

# Derivatives High/Low Report

High/Low for 07/03/2006

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
07/03/2006	GOVI	2006/05/04			jGovi	242.0870	241.7000	(0.160)	0.0000	0.0000	699
07/03/2006	GOVI	2006/05/04	230.00	Call	jGovi	120,896.0000	117,032.0000	(3.196)	0	0	0
07/03/2006	GOVI	2006/05/04	230.00	Put	jGovi	26.0000	32.0000	23.077	0	0	0
07/03/2006	GOVI	2006/08/03			jGovi	246.4450	246.0600	(0.156)	0.0000	0.0000	0
07/03/2006	GOVI	2006/08/03	230.00	Call	jGovi	164,583.0000	160,753.0000	(2.327)	0	0	0
07/03/2006	GOVI	2006/08/03	230.00	Put	jGovi	133.0000	153.0000	15.038	0	0	0
07/03/2006	GOVI	2006/11/02			jGovi	250.8420	250.4720	(0.148)	0.0000	0.0000	0
07/03/2006	GOVI	2006/11/02	230.00	Call	jGovi	208,537.0000	204,852.0000	(1.767)	0	0	0
07/03/2006	GOVI	2006/11/02	230.00	Put	jGovi	117.0000	132.0000	12.821	0	0	0
07/03/2006	GOVI	2007/02/01			jGovi	255.2300	254.8820	(0.136)	0.0000	0.0000	0
07/03/2006	GOVI	2007/02/01	230.00	Put	jGovi	67.0000	75.0000	11.940	0	0	0
07/03/2006	GOVI	2007/02/01	230.00	Call	jGovi	252,367.0000	248,895.0000	(1.376)	0	0	0
07/03/2006	J153	2010/08/31			jSwap	7.2800	7.3190	0.536	0.0000	0.0000	0
07/03/2006	J157	2015/09/15			jSwap	7.3760	7.4080	0.434	0.0000	0.0000	0
07/03/2006	J186	2026/12/21			jSwap	7.0230	7.0350	0.171	0.0000	0.0000	0
07/03/2006	J194	2008/02/28			jSwap	7.0890	7.1290	0.564	0.0000	0.0000	0
07/03/2006	J201	2014/12/22			jSwap	7.3520	7.3860	0.462	0.0000	0.0000	0

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07/03/2006	J203	2017/09/15			jSwap	7.3570	7.3900	0.449	0.0000	0.0000	0
07/03/2006	J204	2018/12/21			jSwap	7.3350	7.3690	0.464	0.0000	0.0000	0
07/03/2006	J207	2020/01/15			jSwap	7.3000	7.3320	0.438	0.0000	0.0000	0
07/03/2006	JBAR	2005/03/16			jBar	7.0830	7.0830	-	0.0000	0.0000	0
07/03/2006	JFRA	2006/05/04			jFra	7.1140	7.1210	0.098	0.0000	0.0000	0
07/03/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	654.0000	660.0000	0.917	0	0	0
07/03/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	375.0000	363.0000	(3.200)	0	0	0
07/03/2006	JFRA	2006/08/03			jFra	7.0210	7.0290	0.114	0.0000	0.0000	0
07/03/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	908.0000	915.0000	0.771	0	0	0
07/03/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	857.0000	844.0000	(1.517)	0	0	0
07/03/2006	JFRA	2006/11/02			jFra	7.0520	7.0740	0.312	0.0000	0.0000	0
07/03/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,114.0000	1,086.0000	(2.513)	0	0	0
07/03/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,241.0000	1,267.0000	2.095	0	0	0
07/03/2006	JFRA	2007/02/01			jFra	7.1270	7.1500	0.323	0.0000	0.0000	500
07/03/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,890.0000	1,854.0000	(1.905)	0	0	0
07/03/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	976.0000	997.0000	2.152	0	0	0
07/03/2006	JFRA	2007/05/03			jFra	7.2490	7.2980	0.676	0.0000	0.0000	0
07/03/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,301.0000	1,352.0000	3.920	0	0	0
07/03/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,916.0000	1,847.0000	(3.601)	0	0	0
07/03/2006	JFRA	2007/08/02			jFra	7.3600	7.3880	0.380	0.0000	0.0000	0
07/03/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,929.0000	1,891.0000	(1.970)	0	0	0
07/03/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,586.0000	1,617.0000	1.955	0	0	0
07/03/2006	JFRA	2007/11/01			jFra	7.4300	7.5600	1.750	0.0000	0.0000	0
07/03/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,902.0000	2,071.0000	8.885	0	0	0

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07/03/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,087.0000	1,913.0000	(8.337)	0	0	0
07/03/2006	JN02	2006/05/04			jNote	7.2250	7.2650	0.554	0.0000	0.0000	0
07/03/2006	JN02	2006/05/04	7.25	Call	Option on jNote	7,821.0000	8,122.0000	3.849	0	0	0
07/03/2006	JN02	2006/05/04	7.25	Put	Option on jNote	8,224.0000	7,781.0000	(5.387)	0	0	0
07/03/2006	JN02	2006/08/03			jNote	7.2830	7.3290	0.632	0.0000	0.0000	0
07/03/2006	JN02	2006/08/03	7.25	Call	Option on jNote	13,091.0000	13,481.0000	2.979	0	0	0
07/03/2006	JN02	2006/08/03	7.25	Put	Option on jNote	12,479.0000	12,015.0000	(3.718)	0	0	0
07/03/2006	JN02	2006/11/02			jNote	7.3600	7.4090	0.666	0.0000	0.0000	0
07/03/2006	JN02	2006/11/02	7.25	Call	Option on jNote	17,232.0000	17,668.0000	2.530	0	0	0
07/03/2006	JN02	2006/11/02	7.25	Put	Option on jNote	15,190.0000	14,717.0000	(3.114)	0	0	0
07/03/2006	JN05	2006/05/04			jNote	7.5300	7.5710	0.544	0.0000	0.0000	0
07/03/2006	JN05	2006/05/04	7.25	Put	Option on jNote	3,472.0000	2,963.0000	(14.660)	0	0	0
07/03/2006	JN05	2006/05/04	7.25	Call	Option on jNote	15,097.0000	16,277.0000	7.816	0	0	0
07/03/2006	JN05	2006/08/03			jNote	7.5700	7.6120	0.555	0.0000	0.0000	0
07/03/2006	JN05	2006/08/03	7.25	Call	Option on jNote	20,425.0000	21,536.0000	5.439	0	0	0
07/03/2006	JN05	2006/08/03	7.25	Put	Option on jNote	7,154.0000	6,539.0000	(8.597)	0	0	0
07/03/2006	JN05	2006/11/02			jNote	7.6150	7.6580	0.565	0.0000	0.0000	0
07/03/2006	JN05	2006/11/02	7.25	Call	Option on jNote	24,760.0000	25,869.0000	4.479	0	0	0
07/03/2006	JN05	2006/11/02	7.25	Put	Option on jNote	9,644.0000	8,991.0000	(6.771)	0	0	0
07/03/2006	JN10	2006/05/04			jNote	7.5860	7.6230	0.488	0.0000	0.0000	0
07/03/2006	JN10	2006/05/04	7.25	Call	Option on jNote	24,622.0000	26,857.0000	9.077	0	0	0
07/03/2006	JN10	2006/05/04	7.25	Put	Option on jNote	1,158.0000	855.0000	(26.166)	0	0	0
07/03/2006	JN10	2006/08/03			jNote	7.6020	7.6400	0.500	0.0000	0.0000	0
07/03/2006	JN10	2006/08/03	7.25	Put	Option on jNote	3,972.0000	3,393.0000	(14.577)	0	0	0
07/03/2006	JN10	2006/08/03	7.25	Call	Option on jNote	28,523.0000	30,545.0000	7.089	0	0	0
07/03/2006	JN10	2006/11/02			jNote	7.6220	7.6590	0.485	0.0000	0.0000	0
07/03/2006	JN10	2006/11/02	7.25	Put	Option on jNote	6,270.0000	5,600.0000	(10.686)	0	0	0

