



Derivatives High/Low Report

High/Low for 06/07/2006

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
06/07/2006	GOVI 2006/08/03			jGovi	230.8860	230.6820	(0.088)	0.0000	0.0000	571
06/07/2006	GOVI 2006/08/03	230.00	Call	jGovi	16,158.0000	14,720.0000	(8.900)	0	0	0
06/07/2006	GOVI 2006/08/03	230.00	Put	jGovi	7,298.0000	7,900.0000	8.249	0	0	0
06/07/2006	GOVI 2006/11/02			jGovi	235.3150	235.1060	(0.089)	0.0000	0.0000	350
06/07/2006	GOVI 2006/11/02	230.00	Put	jGovi	4,820.0000	5,111.0000	6.037	0	0	0
06/07/2006	GOVI 2006/11/02	230.00	Call	jGovi	57,970.0000	56,171.0000	(3.103)	0	0	0
06/07/2006	GOVI 2007/02/01			jGovi	240.1140	239.9080	(0.086)	0.0000	0.0000	0
06/07/2006	GOVI 2007/02/01	230.00	Call	jGovi	103,395.0000	101,461.0000	(1.870)	0	0	0
06/07/2006	GOVI 2007/02/01	230.00	Put	jGovi	2,255.0000	2,381.0000	5.588	0	0	0
06/07/2006	J153 2010/08/31			jSwap	9.0180	9.0620	0.488	0.0000	0.0000	0
06/07/2006	J157 2015/09/15			jSwap	9.0810	9.1200	0.429	0.0000	0.0000	0
06/07/2006	J186 2026/12/21			jSwap	8.9810	9.0140	0.367	0.0000	0.0000	0
06/07/2006	J194 2008/02/28			jSwap	8.4680	8.5050	0.437	0.0000	0.0000	0
06/07/2006	J201 2014/12/22			jSwap	9.1820	9.2250	0.468	0.0000	0.0000	0
06/07/2006	J203 2017/09/15			jSwap	9.0410	9.0850	0.487	0.0000	0.0000	0
06/07/2006	J204 2018/12/21			jSwap	9.0800	9.1230	0.474	0.0000	0.0000	0

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06/07/2006	J207	2020/01/15			jSwap	8.9540	8.9910	0.413	0.0000	0.0000	0
06/07/2006	JBAR	2005/12/21			jBar	7.5360	7.5380	0.027	0.0000	0.0000	0
06/07/2006	JFRA	2006/08/03			jFra	7.9100	7.9220	0.152	0.0000	0.0000	0
06/07/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	4.0000	3.0000	(25.000)	0	0	0
06/07/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	2,229.0000	2,257.0000	1.256	0	0	0
06/07/2006	JFRA	2006/11/02			jFra	8.3940	8.4320	0.453	0.0000	0.0000	0
06/07/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,448.0000	3,535.0000	2.523	0	0	0
06/07/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	44.0000	39.0000	(11.364)	0	0	0
06/07/2006	JFRA	2007/02/01			jFra	8.8430	8.8960	0.599	0.0000	0.0000	115
06/07/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,436.0000	3,549.0000	3.289	0	0	0
06/07/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	160.0000	144.0000	(10.000)	0	0	0
06/07/2006	JFRA	2007/05/03			jFra	9.0610	9.1070	0.508	0.0000	0.0000	0
06/07/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,022.0000	4,118.0000	2.387	0	0	0
06/07/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	216.0000	201.0000	(6.944)	0	0	0
06/07/2006	JFRA	2007/08/02			jFra	9.1590	9.2220	0.688	0.0000	0.0000	0
06/07/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	287.0000	264.0000	(8.014)	0	0	0
06/07/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,331.0000	4,461.0000	3.002	0	0	0
06/07/2006	JFRA	2007/11/01			jFra	9.3620	9.4300	0.726	0.0000	0.0000	0
06/07/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	309.0000	285.0000	(7.767)	0	0	0
06/07/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,186.0000	5,339.0000	2.950	0	0	0
06/07/2006	JFRA	2008/02/07			jFra	9.3380	9.4260	0.942	0.0000	0.0000	0
06/07/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,442.0000	27,531.0000	0.324	0	0	0
06/07/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,940.0000	22,816.0000	(0.541)	0	0	0
06/07/2006	JN02	2006/08/03			jNote	8.9180	8.9710	0.594	0.0000	0.0000	0
06/07/2006	JN02	2006/08/03	7.25	Put	Option on jNote	68.0000	49.0000	(27.941)	0	0	0
06/07/2006	JN02	2006/08/03	7.25	Call	Option on jNote	30,573.0000	31,508.0000	3.058	0	0	0

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06/07/2006	JN02	2006/11/02			jNote	9.1190	9.1770	0.636	0.0000	0.0000	0
06/07/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,550.0000	1,412.0000	(8.903)	0	0	0
06/07/2006	JN02	2006/11/02	7.25	Call	Option on jNote	35,631.0000	36,530.0000	2.523	0	0	0
06/07/2006	JN05	2006/08/03			jNote	9.1780	9.2360	0.632	0.0000	0.0000	0
06/07/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
06/07/2006	JN05	2006/08/03	7.25	Call	Option on jNote	76,900.0000	79,109.0000	2.873	0	0	0
06/07/2006	JN05	2006/11/02			jNote	9.2600	9.3190	0.637	0.0000	0.0000	0
06/07/2006	JN05	2006/11/02	7.25	Put	Option on jNote	15.0000	10.0000	(33.333)	0	0	0
06/07/2006	JN05	2006/11/02	7.25	Call	Option on jNote	79,922.0000	82,145.0000	2.781	0	0	0
06/07/2006	JN10	2006/08/03			jNote	9.0730	9.1180	0.496	0.0000	0.0000	0
06/07/2006	JN10	2006/08/03	7.25	Call	Option on jNote	118,877.0000	121,557.0000	2.254	0	0	0
06/07/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
06/07/2006	JN10	2006/11/02			jNote	9.1100	9.1570	0.516	0.0000	0.0000	0
06/07/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
06/07/2006	JN10	2006/11/02	7.25	Call	Option on jNote	120,935.0000	123,721.0000	2.304	0	0	0
06/07/2006	JROD	2006/07/31			jRod	7.0590	7.0580	(0.014)	0.0000	0.0000	0
06/07/2006	JROD	2006/08/31			jRod	7.3040	7.3010	(0.041)	0.0000	0.0000	0
06/07/2006	R153	2006/08/03			Bond Future	8.7000	8.7030	0.034	8.8100	8.8100	944
06/07/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	5,310.0000	5,253.0000	(1.073)	0	0	0
06/07/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	7,140.0000	6,973.0000	(2.339)	0	0	0
06/07/2006	R153	2006/08/03	8.55	Put	Option on Bond Future	9,160.0000	9,133.0000	(0.295)	0	0	0
06/07/2006	R153	2006/08/03	8.55	Call	Option on Bond Future	3,648.0000	3,511.0000	(3.755)	0	0	0
06/07/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	16.0000	13.0000	(18.750)	0	0	0
06/07/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	26,176.0000	26,267.0000	0.348	0	0	0
06/07/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	45,055.0000	45,165.0000	0.244	0	0	100
06/07/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
06/07/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	889.0000	825.0000	(7.199)	0	0	0
06/07/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	2,357.0000	2,296.0000	(2.588)	0	0	0

