

Derivatives High/Low Report

High/Low for 07/02/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/02/2006	GOVI 2006/05/04			jGovi	242.1500	242.3560	0.085	0.0000	0.0000	699
07/02/2006	GOVI 2006/05/04	230.00	Call	jGovi	121,652.0000	123,689.0000	1.674	0	0	0
07/02/2006	GOVI 2006/05/04	230.00	Put	jGovi	152.0000	129.0000	(15.132)	0	0	0
07/02/2006	GOVI 2006/08/03			jGovi	246.5340	246.7320	0.080	0.0000	0.0000	0
07/02/2006	GOVI 2006/08/03	230.00	Put	jGovi	258.0000	234.0000	(9.302)	0	0	0
07/02/2006	GOVI 2006/08/03	230.00	Call	jGovi	165,598.0000	167,554.0000	1.181	0	0	0
07/02/2006	GOVI 2006/11/02			jGovi	251.0010	251.1840	0.073	0.0000	0.0000	0
07/02/2006	GOVI 2006/11/02	230.00	Call	jGovi	210,190.0000	212,007.0000	0.864	0	0	0
07/02/2006	GOVI 2006/11/02	230.00	Put	jGovi	180.0000	167.0000	(7.222)	0	0	0
07/02/2006	GOVI 2007/02/01			jGovi	255.4870	255.6570	0.067	0.0000	0.0000	0
07/02/2006	GOVI 2007/02/01	230.00	Call	jGovi	254,963.0000	256,657.0000	0.664	0	0	0
07/02/2006	GOVI 2007/02/01	230.00	Put	jGovi	93.0000	87.0000	(6.452)	0	0	0
07/02/2006	J152 2006/02/28			jSwap	(9,499.4162)	(9,499.4162)	-	0.0000	0.0000	0
07/02/2006	J153 2010/08/31			jSwap	7.2560	7.2430	(0.179)	0.0000	0.0000	0
07/02/2006	J157 2015/09/15			jSwap	7.3760	7.3610	(0.203)	0.0000	0.0000	0
07/02/2006	J186 2026/12/21			jSwap	6.9930	6.9670	(0.372)	0.0000	0.0000	0
07/02/2006	J194 2008/02/28			jSwap	7.1690	7.1560	(0.181)	0.0000	0.0000	0

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07/02/2006	J201	2014/12/22			jSwap	7.3520	7.3420	(0.136)	0.0000	0.0000	0
07/02/2006	J203	2017/09/15			jSwap	7.3420	7.3280	(0.191)	0.0000	0.0000	0
07/02/2006	J204	2018/12/21			jSwap	7.3390	7.3240	(0.204)	0.0000	0.0000	0
07/02/2006	J207	2020/01/15			jSwap	7.3130	7.2970	(0.219)	0.0000	0.0000	0
07/02/2006	JBAR	2005/03/16			jBar	7.0500	7.0500	-	0.0000	0.0000	0
07/02/2006	JFRA	2006/05/04			jFra	7.0330	7.0400	0.100	0.0000	0.0000	0
07/02/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	651.0000	656.0000	0.768	0	0	0
07/02/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	570.0000	558.0000	(2.105)	0	0	0
07/02/2006	JFRA	2006/08/03			jFra	7.0250	7.0270	0.028	0.0000	0.0000	0
07/02/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	992.0000	992.0000	-	0	0	0
07/02/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	931.0000	926.0000	(0.537)	0	0	0
07/02/2006	JFRA	2006/11/02			jFra	7.1300	7.1260	(0.056)	0.0000	0.0000	0
07/02/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,409.0000	1,401.0000	(0.568)	0	0	0
07/02/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,090.0000	1,092.0000	0.183	0	0	0
07/02/2006	JFRA	2007/02/01			jFra	7.2400	7.2460	0.083	0.0000	0.0000	500
07/02/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,147.0000	1,151.0000	0.349	0	0	0
07/02/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,783.0000	1,773.0000	(0.561)	0	0	0
07/02/2006	JFRA	2007/05/03			jFra	7.3410	7.3470	0.082	0.0000	0.0000	0
07/02/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,843.0000	1,833.0000	(0.543)	0	0	0
07/02/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,454.0000	1,459.0000	0.344	0	0	0
07/02/2006	JFRA	2007/08/02			jFra	7.4220	7.4260	0.054	0.0000	0.0000	0
07/02/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,705.0000	1,708.0000	0.176	0	0	0
07/02/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,896.0000	1,889.0000	(0.369)	0	0	0

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07/02/2006	JFRA	2007/11/01			jFra	7.4700	7.4910	0.281	0.0000	0.0000	0
07/02/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,999.0000	2,025.0000	1.301	0	0	0
07/02/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,078.0000	2,049.0000	(1.396)	0	0	0
07/02/2006	JN02	2006/05/04			jNote	7.2670	7.2670	-	0.0000	0.0000	0
07/02/2006	JN02	2006/05/04	7.25	Call	Option on jNote	9,926.0000	9,864.0000	(0.625)	0	0	0
07/02/2006	JN02	2006/05/04	7.25	Put	Option on jNote	9,549.0000	9,499.0000	(0.524)	0	0	0
07/02/2006	JN02	2006/08/03			jNote	7.3390	7.3300	(0.123)	0.0000	0.0000	0
07/02/2006	JN02	2006/08/03	7.25	Call	Option on jNote	14,759.0000	14,635.0000	(0.840)	0	0	0
07/02/2006	JN02	2006/08/03	7.25	Put	Option on jNote	13,107.0000	13,150.0000	0.328	0	0	0
07/02/2006	JN02	2006/11/02			jNote	7.4130	7.3960	(0.229)	0.0000	0.0000	0
07/02/2006	JN02	2006/11/02	7.25	Call	Option on jNote	18,651.0000	18,456.0000	(1.046)	0	0	0
07/02/2006	JN02	2006/11/02	7.25	Put	Option on jNote	15,628.0000	15,748.0000	0.768	0	0	0
07/02/2006	JN05	2006/05/04			jNote	7.4670	7.4570	(0.134)	0.0000	0.0000	0
07/02/2006	JN05	2006/05/04	7.25	Put	Option on jNote	5,847.0000	5,945.0000	1.676	0	0	0
07/02/2006	JN05	2006/05/04	7.25	Call	Option on jNote	14,860.0000	14,544.0000	(2.127)	0	0	0
07/02/2006	JN05	2006/08/03			jNote	7.5030	7.4920	(0.147)	0.0000	0.0000	0
07/02/2006	JN05	2006/08/03	7.25	Put	Option on jNote	9,236.0000	9,376.0000	1.516	0	0	0
07/02/2006	JN05	2006/08/03	7.25	Call	Option on jNote	19,731.0000	19,418.0000	(1.586)	0	0	0
07/02/2006	JN05	2006/11/02			jNote	7.5400	7.5270	(0.172)	0.0000	0.0000	0
07/02/2006	JN05	2006/11/02	7.25	Put	Option on jNote	11,683.0000	11,866.0000	1.566	0	0	0
07/02/2006	JN05	2006/11/02	7.25	Call	Option on jNote	23,698.0000	23,346.0000	(1.485)	0	0	0
07/02/2006	JN10	2006/05/04			jNote	7.4910	7.4870	(0.053)	0.0000	0.0000	0
07/02/2006	JN10	2006/05/04	7.25	Call	Option on jNote	20,357.0000	20,105.0000	(1.238)	0	0	0
07/02/2006	JN10	2006/05/04	7.25	Put	Option on jNote	3,472.0000	3,497.0000	0.720	0	0	0
07/02/2006	JN10	2006/08/03			jNote	7.5090	7.5030	(0.080)	0.0000	0.0000	0
07/02/2006	JN10	2006/08/03	7.25	Put	Option on jNote	6,592.0000	6,686.0000	1.426	0	0	0
07/02/2006	JN10	2006/08/03	7.25	Call	Option on jNote	24,717.0000	24,396.0000	(1.299)	0	0	0

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07/02/2006	JN10	2006/11/02			jNote	7.5270	7.5190	(0.106)	0.0000	0.0000	0
07/02/2006	JN10	2006/11/02	7.25	Put	Option on jNote	9,006.0000	9,162.0000	1.732	0	0	0
07/02/2006	JN10	2006/11/02	7.25	Call	Option on jNote	28,366.0000	27,969.0000	(1.400)	0	0	0
07/02/2006	JROD	2006/02/28			jRod	6.7020	6.7020	-	0.0000	0.0000	0
07/02/2006	JROD	2006/03/31			jRod	6.8080	6.8100	0.029	0.0000	0.0000	0
07/02/2006	JROD	2006/04/28			jRod	6.9360	6.9360	-	0.0000	0.0000	0
07/02/2006	JROD	2006/05/31			jRod	6.9100	6.9080	(0.029)	0.0000	0.0000	0
07/02/2006	JROD	2006/06/30			jRod	6.9680	6.9660	(0.029)	0.0000	0.0000	0
07/02/2006	JROD	2006/07/31			jRod	7.0190	7.0180	(0.014)	0.0000	0.0000	0
07/02/2006	JROD	2006/08/31			jRod	6.9620	6.9620	-	0.0000	0.0000	0
07/02/2006	R153	2006/05/04			Bond Future	7.2780	7.2620	(0.220)	0.0000	0.0000	13
07/02/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	14,232.0000	14,622.0000	2.740	0	0	0
07/02/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	5,154.0000	4,887.0000	(5.180)	0	0	0
07/02/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	8,997.0000	8,612.0000	(4.279)	0	0	0
07/02/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	7,846.0000	8,118.0000	3.467	0	0	0
07/02/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	22,051.0000	22,536.0000	2.199	0	0	0
07/02/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	23,076.0000	22,479.0000	(2.587)	0	0	0
07/02/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	841.0000	776.0000	(7.729)	0	0	20
07/02/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	39,955.0000	40,548.0000	1.484	0	0	0
07/02/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	1,552.0000	1,445.0000	(6.894)	0	0	0
07/02/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	30,762.0000	31,312.0000	1.788	0	0	0
07/02/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	2,853.0000	2,680.0000	(6.064)	0	0	0
07/02/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	1,133.0000	1,194.0000	5.384	0	0	0
07/02/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	123.0000	110.0000	(10.569)	0	0	0
07/02/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	68,242.0000	68,895.0000	0.957	0	0	0
07/02/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	58,733.0000	59,377.0000	1.096	0	0	0
07/02/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	49,254.0000	49,881.0000	1.273	0	0	0
07/02/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	340.0000	309.0000	(9.118)	0	0	0

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07/02/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	40.0000	35.0000	(12.500)	0	0	0
07/02/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	14,991.0000	14,485.0000	(3.375)	0	0	0
07/02/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	11.0000	10.0000	(9.091)	0	0	0