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07/03/2006	JN10	2006/11/02	7.25	Call	Option on jNote	32,178.0000	34,032.0000	5.762	0	0	0
07/03/2006	JROD	2006/03/31			jRod	6.7370	6.7320	(0.074)	0.0000	0.0000	0
07/03/2006	JROD	2006/04/28			jRod	6.8430	6.8370	(0.088)	0.0000	0.0000	0
07/03/2006	JROD	2006/05/31			jRod	6.9820	6.9780	(0.057)	0.0000	0.0000	0
07/03/2006	JROD	2006/06/30			jRod	6.9440	6.9410	(0.043)	0.0000	0.0000	0
07/03/2006	JROD	2006/07/31			jRod	7.0170	7.0080	(0.128)	0.0000	0.0000	0
07/03/2006	JROD	2006/08/31			jRod	7.0780	7.0640	(0.198)	0.0000	0.0000	0
07/03/2006	R153	2006/05/04			Bond Future	7.2750	7.3170	0.577	0.0000	0.0000	13
07/03/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	7,451.0000	8,325.0000	11.730	0	0	0
07/03/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	6,423.0000	5,573.0000	(13.234)	0	0	0
07/03/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	1,696.0000	1,948.0000	14.858	0	0	0
07/03/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	49,132.0000	47,424.0000	(3.476)	0	0	0
07/03/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	21,017.0000	19,544.0000	(7.009)	0	0	0
07/03/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	2,381.0000	1,944.0000	(18.354)	0	0	0
07/03/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	13,749.0000	15,036.0000	9.361	0	0	0
07/03/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	3,682.0000	4,182.0000	13.580	0	0	0
07/03/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	12,883.0000	11,659.0000	(9.501)	0	0	0
07/03/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	323.0000	374.0000	15.789	0	0	20
07/03/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	748.0000	865.0000	15.642	0	0	0
07/03/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	39,561.0000	37,888.0000	(4.229)	0	0	0
07/03/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	22,379.0000	23,961.0000	7.069	0	0	0
07/03/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	30,081.0000	28,473.0000	(5.346)	0	0	0
07/03/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
07/03/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	58,756.0000	57,036.0000	(2.927)	0	0	0
07/03/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	94.0000	111.0000	18.085	0	0	0
07/03/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	559.0000	418.0000	(25.224)	0	0	0
07/03/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	23.0000	28.0000	21.739	0	0	0
07/03/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	68,331.0000	66,607.0000	(2.523)	0	0	0
07/03/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	5.0000	6.0000	20.000	0	0	0

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07/03/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	77,818.0000	76,094.0000	(2.215)	0	0	0
07/03/2006	R153	2006/08/03			Bond Future	7.2690	7.3140	0.619	0.0000	0.0000	1
07/03/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	11,034.0000	10,155.0000	(7.966)	0	0	0
07/03/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	16,855.0000	17,974.0000	6.639	0	0	0
07/03/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	11,773.0000	12,639.0000	7.356	0	0	0
07/03/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	6,349.0000	5,722.0000	(9.876)	0	0	0
07/03/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	24,209.0000	22,929.0000	(5.287)	0	0	0
07/03/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	5,710.0000	6,176.0000	8.161	0	0	0
07/03/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	17,138.0000	16,036.0000	(6.430)	0	0	0
07/03/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	8,209.0000	8,852.0000	7.833	0	0	100
07/03/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	48,271.0000	46,675.0000	(3.306)	0	0	0
07/03/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	2,807.0000	3,044.0000	8.443	0	0	0
07/03/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	56,729.0000	55,073.0000	(2.919)	0	0	0
07/03/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	1,643.0000	1,794.0000	9.191	0	0	0
07/03/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	484.0000	535.0000	10.537	0	0	0
07/03/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	40,154.0000	38,644.0000	(3.761)	0	0	0
07/03/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	3,987.0000	4,320.0000	8.352	0	0	0
07/03/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	31,958.0000	30,545.0000	(4.421)	0	0	0
07/03/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	65,391.0000	63,697.0000	(2.591)	0	0	0
07/03/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	915.0000	1,006.0000	9.945	0	0	0
07/03/2006	R153	2006/11/02			Bond Future	7.2760	7.3210	0.618	0.0000	0.0000	0
07/03/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	15,334.0000	16,147.0000	5.302	0	0	0
07/03/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	14,383.0000	13,551.0000	(5.785)	0	0	0
07/03/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	9,624.0000	8,966.0000	(6.837)	0	0	0
07/03/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	19,770.0000	20,755.0000	4.982	0	0	0
07/03/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	41,140.0000	39,840.0000	(3.160)	0	0	0
07/03/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	48,093.0000	46,710.0000	(2.876)	0	0	0
07/03/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	4,388.0000	4,648.0000	5.925	0	0	0
07/03/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	6,193.0000	6,537.0000	5.555	0	0	100
07/03/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	31,935.0000	33,269.0000	4.177	0	0	0
07/03/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	5,852.0000	5,373.0000	(8.185)	0	0	0
07/03/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	25,283.0000	26,447.0000	4.604	0	0	0
07/03/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	20,188.0000	19,202.0000	(4.884)	0	0	0
07/03/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	26,665.0000	25,550.0000	(4.182)	0	0	0