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06/07/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	13,281.0000	13,110.0000	(1.288)	0	0	0
06/07/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	10,348.0000	10,333.0000	(0.145)	0	0	0
06/07/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	64,490.0000	64,600.0000	0.171	0	0	0
06/07/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	163.0000	144.0000	(11.656)	0	0	0
06/07/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	2,992.0000	2,866.0000	(4.211)	0	0	0
06/07/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	17,527.0000	17,572.0000	0.257	0	0	0
06/07/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	35,501.0000	35,608.0000	0.301	0	0	0
06/07/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/07/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	54,723.0000	54,832.0000	0.199	0	0	0
06/07/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/07/2006	R153	2006/08/03	8.45	Put	Option on Bond Future	11,627.0000	11,623.0000	(0.034)	0	0	0
06/07/2006	R153	2006/08/03	8.45	Call	Option on Bond Future	2,421.0000	2,308.0000	(4.667)	0	0	0
06/07/2006	R153	2006/11/02			Bond Future	8.7480	8.7740	0.297	0.0000	0.0000	0
06/07/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	12,446.0000	11,945.0000	(4.025)	0	0	0
06/07/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	12,377.0000	12,774.0000	3.208	0	0	0
06/07/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	4,901.0000	4,616.0000	(5.815)	0	0	0
06/07/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	22,266.0000	22,878.0000	2.749	0	0	102
06/07/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	2,605.0000	2,421.0000	(7.063)	0	0	0
06/07/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	8,165.0000	7,770.0000	(4.838)	0	0	0
06/07/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	62,526.0000	63,414.0000	1.420	0	0	0
06/07/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	28,814.0000	29,528.0000	2.478	0	0	0
06/07/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	16,770.0000	17,273.0000	2.999	0	0	0
06/07/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	69.0000	60.0000	(13.043)	0	0	0
06/07/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	1,201.0000	1,098.0000	(8.576)	0	0	0
06/07/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	36,341.0000	37,135.0000	2.185	0	0	0
06/07/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	15,807.0000	16,288.0000	3.043	0	0	0
06/07/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	8,947.0000	9,249.0000	3.375	0	0	0
06/07/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	8,943.0000	8,527.0000	(4.652)	0	0	0
06/07/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	23,559.0000	22,884.0000	(2.865)	0	0	0
06/07/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	6,390.0000	6,612.0000	3.474	0	0	0
06/07/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	17,608.0000	17,012.0000	(3.385)	0	0	0
06/07/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
06/07/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	81,125.0000	82,021.0000	1.104	0	0	0
06/07/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	453.0000	406.0000	(10.375)	0	0	0
06/07/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	23.0000	20.0000	(13.043)	0	0	0

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06/07/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	71,765.0000	72,659.0000	1.246	0	0	0
06/07/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	44,610.0000	45,460.0000	1.905	0	0	0
06/07/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	186.0000	164.0000	(11.828)	0	0	0
06/07/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	53,448.0000	54,324.0000	1.639	0	0	0
06/07/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	17,782.0000	18,307.0000	2.952	0	0	0
06/07/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	7,431.0000	7,059.0000	(5.006)	0	0	0
06/07/2006	R153	2007/02/01			Bond Future	8.7940	8.8220	0.318	0.0000	0.0000	0
06/07/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	21,314.0000	21,791.0000	2.238	0	0	0
06/07/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	13,378.0000	12,950.0000	(3.199)	0	0	0
06/07/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	18,245.0000	18,666.0000	2.307	0	0	0
06/07/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	16,820.0000	16,334.0000	(2.889)	0	0	0
06/07/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	8,998.0000	8,660.0000	(3.756)	0	0	0
06/07/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	12,578.0000	12,165.0000	(3.284)	0	0	0
06/07/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,350.0000	1,264.0000	(6.370)	0	0	0
06/07/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	77,742.0000	78,627.0000	1.138	0	0	0
06/07/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	250.0000	229.0000	(8.400)	0	0	0
06/07/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	22,149.0000	22,641.0000	2.221	0	0	0
06/07/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	21,588.0000	21,037.0000	(2.552)	0	0	0
06/07/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	14,943.0000	15,298.0000	2.376	0	0	0
06/07/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	458.0000	423.0000	(7.642)	0	0	0
06/07/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	45,085.0000	45,865.0000	1.730	0	0	0
06/07/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,179.0000	2,052.0000	(5.828)	0	0	0
06/07/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	69,183.0000	70,055.0000	1.260	0	0	0
06/07/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	26,881.0000	26,270.0000	(2.273)	0	0	0
06/07/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	26,788.0000	27,356.0000	2.120	0	0	0
06/07/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	12,238.0000	12,534.0000	2.419	0	0	0
06/07/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	38,265.0000	38,981.0000	1.871	0	0	0
06/07/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	32,137.0000	32,781.0000	2.004	0	0	0
06/07/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	3,808.0000	3,618.0000	(4.989)	0	0	0
06/07/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	6,051.0000	5,789.0000	(4.330)	0	0	0
06/07/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	60,843.0000	61,693.0000	1.397	0	0	0
06/07/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	803.0000	747.0000	(6.974)	0	0	0
06/07/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	52,784.0000	53,604.0000	1.554	0	0	0
06/07/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	11,810.0000	11,412.0000	(3.370)	0	0	0
06/07/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	23,019.0000	23,526.0000	2.203	0	0	0

