

Derivatives High/Low Report

High/Low for 04/04/2006

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
04/04/2006	GOVI	2006/05/04			jGovi	240.2720	240.9440	0.280	0.0000	0.0000	699
04/04/2006	GOVI	2006/05/04	230.00	Put	jGovi	3.0000	1.0000	(66.667)	0	0	0
04/04/2006	GOVI	2006/05/04	230.00	Call	jGovi	102,723.0000	109,441.0000	6.540	0	0	0
04/04/2006	GOVI	2006/08/03			jGovi	244.5890	245.2700	0.278	0.0000	0.0000	0
04/04/2006	GOVI	2006/08/03	230.00	Call	jGovi	146,021.0000	152,789.0000	4.635	0	0	0
04/04/2006	GOVI	2006/08/03	230.00	Put	jGovi	131.0000	89.0000	(32.061)	0	0	0
04/04/2006	GOVI	2006/11/02			jGovi	249.0150	249.6970	0.274	0.0000	0.0000	0
04/04/2006	GOVI	2006/11/02	230.00	Put	jGovi	135.0000	101.0000	(25.185)	0	0	0
04/04/2006	GOVI	2006/11/02	230.00	Call	jGovi	190,285.0000	197,071.0000	3.566	0	0	0
04/04/2006	GOVI	2007/02/01			jGovi	253.4670	254.1360	0.264	0.0000	0.0000	0
04/04/2006	GOVI	2007/02/01	230.00	Call	jGovi	234,751.0000	241,422.0000	2.842	0	0	0
04/04/2006	GOVI	2007/02/01	230.00	Put	jGovi	81.0000	62.0000	(23.457)	0	0	0
04/04/2006	J153	2010/08/31			jSwap	7.3190	7.2720	(0.642)	0.0000	0.0000	0
04/04/2006	J157	2015/09/15			jSwap	7.5580	7.4980	(0.794)	0.0000	0.0000	0
04/04/2006	J186	2026/12/21			jSwap	7.2610	7.2010	(0.826)	0.0000	0.0000	0
04/04/2006	J194	2008/02/28			jSwap	7.1930	7.1480	(0.626)	0.0000	0.0000	0
04/04/2006	J201	2014/12/22			jSwap	7.5130	7.4610	(0.692)	0.0000	0.0000	0

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04/04/2006	J203	2017/09/15			jSwap	7.5450	7.4860	(0.782)	0.0000	0.0000	0
04/04/2006	J204	2018/12/21			jSwap	7.5160	7.4690	(0.625)	0.0000	0.0000	0
04/04/2006	J207	2020/01/15			jSwap	7.4940	7.4510	(0.574)	0.0000	0.0000	0
04/04/2006	JBAR	2005/03/16			jBar	7.0920	7.0920	-	0.0000	0.0000	0
04/04/2006	JFRA	2006/05/04			jFra	7.1190	7.1200	0.014	0.0000	0.0000	0
04/04/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	237.0000	230.0000	(2.954)	0	0	0
04/04/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	528.0000	524.0000	(0.758)	0	0	0
04/04/2006	JFRA	2006/08/03			jFra	7.1370	7.1260	(0.154)	0.0000	0.0000	0
04/04/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	639.0000	648.0000	1.408	0	0	0
04/04/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	975.0000	956.0000	(1.949)	0	0	0
04/04/2006	JFRA	2006/11/02			jFra	7.1880	7.1720	(0.223)	0.0000	0.0000	0
04/04/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	891.0000	906.0000	1.684	0	0	0
04/04/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,351.0000	1,327.0000	(1.776)	0	0	0
04/04/2006	JFRA	2007/02/01			jFra	7.3080	7.2920	(0.219)	0.0000	0.0000	500
04/04/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,104.0000	1,084.0000	(1.812)	0	0	0
04/04/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,574.0000	1,594.0000	1.271	0	0	0
04/04/2006	JFRA	2007/05/03			jFra	7.3580	7.3430	(0.204)	0.0000	0.0000	0
04/04/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,716.0000	1,734.0000	1.049	0	0	0
04/04/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,368.0000	1,349.0000	(1.389)	0	0	0
04/04/2006	JFRA	2007/08/02			jFra	7.4650	7.4420	(0.308)	0.0000	0.0000	0
04/04/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,747.0000	1,774.0000	1.546	0	0	0
04/04/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,661.0000	1,632.0000	(1.746)	0	0	0
04/04/2006	JFRA	2007/11/01			jFra	7.5620	7.5480	(0.185)	0.0000	0.0000	0
04/04/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,029.0000	2,008.0000	(1.035)	0	0	0