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07/03/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,042.0000	2,179.0000	6.709	0	0	0
07/03/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	70,820.0000	69,272.0000	(2.186)	0	0	0
07/03/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,339.0000	1,435.0000	7.170	0	0	0
07/03/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	63,013.0000	61,507.0000	(2.390)	0	0	0
07/03/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	12,033.0000	12,692.0000	5.477	0	0	0
07/03/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	3,032.0000	3,223.0000	6.299	0	0	0
07/03/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	3,128.0000	2,819.0000	(9.879)	0	0	0
07/03/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	9,493.0000	10,022.0000	5.573	0	0	0
07/03/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	33,646.0000	32,426.0000	(3.626)	0	0	0
07/03/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	7,544.0000	7,968.0000	5.620	0	0	0
07/03/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	55,412.0000	53,960.0000	(2.620)	0	0	0
07/03/2006	R153	2007/02/01			Bond Future	7.2990	7.3440	0.617	0.0000	0.0000	0
07/03/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	16,917.0000	16,144.0000	(4.569)	0	0	0
07/03/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	18,595.0000	19,360.0000	4.114	0	0	0
07/03/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	22,502.0000	23,395.0000	3.969	0	0	0
07/03/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	12,218.0000	11,573.0000	(5.279)	0	0	0
07/03/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	68,087.0000	66,726.0000	(1.999)	0	0	0
07/03/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,689.0000	3,866.0000	4.798	0	0	0
07/03/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	4,895.0000	5,118.0000	4.556	0	0	0
07/03/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	61,296.0000	59,981.0000	(2.145)	0	0	0
07/03/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	54,734.0000	53,474.0000	(2.302)	0	0	0
07/03/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	42,478.0000	41,350.0000	(2.655)	0	0	0
07/03/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	10,512.0000	10,923.0000	3.910	0	0	0
07/03/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	8,261.0000	8,601.0000	4.116	0	0	0
07/03/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	6,403.0000	6,682.0000	4.357	0	0	0
07/03/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	11,925.0000	12,401.0000	3.992	0	0	0
07/03/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	35,596.0000	34,534.0000	(2.983)	0	0	0
07/03/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	48,446.0000	47,249.0000	(2.471)	0	0	0
07/03/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	28,973.0000	27,990.0000	(3.393)	0	0	0
07/03/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	13,674.0000	14,229.0000	4.059	0	0	0
07/03/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	5,102.0000	4,731.0000	(7.272)	0	0	0
07/03/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	8,252.0000	7,743.0000	(6.168)	0	0	0
07/03/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	32,838.0000	34,006.0000	3.557	0	0	0
07/03/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	27,221.0000	28,251.0000	3.784	0	0	0
07/03/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	22,705.0000	21,818.0000	(3.907)	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
07/03/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	15,856.0000	16,506.0000	4.099	0	0	0
07/03/2006	R157	2006/05/04			Bond Future	7.3910	7.4270	0.487	0.0000	0.0000	7
07/03/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	35,666.0000	38,223.0000	7.169	0	0	0
07/03/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	204.0000	235.0000	15.196	0	0	0
07/03/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	4,023.0000	4,567.0000	13.522	0	0	0
07/03/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	33,742.0000	31,268.0000	(7.332)	0	0	0
07/03/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	126,823.0000	123,807.0000	(2.378)	0	0	0
07/03/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	19,973.0000	21,845.0000	9.373	0	0	0
07/03/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	17.0000	19.0000	11.765	0	0	0
07/03/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
07/03/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	8,064.0000	6,917.0000	(14.224)	0	0	0
07/03/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	1,441.0000	1,660.0000	15.198	0	0	0
07/03/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	89,328.0000	86,340.0000	(3.345)	0	0	0
07/03/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	145,100.0000	142,081.0000	(2.081)	0	0	0
07/03/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	51,358.0000	48,558.0000	(5.452)	0	0	0
07/03/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	2,307.0000	1,845.0000	(20.026)	0	0	0
07/03/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	108,229.0000	105,221.0000	(2.779)	0	0	0
07/03/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	77.0000	89.0000	15.584	0	0	115
07/03/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	544.0000	628.0000	15.441	0	0	0
07/03/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	70,259.0000	67,325.0000	(4.176)	0	0	0
07/03/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	9,745.0000	10,863.0000	11.473	0	0	0
07/03/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	18,859.0000	16,958.0000	(10.080)	0	0	50
07/03/2006	R157	2006/08/03			Bond Future	7.3930	7.4300	0.500	0.0000	0.0000	4
07/03/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	41,562.0000	39,427.0000	(5.137)	0	0	0
07/03/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	125,002.0000	122,070.0000	(2.346)	0	0	0
07/03/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	2,159.0000	2,332.0000	8.013	0	0	0
07/03/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	1,134.0000	1,232.0000	8.642	0	0	0
07/03/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	564.0000	616.0000	9.220	0	0	0
07/03/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	12,686.0000	13,581.0000	7.055	0	0	100
07/03/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	142,351.0000	139,372.0000	(2.093)	0	0	0
07/03/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	107,760.0000	104,903.0000	(2.651)	0	0	0
07/03/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	16,540.0000	15,222.0000	(7.969)	0	0	0
07/03/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	3,900.0000	4,190.0000	7.436	0	0	0
07/03/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	57,124.0000	54,714.0000	(4.219)	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
07/03/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	90,876.0000	88,135.0000	(3.016)	0	0	0
07/03/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	8,502.0000	9,122.0000	7.292	0	0	0
07/03/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	8,444.0000	7,596.0000	(10.043)	0	0	0
07/03/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	41,184.0000	43,366.0000	5.298	0	0	0
07/03/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	28,336.0000	30,048.0000	6.042	0	0	0
07/03/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	27,673.0000	25,906.0000	(6.385)	0	0	0
07/03/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	18,933.0000	20,197.0000	6.676	0	0	0
07/03/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	73,724.0000	71,118.0000	(3.535)	0	0	0
07/03/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	5,738.0000	6,162.0000	7.389	0	0	0
07/03/2006	R157	2006/11/02			Bond Future	7.4010	7.4380	0.500	0.0000	0.0000	0
07/03/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	9,436.0000	9,913.0000	5.055	0	0	117
07/03/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	93,767.0000	91,288.0000	(2.644)	0	0	0
07/03/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,010.0000	1,078.0000	6.733	0	0	0
07/03/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	2,687.0000	2,851.0000	6.103	0	0	0
07/03/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	1,671.0000	1,779.0000	6.463	0	0	0
07/03/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	23,483.0000	22,135.0000	(5.740)	0	0	0
07/03/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	124,622.0000	121,908.0000	(2.178)	0	0	0
07/03/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	4,199.0000	4,441.0000	5.763	0	0	0
07/03/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	140,649.0000	137,857.0000	(1.985)	0	0	0
07/03/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	156,845.0000	153,997.0000	(1.816)	0	0	0
07/03/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	35,635.0000	37,243.0000	4.512	0	0	0
07/03/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	173,076.0000	170,188.0000	(1.669)	0	0	0
07/03/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	26,718.0000	28,002.0000	4.806	0	0	0
07/03/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	34,609.0000	32,937.0000	(4.831)	0	0	0
07/03/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	6,382.0000	6,727.0000	5.406	0	0	0
07/03/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	108,930.0000	106,319.0000	(2.397)	0	0	0
07/03/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	62,419.0000	60,248.0000	(3.478)	0	0	0
07/03/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	77,823.0000	75,478.0000	(3.013)	0	0	0
07/03/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	61,279.0000	63,576.0000	3.748	0	0	0
07/03/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	7,863.0000	7,204.0000	(8.381)	0	0	0
07/03/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	12,058.0000	12,669.0000	5.067	0	0	0
07/03/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	47,073.0000	49,029.0000	4.155	0	0	0
07/03/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	14,488.0000	13,488.0000	(6.902)	0	0	0
07/03/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	15,577.0000	16,363.0000	5.046	0	0	0
07/03/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	20,356.0000	21,364.0000	4.952	0	0	0