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06/07/2006	R157	2006/08/03			Bond Future	8.7665	8.7670	0.006	0.0000	0.0000	121
06/07/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	77,955.0000	77,989.0000	0.044	0	0	100
06/07/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	98,079.0000	98,115.0000	0.037	0	0	0
06/07/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	22,778.0000	22,566.0000	(0.931)	0	0	0
06/07/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	39,969.0000	39,926.0000	(0.108)	0	0	0
06/07/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/07/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	58,371.0000	58,388.0000	0.029	0	0	0
06/07/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	118,614.0000	118,651.0000	0.031	0	0	0
06/07/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/07/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/07/2006	R157	2006/08/03	8.45	Call	Option on Bond Future	3,471.0000	3,318.0000	(4.408)	0	0	0
06/07/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	5,727.0000	5,552.0000	(3.056)	0	0	0
06/07/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	4,391.0000	4,220.0000	(3.894)	0	0	0
06/07/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	176.0000	155.0000	(11.932)	0	0	0
06/07/2006	R157	2006/08/03	8.45	Put	Option on Bond Future	27,081.0000	26,964.0000	(0.432)	0	0	0
06/07/2006	R157	2006/08/03	8.55	Put	Option on Bond Future	21,561.0000	21,410.0000	(0.700)	0	0	0
06/07/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	24,233.0000	24,098.0000	(0.557)	0	0	0
06/07/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	139,558.0000	139,595.0000	0.027	0	0	0
06/07/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	37,208.0000	37,054.0000	(0.414)	0	0	0
06/07/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	2,239.0000	2,122.0000	(5.226)	0	0	0
06/07/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	14.0000	11.0000	(21.429)	0	0	0
06/07/2006	R157	2006/08/03	8.55	Call	Option on Bond Future	5,473.0000	5,285.0000	(3.435)	0	0	0
06/07/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	1,137.0000	1,057.0000	(7.036)	0	0	0
06/07/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	11,515.0000	11,287.0000	(1.980)	0	0	0
06/07/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	12,732.0000	12,540.0000	(1.508)	0	0	0
06/07/2006	R157	2006/11/02			Bond Future	8.8160	8.8370	0.238	0.0000	0.0000	0
06/07/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	14,548.0000	13,916.0000	(4.344)	0	0	0
06/07/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	81,645.0000	83,004.0000	1.665	0	0	158
06/07/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	160,759.0000	162,260.0000	0.934	0	0	0
06/07/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	4,318.0000	4,042.0000	(6.392)	0	0	0
06/07/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	37,517.0000	38,392.0000	2.332	0	0	122
06/07/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	129.0000	114.0000	(11.628)	0	0	0
06/07/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	8,437.0000	7,993.0000	(5.263)	0	0	0
06/07/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	49,972.0000	51,035.0000	2.127	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
06/07/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	1,898.0000	1,750.0000	(7.798)	0	0	0
06/07/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	39,814.0000	40,727.0000	2.293	0	0	0
06/07/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	43.0000	37.0000	(13.953)	0	0	0
06/07/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	13,160.0000	12,566.0000	(4.514)	0	0	0
06/07/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	64,776.0000	66,007.0000	1.900	0	0	0
06/07/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	856.0000	779.0000	(8.995)	0	0	0
06/07/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	119,802.0000	121,273.0000	1.228	0	0	0
06/07/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	16,031.0000	15,361.0000	(4.179)	0	0	0
06/07/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	33,238.0000	34,036.0000	2.401	0	0	0
06/07/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	100,264.0000	101,695.0000	1.427	0	0	0
06/07/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	350.0000	314.0000	(10.286)	0	0	0
06/07/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	35,329.0000	36,166.0000	2.369	0	0	0
06/07/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	6,580.0000	6,762.0000	2.766	0	0	0
06/07/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	71,346.0000	70,021.0000	(1.857)	0	0	0
06/07/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	17,597.0000	16,889.0000	(4.023)	0	0	0
06/07/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	9,598.0000	9,864.0000	2.771	0	0	0
06/07/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	32,806.0000	31,818.0000	(3.012)	0	0	0
06/07/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	19,683.0000	20,202.0000	2.637	0	0	0
06/07/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	57,473.0000	56,232.0000	(2.159)	0	0	0
06/07/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	44,509.0000	43,379.0000	(2.539)	0	0	0
06/07/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	27,532.0000	28,220.0000	2.499	0	0	0
06/07/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	13,846.0000	14,223.0000	2.723	0	0	0
06/07/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	140,014.0000	141,506.0000	1.066	0	0	0
06/07/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	22,780.0000	21,961.0000	(3.595)	0	0	0
06/07/2006	R157	2007/02/01			Bond Future	8.8430	8.8640	0.237	0.0000	0.0000	0
06/07/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	26,522.0000	25,810.0000	(2.685)	0	0	0
06/07/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	43,698.0000	44,455.0000	1.732	0	0	0
06/07/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	25,068.0000	24,380.0000	(2.745)	0	0	0
06/07/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	42,118.0000	41,212.0000	(2.151)	0	0	0
06/07/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	120,935.0000	122,274.0000	1.107	0	0	0
06/07/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	71,694.0000	72,763.0000	1.491	0	0	0
06/07/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,463.0000	2,332.0000	(5.319)	0	0	0
06/07/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	45,815.0000	46,597.0000	1.707	0	0	0
06/07/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	31,184.0000	31,748.0000	1.809	0	0	0
06/07/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	86,223.0000	87,412.0000	1.379	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
06/07/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	53,060.0000	52,051.0000	(1.902)	0	0	0
06/07/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	23,664.0000	23,001.0000	(2.802)	0	0	0
06/07/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	10,758.0000	10,357.0000	(3.727)	0	0	0
06/07/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	16,477.0000	15,945.0000	(3.229)	0	0	0
06/07/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	6,466.0000	6,186.0000	(4.330)	0	0	0
06/07/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	103,011.0000	104,285.0000	1.237	0	0	0
06/07/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	4,079.0000	3,883.0000	(4.805)	0	0	0
06/07/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,420.0000	1,337.0000	(5.845)	0	0	0
06/07/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	58,941.0000	59,880.0000	1.593	0	0	0
06/07/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	139,803.0000	141,189.0000	0.991	0	0	0
06/07/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	47,998.0000	48,804.0000	1.679	0	0	0
06/07/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	24,976.0000	25,437.0000	1.846	0	0	0
06/07/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	77,345.0000	76,175.0000	(1.513)	0	0	0
06/07/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	19,920.0000	20,293.0000	1.872	0	0	0
06/07/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	64,840.0000	63,743.0000	(1.692)	0	0	0
06/07/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	28,029.0000	27,292.0000	(2.629)	0	0	0
06/07/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	41,645.0000	42,378.0000	1.760	0	0	0
06/07/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	15,895.0000	16,194.0000	1.881	0	0	0
06/07/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	37,734.0000	38,418.0000	1.813	0	0	0
06/07/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	31,197.0000	30,412.0000	(2.516)	0	0	0
06/07/2006	R186	2006/08/03			Bond Future	8.4480	8.4820	0.402	8.4800	8.4800	60
06/07/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	15,329.0000	16,743.0000	9.224	0	0	0
06/07/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	21,083.0000	18,730.0000	(11.161)	0	0	0
06/07/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	2,494.0000	1,940.0000	(22.213)	0	0	0
06/07/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	53,899.0000	57,112.0000	5.961	0	0	0
06/07/2006	R186	2006/08/03	8.20	Call	Option on Bond Future	7,144.0000	5,941.0000	(16.839)	0	0	0
06/07/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	8,888.0000	7,494.0000	(15.684)	0	0	0
06/07/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	31,197.0000	33,570.0000	7.607	0	0	0
06/07/2006	R186	2006/08/03	8.20	Put	Option on Bond Future	35,188.0000	37,752.0000	7.287	0	0	0
06/07/2006	R186	2006/08/03	8.30	Put	Option on Bond Future	27,430.0000	29,611.0000	7.951	0	0	0
06/07/2006	R186	2006/08/03	8.30	Call	Option on Bond Future	10,814.0000	9,228.0000	(14.666)	0	0	0
06/07/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	145,346.0000	149,112.0000	2.591	0	0	0
06/07/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	2,391.0000	2,641.0000	10.456	0	0	0
06/07/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	112,912.0000	116,664.0000	3.323	0	0	0
06/07/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	84,959.0000	81,269.0000	(4.343)	0	0	0