07/02/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	3,500.0000	3,652.0000	4.343	0	0	0
07/02/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	77,705.0000	78,361.0000	0.844	0	0	0
07/02/2006	R153	2006/08/03			Bond Future	7.2690	7.2530	(0.220)	0.0000	0.0000	1
07/02/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	12,791.0000	12,445.0000	(2.705)	0	0	0
07/02/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	17,756.0000	17,332.0000	(2.388)	0	0	0
07/02/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	7,250.0000	7,448.0000	2.731	0	0	0
07/02/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	12,052.0000	12,328.0000	2.290	0	0	0
07/02/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	9,253.0000	8,977.0000	(2.983)	0	0	100
07/02/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	25,202.0000	25,608.0000	1.611	0	0	0
07/02/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	4,885.0000	4,717.0000	(3.439)	0	0	0
07/02/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	6,702.0000	6,487.0000	(3.208)	0	0	0
07/02/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	32,856.0000	33,310.0000	1.382	0	0	0
07/02/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	18,182.0000	18,529.0000	1.908	0	0	0
07/02/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	762.0000	724.0000	(4.987)	0	0	0
07/02/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	65,670.0000	66,253.0000	0.888	0	0	0
07/02/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	1,333.0000	1,273.0000	(4.501)	0	0	0
07/02/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	57,147.0000	57,708.0000	0.982	0	0	0
07/02/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	2,235.0000	2,144.0000	(4.072)	0	0	0
07/02/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	3,593.0000	3,463.0000	(3.618)	0	0	0
07/02/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	48,862.0000	49,393.0000	1.087	0	0	0
07/02/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	40,940.0000	41,431.0000	1.199	0	0	0
07/02/2006	R153	2006/11/02			Bond Future	7.2670	7.2520	(0.206)	0.0000	0.0000	0
07/02/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	16,008.0000	15,706.0000	(1.887)	0	0	0
07/02/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	5,023.0000	4,900.0000	(2.449)	0	0	0
07/02/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	15,386.0000	15,633.0000	1.605	0	0	0
07/02/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	49,058.0000	49,484.0000	0.868	0	0	0
07/02/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	42,204.0000	42,599.0000	0.936	0	0	0
07/02/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	6,929.0000	6,774.0000	(2.237)	0	0	100
07/02/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	34,726.0000	35,093.0000	1.057	0	0	0
07/02/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	8,294.0000	8,113.0000	(2.182)	0	0	0
07/02/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	10,251.0000	10,036.0000	(2.097)	0	0	0

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07/02/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	12,770.0000	12,515.0000	(1.997)	0	0	0
07/02/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	27,752.0000	28,086.0000	1.204	0	0	0
07/02/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	21,254.0000	21,548.0000	1.383	0	0	0
07/02/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	3,677.0000	3,771.0000	2.556	0	0	0
07/02/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	3,562.0000	3,467.0000	(2.667)	0	0	0
07/02/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,672.0000	1,619.0000	(3.170)	0	0	0
07/02/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	32,154.0000	31,700.0000	(1.412)	0	0	0
07/02/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	71,482.0000	71,978.0000	0.694	0	0	0
07/02/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	63,770.0000	64,247.0000	0.748	0	0	0
07/02/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,469.0000	2,397.0000	(2.916)	0	0	0
07/02/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	20,340.0000	19,987.0000	(1.735)	0	0	0
07/02/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	56,271.0000	56,725.0000	0.807	0	0	0
07/02/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	25,697.0000	25,291.0000	(1.580)	0	0	0
07/02/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	10,524.0000	10,719.0000	1.853	0	0	0
07/02/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	6,595.0000	6,738.0000	2.168	0	0	0
07/02/2006	R153	2007/02/01			Bond Future	7.2760	7.2620	(0.192)	0.0000	0.0000	0
07/02/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	18,041.0000	18,256.0000	1.192	0	0	0
07/02/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	18,931.0000	18,667.0000	(1.395)	0	0	0
07/02/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	16,295.0000	16,062.0000	(1.430)	0	0	0
07/02/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	5,779.0000	5,883.0000	1.800	0	0	0
07/02/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	32,728.0000	32,353.0000	(1.146)	0	0	0
07/02/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	9,107.0000	9,249.0000	1.559	0	0	0
07/02/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	23,931.0000	24,178.0000	1.032	0	0	0
07/02/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	22,721.0000	22,421.0000	(1.320)	0	0	0
07/02/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	27,290.0000	26,952.0000	(1.239)	0	0	0
07/02/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	13,224.0000	13,403.0000	1.354	0	0	0
07/02/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	30,272.0000	30,545.0000	0.902	0	0	0
07/02/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	14,186.0000	13,980.0000	(1.452)	0	0	0
07/02/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	43,861.0000	44,176.0000	0.718	0	0	0
07/02/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	49,794.0000	50,133.0000	0.681	0	0	0
07/02/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	12,488.0000	12,304.0000	(1.473)	0	0	0
07/02/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	36,945.0000	37,241.0000	0.801	0	0	0
07/02/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	8,822.0000	8,681.0000	(1.598)	0	0	0
07/02/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	11,109.0000	10,944.0000	(1.485)	0	0	0
07/02/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	6,918.0000	6,800.0000	(1.706)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/02/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	56,036.0000	56,397.0000	0.644	0	0	0
07/02/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	4,094.0000	4,014.0000	(1.954)	0	0	0
07/02/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	69,279.0000	69,678.0000	0.576	0	0	0
07/02/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	5,357.0000	5,259.0000	(1.829)	0	0	0
07/02/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	62,545.0000	62,926.0000	0.609	0	0	0
07/02/2006	R157	2006/05/04			Bond Future	7.3900	7.3740	(0.217)	0.0000	0.0000	7
07/02/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	52,884.0000	54,011.0000	2.131	0	0	0
07/02/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	36,092.0000	37,043.0000	2.635	0	0	0
07/02/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	6,288.0000	5,894.0000	(6.266)	0	0	0
07/02/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	22,597.0000	21,695.0000	(3.992)	0	0	0
07/02/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	694.0000	629.0000	(9.366)	0	0	0
07/02/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	10,772.0000	11,215.0000	4.113	0	0	0
07/02/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	89,903.0000	91,182.0000	1.423	0	0	0
07/02/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	1,411.0000	1,290.0000	(8.575)	0	0	0
07/02/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	37,282.0000	36,144.0000	(3.052)	0	0	0
07/02/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	2,883.0000	2,665.0000	(7.562)	0	0	0
07/02/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	4,007.0000	4,214.0000	5.166	0	0	0
07/02/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	348.0000	312.0000	(10.345)	0	0	115
07/02/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	127,006.0000	128,337.0000	1.048	0	0	0
07/02/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	12,591.0000	11,957.0000	(5.035)	0	0	0
07/02/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	115.0000	102.0000	(11.304)	0	0	0
07/02/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	21,789.0000	22,500.0000	3.263	0	0	50