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07/03/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	47,908.0000	45,960.0000	(4.066)	0	0	0
07/03/2006	R157	2007/02/01			Bond Future	7.4190	7.4550	0.485	0.0000	0.0000	0
07/03/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	155,749.0000	153,183.0000	(1.648)	0	0	0
07/03/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	4,027.0000	4,204.0000	4.395	0	0	0
07/03/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	170,700.0000	168,076.0000	(1.537)	0	0	0
07/03/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	5,606.0000	5,840.0000	4.174	0	0	0
07/03/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	28,279.0000	26,983.0000	(4.583)	0	0	0
07/03/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	7,685.0000	7,992.0000	3.995	0	0	0
07/03/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	41,528.0000	43,032.0000	3.622	0	0	0
07/03/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	140,991.0000	138,498.0000	(1.768)	0	0	0
07/03/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	13,804.0000	14,301.0000	3.600	0	0	0
07/03/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	10,377.0000	10,771.0000	3.797	0	0	0
07/03/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	27,960.0000	28,995.0000	3.702	0	0	0
07/03/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	68,127.0000	66,190.0000	(2.843)	0	0	0
07/03/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	53,427.0000	51,661.0000	(3.305)	0	0	0
07/03/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	39,676.0000	38,125.0000	(3.909)	0	0	0
07/03/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	51,812.0000	53,598.0000	3.447	0	0	0
07/03/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	18,653.0000	17,638.0000	(5.441)	0	0	0
07/03/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	33,385.0000	34,635.0000	3.744	0	0	0
07/03/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	23,841.0000	24,704.0000	3.620	0	0	0
07/03/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	20,599.0000	21,325.0000	3.524	0	0	0
07/03/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	126,533.0000	124,127.0000	(1.901)	0	0	0
07/03/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	83,358.0000	81,283.0000	(2.489)	0	0	0
07/03/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	112,490.0000	110,187.0000	(2.047)	0	0	0
07/03/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	98,983.0000	96,799.0000	(2.206)	0	0	0
07/03/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	18,094.0000	18,710.0000	3.404	0	0	0
07/03/2006	R186	2006/05/04			Bond Future	7.0650	7.0800	0.212	7.1000	7.1000	30
07/03/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	17,618.0000	16,543.0000	(6.102)	0	0	0
07/03/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	26,566.0000	27,543.0000	3.678	0	0	0
07/03/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	177,165.0000	175,114.0000	(1.158)	0	0	0
07/03/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	149,238.0000	147,193.0000	(1.370)	0	0	0
07/03/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	112.0000	113.0000	0.893	0	0	0
07/03/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	13,036.0000	13,536.0000	3.836	0	0	0
07/03/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	1,059.0000	914.0000	(13.692)	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
07/03/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	81,852.0000	83,760.0000	2.331	0	0	0
07/03/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	38,029.0000	36,478.0000	(4.078)	0	0	0
07/03/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	5,748.0000	5,223.0000	(9.134)	0	0	0
07/03/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	204,303.0000	202,251.0000	(1.004)	0	0	0
07/03/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	27.0000	27.0000	-	0	0	0
07/03/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	5.0000	5.0000	-	0	0	0
07/03/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	91,992.0000	90,027.0000	(2.136)	0	0	0
07/03/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	6,091.0000	6,312.0000	3.628	0	0	0
07/03/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	230,546.0000	228,494.0000	(0.890)	0	0	0
07/03/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	2,799.0000	2,886.0000	3.108	0	0	0
07/03/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	410.0000	417.0000	1.707	0	0	0
07/03/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	63,781.0000	61,949.0000	(2.872)	0	0	0
07/03/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	1,304.0000	1,335.0000	2.377	0	0	0
07/03/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	49,938.0000	51,466.0000	3.060	0	0	0
07/03/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	120,861.0000	118,840.0000	(1.672)	0	0	0
07/03/2006	R186	2006/08/03			Bond Future	7.0590	7.0740	0.212	0.0000	0.0000	0
07/03/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	39,278.0000	40,239.0000	2.447	0	0	0
07/03/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	31,212.0000	30,134.0000	(3.454)	0	0	0
07/03/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	18,037.0000	18,481.0000	2.462	0	0	0
07/03/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	59,165.0000	60,478.0000	2.219	0	0	0
07/03/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	16,121.0000	15,394.0000	(4.510)	0	0	0
07/03/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	205,279.0000	203,275.0000	(0.976)	0	0	0
07/03/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	26,446.0000	27,108.0000	2.503	0	0	0
07/03/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	738.0000	756.0000	2.439	0	0	0
07/03/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	52,077.0000	50,699.0000	(2.646)	0	0	0
07/03/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	255,508.0000	253,476.0000	(0.795)	0	0	0
07/03/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	354.0000	362.0000	2.260	0	0	0
07/03/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	76,139.0000	74,544.0000	(2.095)	0	0	0
07/03/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	1,474.0000	1,509.0000	2.374	0	0	0
07/03/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	2,812.0000	2,878.0000	2.347	0	0	0
07/03/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	179,542.0000	177,569.0000	(1.099)	0	0	0
07/03/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	5,126.0000	5,243.0000	2.282	0	0	0
07/03/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	153,792.0000	151,870.0000	(1.250)	0	0	0
07/03/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	230,672.0000	228,650.0000	(0.877)	0	0	0
07/03/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	128,494.0000	126,653.0000	(1.433)	0	0	0