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06/07/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	38.0000	23.0000	(39.474)	0	0	0
06/07/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	432.0000	301.0000	(30.324)	0	0	0
06/07/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	82,009.0000	85,645.0000	4.434	0	0	0
06/07/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/07/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	179,041.0000	182,809.0000	2.105	0	0	0
06/07/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	39,326.0000	36,222.0000	(7.893)	0	0	0
06/07/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	6,497.0000	7,159.0000	10.189	0	0	0
06/07/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	61,349.0000	57,831.0000	(5.734)	0	0	0
06/07/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/07/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	781.0000	857.0000	9.731	0	0	0
06/07/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	214,020.0000	217,787.0000	1.760	0	0	0
06/07/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/07/2006	R186	2006/11/02			Bond Future	8.4650	8.4800	0.177	0.0000	0.0000	0
06/07/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	39,818.0000	38,788.0000	(2.587)	0	0	0
06/07/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	35,972.0000	36,593.0000	1.726	0	0	0
06/07/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	15,733.0000	15,130.0000	(3.833)	0	0	0
06/07/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	55,965.0000	54,761.0000	(2.151)	0	0	0
06/07/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	68,703.0000	69,750.0000	1.524	0	0	0
06/07/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	50,465.0000	51,291.0000	1.637	0	0	0
06/07/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	28,862.0000	27,994.0000	(3.007)	0	0	0
06/07/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	184.0000	166.0000	(9.783)	0	0	0
06/07/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	26,412.0000	25,587.0000	(3.124)	0	0	0
06/07/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	24,023.0000	23,242.0000	(3.251)	0	0	0
06/07/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	214,621.0000	216,254.0000	0.761	0	0	0
06/07/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	53,777.0000	54,646.0000	1.616	0	0	0
06/07/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	47,255.0000	48,038.0000	1.657	0	0	0
06/07/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	25,195.0000	25,641.0000	1.770	0	0	0
06/07/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	250,519.0000	252,163.0000	0.656	0	0	0
06/07/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	54.0000	48.0000	(11.111)	0	0	0
06/07/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	17,390.0000	17,698.0000	1.771	0	0	0
06/07/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	1,418.0000	1,316.0000	(7.193)	0	0	0
06/07/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	117,836.0000	119,266.0000	1.214	0	0	0
06/07/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	74,150.0000	72,808.0000	(1.810)	0	0	0
06/07/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	3,802.0000	3,581.0000	(5.813)	0	0	0
06/07/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	8,352.0000	7,959.0000	(4.705)	0	0	0

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06/07/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	91,300.0000	92,558.0000	1.378	0	0	0
06/07/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	147,694.0000	149,243.0000	1.049	0	0	0
06/07/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	544.0000	499.0000	(8.272)	0	0	0
06/07/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	180,271.0000	181,876.0000	0.890	0	0	0
06/07/2006	R186	2007/02/01			Bond Future	8.4700	8.4850	0.177	0.0000	0.0000	0
06/07/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	57,703.0000	56,701.0000	(1.736)	0	0	0
06/07/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	68,049.0000	68,824.0000	1.139	0	0	0
06/07/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	43,593.0000	42,728.0000	(1.984)	0	0	0
06/07/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	54,427.0000	55,064.0000	1.170	0	0	0
06/07/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	84,532.0000	85,456.0000	1.093	0	0	0
06/07/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	46,273.0000	45,379.0000	(1.932)	0	0	0
06/07/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	31,341.0000	30,625.0000	(2.285)	0	0	0
06/07/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	65,103.0000	65,850.0000	1.147	0	0	0
06/07/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	71,103.0000	71,907.0000	1.131	0	0	0
06/07/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	40,982.0000	40,146.0000	(2.040)	0	0	0
06/07/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,430.0000	1,359.0000	(4.965)	0	0	0
06/07/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	127,248.0000	128,476.0000	0.965	0	0	0
06/07/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	250,659.0000	252,228.0000	0.626	0	0	0
06/07/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	43,385.0000	43,902.0000	1.192	0	0	0
06/07/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	73,432.0000	72,309.0000	(1.529)	0	0	0
06/07/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	34,478.0000	34,891.0000	1.198	0	0	0
06/07/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	90,374.0000	89,147.0000	(1.358)	0	0	0
06/07/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	13,403.0000	12,991.0000	(3.074)	0	0	0
06/07/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	7,711.0000	7,433.0000	(3.605)	0	0	0
06/07/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	21,253.0000	20,692.0000	(2.640)	0	0	0
06/07/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	104,226.0000	105,304.0000	1.034	0	0	0
06/07/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	216,146.0000	217,667.0000	0.704	0	0	0
06/07/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	2,651.0000	2,533.0000	(4.451)	0	0	0
06/07/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	183,699.0000	185,153.0000	0.792	0	0	0
06/07/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	4,644.0000	4,458.0000	(4.005)	0	0	0
06/07/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	153,566.0000	154,929.0000	0.888	0	0	0
06/07/2006	R194	2006/08/03			Bond Future	8.6650	8.6950	0.346	0.0000	0.0000	208
06/07/2006	R194	2006/08/03	8.45	Call	Option on Bond Future	1,129.0000	969.0000	(14.172)	0	0	0
06/07/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	17,116.0000	17,551.0000	2.541	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
06/07/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/07/2006	R194	2006/08/03	8.45	Put	Option on Bond Future	4,258.0000	4,534.0000	6.482	0	0	0
06/07/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	5,650.0000	5,281.0000	(6.531)	0	0	0
06/07/2006	R194	2006/08/03	8.55	Put	Option on Bond Future	3,330.0000	3,562.0000	6.967	0	0	0
06/07/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	28,341.0000	28,776.0000	1.535	0	0	0
06/07/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
06/07/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	800.0000	867.0000	8.375	0	0	0
06/07/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	20,839.0000	21,274.0000	2.087	0	0	0
06/07/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	24,581.0000	25,016.0000	1.770	0	0	0
06/07/2006	R194	2006/08/03	8.55	Call	Option on Bond Future	1,658.0000	1,454.0000	(12.304)	0	0	0
06/07/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/07/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	13,420.0000	13,852.0000	3.219	0	0	0
06/07/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	3,782.0000	4,036.0000	6.716	0	0	0
06/07/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	11.0000	7.0000	(36.364)	0	0	0
06/07/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	430.0000	349.0000	(18.837)	0	0	0
06/07/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	9,810.0000	10,223.0000	4.210	0	0	0
06/07/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/07/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	1,382.0000	1,200.0000	(13.169)	0	0	0
06/07/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	6,483.0000	6,837.0000	5.460	0	0	0
06/07/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	88.0000	65.0000	(26.136)	0	0	0
06/07/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	1,869.0000	2,016.0000	7.865	0	0	0
06/07/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	3,103.0000	2,814.0000	(9.314)	0	0	0
06/07/2006	R194	2006/11/02			Bond Future	8.8500	8.8860	0.407	0.0000	0.0000	0
06/07/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	29,462.0000	29,903.0000	1.497	0	0	0
06/07/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	16,924.0000	17,347.0000	2.499	0	0	0
06/07/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
06/07/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
06/07/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	62.0000	53.0000	(14.516)	0	0	0
06/07/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	11,313.0000	11,681.0000	3.253	0	0	0
06/07/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	26,276.0000	26,717.0000	1.678	0	0	0
06/07/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	147.0000	127.0000	(13.605)	0	0	0
06/07/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	23,115.0000	23,553.0000	1.895	0	0	0
06/07/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	32,664.0000	33,106.0000	1.353	0	0	0
06/07/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	19,989.0000	20,422.0000	2.166	0	0	0
06/07/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	35,883.0000	36,325.0000	1.232	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
06/07/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	795.0000	720.0000	(9.434)	0	0	0
06/07/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	24.0000	20.0000	(16.667)	0	0	0
06/07/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	2,793.0000	2,616.0000	(6.337)	0	0	0
06/07/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	6,488.0000	6,753.0000	4.084	0	0	0
06/07/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/07/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	371.0000	329.0000	(11.321)	0	0	0
06/07/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/07/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	14,012.0000	14,413.0000	2.862	0	0	0
06/07/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	6,868.0000	7,143.0000	4.004	0	0	0
06/07/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	6,122.0000	6,377.0000	4.165	0	0	0
06/07/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	3,044.0000	2,857.0000	(6.143)	0	0	0
06/07/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	8,900.0000	9,224.0000	3.640	0	0	0
06/07/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1,491.0000	1,374.0000	(7.847)	0	0	0
06/07/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	2,556.0000	2,388.0000	(6.573)	0	0	0
06/07/2006	R194	2007/02/01			Bond Future	9.0100	9.0520	0.466	0.0000	0.0000	0
06/07/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	988.0000	918.0000	(7.085)	0	0	0
06/07/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	225.0000	204.0000	(9.333)	0	0	0
06/07/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	7,283.0000	7,518.0000	3.227	0	0	0
06/07/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	13,695.0000	14,045.0000	2.556	0	0	0
06/07/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	584.0000	538.0000	(7.877)	0	0	0
06/07/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	21.0000	19.0000	(9.524)	0	0	0
06/07/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	20,609.0000	21,008.0000	1.936	0	0	0
06/07/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	30,777.0000	31,194.0000	1.355	0	0	0
06/07/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	23,095.0000	23,501.0000	1.758	0	0	0
06/07/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	25,626.0000	26,037.0000	1.604	0	0	0
06/07/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	11,721.0000	12,043.0000	2.747	0	0	0
06/07/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	132.0000	119.0000	(9.848)	0	0	0
06/07/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	75.0000	67.0000	(10.667)	0	0	0
06/07/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,554.0000	1,457.0000	(6.242)	0	0	0
06/07/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	28,189.0000	28,604.0000	1.472	0	0	0
06/07/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	18,185.0000	18,572.0000	2.128	0	0	0
06/07/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	4,179.0000	3,994.0000	(4.427)	0	0	0
06/07/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	7,546.0000	7,787.0000	3.194	0	0	0
06/07/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	15,841.0000	16,214.0000	2.355	0	0	0
06/07/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	3,939.0000	3,761.0000	(4.519)	0	0	0