07/02/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	145,215.0000	146,555.0000	0.923	0	0	0
07/02/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	71,210.0000	72,434.0000	1.719	0	0	0
07/02/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	34.0000	29.0000	(14.706)	0	0	0
07/02/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	108,583.0000	109,892.0000	1.206	0	0	0
07/02/2006	R157	2006/08/03			Bond Future	7.3900	7.3740	(0.217)	0.0000	0.0000	0
07/02/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	142,976.0000	144,236.0000	0.881	0	0	0
07/02/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	943.0000	890.0000	(5.620)	0	0	0
07/02/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	1,737.0000	1,649.0000	(5.066)	0	0	0
07/02/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	30,114.0000	29,307.0000	(2.680)	0	0	0
07/02/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	3,061.0000	2,922.0000	(4.541)	0	0	0
07/02/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	125,852.0000	127,077.0000	0.973	0	0	0
07/02/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	18,564.0000	19,071.0000	2.731	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/02/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	20,862.0000	20,227.0000	(3.044)	0	0	0
07/02/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	29,848.0000	30,527.0000	2.275	0	0	0
07/02/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	75,471.0000	76,507.0000	1.373	0	0	0
07/02/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	108,909.0000	110,083.0000	1.078	0	0	0
07/02/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	7,239.0000	6,961.0000	(3.840)	0	0	0
07/02/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	59,096.0000	60,041.0000	1.599	0	0	0
07/02/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	42,565.0000	41,584.0000	(2.305)	0	0	0
07/02/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	10,228.0000	9,859.0000	(3.608)	0	0	0
07/02/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	10,071.0000	10,403.0000	3.297	0	0	0
07/02/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	14,580.0000	14,092.0000	(3.347)	0	0	100
07/02/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	92,388.0000	93,493.0000	1.196	0	0	0
07/02/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	5,166.0000	4,957.0000	(4.046)	0	0	0
07/02/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	43,702.0000	44,528.0000	1.890	0	0	0
07/02/2006	R157	2006/11/02			Bond Future	7.3930	7.3780	(0.203)	0.0000	0.0000	0
07/02/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	36,676.0000	37,285.0000	1.660	0	0	0
07/02/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	28,145.0000	27,552.0000	(2.107)	0	0	0
07/02/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	10,758.0000	10,486.0000	(2.528)	0	0	117
07/02/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	95,729.0000	96,659.0000	0.971	0	0	0
07/02/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	174,067.0000	175,216.0000	0.660	0	0	0
07/02/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	36,909.0000	36,197.0000	(1.929)	0	0	0
07/02/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	50,043.0000	50,757.0000	1.427	0	0	0
07/02/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	21,850.0000	21,362.0000	(2.233)	0	0	0
07/02/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	64,537.0000	65,338.0000	1.241	0	0	0
07/02/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	25,397.0000	25,886.0000	1.925	0	0	0
07/02/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	61,883.0000	60,925.0000	(1.548)	0	0	0
07/02/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	48,066.0000	47,228.0000	(1.743)	0	0	0
07/02/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,361.0000	1,308.0000	(3.894)	0	0	0
07/02/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	9,107.0000	9,351.0000	2.679	0	0	0
07/02/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	17,056.0000	16,655.0000	(2.351)	0	0	0
07/02/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	16,121.0000	16,485.0000	2.258	0	0	0
07/02/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	13,472.0000	13,142.0000	(2.450)	0	0	0
07/02/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	2,163.0000	2,086.0000	(3.560)	0	0	0
07/02/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	157,978.0000	159,102.0000	0.711	0	0	0
07/02/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	79,877.0000	80,749.0000	1.092	0	0	0
07/02/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	141,956.0000	143,047.0000	0.769	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/02/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	3,354.0000	3,243.0000	(3.309)	0	0	0
07/02/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	126,132.0000	127,180.0000	0.831	0	0	0
07/02/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	110,664.0000	111,658.0000	0.898	0	0	0
07/02/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	5,070.0000	4,916.0000	(3.037)	0	0	0
07/02/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	7,476.0000	7,268.0000	(2.782)	0	0	0
07/02/2006	R157	2007/02/01			Bond Future	7.4030	7.3880	(0.203)	0.0000	0.0000	0
07/02/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	85,866.0000	86,654.0000	0.918	0	0	0
07/02/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	70,574.0000	71,309.0000	1.041	0	0	0
07/02/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	25,040.0000	24,604.0000	(1.741)	0	0	0
07/02/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	42,259.0000	41,580.0000	(1.607)	0	0	0
07/02/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	55,768.0000	56,437.0000	1.200	0	0	0
07/02/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	29,054.0000	28,553.0000	(1.724)	0	0	0
07/02/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	30,257.0000	30,749.0000	1.626	0	0	0
07/02/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	101,526.0000	102,359.0000	0.820	0	0	0
07/02/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	19,390.0000	19,052.0000	(1.743)	0	0	0
07/02/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	6,364.0000	6,216.0000	(2.326)	0	0	0
07/02/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	41,854.0000	42,442.0000	1.405	0	0	0
07/02/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	14,979.0000	14,698.0000	(1.876)	0	0	0
07/02/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	172,573.0000	173,629.0000	0.612	0	0	0
07/02/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	34,316.0000	33,733.0000	(1.699)	0	0	0
07/02/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	4,653.0000	4,538.0000	(2.472)	0	0	0
07/02/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	52,260.0000	51,475.0000	(1.502)	0	0	0
07/02/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	114,912.0000	115,802.0000	0.775	0	0	0
07/02/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	157,754.0000	158,777.0000	0.648	0	0	0
07/02/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	143,136.0000	144,121.0000	0.688	0	0	0
07/02/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	8,582.0000	8,397.0000	(2.156)	0	0	0
07/02/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	128,819.0000	129,760.0000	0.730	0	0	0
07/02/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	11,416.0000	11,186.0000	(2.015)	0	0	0
07/02/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	20,347.0000	20,733.0000	1.897	0	0	0
07/02/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	21,860.0000	21,478.0000	(1.747)	0	0	0
07/02/2006	R186	2006/05/04			Bond Future	7.0380	7.0130	(0.355)	0.0000	0.0000	0
07/02/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	97,973.0000	100,928.0000	3.016	0	0	0
07/02/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	45,123.0000	47,296.0000	4.816	0	0	0
07/02/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	16,423.0000	15,152.0000	(7.739)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/02/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	23,968.0000	25,498.0000	6.384	0	0	0
07/02/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	5,074.0000	4,583.0000	(9.677)	0	0	0
07/02/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	9,109.0000	8,309.0000	(8.783)	0	0	0
07/02/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	29,210.0000	27,294.0000	(6.559)	0	0	0
07/02/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	70,504.0000	73,150.0000	3.753	0	0	0
07/02/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	2,892.0000	2,590.0000	(10.443)	0	0	0