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07/03/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	8,924.0000	9,122.0000	2.219	0	0	0
07/03/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	101,923.0000	100,179.0000	(1.711)	0	0	0
07/03/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	12,524.0000	12,820.0000	2.363	0	0	0
07/03/2006	R186	2006/11/02			Bond Future	7.0550	7.0700	0.213	0.0000	0.0000	0
07/03/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	50,552.0000	51,493.0000	1.861	0	0	0
07/03/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	43,086.0000	42,002.0000	(2.516)	0	0	0
07/03/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	12,861.0000	13,088.0000	1.765	0	0	0
07/03/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	161,069.0000	159,270.0000	(1.117)	0	0	0
07/03/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	64,379.0000	63,069.0000	(2.035)	0	0	0
07/03/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	92,278.0000	93,757.0000	1.603	0	0	0
07/03/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	38,394.0000	39,110.0000	1.865	0	0	0
07/03/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	8,609.0000	8,767.0000	1.835	0	0	0
07/03/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	18,766.0000	19,082.0000	1.684	0	0	0
07/03/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	184,716.0000	182,849.0000	(1.011)	0	0	0
07/03/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	208,661.0000	206,743.0000	(0.919)	0	0	0
07/03/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	5,629.0000	5,736.0000	1.901	0	0	0
07/03/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	232,619.0000	230,664.0000	(0.840)	0	0	0
07/03/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	14,075.0000	13,528.0000	(3.886)	0	0	0
07/03/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	3,597.0000	3,667.0000	1.946	0	0	0
07/03/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	138,057.0000	136,348.0000	(1.238)	0	0	0
07/03/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	112,672.0000	111,058.0000	(1.432)	0	0	0
07/03/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	23,359.0000	23,771.0000	1.764	0	0	0
07/03/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	29,660.0000	30,202.0000	1.827	0	0	0
07/03/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	87,887.0000	86,404.0000	(1.687)	0	0	0
07/03/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	68,708.0000	69,911.0000	1.751	0	0	0
07/03/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	26,532.0000	25,710.0000	(3.098)	0	0	0
07/03/2006	R186	2007/02/01			Bond Future	7.0540	7.0680	0.198	0.0000	0.0000	0
07/03/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	145,806.0000	144,282.0000	(1.045)	0	0	0
07/03/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	27,216.0000	27,569.0000	1.297	0	0	0
07/03/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	31,878.0000	32,314.0000	1.368	0	0	0
07/03/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	50,172.0000	49,162.0000	(2.013)	0	0	0
07/03/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	167,391.0000	165,786.0000	(0.959)	0	0	0
07/03/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	57,446.0000	58,313.0000	1.509	0	0	0
07/03/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	189,616.0000	187,946.0000	(0.881)	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
07/03/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	120,687.0000	119,246.0000	(1.194)	0	0	0
07/03/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	14,559.0000	14,765.0000	1.415	0	0	0
07/03/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	20,066.0000	20,338.0000	1.356	0	0	0
07/03/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	38,002.0000	38,546.0000	1.432	0	0	0
07/03/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	96,228.0000	97,539.0000	1.362	0	0	0
07/03/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	72,203.0000	71,011.0000	(1.651)	0	0	0
07/03/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	74,390.0000	75,469.0000	1.450	0	0	0
07/03/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	46,277.0000	46,963.0000	1.482	0	0	0
07/03/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	18,780.0000	18,214.0000	(3.014)	0	0	0
07/03/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	32,676.0000	31,879.0000	(2.439)	0	0	0
07/03/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	95,938.0000	94,605.0000	(1.389)	0	0	0
07/03/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	10,397.0000	10,550.0000	1.472	0	0	0
07/03/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	212,225.0000	210,501.0000	(0.812)	0	0	0
07/03/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	234,986.0000	233,220.0000	(0.752)	0	0	0
07/03/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	7,310.0000	7,420.0000	1.505	0	0	0
07/03/2006	R194	2006/05/04			Bond Future	7.0550	7.1000	0.638	0.0000	0.0000	101
07/03/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	630.0000	483.0000	(23.333)	0	0	0
07/03/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	558.0000	666.0000	19.355	0	0	0
07/03/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	9,749.0000	10,494.0000	7.642	0	0	0
07/03/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	97.0000	65.0000	(32.990)	0	0	0
07/03/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	14,042.0000	14,817.0000	5.519	0	0	0
07/03/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
07/03/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	5,920.0000	6,550.0000	10.642	0	0	0
07/03/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	20,420.0000	19,650.0000	(3.771)	0	0	0
07/03/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	32.0000	39.0000	21.875	0	0	0
07/03/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	24,594.0000	23,819.0000	(3.151)	0	0	0
07/03/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/03/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,726.0000	4,183.0000	(11.490)	0	0	0
07/03/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
07/03/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	1,362.0000	1,597.0000	17.254	0	0	0
07/03/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	28,765.0000	27,988.0000	(2.701)	0	0	0
07/03/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	8,212.0000	7,543.0000	(8.147)	0	0	0
07/03/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	32,917.0000	32,140.0000	(2.360)	0	0	0
07/03/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	7.0000	9.0000	28.571	0	0	0
07/03/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	12,138.0000	11,405.0000	(6.039)	0	0	0

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07/03/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	216.0000	260.0000	20.370	0	0	0
07/03/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	16,248.0000	15,488.0000	(4.677)	0	0	0
07/03/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	82.0000	99.0000	20.732	0	0	0
07/03/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	3,057.0000	3,489.0000	14.132	0	0	0
07/03/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	2,106.0000	1,760.0000	(16.429)	0	0	0
07/03/2006	R194	2006/08/03			Bond Future	7.0040	7.0540	0.714	0.0000	0.0000	0
07/03/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,974.0000	2,168.0000	9.828	0	0	0
07/03/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	22,494.0000	21,785.0000	(3.152)	0	0	0
07/03/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	9,380.0000	8,824.0000	(5.928)	0	0	0
07/03/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,156.0000	6,640.0000	7.862	0	0	0
07/03/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	2,335.0000	2,070.0000	(11.349)	0	0	0
07/03/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	6,549.0000	6,072.0000	(7.284)	0	0	0
07/03/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,868.0000	3,140.0000	9.484	0	0	0
07/03/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	664.0000	731.0000	10.090	0	0	0
07/03/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	19,132.0000	18,450.0000	(3.565)	0	0	0
07/03/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	374.0000	415.0000	10.963	0	0	0
07/03/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	948.0000	1,045.0000	10.232	0	0	0
07/03/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	29,472.0000	28,735.0000	(2.501)	0	0	0
07/03/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,351.0000	1,488.0000	10.141	0	0	0
07/03/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	12,463.0000	11,849.0000	(4.927)	0	0	0
07/03/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	25,954.0000	25,228.0000	(2.797)	0	0	0
07/03/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	200.0000	224.0000	12.000	0	0	0
07/03/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	15,747.0000	15,093.0000	(4.153)	0	0	0
07/03/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	102.0000	115.0000	12.745	0	0	0
07/03/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	4,257.0000	4,628.0000	8.715	0	0	0
07/03/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	4,197.0000	3,819.0000	(9.006)	0	0	0
07/03/2006	R194	2006/11/02			Bond Future	6.9680	7.0200	0.746	0.0000	0.0000	0
07/03/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	6,545.0000	6,927.0000	5.837	0	0	0
07/03/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	7,668.0000	7,266.0000	(5.243)	0	0	0
07/03/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	4,099.0000	4,356.0000	6.270	0	0	0
07/03/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	3,774.0000	3,496.0000	(7.366)	0	0	0
07/03/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	1,085.0000	1,164.0000	7.281	0	0	0
07/03/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	8,303.0000	8,756.0000	5.456	0	0	0
07/03/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	2,341.0000	2,135.0000	(8.800)	0	0	0

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07/03/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	10,016.0000	9,565.0000	(4.503)	0	0	0
07/03/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	10,446.0000	10,969.0000	5.007	0	0	0
07/03/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	586.0000	509.0000	(13.140)	0	0	0
07/03/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1,279.0000	1,143.0000	(10.633)	0	0	0
07/03/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	3,296.0000	3,505.0000	6.341	0	0	0
07/03/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	12,972.0000	13,554.0000	4.487	0	0	0
07/03/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	2,676.0000	2,846.0000	6.353	0	0	0
07/03/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	12,532.0000	12,042.0000	(3.910)	0	0	0
07/03/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	1,553.0000	1,659.0000	6.825	0	0	0
07/03/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	17,641.0000	17,087.0000	(3.140)	0	0	0
07/03/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	20,270.0000	19,689.0000	(2.866)	0	0	0
07/03/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	15,148.0000	14,627.0000	(3.439)	0	0	0
07/03/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,170.0000	2,308.0000	6.359	0	0	0
07/03/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	5,139.0000	5,454.0000	6.130	0	0	0
07/03/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	5,545.0000	5,201.0000	(6.204)	0	0	0
07/03/2006	R194	2007/02/01			Bond Future	6.9560	7.0100	0.776	0.0000	0.0000	0
07/03/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	11,918.0000	11,534.0000	(3.222)	0	0	0
07/03/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	9,883.0000	9,525.0000	(3.622)	0	0	0
07/03/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	7,934.0000	8,286.0000	4.437	0	0	0
07/03/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	3,221.0000	3,017.0000	(6.333)	0	0	0
07/03/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	9,417.0000	9,817.0000	4.248	0	0	0
07/03/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	3,787.0000	3,959.0000	4.542	0	0	0
07/03/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	4,608.0000	4,358.0000	(5.425)	0	0	0
07/03/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	14,068.0000	13,663.0000	(2.879)	0	0	0
07/03/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	3,398.0000	3,548.0000	4.414	0	0	0
07/03/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	15,922.0000	15,493.0000	(2.694)	0	0	0
07/03/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	1,682.0000	1,769.0000	5.172	0	0	0
07/03/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	19,917.0000	19,448.0000	(2.355)	0	0	0
07/03/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	2,153.0000	2,258.0000	4.877	0	0	0
07/03/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	6,733.0000	7,039.0000	4.545	0	0	0
07/03/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	17,875.0000	17,425.0000	(2.517)	0	0	0
07/03/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	7,953.0000	7,626.0000	(4.112)	0	0	0
07/03/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	2,721.0000	2,848.0000	4.667	0	0	0
07/03/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2,107.0000	1,950.0000	(7.451)	0	0	0
07/03/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	11,135.0000	11,582.0000	4.014	0	0	0