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06/07/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	41.0000	36.0000	(12.195)	0	0	0
06/07/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	369.0000	337.0000	(8.672)	0	0	0
06/07/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	8,381.0000	8,642.0000	3.114	0	0	0
06/07/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	4,426.0000	4,235.0000	(4.315)	0	0	0
06/07/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	7,028.0000	7,257.0000	3.258	0	0	0
06/07/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,328.0000	2,200.0000	(5.498)	0	0	0
06/07/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	9,964.0000	10,256.0000	2.931	0	0	0
06/07/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	3,267.0000	3,108.0000	(4.867)	0	0	0
06/07/2006	R201	2006/08/03			Bond Future	8.7920	8.8120	0.227	0.0000	0.0000	26
06/07/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	8,421.0000	7,726.0000	(8.253)	0	0	0
06/07/2006	R201	2006/08/03	8.60	Put	Option on Bond Future	16,125.0000	16,784.0000	4.087	0	0	0
06/07/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	10,874.0000	11,345.0000	4.331	0	0	0
06/07/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	4,965.0000	5,180.0000	4.330	0	0	0
06/07/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	16,999.0000	16,048.0000	(5.594)	0	0	0
06/07/2006	R201	2006/08/03	8.60	Call	Option on Bond Future	4,848.0000	4,342.0000	(10.437)	0	0	0
06/07/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	33,055.0000	34,080.0000	3.101	0	0	0
06/07/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	3,138.0000	2,755.0000	(12.205)	0	0	0
06/07/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	20,353.0000	21,136.0000	3.847	0	0	0
06/07/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	795.0000	655.0000	(17.610)	0	0	0
06/07/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	63,227.0000	64,389.0000	1.838	0	0	0
06/07/2006	R201	2006/08/03	8.55	Call	Option on Bond Future	3,929.0000	3,486.0000	(11.275)	0	0	0
06/07/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	1,958.0000	2,029.0000	3.626	0	0	0
06/07/2006	R201	2006/08/03	8.55	Put	Option on Bond Future	18,169.0000	18,891.0000	3.974	0	0	0
06/07/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	28,208.0000	27,113.0000	(3.882)	0	0	0
06/07/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	79,145.0000	80,310.0000	1.472	0	0	0
06/07/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
06/07/2006	R201	2006/08/03	8.45	Call	Option on Bond Future	2,468.0000	2,144.0000	(13.128)	0	0	0
06/07/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	9.0000	6.0000	(33.333)	0	0	0
06/07/2006	R201	2006/08/03	8.45	Put	Option on Bond Future	22,670.0000	23,511.0000	3.710	0	0	0
06/07/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	47,712.0000	48,848.0000	2.381	0	0	0
06/07/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	120.0000	91.0000	(24.167)	0	0	0
06/07/2006	R201	2006/11/02			Bond Future	8.8340	8.8550	0.238	0.0000	0.0000	0
06/07/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	17,613.0000	16,973.0000	(3.634)	0	0	0
06/07/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	25,404.0000	26,017.0000	2.413	0	0	0