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04/04/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,866.0000	1,882.0000	0.857	0	0	0
04/04/2006	JFRA	2008/02/07			jFra	7.6160	7.5860	(0.394)	0.0000	0.0000	0
04/04/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,267.0000	27,210.0000	(0.209)	0	0	0
04/04/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	26,967.0000	26,986.0000	0.070	0	0	0
04/04/2006	JN02	2006/05/04			jNote	7.3360	7.3210	(0.204)	0.0000	0.0000	0
04/04/2006	JN02	2006/05/04	7.25	Call	Option on jNote	6,678.0000	6,430.0000	(3.714)	0	0	0
04/04/2006	JN02	2006/05/04	7.25	Put	Option on jNote	5,015.0000	5,052.0000	0.738	0	0	0
04/04/2006	JN02	2006/08/03			jNote	7.4060	7.3820	(0.324)	0.0000	0.0000	0
04/04/2006	JN02	2006/08/03	7.25	Put	Option on jNote	10,126.0000	10,287.0000	1.590	0	0	0
04/04/2006	JN02	2006/08/03	7.25	Call	Option on jNote	13,020.0000	12,737.0000	(2.174)	0	0	0
04/04/2006	JN02	2006/11/02			jNote	7.4770	7.4440	(0.441)	0.0000	0.0000	0
04/04/2006	JN02	2006/11/02	7.25	Call	Option on jNote	17,402.0000	17,041.0000	(2.074)	0	0	0
04/04/2006	JN02	2006/11/02	7.25	Put	Option on jNote	13,193.0000	13,443.0000	1.895	0	0	0
04/04/2006	JN05	2006/05/04			jNote	7.5860	7.5440	(0.554)	0.0000	0.0000	0
04/04/2006	JN05	2006/05/04	7.25	Call	Option on jNote	15,218.0000	13,743.0000	(9.692)	0	0	0
04/04/2006	JN05	2006/05/04	7.25	Put	Option on jNote	1,295.0000	1,550.0000	19.691	0	0	0
04/04/2006	JN05	2006/08/03			jNote	7.6250	7.5810	(0.577)	0.0000	0.0000	0
04/04/2006	JN05	2006/08/03	7.25	Put	Option on jNote	5,318.0000	5,837.0000	9.759	0	0	0
04/04/2006	JN05	2006/08/03	7.25	Call	Option on jNote	20,838.0000	19,548.0000	(6.191)	0	0	0
04/04/2006	JN05	2006/11/02			jNote	7.6650	7.6190	(0.600)	0.0000	0.0000	0
04/04/2006	JN05	2006/11/02	7.25	Put	Option on jNote	8,053.0000	8,664.0000	7.587	0	0	0
04/04/2006	JN05	2006/11/02	7.25	Call	Option on jNote	25,207.0000	23,932.0000	(5.058)	0	0	0
04/04/2006	JN10	2006/05/04			jNote	7.7140	7.6580	(0.726)	0.0000	0.0000	0
04/04/2006	JN10	2006/05/04	7.25	Put	Option on jNote	61.0000	116.0000	90.164	0	0	0
04/04/2006	JN10	2006/05/04	7.25	Call	Option on jNote	32,330.0000	28,550.0000	(11.692)	0	0	0
04/04/2006	JN10	2006/08/03			jNote	7.7350	7.6780	(0.737)	0.0000	0.0000	0
04/04/2006	JN10	2006/08/03	7.25	Put	Option on jNote	1,643.0000	2,144.0000	30.493	0	0	0