07/02/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	126,155.0000	129,298.0000	2.491	0	0	0
07/02/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	208,145.0000	211,565.0000	1.643	0	0	0
07/02/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	50,506.0000	47,895.0000	(5.170)	0	0	0
07/02/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	10,021.0000	10,856.0000	8.333	0	0	0
07/02/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	79,927.0000	76,792.0000	(3.922)	0	0	0
07/02/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	2,839.0000	3,150.0000	10.955	0	0	0
07/02/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	1,212.0000	1,066.0000	(12.046)	0	0	0
07/02/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	181,223.0000	184,604.0000	1.866	0	0	0
07/02/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	153,747.0000	157,045.0000	2.145	0	0	0
07/02/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	52.0000	43.0000	(17.308)	0	0	0
07/02/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	162.0000	137.0000	(15.432)	0	0	0
07/02/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	234,299.0000	237,735.0000	1.467	0	0	0
07/02/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	464.0000	400.0000	(13.793)	0	0	0
07/02/2006	R186	2006/08/03			Bond Future	7.0310	7.0050	(0.370)	0.0000	0.0000	0
07/02/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	10,834.0000	10,220.0000	(5.667)	0	0	0
07/02/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	20,092.0000	19,027.0000	(5.301)	0	0	0
07/02/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	40,445.0000	38,570.0000	(4.636)	0	0	0
07/02/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	82,013.0000	84,508.0000	3.042	0	0	0
07/02/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	36,198.0000	37,884.0000	4.658	0	0	0
07/02/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	57,715.0000	59,857.0000	3.711	0	0	0
07/02/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	107,783.0000	110,540.0000	2.558	0	0	0
07/02/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	14,566.0000	13,762.0000	(5.520)	0	0	0
07/02/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	134,224.0000	137,171.0000	2.196	0	0	0
07/02/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	2,173.0000	2,006.0000	(7.685)	0	0	0
07/02/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	234,933.0000	238,394.0000	1.473	0	0	0
07/02/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	209,797.0000	213,191.0000	1.618	0	0	0
07/02/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	28,265.0000	26,846.0000	(5.020)	0	0	0
07/02/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	259,591.0000	263,095.0000	1.350	0	0	0
07/02/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	618.0000	561.0000	(9.223)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/02/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	1,180.0000	1,081.0000	(8.390)	0	0	0
07/02/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	3,855.0000	3,586.0000	(6.978)	0	0	0
07/02/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	6,586.0000	6,170.0000	(6.316)	0	0	0
07/02/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	184,404.0000	187,695.0000	1.785	0	0	0
07/02/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	20,043.0000	21,204.0000	5.793	0	0	0
07/02/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	159,071.0000	162,216.0000	1.977	0	0	0
07/02/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	59,268.0000	56,868.0000	(4.049)	0	0	0
07/02/2006	R186	2006/11/02			Bond Future	7.0230	6.9980	(0.356)	0.0000	0.0000	0
07/02/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	39,453.0000	38,041.0000	(3.579)	0	0	0
07/02/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	51,019.0000	49,270.0000	(3.428)	0	0	0
07/02/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	47,890.0000	49,542.0000	3.450	0	0	0
07/02/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	69,774.0000	71,764.0000	2.852	0	0	0
07/02/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	17,039.0000	17,896.0000	5.030	0	0	0
07/02/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	30,538.0000	31,800.0000	4.133	0	0	0
07/02/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	144,050.0000	146,681.0000	1.826	0	0	0
07/02/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	24,943.0000	24,010.0000	(3.741)	0	0	0
07/02/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	118,593.0000	121,061.0000	2.081	0	0	0
07/02/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	31,066.0000	29,923.0000	(3.679)	0	0	0
07/02/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	68,378.0000	66,238.0000	(3.130)	0	0	0
07/02/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	20,423.0000	19,651.0000	(3.780)	0	0	0
07/02/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	166,859.0000	169,671.0000	1.685	0	0	0
07/02/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	93,630.0000	95,888.0000	2.412	0	0	0
07/02/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	190,271.0000	193,233.0000	1.557	0	0	0
07/02/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	14,314.0000	13,725.0000	(4.115)	0	0	0
07/02/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	4,355.0000	4,128.0000	(5.212)	0	0	0
07/02/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	237,713.0000	240,887.0000	1.335	0	0	0
07/02/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	90,906.0000	88,361.0000	(2.800)	0	0	0
07/02/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	213,977.0000	217,059.0000	1.440	0	0	0
07/02/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	9,827.0000	9,387.0000	(4.477)	0	0	0
07/02/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	6,609.0000	6,289.0000	(4.842)	0	0	0
07/02/2006	R186	2007/02/01			Bond Future	7.0180	6.9920	(0.370)	0.0000	0.0000	0
07/02/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	36,616.0000	38,000.0000	3.780	0	0	0
07/02/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	126,602.0000	129,078.0000	1.956	0	0	0
07/02/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	77,458.0000	79,504.0000	2.641	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/02/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	101,590.0000	103,877.0000	2.251	0	0	0
07/02/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	46,690.0000	45,223.0000	(3.142)	0	0	0
07/02/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	73,486.0000	71,357.0000	(2.897)	0	0	0
07/02/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	32,950.0000	31,913.0000	(3.147)	0	0	0
07/02/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	38,810.0000	37,584.0000	(3.159)	0	0	0
07/02/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	151,890.0000	154,516.0000	1.729	0	0	0
07/02/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	15,621.0000	15,055.0000	(3.623)	0	0	0
07/02/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	173,406.0000	176,204.0000	1.614	0	0	0
07/02/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	57,271.0000	55,501.0000	(3.091)	0	0	0
07/02/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	8,093.0000	7,758.0000	(4.139)	0	0	0
07/02/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	94,403.0000	91,888.0000	(2.664)	0	0	0
07/02/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	240,612.0000	243,791.0000	1.321	0	0	0
07/02/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	11,324.0000	10,885.0000	(3.877)	0	0	0
07/02/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	54,840.0000	56,583.0000	3.178	0	0	0
07/02/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	217,995.0000	221,069.0000	1.410	0	0	0
07/02/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	28,458.0000	27,569.0000	(3.124)	0	0	0
07/02/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	21,238.0000	20,523.0000	(3.367)	0	0	0
07/02/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	195,521.0000	198,469.0000	1.508	0	0	0
07/02/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	21,798.0000	22,797.0000	4.583	0	0	0
07/02/2006	R194	2006/05/04			Bond Future	7.1670	7.1490	(0.251)	0.0000	0.0000	50
07/02/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	66.0000	59.0000	(10.606)	0	0	0
07/02/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	18,642.0000	18,934.0000	1.566	0	0	0
07/02/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	7,846.0000	7,577.0000	(3.428)	0	0	0
07/02/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,063.0000	4,224.0000	3.963	0	0	0
07/02/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	187.0000	169.0000	(9.626)	0	0	0