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06/07/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	16,014.0000	16,434.0000	2.623	0	0	0
06/07/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	25,409.0000	24,634.0000	(3.050)	0	0	0
06/07/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	22,410.0000	22,965.0000	2.477	0	0	0
06/07/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	14,856.0000	14,275.0000	(3.911)	0	0	0
06/07/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	11,203.0000	10,712.0000	(4.383)	0	0	0
06/07/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	660.0000	601.0000	(8.939)	0	0	0
06/07/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	27,012.0000	27,656.0000	2.384	0	0	0
06/07/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	30,457.0000	31,160.0000	2.308	0	0	0
06/07/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	80,485.0000	81,621.0000	1.411	0	0	0
06/07/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	101.0000	89.0000	(11.881)	0	0	0
06/07/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	111,943.0000	113,126.0000	1.057	0	0	0
06/07/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	1,461.0000	1,347.0000	(7.803)	0	0	0
06/07/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	12,355.0000	11,834.0000	(4.217)	0	0	0
06/07/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	95,956.0000	97,123.0000	1.216	0	0	0
06/07/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	28,696.0000	29,369.0000	2.345	0	0	0
06/07/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	65,720.0000	66,801.0000	1.645	0	0	0
06/07/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	271.0000	243.0000	(10.332)	0	0	0
06/07/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	13,573.0000	13,022.0000	(4.060)	0	0	0
06/07/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	6,489.0000	6,145.0000	(5.301)	0	0	0
06/07/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	3,325.0000	3,111.0000	(6.436)	0	0	0
06/07/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	40,467.0000	41,318.0000	2.103	0	0	0
06/07/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	34,583.0000	33,695.0000	(2.568)	0	0	0
06/07/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	11,256.0000	11,562.0000	2.719	0	0	0
06/07/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	52,303.0000	53,284.0000	1.876	0	0	0
06/07/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	34.0000	29.0000	(14.706)	0	0	0
06/07/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	128,339.0000	129,530.0000	0.928	0	0	0
06/07/2006	R201	2007/02/01			Bond Future	8.8580	8.8790	0.237	0.0000	0.0000	0
06/07/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	34,990.0000	35,569.0000	1.655	0	0	0
06/07/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	26,157.0000	25,530.0000	(2.397)	0	0	0
06/07/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	32,188.0000	32,729.0000	1.681	0	0	0
06/07/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	23,333.0000	22,744.0000	(2.524)	0	0	0
06/07/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	33,908.0000	33,191.0000	(2.115)	0	0	0
06/07/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	37,994.0000	38,612.0000	1.627	0	0	0
06/07/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	13,710.0000	13,282.0000	(3.122)	0	0	0
06/07/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	26,049.0000	26,500.0000	1.731	0	0	0

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06/07/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	20,670.0000	20,120.0000	(2.661)	0	0	0
06/07/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	39,574.0000	40,212.0000	1.612	0	0	0
06/07/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,364.0000	1,289.0000	(5.499)	0	0	0
06/07/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	69,814.0000	70,747.0000	1.336	0	0	0
06/07/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	111,968.0000	113,059.0000	0.974	0	0	0
06/07/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	36,466.0000	37,065.0000	1.643	0	0	0
06/07/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,663.0000	3,495.0000	(4.586)	0	0	0
06/07/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	21,980.0000	21,411.0000	(2.589)	0	0	0
06/07/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	97,122.0000	98,174.0000	1.083	0	0	0
06/07/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	58,347.0000	59,186.0000	1.438	0	0	0
06/07/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	20,960.0000	21,331.0000	1.770	0	0	0
06/07/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	83,024.0000	84,024.0000	1.204	0	0	0
06/07/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	42,463.0000	41,667.0000	(1.875)	0	0	0
06/07/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,282.0000	2,167.0000	(5.039)	0	0	0
06/07/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	9,114.0000	8,786.0000	(3.599)	0	0	0
06/07/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	782.0000	735.0000	(6.010)	0	0	0
06/07/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	127,438.0000	128,558.0000	0.879	0	0	0
06/07/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	5,653.0000	5,418.0000	(4.157)	0	0	0
06/07/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	48,282.0000	49,021.0000	1.531	0	0	0
06/07/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	19,401.0000	18,872.0000	(2.727)	0	0	0
06/07/2006	R203	2006/08/03			Bond Future	8.7690	8.7880	0.217	0.0000	0.0000	111
06/07/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	54,571.0000	55,861.0000	2.364	0	0	0
06/07/2006	R203	2006/08/03	8.60	Put	Option on Bond Future	15,174.0000	16,002.0000	5.457	0	0	0
06/07/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/07/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	26.0000	17.0000	(34.615)	0	0	0
06/07/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	20,584.0000	21,571.0000	4.795	0	0	0
06/07/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	305.0000	234.0000	(23.279)	0	0	0
06/07/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	131,779.0000	133,077.0000	0.985	0	0	0
06/07/2006	R203	2006/08/03	8.60	Call	Option on Bond Future	3,528.0000	3,058.0000	(13.322)	0	0	0
06/07/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	111,765.0000	113,063.0000	1.161	0	0	0
06/07/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	36,676.0000	37,903.0000	3.346	0	0	0
06/07/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/07/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	92,230.0000	93,528.0000	1.407	0	0	0
06/07/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	2,454.0000	2,637.0000	7.457	0	0	0
06/07/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	18,073.0000	16,959.0000	(6.164)	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
06/07/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	73,162.0000	74,459.0000	1.773	0	0	0
06/07/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	1,957.0000	1,647.0000	(15.841)	0	0	0
06/07/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/07/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/07/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	8,671.0000	9,226.0000	6.401	0	0	0
06/07/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	7,371.0000	6,629.0000	(10.066)	0	0	0
06/07/2006	R203	2006/08/03	8.55	Call	Option on Bond Future	2,655.0000	2,269.0000	(14.539)	0	0	0
06/07/2006	R203	2006/08/03	8.55	Put	Option on Bond Future	17,783.0000	18,695.0000	5.128	0	0	0
06/07/2006	R203	2006/11/02			Bond Future	8.8030	8.8240	0.239	0.0000	0.0000	0
06/07/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	186.0000	162.0000	(12.903)	0	0	0
06/07/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	10,058.0000	9,479.0000	(5.757)	0	0	0
06/07/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	23,841.0000	24,672.0000	3.486	0	0	0
06/07/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	592.0000	528.0000	(10.811)	0	0	0
06/07/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	75,021.0000	76,368.0000	1.795	0	0	0
06/07/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	93,398.0000	94,785.0000	1.485	0	0	0
06/07/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/07/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
06/07/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	28,475.0000	29,398.0000	3.241	0	0	0
06/07/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	11.0000	9.0000	(18.182)	0	0	0
06/07/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	152,314.0000	153,724.0000	0.926	0	0	0
06/07/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	7,807.0000	7,319.0000	(6.251)	0	0	0
06/07/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	112,495.0000	113,898.0000	1.247	0	0	0
06/07/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	41,965.0000	43,088.0000	2.676	0	0	0
06/07/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	172,971.0000	174,381.0000	0.815	0	0	0
06/07/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	3,796.0000	3,508.0000	(7.587)	0	0	0
06/07/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	49.0000	42.0000	(14.286)	0	0	0
06/07/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	132,152.0000	133,561.0000	1.066	0	0	0
06/07/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	1,613.0000	1,466.0000	(9.113)	0	0	0
06/07/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	57,698.0000	58,962.0000	2.191	0	0	0
06/07/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	17,782.0000	18,470.0000	3.869	0	0	0
06/07/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	14,209.0000	13,486.0000	(5.088)	0	0	0
06/07/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	21,700.0000	22,484.0000	3.613	0	0	0
06/07/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	26,100.0000	26,977.0000	3.360	0	0	0
06/07/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	8,882.0000	8,349.0000	(6.001)	0	0	0
06/07/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	11,337.0000	10,710.0000	(5.531)	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
06/07/2006	R203	2007/02/01			Bond Future	8.8250	8.8450	0.227	0.0000	0.0000	0
06/07/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	7,509.0000	7,152.0000	(4.754)	0	0	0
06/07/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	24.0000	22.0000	(8.333)	0	0	0
06/07/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	94,372.0000	95,618.0000	1.320	0	0	0
06/07/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	171,723.0000	173,043.0000	0.769	0	0	0
06/07/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,088.0000	1,011.0000	(7.077)	0	0	0
06/07/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	73.0000	65.0000	(10.959)	0	0	0
06/07/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	484.0000	445.0000	(8.058)	0	0	0
06/07/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	196.0000	179.0000	(8.673)	0	0	0
06/07/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	12,313.0000	11,807.0000	(4.109)	0	0	0
06/07/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	46,594.0000	47,559.0000	2.071	0	0	0
06/07/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	34,150.0000	34,966.0000	2.389	0	0	0
06/07/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	112,690.0000	113,974.0000	1.139	0	0	0
06/07/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,243.0000	2,104.0000	(6.197)	0	0	0
06/07/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	60,999.0000	62,089.0000	1.787	0	0	0
06/07/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	131,771.0000	133,077.0000	0.991	0	0	0
06/07/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	151,474.0000	152,790.0000	0.869	0	0	0
06/07/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	27,375.0000	26,543.0000	(3.039)	0	0	0
06/07/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	77,041.0000	78,224.0000	1.536	0	0	0
06/07/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	4,265.0000	4,032.0000	(5.463)	0	0	0
06/07/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	15,883.0000	16,374.0000	3.091	0	0	0
06/07/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	23,893.0000	24,546.0000	2.733	0	0	0
06/07/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	27,726.0000	28,444.0000	2.590	0	0	0
06/07/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	16,048.0000	15,444.0000	(3.764)	0	0	0
06/07/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	18,912.0000	18,242.0000	(3.543)	0	0	0
06/07/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	13,484.0000	12,946.0000	(3.990)	0	0	0
06/07/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	14,729.0000	14,158.0000	(3.877)	0	0	0
06/07/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	29,777.0000	30,529.0000	2.525	0	0	0
06/07/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	31,919.0000	32,703.0000	2.456	0	0	0
06/07/2006	R204	2006/08/03			Bond Future	8.7530	8.7620	0.103	0.0000	0.0000	83
06/07/2006	R204	2006/08/03	8.55	Put	Option on Bond Future	20,333.0000	20,608.0000	1.352	0	0	0
06/07/2006	R204	2006/08/03	8.55	Call	Option on Bond Future	5,607.0000	5,236.0000	(6.617)	0	0	0
06/07/2006	R204	2006/08/03	8.45	Put	Option on Bond Future	25,679.0000	26,039.0000	1.402	0	0	0
06/07/2006	R204	2006/08/03	8.25	Call	Option on Bond Future	1,196.0000	1,060.0000	(11.371)	0	0	0