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07/03/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	4,302.0000	4,500.0000	4.603	0	0	0
07/03/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,931.0000	5,160.0000	4.644	0	0	0
07/03/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,217.0000	1,108.0000	(8.956)	0	0	0
07/03/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	5,703.0000	5,968.0000	4.647	0	0	0
07/03/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	6,156.0000	5,865.0000	(4.727)	0	0	0
07/03/2006	R201	2006/05/04			Bond Future	7.3680	7.4040	0.489	0.0000	0.0000	66
07/03/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	7.0000	8.0000	14.286	0	0	0
07/03/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	87,168.0000	84,794.0000	(2.723)	0	0	0
07/03/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	116,327.0000	113,939.0000	(2.053)	0	0	0
07/03/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	31.0000	35.0000	12.903	0	0	0
07/03/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	379.0000	423.0000	11.609	0	0	0
07/03/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	72,368.0000	70,024.0000	(3.239)	0	0	0
07/03/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	101,858.0000	99,473.0000	(2.341)	0	0	0
07/03/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	16,325.0000	14,777.0000	(9.482)	0	0	0
07/03/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	116.0000	130.0000	12.069	0	0	0
07/03/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	7,600.0000	8,440.0000	11.053	0	0	0
07/03/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	796.0000	893.0000	12.186	0	0	0
07/03/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	1,704.0000	1,913.0000	12.265	0	0	0
07/03/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	57,428.0000	55,136.0000	(3.991)	0	0	0
07/03/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	3,643.0000	4,080.0000	11.996	0	0	0
07/03/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	42,676.0000	40,497.0000	(5.106)	0	0	0
07/03/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	28,650.0000	26,698.0000	(6.813)	0	0	0
07/03/2006	R201	2006/08/03			Bond Future	7.3710	7.4080	0.502	0.0000	0.0000	0
07/03/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	14,262.0000	15,232.0000	6.801	0	0	0
07/03/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	22,599.0000	21,170.0000	(6.323)	0	0	0
07/03/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	9,812.0000	10,500.0000	7.012	0	0	0
07/03/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	3,551.0000	3,794.0000	6.843	0	0	0
07/03/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	34,076.0000	32,364.0000	(5.024)	0	0	0
07/03/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	73,818.0000	71,661.0000	(2.922)	0	0	0
07/03/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	60,103.0000	58,044.0000	(3.426)	0	0	0
07/03/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	4,880.0000	5,221.0000	6.988	0	0	0
07/03/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	6,853.0000	7,336.0000	7.048	0	0	0
07/03/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	46,743.0000	44,827.0000	(4.099)	0	0	0
07/03/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	114,316.0000	111,965.0000	(2.057)	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
07/03/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	1,120.0000	1,208.0000	7.857	0	0	0
07/03/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	585.0000	634.0000	8.376	0	0	0
07/03/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	100,635.0000	98,324.0000	(2.296)	0	0	0
07/03/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	2,042.0000	2,193.0000	7.395	0	0	0
07/03/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	87,072.0000	84,822.0000	(2.584)	0	0	0
07/03/2006	R201	2006/11/02			Bond Future	7.3770	7.4130	0.488	0.0000	0.0000	0
07/03/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	20,428.0000	21,394.0000	4.729	0	0	0
07/03/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	28,194.0000	26,880.0000	(4.661)	0	0	0
07/03/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	11,678.0000	10,889.0000	(6.756)	0	0	0
07/03/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	113,529.0000	111,389.0000	(1.885)	0	0	0
07/03/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	35,930.0000	37,421.0000	4.150	0	0	0
07/03/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	51,290.0000	49,609.0000	(3.277)	0	0	0
07/03/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	15,965.0000	16,725.0000	4.760	0	0	0
07/03/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	39,298.0000	37,778.0000	(3.868)	0	0	0
07/03/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	46,930.0000	48,694.0000	3.759	0	0	0
07/03/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	2,610.0000	2,751.0000	5.402	0	0	0
07/03/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	12,677.0000	13,276.0000	4.725	0	0	0
07/03/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	19,085.0000	18,021.0000	(5.575)	0	0	0
07/03/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	63,848.0000	62,042.0000	(2.829)	0	0	0
07/03/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	27,179.0000	28,395.0000	4.474	0	0	0
07/03/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	6,216.0000	5,699.0000	(8.317)	0	0	0
07/03/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	76,738.0000	74,838.0000	(2.476)	0	0	0
07/03/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	100,936.0000	98,858.0000	(2.059)	0	0	0
07/03/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	5,832.0000	6,113.0000	4.818	0	0	0
07/03/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	88,625.0000	86,626.0000	(2.256)	0	0	0
07/03/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	8,400.0000	8,780.0000	4.524	0	0	0
07/03/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	10,235.0000	10,710.0000	4.641	0	0	0
07/03/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	3,950.0000	4,152.0000	5.114	0	0	0
07/03/2006	R201	2007/02/01			Bond Future	7.3900	7.4260	0.487	0.0000	0.0000	0
07/03/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	42,887.0000	41,463.0000	(3.320)	0	0	0
07/03/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	25,088.0000	26,058.0000	3.866	0	0	0
07/03/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	17,750.0000	18,413.0000	3.735	0	0	0
07/03/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	31,864.0000	30,610.0000	(3.935)	0	0	0
07/03/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	54,655.0000	53,094.0000	(2.856)	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
07/03/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	66,837.0000	65,169.0000	(2.496)	0	0	0
07/03/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	20,911.0000	21,710.0000	3.821	0	0	0
07/03/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	15,272.0000	15,827.0000	3.634	0	0	0
07/03/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	101,475.0000	99,545.0000	(1.902)	0	0	0
07/03/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	13,329.0000	13,798.0000	3.519	0	0	0
07/03/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	49,316.0000	50,955.0000	3.323	0	0	0
07/03/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	5,467.0000	5,693.0000	4.134	0	0	0
07/03/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	113,108.0000	111,110.0000	(1.766)	0	0	0
07/03/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	7,478.0000	7,772.0000	3.932	0	0	0
07/03/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	10,064.0000	10,439.0000	3.726	0	0	0
07/03/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	79,293.0000	77,538.0000	(2.213)	0	0	0
07/03/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	8,798.0000	8,213.0000	(6.649)	0	0	0
07/03/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	90,170.0000	88,321.0000	(2.051)	0	0	0
07/03/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	39,404.0000	40,805.0000	3.555	0	0	0
07/03/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	31,416.0000	32,590.0000	3.737	0	0	0
07/03/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	22,713.0000	21,664.0000	(4.619)	0	0	0
07/03/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	14,938.0000	14,116.0000	(5.503)	0	0	0
07/03/2006	R203	2006/05/04			Bond Future	7.3850	7.4210	0.487	0.0000	0.0000	0
07/03/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	101,260.0000	98,413.0000	(2.812)	0	0	0
07/03/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	18,723.0000	20,462.0000	9.288	0	0	0
07/03/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	7,954.0000	6,844.0000	(13.955)	0	0	0