07/02/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	623.0000	665.0000	6.742	0	0	0
07/02/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	124.0000	134.0000	8.065	0	0	0
07/02/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	11.0000	12.0000	9.091	0	0	0
07/02/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	11,708.0000	11,409.0000	(2.554)	0	0	0
07/02/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	2,634.0000	2,484.0000	(5.695)	0	0	0
07/02/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	15,982.0000	15,673.0000	(1.933)	0	0	0
07/02/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	21.0000	18.0000	(14.286)	0	0	0
07/02/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	26,851.0000	27,159.0000	1.147	0	0	0
07/02/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	22,720.0000	23,023.0000	1.334	0	0	0
07/02/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	712.0000	657.0000	(7.725)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/02/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
07/02/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	10,701.0000	10,956.0000	2.383	0	0	0
07/02/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	30,989.0000	31,299.0000	1.000	0	0	0
07/02/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	7,113.0000	7,328.0000	3.023	0	0	0
07/02/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	4,752.0000	4,537.0000	(4.524)	0	0	0
07/02/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	1,867.0000	1,963.0000	5.142	0	0	0
07/02/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	360.0000	328.0000	(8.889)	0	0	0
07/02/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1,392.0000	1,297.0000	(6.825)	0	0	0
07/02/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	14,594.0000	14,872.0000	1.905	0	0	0
07/02/2006	R194	2006/08/03			Bond Future	7.1270	7.1100	(0.239)	0.0000	0.0000	0
07/02/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	20,978.0000	21,201.0000	1.063	0	0	0
07/02/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	701.0000	670.0000	(4.422)	0	0	0
07/02/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	24,325.0000	24,559.0000	0.962	0	0	0
07/02/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	234.0000	221.0000	(5.556)	0	0	0
07/02/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	27,762.0000	28,003.0000	0.868	0	0	0
07/02/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	414.0000	394.0000	(4.831)	0	0	0
07/02/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,138.0000	1,093.0000	(3.954)	0	0	0
07/02/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	7,717.0000	7,529.0000	(2.436)	0	0	0
07/02/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	4,000.0000	3,876.0000	(3.100)	0	0	0
07/02/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	5,839.0000	5,970.0000	2.244	0	0	0
07/02/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,763.0000	17,973.0000	1.182	0	0	0
07/02/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	2,096.0000	2,021.0000	(3.578)	0	0	0
07/02/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	8,464.0000	8,621.0000	1.855	0	0	0
07/02/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,902.0000	2,805.0000	(3.343)	0	0	0
07/02/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	2,053.0000	2,120.0000	3.264	0	0	0
07/02/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	11,364.0000	11,543.0000	1.575	0	0	0
07/02/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,711.0000	3,811.0000	2.695	0	0	0
07/02/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,546.0000	1,487.0000	(3.816)	0	0	0
07/02/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	14,501.0000	14,697.0000	1.352	0	0	0
07/02/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	5,614.0000	5,459.0000	(2.761)	0	0	0
07/02/2006	R194	2006/11/02			Bond Future	7.0920	7.0780	(0.197)	0.0000	0.0000	0
07/02/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	4,164.0000	4,088.0000	(1.825)	0	0	0
07/02/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	11,728.0000	11,839.0000	0.946	0	0	0
07/02/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	14,252.0000	14,373.0000	0.849	0	0	0

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07/02/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	9,312.0000	9,413.0000	1.085	0	0	0
07/02/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	3,444.0000	3,378.0000	(1.916)	0	0	0
07/02/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	7,770.0000	7,651.0000	(1.532)	0	0	0
07/02/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	11,885.0000	11,735.0000	(1.262)	0	0	0
07/02/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	9,645.0000	9,509.0000	(1.410)	0	0	0
07/02/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,846.0000	2,789.0000	(2.003)	0	0	0
07/02/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	523.0000	538.0000	2.868	0	0	0
07/02/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	6,239.0000	6,135.0000	(1.667)	0	0	0
07/02/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	14,480.0000	14,318.0000	(1.119)	0	0	0
07/02/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1,147.0000	1,173.0000	2.267	0	0	0
07/02/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	2,111.0000	2,153.0000	1.990	0	0	0
07/02/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	3,428.0000	3,485.0000	1.663	0	0	0
07/02/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	5,073.0000	5,146.0000	1.439	0	0	0
07/02/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	16,624.0000	16,755.0000	0.788	0	0	0
07/02/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	5,079.0000	4,989.0000	(1.772)	0	0	0
07/02/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	7,076.0000	7,164.0000	1.244	0	0	0
07/02/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	2,107.0000	2,061.0000	(2.183)	0	0	0
07/02/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	1,528.0000	1,492.0000	(2.356)	0	0	0
07/02/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	19,141.0000	19,282.0000	0.737	0	0	0
07/02/2006	R194	2007/02/01			Bond Future	7.0730	7.0620	(0.156)	0.0000	0.0000	0
07/02/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	6,551.0000	6,484.0000	(1.023)	0	0	0
07/02/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	5,800.0000	5,846.0000	0.793	0	0	0
07/02/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	13,496.0000	13,564.0000	0.504	0	0	0
07/02/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	4,463.0000	4,414.0000	(1.098)	0	0	0
07/02/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	11,389.0000	11,453.0000	0.562	0	0	0
07/02/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	4,030.0000	3,985.0000	(1.117)	0	0	0
07/02/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	15,276.0000	15,350.0000	0.484	0	0	0
07/02/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	17,158.0000	17,237.0000	0.460	0	0	0
07/02/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,102.0000	2,073.0000	(1.380)	0	0	0
07/02/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	19,132.0000	19,216.0000	0.439	0	0	0
07/02/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	2,640.0000	2,606.0000	(1.288)	0	0	0
07/02/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	5,030.0000	4,976.0000	(1.074)	0	0	0
07/02/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	9,407.0000	9,465.0000	0.617	0	0	0
07/02/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	3,279.0000	3,240.0000	(1.189)	0	0	0
07/02/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	7,534.0000	7,587.0000	0.703	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/02/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	5,716.0000	5,656.0000	(1.050)	0	0	0
07/02/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	12,242.0000	12,144.0000	(0.801)	0	0	0
07/02/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1,952.0000	1,975.0000	1.178	0	0	0
07/02/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,119.0000	1,135.0000	1.430	0	0	0
07/02/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	7,650.0000	7,576.0000	(0.967)	0	0	0
07/02/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	10,467.0000	10,377.0000	(0.860)	0	0	0
07/02/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	4,320.0000	4,359.0000	0.903	0	0	0
07/02/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	8,919.0000	8,837.0000	(0.919)	0	0	0
07/02/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	3,002.0000	3,033.0000	1.033	0	0	0
07/02/2006	R201	2006/05/04			Bond Future	7.3650	7.3540	(0.149)	0.0000	0.0000	0