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06/07/2006	R204	2006/08/03	8.25	Put	Option on Bond Future	38,262.0000	38,772.0000	1.333	0	0	0
06/07/2006	R204	2006/08/03	8.50	Call	Option on Bond Future	4,516.0000	4,188.0000	(7.263)	0	0	0
06/07/2006	R204	2006/08/03	8.45	Call	Option on Bond Future	3,584.0000	3,298.0000	(7.980)	0	0	0
06/07/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	190.0000	158.0000	(16.842)	0	0	0
06/07/2006	R204	2006/08/03	8.50	Put	Option on Bond Future	22,917.0000	23,235.0000	1.388	0	0	0
06/07/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	56,416.0000	57,029.0000	1.087	0	0	0
06/07/2006	R204	2006/11/02			Bond Future	8.7830	8.7930	0.114	0.0000	0.0000	0
06/07/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	29,298.0000	29,588.0000	0.990	0	0	0
06/07/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	19,819.0000	19,402.0000	(2.104)	0	0	0
06/07/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	23,344.0000	22,892.0000	(1.936)	0	0	0
06/07/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	33,293.0000	33,621.0000	0.985	0	0	0
06/07/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	25,684.0000	25,939.0000	0.993	0	0	0
06/07/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	8,863.0000	8,601.0000	(2.956)	0	0	0
06/07/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	47,640.0000	48,086.0000	0.936	0	0	0
06/07/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	138,674.0000	139,371.0000	0.503	0	0	0
06/07/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	2,047.0000	1,953.0000	(4.592)	0	0	0
06/07/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	18,224.0000	18,401.0000	0.971	0	0	0
06/07/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	16,601.0000	16,222.0000	(2.283)	0	0	0
06/07/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	15,112.0000	14,752.0000	(2.382)	0	0	0
06/07/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	98,000.0000	98,657.0000	0.670	0	0	0
06/07/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	62,304.0000	62,843.0000	0.865	0	0	0
06/07/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	13.0000	12.0000	(7.692)	0	0	0
06/07/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	139.0000	129.0000	(7.194)	0	0	0
06/07/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	79,184.0000	79,798.0000	0.775	0	0	0
06/07/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	35,437.0000	35,784.0000	0.979	0	0	0
06/07/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	926.0000	876.0000	(5.400)	0	0	0
06/07/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	117,913.0000	118,597.0000	0.580	0	0	0
06/07/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	18,171.0000	17,772.0000	(2.196)	0	0	0
06/07/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	379.0000	355.0000	(6.332)	0	0	0
06/07/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	31,247.0000	31,556.0000	0.989	0	0	0
06/07/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	33,416.0000	32,885.0000	(1.589)	0	0	0
06/07/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	4,594.0000	4,425.0000	(3.679)	0	0	0
06/07/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	182,233.0000	182,939.0000	0.387	0	0	0
06/07/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	160,137.0000	160,841.0000	0.440	0	0	0
06/07/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	46.0000	42.0000	(8.696)	0	0	0