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04/04/2006	JN10	2006/08/03	7.25	Call	Option on jNote	35,323.0000	31,931.0000	(9.603)	0	0	0
04/04/2006	JN10	2006/11/02			jNote	7.7560	7.6970	(0.761)	0.0000	0.0000	0
04/04/2006	JN10	2006/11/02	7.25	Put	Option on jNote	3,532.0000	4,289.0000	21.433	0	0	0
04/04/2006	JN10	2006/11/02	7.25	Call	Option on jNote	38,616.0000	35,355.0000	(8.445)	0	0	0
04/04/2006	JROD	2006/04/28			jRod	6.7380	6.7350	(0.045)	0.0000	0.0000	0
04/04/2006	JROD	2006/05/31			jRod	6.8590	6.8540	(0.073)	0.0000	0.0000	0
04/04/2006	JROD	2006/06/30			jRod	7.0030	6.9980	(0.071)	0.0000	0.0000	0
04/04/2006	JROD	2006/07/31			jRod	6.9670	6.9640	(0.043)	0.0000	0.0000	0
04/04/2006	JROD	2006/08/31			jRod	7.0290	7.0260	(0.043)	0.0000	0.0000	0
04/04/2006	R153	2006/05/04			Bond Future	7.3260	7.2750	(0.696)	0.0000	0.0000	228
04/04/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	2,589.0000	3,402.0000	31.402	0	0	0
04/04/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	1,554.0000	1,052.0000	(32.304)	0	0	0
04/04/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	8,661.0000	10,253.0000	18.381	0	0	0
04/04/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	5,710.0000	4,429.0000	(22.434)	0	0	10
04/04/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	17,509.0000	19,485.0000	11.286	0	0	0
04/04/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	278.0000	434.0000	56.115	0	0	0
04/04/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	13,739.0000	11,802.0000	(14.099)	0	0	0
04/04/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	282.0000	164.0000	(41.844)	0	0	0
04/04/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	40.0000	20.0000	(50.000)	0	0	0
04/04/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	27,279.0000	29,353.0000	7.603	0	0	0
04/04/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	5.0000	11.0000	120.000	0	0	0
04/04/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	75,724.0000	77,817.0000	2.764	0	0	0
04/04/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	46,944.0000	49,038.0000	4.461	0	0	0
04/04/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	23,918.0000	21,830.0000	(8.730)	0	0	0
04/04/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	56,640.0000	58,733.0000	3.695	0	0	0
04/04/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	66,233.0000	68,326.0000	3.160	0	0	0

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04/04/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	37,149.0000	39,240.0000	5.629	0	0	0
04/04/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	20
04/04/2006	R153	2006/08/03			Bond Future	7.3250	7.2700	(0.751)	0.0000	0.0000	24
04/04/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	3,010.0000	3,575.0000	18.771	0	0	0
04/04/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	6,959.0000	7,923.0000	13.853	0	0	0
04/04/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	5,891.0000	5,092.0000	(13.563)	0	0	100
04/04/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	9,869.0000	8,700.0000	(11.845)	0	0	0
04/04/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	12,649.0000	13,982.0000	10.538	0	0	0
04/04/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	3,399.0000	2,885.0000	(15.122)	0	0	0
04/04/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	15,688.0000	14,120.0000	(9.995)	0	0	0
04/04/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	615.0000	502.0000	(18.374)	0	0	0
04/04/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	19,725.0000	21,346.0000	8.218	0	0	0
04/04/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,948.0000	1,630.0000	(16.324)	0	0	0
04/04/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	27,746.0000	29,562.0000	6.545	0	0	0
04/04/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	45,070.0000	47,090.0000	4.482	0	0	0
04/04/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	53,981.0000	56,049.0000	3.831	0	0	0
04/04/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	339.0000	274.0000	(19.174)	0	0	0
04/04/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	1,114.0000	921.0000	(17.325)	0	0	0
04/04/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	36,289.0000	38,229.0000	5.346	0	0	0
04/04/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	198.0000	158.0000	(20.202)	0	0	0
04/04/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	62,933.0000	65,027.0000	3.327	0	0	0
04/04/2006	R153	2006/11/02			Bond Future	7.3270	7.2700	(0.778)	0.0000	0.0000	0
04/04/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	2,304.0000	2,042.0000	(11.372)	0	0	0
04/04/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	9,651.0000	10,622.0000	10.061	0	0	0
04/04/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	12,465.0000	11,354.0000	(8.913)	0	0	0
04/04/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	36,271.0000	38,000.0000	4.767	0	0	0
04/04/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	3,187.0000	2,834.0000	(11.076)	0	0	100
04/04/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	17,267.0000	15,865.0000	(8.120)	0	0	0
04/04/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	5,258.0000	5,938.0000	12.933	0	0	0
04/04/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	44,147.0000	45,967.0000	4.123	0	0	0
04/04/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	15,145.0000	16,374.0000	8.115	0	0	0
04/04/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	2,407.0000	2,807.0000	16.618	0	0	0
04/04/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	23,700.0000	22,019.0000	(7.093)	0	0	0