07/02/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	445.0000	412.0000	(7.416)	0	0	0
07/02/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	87,696.0000	88,395.0000	0.797	0	0	0
07/02/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	1,819.0000	1,716.0000	(5.662)	0	0	0
07/02/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	73,252.0000	73,917.0000	0.908	0	0	0
07/02/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	1,063.0000	996.0000	(6.303)	0	0	0
07/02/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	58,650.0000	59,278.0000	1.071	0	0	0
07/02/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	59.0000	53.0000	(10.169)	0	0	0
07/02/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	3,176.0000	3,016.0000	(5.038)	0	0	0
07/02/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	116,578.0000	117,303.0000	0.622	0	0	0
07/02/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	9,881.0000	9,519.0000	(3.664)	0	0	0
07/02/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	5,609.0000	5,364.0000	(4.368)	0	0	0
07/02/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	30,815.0000	31,301.0000	1.577	0	0	0
07/02/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	18,806.0000	19,176.0000	1.967	0	0	0
07/02/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	170.0000	155.0000	(8.824)	0	0	0
07/02/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	44,348.0000	44,919.0000	1.288	0	0	0
07/02/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	102,196.0000	102,913.0000	0.702	0	0	0
07/02/2006	R201	2006/08/03			Bond Future	7.3660	7.3560	(0.136)	0.0000	0.0000	0
07/02/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	8,223.0000	8,022.0000	(2.444)	0	0	0
07/02/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	115,003.0000	115,616.0000	0.533	0	0	0
07/02/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	946.0000	910.0000	(3.805)	0	0	0
07/02/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	48,439.0000	48,888.0000	0.927	0	0	0
07/02/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	1,674.0000	1,616.0000	(3.465)	0	0	0
07/02/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	75,235.0000	75,759.0000	0.696	0	0	0
07/02/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	4,643.0000	4,517.0000	(2.714)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/02/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	88,198.0000	88,760.0000	0.637	0	0	0
07/02/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	61,664.0000	62,155.0000	0.796	0	0	0
07/02/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	101,514.0000	102,107.0000	0.584	0	0	0
07/02/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	24,381.0000	24,704.0000	1.325	0	0	0
07/02/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	11,275.0000	11,018.0000	(2.279)	0	0	0
07/02/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	2,844.0000	2,756.0000	(3.094)	0	0	0
07/02/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	15,718.0000	15,391.0000	(2.080)	0	0	0
07/02/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	6,116.0000	5,958.0000	(2.583)	0	0	0
07/02/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	35,864.0000	36,257.0000	1.096	0	0	0
07/02/2006	R201	2006/11/02			Bond Future	7.3670	7.3580	(0.122)	0.0000	0.0000	0
07/02/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	29,901.0000	30,178.0000	0.926	0	0	0
07/02/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	21,501.0000	21,206.0000	(1.372)	0	0	0
07/02/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	28,118.0000	27,767.0000	(1.248)	0	0	0
07/02/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	20,659.0000	20,879.0000	1.065	0	0	0
07/02/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	3,213.0000	3,145.0000	(2.116)	0	0	0
07/02/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	90,204.0000	90,655.0000	0.500	0	0	0
07/02/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	4,718.0000	4,626.0000	(1.950)	0	0	0
07/02/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	36,630.0000	36,221.0000	(1.117)	0	0	0
07/02/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	13,013.0000	13,175.0000	1.245	0	0	0
07/02/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	47,301.0000	46,835.0000	(0.985)	0	0	0
07/02/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	7,221.0000	7,327.0000	1.468	0	0	0
07/02/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	114,767.0000	115,269.0000	0.437	0	0	0
07/02/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	17,122.0000	16,873.0000	(1.454)	0	0	0
07/02/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	53,102.0000	53,464.0000	0.682	0	0	0
07/02/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	41,089.0000	41,412.0000	0.786	0	0	0
07/02/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	65,642.0000	66,035.0000	0.599	0	0	0
07/02/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	102,338.0000	102,817.0000	0.468	0	0	0
07/02/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	13,854.0000	13,645.0000	(1.509)	0	0	0
07/02/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	9,520.0000	9,367.0000	(1.607)	0	0	0
07/02/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	6,776.0000	6,655.0000	(1.786)	0	0	0
07/02/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	78,493.0000	78,911.0000	0.533	0	0	0
07/02/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	11,394.0000	11,216.0000	(1.562)	0	0	0
07/02/2006	R201	2007/02/01			Bond Future	7.3730	7.3650	(0.109)	0.0000	0.0000	0
07/02/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	39,714.0000	39,370.0000	(0.866)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/02/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	18,653.0000	18,454.0000	(1.067)	0	0	0
07/02/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	56,610.0000	56,907.0000	0.525	0	0	0
07/02/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	49,333.0000	48,944.0000	(0.789)	0	0	0
07/02/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	44,762.0000	45,031.0000	0.601	0	0	0
07/02/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	16,301.0000	16,452.0000	0.926	0	0	0
07/02/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	68,838.0000	69,158.0000	0.465	0	0	0
07/02/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	21,733.0000	21,507.0000	(1.040)	0	0	0
07/02/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	16,221.0000	16,045.0000	(1.085)	0	0	0
07/02/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	31,954.0000	31,653.0000	(0.942)	0	0	0
07/02/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	8,247.0000	8,139.0000	(1.310)	0	0	0
07/02/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	24,303.0000	24,498.0000	0.802	0	0	0
07/02/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	14,301.0000	14,144.0000	(1.098)	0	0	0
07/02/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	9,866.0000	9,973.0000	1.085	0	0	0
07/02/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	6,125.0000	6,038.0000	(1.420)	0	0	0
07/02/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	81,318.0000	81,656.0000	0.416	0	0	0
07/02/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	25,783.0000	25,523.0000	(1.008)	0	0	0
07/02/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	114,817.0000	115,226.0000	0.356	0	0	0
07/02/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	10,940.0000	10,809.0000	(1.197)	0	0	0
07/02/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	92,098.0000	92,463.0000	0.396	0	0	0
07/02/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	103,295.0000	103,684.0000	0.377	0	0	0
07/02/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	33,611.0000	33,846.0000	0.699	0	0	0
07/02/2006	R203	2006/05/04			Bond Future	7.3670	7.3520	(0.204)	0.0000	0.0000	0
07/02/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	67,662.0000	68,799.0000	1.680	0	0	0
07/02/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	513.0000	459.0000	(10.526)	0	0	0
07/02/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	34,446.0000	35,332.0000	2.572	0	0	0
07/02/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	4,606.0000	4,301.0000	(6.622)	0	0	0
07/02/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	50,412.0000	51,461.0000	2.081	0	0	0
07/02/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	11,107.0000	11,517.0000	3.691	0	0	0
07/02/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	21,004.0000	21,661.0000	3.128	0	0	0
07/02/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	10,515.0000	9,980.0000	(5.088)	0	0	0