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06/07/2006	R204	2007/02/01			Bond Future	8.8000	8.8100	0.114	0.0000	0.0000	0
06/07/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	34,480.0000	34,044.0000	(1.265)	0	0	0
06/07/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	45,085.0000	45,395.0000	0.688	0	0	0
06/07/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	43,210.0000	43,507.0000	0.687	0	0	0
06/07/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	41,402.0000	41,687.0000	0.688	0	0	0
06/07/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	29,093.0000	28,692.0000	(1.378)	0	0	0
06/07/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	30,841.0000	30,428.0000	(1.339)	0	0	0
06/07/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	37,983.0000	38,245.0000	0.690	0	0	0
06/07/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	27,394.0000	27,006.0000	(1.416)	0	0	0
06/07/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	18,307.0000	17,997.0000	(1.693)	0	0	0
06/07/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	57,824.0000	58,213.0000	0.673	0	0	0
06/07/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	120,337.0000	120,945.0000	0.505	0	0	0
06/07/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	12,265.0000	12,023.0000	(1.973)	0	0	0
06/07/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	4,950.0000	4,821.0000	(2.606)	0	0	0
06/07/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	70,483.0000	70,939.0000	0.647	0	0	0
06/07/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	562.0000	540.0000	(3.915)	0	0	0
06/07/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	30,513.0000	30,721.0000	0.682	0	0	0
06/07/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	44,349.0000	43,859.0000	(1.105)	0	0	0
06/07/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	85,041.0000	85,562.0000	0.613	0	0	0
06/07/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	160,256.0000	160,917.0000	0.412	0	0	0
06/07/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	47,029.0000	47,352.0000	0.687	0	0	0
06/07/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	102,026.0000	102,596.0000	0.559	0	0	0
06/07/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	181,582.0000	182,258.0000	0.372	0	0	0
06/07/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	7,641.0000	7,464.0000	(2.316)	0	0	0
06/07/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,039.0000	1,001.0000	(3.657)	0	0	0
06/07/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	25,747.0000	25,371.0000	(1.460)	0	0	0
06/07/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,076.0000	2,986.0000	(2.926)	0	0	0
06/07/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,829.0000	1,769.0000	(3.280)	0	0	0
06/07/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	139,799.0000	140,438.0000	0.457	0	0	0
06/07/2006	R207	2006/08/03			Bond Future	8.7210	8.7240	0.034	0.0000	0.0000	0
06/07/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	55.0000	46.0000	(16.364)	0	0	0
06/07/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	54,088.0000	54,295.0000	0.383	0	0	0
06/07/2006	R207	2006/08/03	8.55	Call	Option on Bond Future	3,837.0000	3,649.0000	(4.900)	0	0	0
06/07/2006	R207	2006/08/03	8.55	Put	Option on Bond Future	16,260.0000	16,287.0000	0.166	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
06/07/2006	R207	2006/08/03	8.45	Put	Option on Bond Future	21,960.0000	22,037.0000	0.351	0	0	0
06/07/2006	R207	2006/08/03	8.25	Call	Option on Bond Future	534.0000	479.0000	(10.300)	0	0	0
06/07/2006	R207	2006/08/03	8.25	Put	Option on Bond Future	35,333.0000	35,495.0000	0.458	0	0	0
06/07/2006	R207	2006/08/03	8.50	Put	Option on Bond Future	19,009.0000	19,061.0000	0.274	0	0	0
06/07/2006	R207	2006/08/03	8.45	Call	Option on Bond Future	2,162.0000	2,024.0000	(6.383)	0	0	0
06/07/2006	R207	2006/08/03	8.50	Call	Option on Bond Future	2,909.0000	2,745.0000	(5.638)	0	0	0
06/07/2006	R207	2006/08/03	8.60	Put	Option on Bond Future	13,732.0000	13,735.0000	0.022	0	0	0
06/07/2006	R207	2006/08/03	8.60	Call	Option on Bond Future	4,966.0000	4,754.0000	(4.269)	0	0	0
06/07/2006	R207	2006/11/02			Bond Future	8.7470	8.7500	0.034	0.0000	0.0000	0
06/07/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
06/07/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	137,140.0000	137,353.0000	0.155	0	0	0
06/07/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	23.0000	21.0000	(8.696)	0	0	0
06/07/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	21,699.0000	21,824.0000	0.576	0	0	0
06/07/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/07/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	37,376.0000	37,554.0000	0.476	0	0	0
06/07/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	159,054.0000	159,268.0000	0.135	0	0	0
06/07/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	115,834.0000	116,048.0000	0.185	0	0	0
06/07/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	75,000.0000	75,212.0000	0.283	0	0	0
06/07/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	21,491.0000	21,295.0000	(0.912)	0	0	0
06/07/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	4,859.0000	4,758.0000	(2.079)	0	0	0
06/07/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	55,579.0000	55,783.0000	0.367	0	0	0
06/07/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	3,743.0000	3,760.0000	0.454	0	0	0
06/07/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	3,888.0000	3,800.0000	(2.263)	0	0	0
06/07/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/07/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	189.0000	180.0000	(4.762)	0	0	0
06/07/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/07/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	19,025.0000	19,138.0000	0.594	0	0	0
06/07/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	1,036.0000	1,001.0000	(3.378)	0	0	0
06/07/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	5,996.0000	5,881.0000	(1.918)	0	0	0
06/07/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	95,121.0000	95,335.0000	0.225	0	0	0
06/07/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	16,537.0000	16,636.0000	0.599	0	0	0
06/07/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	14,243.0000	14,330.0000	0.611	0	0	0
06/07/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	7,307.0000	7,180.0000	(1.738)	0	0	0
06/07/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	3,070.0000	2,994.0000	(2.476)	0	0	0
06/07/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	24,546.0000	24,683.0000	0.558	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
06/07/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	10,262.0000	10,324.0000	0.604	0	0	0
06/07/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	10,475.0000	10,324.0000	(1.442)	0	0	0
06/07/2006	R207	2007/02/01			Bond Future	8.7600	8.7630	0.034	0.0000	0.0000	0
06/07/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	136,903.0000	137,105.0000	0.148	0	0	0
06/07/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	78,199.0000	78,360.0000	0.206	0	0	0
06/07/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	32,133.0000	31,949.0000	(0.573)	0	0	0
06/07/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	33,738.0000	33,815.0000	0.228	0	0	0
06/07/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	304.0000	296.0000	(2.632)	0	0	0
06/07/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	3,055.0000	3,005.0000	(1.637)	0	0	0
06/07/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	15,460.0000	15,487.0000	0.175	0	0	0
06/07/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	15,179.0000	15,045.0000	(0.883)	0	0	0
06/07/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	116,260.0000	116,454.0000	0.167	0	0	0
06/07/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	158,364.0000	158,571.0000	0.131	0	0	0
06/07/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	118.0000	114.0000	(3.390)	0	0	0
06/07/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	716.0000	699.0000	(2.374)	0	0	0
06/07/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	180,547.0000	180,756.0000	0.116	0	0	0
06/07/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	46,443.0000	46,550.0000	0.230	0	0	0
06/07/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	61,362.0000	61,498.0000	0.222	0	0	0
06/07/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	42.0000	40.0000	(4.762)	0	0	0
06/07/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	9,536.0000	9,432.0000	(1.091)	0	0	0
06/07/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,541.0000	1,511.0000	(1.947)	0	0	0
06/07/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	96,606.0000	96,788.0000	0.188	0	0	0
06/07/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	5,598.0000	5,524.0000	(1.322)	0	0	0
06/07/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	17,960.0000	17,814.0000	(0.813)	0	0	0
06/07/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	36,091.0000	36,174.0000	0.230	0	0	0
06/07/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	13,902.0000	13,774.0000	(0.921)	0	0	0
06/07/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	29,319.0000	29,384.0000	0.222	0	0	0
06/07/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	19,466.0000	19,315.0000	(0.776)	0	0	0
06/07/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	27,254.0000	27,314.0000	0.220	0	0	0
06/07/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	16,531.0000	16,391.0000	(0.847)	0	0	0
06/07/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	31,480.0000	31,551.0000	0.226	0	0	0
06/07/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	22,710.0000	22,548.0000	(0.713)	0	0	0
06/07/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	23,414.0000	23,464.0000	0.214	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
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Grand Total:										3,171
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