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04/04/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	8,853.0000	8,000.0000	(9.635)	0	0	0
04/04/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	60,352.0000	62,287.0000	3.206	0	0	0
04/04/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,685.0000	1,490.0000	(11.573)	0	0	0
04/04/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,242.0000	1,096.0000	(11.755)	0	0	0
04/04/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	928.0000	817.0000	(11.961)	0	0	0
04/04/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	68,546.0000	70,518.0000	2.877	0	0	0
04/04/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	52,203.0000	54,090.0000	3.615	0	0	0
04/04/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	845.0000	1,028.0000	21.657	0	0	0
04/04/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	21,579.0000	23,020.0000	6.678	0	0	0
04/04/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	31,514.0000	29,616.0000	(6.023)	0	0	0
04/04/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	6,270.0000	5,629.0000	(10.223)	0	0	0
04/04/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	4,454.0000	3,978.0000	(10.687)	0	0	0
04/04/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	28,694.0000	30,299.0000	5.594	0	0	0
04/04/2006	R153	2007/02/01			Bond Future	7.3410	7.2820	(0.804)	0.0000	0.0000	0
04/04/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	15,528.0000	14,460.0000	(6.878)	0	0	0
04/04/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	12,415.0000	13,364.0000	7.644	0	0	0
04/04/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	8,075.0000	8,815.0000	9.164	0	0	0
04/04/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	19,794.0000	18,517.0000	(6.451)	0	0	0
04/04/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	58,374.0000	60,118.0000	2.988	0	0	0
04/04/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,408.0000	3,136.0000	(7.981)	0	0	0
04/04/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	65,817.0000	67,605.0000	2.717	0	0	0
04/04/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	4,111.0000	3,783.0000	(7.979)	0	0	0
04/04/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	51,005.0000	52,695.0000	3.313	0	0	0
04/04/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	5,039.0000	4,641.0000	(7.898)	0	0	0
04/04/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	43,789.0000	45,408.0000	3.697	0	0	0
04/04/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	29,989.0000	31,415.0000	4.755	0	0	0
04/04/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,854.0000	2,626.0000	(7.989)	0	0	0
04/04/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	7,754.0000	7,162.0000	(7.635)	0	0	0
04/04/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	6,232.0000	5,748.0000	(7.766)	0	0	0
04/04/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	36,763.0000	38,295.0000	4.167	0	0	0
04/04/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	9,726.0000	9,003.0000	(7.434)	0	0	0
04/04/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	12,258.0000	11,376.0000	(7.195)	0	0	0
04/04/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	23,589.0000	24,883.0000	5.486	0	0	0
04/04/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	25,135.0000	23,645.0000	(5.928)	0	0	0
04/04/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,388.0000	2,716.0000	13.735	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
04/04/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	17,672.0000	18,807.0000	6.423	0	0	0
04/04/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	31,560.0000	29,871.0000	(5.352)	0	0	0
04/04/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	4,730.0000	5,257.0000	11.142	0	0	0
04/04/2006	R157	2006/05/04			Bond Future	7.5470	7.4860	(0.808)	0.0000	0.0000	109
04/04/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	76,110.0000	81,178.0000	6.659	0	0	0
04/04/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	25,850.0000	21,349.0000	(17.412)	0	0	0
04/04/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	6.0000	2.0000	(66.667)	0	0	0
04/04/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	922.0000	1,492.0000	61.822	0	0	0
04/04/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	46,414.0000	41,379.0000	(10.848)	0	0	0
04/04/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	113,787.0000	118,858.0000	4.457	0	0	0
04/04/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	19,358.0000	23,420.0000	20.984	0	0	0
04/04/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	132,077.0000	137,149.0000	3.840	0	0	0
04/04/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	37,360.0000	42,211.0000	12.984	0	0	0
04/04/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	462.0000	241.0000	(47.835)	0	0	0
04/04/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	115
04/04/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	2,658.0000	1,648.0000	(37.998)	0	0	0
04/04/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	35.0000	72.0000	105.714	0	0	0
04/04/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	57.0000	25.0000	(56.140)	0	0	0
04/04/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	10,235.0000	7,446.0000	(27.250)	0	0	0
04/04/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	95,133.0000	100,204.0000	5.330	0	0	0