07/02/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	127.0000	111.0000	(12.598)	0	0	0
07/02/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	20,449.0000	19,667.0000	(3.824)	0	0	0
07/02/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
07/02/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	119,822.0000	121,013.0000	0.994	0	0	0
07/02/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	34,623.0000	33,640.0000	(2.839)	0	0	0

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07/02/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	85,260.0000	86,435.0000	1.378	0	0	0
07/02/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	102,710.0000	103,898.0000	1.157	0	0	0
07/02/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	1,690.0000	1,547.0000	(8.462)	0	0	0
07/02/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	26.0000	22.0000	(15.385)	0	0	0
07/02/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	4,955.0000	5,164.0000	4.218	0	0	0
07/02/2006	R203	2006/08/03			Bond Future	7.3660	7.3510	(0.204)	0.0000	0.0000	0
07/02/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,700.0000	2,556.0000	(5.333)	0	0	0
07/02/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	68,971.0000	70,002.0000	1.495	0	0	0
07/02/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	9,951.0000	9,570.0000	(3.829)	0	0	0
07/02/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	39,433.0000	40,226.0000	2.011	0	0	0
07/02/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	16,942.0000	16,400.0000	(3.199)	0	0	0
07/02/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	26,809.0000	26,100.0000	(2.645)	0	0	0
07/02/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	118,460.0000	119,618.0000	0.978	0	0	0
07/02/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	199.0000	183.0000	(8.040)	0	0	0
07/02/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	519.0000	482.0000	(7.129)	0	0	0
07/02/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	17,686.0000	18,151.0000	2.629	0	0	0
07/02/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	27,354.0000	27,986.0000	2.310	0	0	0
07/02/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	1,237.0000	1,161.0000	(6.144)	0	0	0
07/02/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	5,403.0000	5,158.0000	(4.535)	0	0	0
07/02/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	53,500.0000	54,429.0000	1.736	0	0	0
07/02/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	85,254.0000	86,351.0000	1.287	0	0	0
07/02/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	39,695.0000	38,833.0000	(2.172)	0	0	0
07/02/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	10,559.0000	10,871.0000	2.955	0	0	0
07/02/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	101,861.0000	102,999.0000	1.117	0	0	0
07/02/2006	R203	2006/11/02			Bond Future	7.3680	7.3530	(0.204)	0.0000	0.0000	0
07/02/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	58,228.0000	57,318.0000	(1.563)	0	0	0
07/02/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,512.0000	1,439.0000	(4.828)	0	0	0
07/02/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	43,541.0000	42,741.0000	(1.837)	0	0	0
07/02/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	14,710.0000	15,066.0000	2.420	0	0	0
07/02/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	9,227.0000	9,473.0000	2.666	0	0	0
07/02/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	75,095.0000	74,097.0000	(1.329)	0	0	0
07/02/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	42,933.0000	43,682.0000	1.745	0	0	0
07/02/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	21,469.0000	20,932.0000	(2.501)	0	0	0
07/02/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	14,052.0000	13,645.0000	(2.896)	0	0	0

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07/02/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	31,568.0000	32,186.0000	1.958	0	0	0
07/02/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	5,435.0000	5,593.0000	2.907	0	0	0
07/02/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	8,739.0000	8,448.0000	(3.330)	0	0	0
07/02/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,872.0000	2,749.0000	(4.283)	0	0	0
07/02/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	85,514.0000	86,546.0000	1.207	0	0	0
07/02/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	55,964.0000	56,829.0000	1.546	0	0	0
07/02/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	5,151.0000	4,956.0000	(3.786)	0	0	0
07/02/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	70,293.0000	71,253.0000	1.366	0	0	0
07/02/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	101,250.0000	102,332.0000	1.069	0	0	0
07/02/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	31,263.0000	30,591.0000	(2.150)	0	0	0
07/02/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	22,128.0000	22,612.0000	2.187	0	0	0
07/02/2006	R203	2007/02/01			Bond Future	7.3750	7.3600	(0.203)	0.0000	0.0000	0
07/02/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	46,212.0000	46,922.0000	1.536	0	0	0
07/02/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	18,320.0000	17,893.0000	(2.331)	0	0	0
07/02/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	61,509.0000	60,656.0000	(1.387)	0	0	0
07/02/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	47,592.0000	46,837.0000	(1.586)	0	0	0
07/02/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	58,400.0000	59,211.0000	1.389	0	0	0
07/02/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	18,707.0000	19,089.0000	2.042	0	0	0
07/02/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	12,445.0000	12,119.0000	(2.620)	0	0	0
07/02/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,812.0000	1,740.0000	(3.974)	0	0	0
07/02/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	8,147.0000	7,908.0000	(2.934)	0	0	0
07/02/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	12,797.0000	13,081.0000	2.219	0	0	0
07/02/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	115,994.0000	117,058.0000	0.917	0	0	0
07/02/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	71,753.0000	72,650.0000	1.250	0	0	0
07/02/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,111.0000	2,999.0000	(3.600)	0	0	0
07/02/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	5,134.0000	4,967.0000	(3.253)	0	0	0
07/02/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	85,988.0000	86,956.0000	1.126	0	0	0
07/02/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	100,820.0000	101,844.0000	1.016	0	0	0
07/02/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	77,383.0000	76,448.0000	(1.208)	0	0	0
07/02/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	26,029.0000	25,493.0000	(2.059)	0	0	0
07/02/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	35,435.0000	36,035.0000	1.693	0	0	0
07/02/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	8,375.0000	8,576.0000	2.400	0	0	0
07/02/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	26,241.0000	26,730.0000	1.863	0	0	0
07/02/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	35,757.0000	35,110.0000	(1.809)	0	0	0

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07/02/2006	R204	2006/05/04			Bond Future	7.3520	7.3370	(0.204)	0.0000	0.0000	0
07/02/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	1,747.0000	1,599.0000	(8.472)	0	0	0
07/02/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	54,457.0000	55,573.0000	2.049	0	0	0
07/02/2006	R204	2006/08/03			Bond Future	7.3530	7.3380	(0.204)	0.0000	0.0000	0
07/02/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	57,710.0000	58,700.0000	1.715	0	0	0
07/02/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	5,726.0000	5,469.0000	(4.488)	0	0	0
07/02/2006	R204	2006/11/02			Bond Future	7.3530	7.3380	(0.204)	0.0000	0.0000	0
07/02/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	23,666.0000	23,097.0000	(2.404)	0	0	0
07/02/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	35,633.0000	36,295.0000	1.858	0	0	0
07/02/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	33,981.0000	33,275.0000	(2.078)	0	0	0
07/02/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	25,486.0000	26,012.0000	2.064	0	0	0
07/02/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	1,018.0000	967.0000	(5.010)	0	0	0
07/02/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	125,250.0000	126,430.0000	0.942	0	0	0
07/02/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	61,392.0000	62,305.0000	1.487	0	0	0
07/02/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	108,648.0000	109,791.0000	1.052	0	0	0
