546.0000	64.363	0	0	0
05/07/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	4,960.0000	10,262.0000	106.895	0	0	0
05/07/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	42,388.0000	55,579.0000	31.120	0	0	0
05/07/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	728.0000	189.0000	(74.038)	0	0	0
05/07/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	120.0000	23.0000	(80.833)	0	0	0
05/07/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	7,189.0000	3,070.0000	(57.296)	0	0	0
05/07/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	81,403.0000	95,121.0000	16.852	0	0	0
05/07/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	61,367.0000	75,000.0000	22.216	0	0	0
05/07/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	13.0000	2.0000	(84.615)	0	0	0
05/07/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	10,792.0000	19,025.0000	76.288	0	0	0
05/07/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	145,324.0000	159,054.0000	9.448	0	0	0
05/07/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1,435.0000	3,743.0000	160.836	0	0	0
05/07/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
05/07/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/07/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	32,913.0000	21,491.0000	(34.704)	0	0	0
05/07/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	10,356.0000	4,859.0000	(53.080)	0	0	0
05/07/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	123,410.0000	137,140.0000	11.126	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
05/07/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/07/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	102,105.0000	115,834.0000	13.446	0	0	0
05/07/2006	R207	2007/02/01			Bond Future	8.5650	8.7600	2.277	0.0000	0.0000	0
05/07/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	30,468.0000	22,710.0000	(25.463)	0	0	0
05/07/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	17,302.0000	23,414.0000	35.325	0	0	0
05/07/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	14,001.0000	9,536.0000	(31.891)	0	0	0
05/07/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	24,711.0000	17,960.0000	(27.320)	0	0	0
05/07/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	37,039.0000	46,443.0000	25.389	0	0	0
05/07/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	27,967.0000	36,091.0000	29.049	0	0	0
05/07/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	19,648.0000	13,902.0000	(29.245)	0	0	0
05/07/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	22,200.0000	29,319.0000	32.068	0	0	0
05/07/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	26,554.0000	19,466.0000	(26.693)	0	0	0
05/07/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	8,654.0000	5,598.0000	(35.313)	0	0	0
05/07/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	50,547.0000	61,362.0000	21.396	0	0	0
05/07/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	2,670.0000	1,541.0000	(42.285)	0	0	0
05/07/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	20,472.0000	27,254.0000	33.128	0	0	0
05/07/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	10,941.0000	15,460.0000	41.303	0	0	0
05/07/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	83,865.0000	96,606.0000	15.192	0	0	0
05/07/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	41,484.0000	32,133.0000	(22.541)	0	0	0
05/07/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	94.0000	42.0000	(55.319)	0	0	0
05/07/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	22,945.0000	16,531.0000	(27.954)	0	0	0
05/07/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	4,990.0000	3,055.0000	(38.778)	0	0	0
05/07/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	144,624.0000	158,364.0000	9.500	0	0	0
05/07/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	66,264.0000	78,199.0000	18.011	0	0	0
05/07/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	248.0000	118.0000	(52.419)	0	0	0
05/07/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	21,257.0000	15,179.0000	(28.593)	0	0	0
05/07/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	25,946.0000	33,738.0000	30.032	0	0	0
05/07/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	598.0000	304.0000	(49.164)	0	0	0
05/07/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	166,729.0000	180,547.0000	8.288	0	0	0
05/07/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	24,024.0000	31,480.0000	31.036	0	0	0
05/07/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,319.0000	716.0000	(45.716)	0	0	0
05/07/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	102,993.0000	116,260.0000	12.881	0	0	0
05/07/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	123,327.0000	136,903.0000	11.008	0	0	0

<b>Deal Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>C/P</b>	<b>Product</b>	<b>Previous Close Yield</b>	<b>Today Close Yield</b>	<b>% Movement in MTM</b>	<b>Today's High</b>	<b>Today's Low</b>	<b>Open Interest</b>
------------------	-------------------------	---------------	------------	----------------	---------------------------------	------------------------------	------------------------------	---------------------	--------------------	----------------------

---

<b>Grand Total:</b>										<b>3,174</b>
---------------------	--	--	--	--	--	--	--	--	--	--------------