07/03/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	2,791.0000	2,281.0000	(18.273)	0	0	0
07/03/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	31,444.0000	29,058.0000	(7.588)	0	0	0
07/03/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	33,887.0000	36,225.0000	6.899	0	0	0
07/03/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	3,032.0000	3,493.0000	15.204	0	0	0
07/03/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
07/03/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	48,122.0000	45,426.0000	(5.602)	0	0	0
07/03/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	83,730.0000	80,888.0000	(3.394)	0	0	0
07/03/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	828.0000	980.0000	18.357	0	0	0
07/03/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	118,390.0000	115,542.0000	(2.406)	0	0	0
07/03/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/03/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	25.0000	32.0000	28.000	0	0	0
07/03/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	65,890.0000	63,078.0000	(4.268)	0	0	0
07/03/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	169.0000	205.0000	21.302	0	0	0
07/03/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	17,548.0000	15,730.0000	(10.360)	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
07/03/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	8,486.0000	9,516.0000	12.138	0	0	0
07/03/2006	R203	2006/08/03			Bond Future	7.3860	7.4230	0.501	0.0000	0.0000	0
07/03/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	8,876.0000	9,650.0000	8.720	0	0	0
07/03/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	325.0000	371.0000	14.154	0	0	0
07/03/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	15,240.0000	13,982.0000	(8.255)	0	0	0
07/03/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	116,808.0000	113,942.0000	(2.454)	0	0	0
07/03/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	36,794.0000	34,686.0000	(5.729)	0	0	0
07/03/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	109.0000	126.0000	15.596	0	0	0
07/03/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	25,925.0000	27,550.0000	6.268	0	0	0
07/03/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	100,104.0000	97,268.0000	(2.833)	0	0	0
07/03/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	869.0000	981.0000	12.888	0	0	0
07/03/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	83,323.0000	80,552.0000	(3.326)	0	0	0
07/03/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	39,248.0000	41,294.0000	5.213	0	0	0
07/03/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,527.0000	4,983.0000	10.073	0	0	0
07/03/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,089.0000	2,329.0000	11.489	0	0	0
07/03/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	8,549.0000	7,712.0000	(9.791)	0	0	0
07/03/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	66,798.0000	64,155.0000	(3.957)	0	0	0
07/03/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	51,061.0000	48,634.0000	(4.753)	0	0	0
07/03/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	24,691.0000	22,987.0000	(6.901)	0	0	0
07/03/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	15,841.0000	17,021.0000	7.449	0	0	0
07/03/2006	R203	2006/11/02			Bond Future	7.3920	7.4290	0.501	0.0000	0.0000	0
07/03/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	30,882.0000	32,440.0000	5.045	0	0	0
07/03/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	43,485.0000	45,379.0000	4.356	0	0	0
07/03/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	12,809.0000	11,866.0000	(7.362)	0	0	0
07/03/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	19,902.0000	18,623.0000	(6.426)	0	0	0
07/03/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	40,417.0000	38,463.0000	(4.835)	0	0	0
07/03/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	58,567.0000	60,758.0000	3.741	0	0	0
07/03/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	7,721.0000	7,074.0000	(8.380)	0	0	0
07/03/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	4,335.0000	3,925.0000	(9.458)	0	0	0
07/03/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	13,381.0000	14,265.0000	6.606	0	0	0
07/03/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	53,479.0000	51,246.0000	(4.175)	0	0	0
07/03/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	75,840.0000	78,267.0000	3.200	0	0	0
07/03/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	20,879.0000	22,090.0000	5.800	0	0	0
07/03/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	67,912.0000	65,461.0000	(3.609)	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
07/03/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	8,100.0000	8,703.0000	7.444	0	0	0
07/03/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,472.0000	2,700.0000	9.223	0	0	0
07/03/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	29,132.0000	27,505.0000	(5.585)	0	0	0
07/03/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	99,133.0000	96,422.0000	(2.735)	0	0	0
07/03/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,241.0000	1,367.0000	10.153	0	0	0
07/03/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,616.0000	5,001.0000	8.341	0	0	0
07/03/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	83,268.0000	80,660.0000	(3.132)	0	0	0
07/03/2006	R203	2007/02/01			Bond Future	7.4060	7.4420	0.486	0.0000	0.0000	0
07/03/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	55,680.0000	53,656.0000	(3.635)	0	0	0
07/03/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	47,955.0000	49,695.0000	3.628	0	0	0
07/03/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	12,067.0000	12,756.0000	5.710	0	0	0
07/03/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	16,727.0000	15,756.0000	(5.805)	0	0	0
07/03/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	18,008.0000	18,935.0000	5.148	0	0	0
07/03/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	69,030.0000	66,807.0000	(3.220)	0	0	0
07/03/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,797.0000	5,128.0000	6.900	0	0	0
07/03/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	83,307.0000	80,926.0000	(2.858)	0	0	0
07/03/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,608.0000	1,739.0000	8.147	0	0	0
07/03/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	23,963.0000	22,719.0000	(5.191)	0	0	0
07/03/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	62,215.0000	64,204.0000	3.197	0	0	0
07/03/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	113,447.0000	110,866.0000	(2.275)	0	0	0
07/03/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,839.0000	3,052.0000	7.503	0	0	0
07/03/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	35,822.0000	37,291.0000	4.101	0	0	0
07/03/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	98,205.0000	95,706.0000	(2.545)	0	0	0
07/03/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	7,767.0000	8,257.0000	6.309	0	0	0
07/03/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	11,161.0000	10,438.0000	(6.478)	0	0	0
07/03/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	43,558.0000	41,773.0000	(4.098)	0	0	0
07/03/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	7,093.0000	6,583.0000	(7.190)	0	0	0
07/03/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	78,445.0000	80,646.0000	2.806	0	0	0
07/03/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	32,927.0000	31,407.0000	(4.616)	0	0	0
07/03/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	25,864.0000	27,056.0000	4.609	0	0	0
07/03/2006	R204	2006/05/04			Bond Future	7.3500	7.3860	0.490	0.0000	0.0000	0
07/03/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	753.0000	892.0000	18.459	0	0	0
07/03/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	53,631.0000	50,744.0000	(5.383)	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
07/03/2006	R204	2006/08/03			Bond Future	7.3520	7.3890	0.503	0.0000	0.0000	0
07/03/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	56,575.0000	53,959.0000	(4.624)	0	0	0
07/03/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	4,509.0000	4,963.0000	10.069	0	0	0
07/03/2006	R204	2006/11/02			Bond Future	7.3560	7.3930	0.503	0.0000	0.0000	0
07/03/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	752.0000	830.0000	10.372	0	0	0
07/03/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	124,738.0000	121,787.0000	(2.366)	0	0	0
07/03/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,521.0000	1,665.0000	9.467	0	0	0
07/03/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	45,554.0000	47,497.0000	4.265	0	0	0
07/03/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	107,975.0000	105,091.0000	(2.671)	0	0	0