07/02/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	62,275.0000	61,323.0000	(1.529)	0	0	0
07/02/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	11,224.0000	11,503.0000	2.486	0	0	0
07/02/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	80,028.0000	78,981.0000	(1.308)	0	0	0
07/02/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	6,848.0000	7,033.0000	2.702	0	0	0
07/02/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	17,368.0000	17,762.0000	2.269	0	0	0
07/02/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,947.0000	1,859.0000	(4.520)	0	0	0
07/02/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	46,863.0000	46,026.0000	(1.786)	0	0	0
07/02/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	15,787.0000	15,350.0000	(2.768)	0	0	0
07/02/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,538.0000	3,395.0000	(4.042)	0	0	0
07/02/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	92,253.0000	93,342.0000	1.180	0	0	0
07/02/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	6,115.0000	5,895.0000	(3.598)	0	0	0
07/02/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	76,378.0000	77,390.0000	1.325	0	0	0
07/02/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	10,061.0000	9,743.0000	(3.161)	0	0	0
07/02/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	47,689.0000	48,484.0000	1.667	0	0	0
07/02/2006	R204	2007/02/01			Bond Future	7.3570	7.3420	(0.204)	0.0000	0.0000	0
07/02/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	38,911.0000	39,563.0000	1.676	0	0	0
07/02/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	27,429.0000	26,866.0000	(2.053)	0	0	0
07/02/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	37,698.0000	37,017.0000	(1.806)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/02/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	28,996.0000	29,529.0000	1.838	0	0	0
07/02/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	65,009.0000	64,108.0000	(1.386)	0	0	0
07/02/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	81,932.0000	80,941.0000	(1.210)	0	0	0
07/02/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	20,815.0000	21,234.0000	2.013	0	0	0
07/02/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	9,471.0000	9,694.0000	2.355	0	0	0
07/02/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	14,350.0000	14,663.0000	2.181	0	0	0
07/02/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	50,227.0000	49,431.0000	(1.585)	0	0	0
07/02/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	63,471.0000	64,343.0000	1.374	0	0	0
07/02/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	19,309.0000	18,861.0000	(2.320)	0	0	0
07/02/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	92,720.0000	93,757.0000	1.118	0	0	0
07/02/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	8,613.0000	8,362.0000	(2.914)	0	0	0
07/02/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	77,655.0000	78,618.0000	1.240	0	0	0
07/02/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	13,130.0000	12,788.0000	(2.605)	0	0	0
07/02/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	50,468.0000	51,234.0000	1.518	0	0	0
07/02/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,444.0000	5,267.0000	(3.251)	0	0	0
07/02/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	108,369.0000	109,464.0000	1.010	0	0	0
07/02/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,313.0000	3,194.0000	(3.592)	0	0	0
07/02/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,939.0000	1,863.0000	(3.920)	0	0	0
07/02/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	124,334.0000	125,472.0000	0.915	0	0	0
07/02/2006	R207	2006/05/04			Bond Future	7.3270	7.3100	(0.232)	0.0000	0.0000	0
07/02/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	1,637.0000	1,484.0000	(9.346)	0	0	0
07/02/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	56,772.0000	58,067.0000	2.281	0	0	0
07/02/2006	R207	2006/08/03			Bond Future	7.3280	7.3110	(0.232)	0.0000	0.0000	0
07/02/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	59,981.0000	61,136.0000	1.926	0	0	0
07/02/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	5,502.0000	5,224.0000	(5.053)	0	0	0
07/02/2006	R207	2006/11/02			Bond Future	7.3260	7.3090	(0.232)	0.0000	0.0000	0
07/02/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	10.0000	9.0000	(10.000)	0	0	0
07/02/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	127,234.0000	128,650.0000	1.113	0	0	0
07/02/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	56,126.0000	57,396.0000	2.263	0	0	0
07/02/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	34,812.0000	33,761.0000	(3.019)	0	0	0
07/02/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	7,148.0000	7,515.0000	5.134	0	0	0
07/02/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	52,584.0000	51,349.0000	(2.349)	0	0	0
07/02/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	3,006.0000	3,188.0000	6.055	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/02/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,040.0000	1,892.0000	(7.255)	0	0	0
07/02/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	39,608.0000	40,720.0000	2.808	0	0	0
07/02/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	73,832.0000	75,190.0000	1.839	0	0	0
07/02/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	50.0000	44.0000	(12.000)	0	0	0
07/02/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	109,738.0000	111,150.0000	1.287	0	0	0
07/02/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	202.0000	182.0000	(9.901)	0	0	0
07/02/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	91,867.0000	93,264.0000	1.521	0	0	0
07/02/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	696.0000	636.0000	(8.621)	0	0	0
07/02/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	5,110.0000	4,805.0000	(5.969)	0	0	0
07/02/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	14,458.0000	15,074.0000	4.261	0	0	0
07/02/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	20,817.0000	20,015.0000	(3.853)	0	0	0
07/02/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	25,395.0000	26,278.0000	3.477	0	0	0
07/02/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	11,039.0000	10,504.0000	(4.846)	0	0	0
07/02/2006	R207	2007/02/01			Bond Future	7.3280	7.3110	(0.232)	0.0000	0.0000	0
07/02/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	66,206.0000	67,230.0000	1.547	0	0	0
07/02/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	18,971.0000	18,476.0000	(2.609)	0	0	0
07/02/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	49,759.0000	48,864.0000	(1.799)	0	0	0
07/02/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	12,876.0000	12,499.0000	(2.928)	0	0	0
07/02/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	22,255.0000	22,761.0000	2.274	0	0	0
07/02/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	52,921.0000	53,827.0000	1.712	0	0	0
07/02/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	80,622.0000	81,748.0000	1.397	0	0	0
07/02/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	8,435.0000	8,160.0000	(3.260)	0	0	0
07/02/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	95,863.0000	97,071.0000	1.260	0	0	0
07/02/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,901.0000	1,818.0000	(4.366)	0	0	0
07/02/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	127,668.0000	128,986.0000	1.032	0	0	0
07/02/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	3,243.0000	3,114.0000	(3.978)	0	0	0
07/02/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	111,633.0000	112,905.0000	1.139	0	0	0
07/02/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	5,328.0000	5,136.0000	(3.604)	0	0	0
07/02/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	64,611.0000	63,594.0000	(1.574)	0	0	0
07/02/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	15,460.0000	15,843.0000	2.477	0	0	0
07/02/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	10,287.0000	10,563.0000	2.683	0	0	0
07/02/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	81,698.0000	80,573.0000	(1.377)	0	0	0
07/02/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	37,233.0000	36,472.0000	(2.044)	0	0	0
07/02/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	30,783.0000	31,422.0000	2.076	0	0	0
07/02/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	41,043.0000	41,818.0000	1.888	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/02/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	27,014.0000	26,388.0000	(2.317)	0	0	0
Grand Total:										1,872