07/03/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	46,120.0000	44,006.0000	(4.584)	0	0	0
07/03/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	22,227.0000	23,469.0000	5.588	0	0	0
07/03/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	91,373.0000	88,597.0000	(3.038)	0	0	0
07/03/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	15,813.0000	14,728.0000	(6.861)	0	0	0
07/03/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	79,235.0000	81,754.0000	3.179	0	0	0
07/03/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	33,948.0000	32,161.0000	(5.264)	0	0	0
07/03/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	5,809.0000	5,300.0000	(8.762)	0	0	0
07/03/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	9,899.0000	9,129.0000	(7.779)	0	0	0
07/03/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,904.0000	3,156.0000	8.678	0	0	0
07/03/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	61,196.0000	63,454.0000	3.690	0	0	0
07/03/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	60,025.0000	57,630.0000	(3.990)	0	0	0
07/03/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	23,804.0000	22,371.0000	(6.020)	0	0	0
07/03/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	5,238.0000	5,651.0000	7.885	0	0	0
07/03/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	75,255.0000	72,639.0000	(3.476)	0	0	0
07/03/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	32,545.0000	34,139.0000	4.898	0	0	0
07/03/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	8,941.0000	9,574.0000	7.080	0	0	0
07/03/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	14,463.0000	15,377.0000	6.320	0	0	0
07/03/2006	R204	2007/02/01			Bond Future	7.3650	7.4010	0.489	0.0000	0.0000	0
07/03/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	81,518.0000	83,832.0000	2.839	0	0	0
07/03/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	8,410.0000	7,820.0000	(7.015)	0	0	0
07/03/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	13,057.0000	12,232.0000	(6.318)	0	0	0
07/03/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	48,840.0000	46,883.0000	(4.007)	0	0	0
07/03/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	18,328.0000	19,275.0000	5.167	0	0	0
07/03/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	12,246.0000	12,947.0000	5.724	0	0	0
07/03/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	37,252.0000	35,573.0000	(4.507)	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
07/03/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	61,939.0000	59,736.0000	(3.557)	0	0	0
07/03/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	64,362.0000	66,442.0000	3.232	0	0	0
07/03/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	49,388.0000	51,197.0000	3.663	0	0	0
07/03/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	19,330.0000	18,235.0000	(5.665)	0	0	0
07/03/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	26,416.0000	27,641.0000	4.637	0	0	0
07/03/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	76,261.0000	73,853.0000	(3.158)	0	0	0
07/03/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	27,384.0000	25,998.0000	(5.061)	0	0	0
07/03/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	36,733.0000	38,251.0000	4.133	0	0	0
07/03/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	7,866.0000	8,362.0000	6.306	0	0	0
07/03/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	91,481.0000	88,912.0000	(2.808)	0	0	0
07/03/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	123,377.0000	120,605.0000	(2.247)	0	0	0
07/03/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,871.0000	3,087.0000	7.524	0	0	0
07/03/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,629.0000	1,761.0000	8.103	0	0	0
07/03/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,852.0000	5,187.0000	6.904	0	0	0
07/03/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	107,281.0000	104,592.0000	(2.507)	0	0	0
07/03/2006	R207	2006/05/04			Bond Future	7.3130	7.3470	0.465	0.0000	0.0000	0
07/03/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	639.0000	749.0000	17.214	0	0	0
07/03/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	56,967.0000	54,183.0000	(4.887)	0	0	0
07/03/2006	R207	2006/08/03			Bond Future	7.3150	7.3490	0.465	0.0000	0.0000	0
07/03/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	59,730.0000	57,252.0000	(4.149)	0	0	0
07/03/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	4,155.0000	4,539.0000	9.242	0	0	0
07/03/2006	R207	2006/11/02			Bond Future	7.3160	7.3500	0.465	0.0000	0.0000	0
07/03/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	27.0000	33.0000	22.222	0	0	0
07/03/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	128,062.0000	125,232.0000	(2.210)	0	0	0
07/03/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,586.0000	1,821.0000	14.817	0	0	0
07/03/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	39,635.0000	37,335.0000	(5.803)	0	0	0
07/03/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	56,505.0000	53,910.0000	(4.593)	0	0	0
07/03/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	2,614.0000	2,253.0000	(13.810)	0	0	0
07/03/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	51,359.0000	53,828.0000	4.807	0	0	0
07/03/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
07/03/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	4,303.0000	4,833.0000	12.317	0	0	0
07/03/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	489.0000	575.0000	17.587	0	0	0
07/03/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	74,458.0000	71,714.0000	(3.685)	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
07/03/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	110,549.0000	107,725.0000	(2.555)	0	0	0
07/03/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	92,624.0000	89,819.0000	(3.028)	0	0	0
07/03/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	126.0000	151.0000	19.841	0	0	0
07/03/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	19,437.0000	20,984.0000	7.959	0	0	0
07/03/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	13,911.0000	12,628.0000	(9.223)	0	0	0
07/03/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	9,874.0000	10,863.0000	10.016	0	0	0
07/03/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	6,601.0000	5,849.0000	(11.392)	0	0	0
07/03/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	33,432.0000	35,510.0000	6.216	0	0	0
07/03/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	25,063.0000	23,222.0000	(7.345)	0	0	0
07/03/2006	R207	2007/02/01			Bond Future	7.3220	7.3560	0.464	0.0000	0.0000	0
07/03/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	11,710.0000	12,345.0000	5.423	0	0	0
07/03/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	65,535.0000	63,374.0000	(3.297)	0	0	0
07/03/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	17,605.0000	18,469.0000	4.908	0	0	0
07/03/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	80,174.0000	77,824.0000	(2.931)	0	0	0
07/03/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	52,049.0000	50,117.0000	(3.712)	0	0	0
07/03/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	7,493.0000	7,939.0000	5.952	0	0	0
07/03/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	111,604.0000	109,000.0000	(2.333)	0	0	0
07/03/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,607.0000	4,907.0000	6.512	0	0	0
07/03/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,541.0000	1,658.0000	7.592	0	0	0
07/03/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	95,636.0000	93,140.0000	(2.610)	0	0	0
07/03/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	127,802.0000	125,123.0000	(2.096)	0	0	0
07/03/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	63,100.0000	65,050.0000	3.090	0	0	0
07/03/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,720.0000	2,912.0000	7.059	0	0	0
07/03/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	14,442.0000	13,596.0000	(5.858)	0	0	0
07/03/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	9,408.0000	8,795.0000	(6.516)	0	0	0
07/03/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	80,325.0000	82,508.0000	2.718	0	0	0
07/03/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	35,638.0000	37,043.0000	3.942	0	0	0
07/03/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	29,682.0000	28,291.0000	(4.686)	0	0	0
07/03/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	40,021.0000	38,350.0000	(4.175)	0	0	0
07/03/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	25,498.0000	26,623.0000	4.412	0	0	0
07/03/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	48,168.0000	49,853.0000	3.498	0	0	0
07/03/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	21,158.0000	20,047.0000	(5.251)	0	0	0

Grand Total:

2,023