04/04/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	56,753.0000	61,793.0000	8.881	0	0	0
04/04/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	6,329.0000	8,612.0000	36.072	0	0	50
04/04/2006	R157	2006/08/03			Bond Future	7.5550	7.4920	(0.834)	0.0000	0.0000	4
04/04/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	825.0000	637.0000	(22.788)	0	0	0
04/04/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	111,081.0000	116,096.0000	4.515	0	0	0
04/04/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	417.0000	316.0000	(24.221)	0	0	0
04/04/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	31,823.0000	28,170.0000	(11.479)	0	0	0
04/04/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	128,795.0000	133,857.0000	3.930	0	0	0
04/04/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	212.0000	159.0000	(25.000)	0	0	0
04/04/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	93,223.0000	98,149.0000	5.284	0	0	0
04/04/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	11,220.0000	9,428.0000	(15.971)	0	0	100
04/04/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	6,823.0000	8,285.0000	21.428	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
04/04/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	1,630.0000	1,280.0000	(21.472)	0	0	0
04/04/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	26,893.0000	30,216.0000	12.356	0	0	0
04/04/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	48,244.0000	43,791.0000	(9.230)	0	0	0
04/04/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	2,301.0000	2,962.0000	28.727	0	0	0
04/04/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	75,402.0000	80,167.0000	6.319	0	0	0
04/04/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	41,501.0000	45,517.0000	9.677	0	0	0
04/04/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	19,583.0000	16,895.0000	(13.726)	0	0	0
04/04/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	15,119.0000	17,546.0000	16.053	0	0	0
04/04/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	6,083.0000	4,984.0000	(18.067)	0	0	0
04/04/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	3,188.0000	2,554.0000	(19.887)	0	0	0
04/04/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	57,970.0000	62,451.0000	7.730	0	0	0
04/04/2006	R157	2006/11/02			Bond Future	7.5660	7.5010	(0.859)	0.0000	0.0000	0
04/04/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	76,342.0000	80,771.0000	5.802	0	0	0
04/04/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	36,790.0000	33,379.0000	(9.272)	0	0	0
04/04/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	11,519.0000	13,256.0000	15.079	0	0	0
04/04/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	60,423.0000	64,537.0000	6.809	0	0	0
04/04/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	7,776.0000	6,743.0000	(13.284)	0	0	0
04/04/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	5,129.0000	4,410.0000	(14.018)	0	0	117
04/04/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	17,511.0000	15,497.0000	(11.501)	0	0	150
04/04/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	31,945.0000	35,079.0000	9.811	0	0	0
04/04/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	92,822.0000	97,474.0000	5.012	0	0	0
04/04/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	2,254.0000	1,913.0000	(15.129)	0	0	0
04/04/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	126,313.0000	131,230.0000	3.893	0	0	0
04/04/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	109,559.0000	114,365.0000	4.387	0	0	0
04/04/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	11,736.0000	10,275.0000	(12.449)	0	0	0
04/04/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	3,393.0000	2,896.0000	(14.648)	0	0	0
04/04/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	25,704.0000	23,024.0000	(10.426)	0	0	0
04/04/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,469.0000	1,238.0000	(15.725)	0	0	0
04/04/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	961.0000	805.0000	(16.233)	0	0	0
04/04/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	20,477.0000	22,945.0000	12.053	0	0	0
04/04/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	143,017.0000	148,010.0000	3.491	0	0	0
04/04/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	159,460.0000	164,519.0000	3.173	0	0	0
04/04/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	513.0000	424.0000	(17.349)	0	0	0
04/04/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	45,459.0000	49,146.0000	8.111	0	0	0
04/04/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	2,139.0000	2,653.0000	24.030	0	0	0

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04/04/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	5,506.0000	6,552.0000	18.997	0	0	0
04/04/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	51,209.0000	47,107.0000	(8.010)	0	0	0
04/04/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	68,674.0000	64,039.0000	(6.749)	0	0	0
04/04/2006	R157	2007/02/01			Bond Future	7.5830	7.5170	(0.870)	0.0000	0.0000	0
04/04/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	10,467.0000	9,425.0000	(9.955)	0	0	0
04/04/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	78,660.0000	82,709.0000	5.147	0	0	0
04/04/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	42,921.0000	39,716.0000	(7.467)	0	0	0
04/04/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	63,969.0000	67,725.0000	5.872	0	0	0
04/04/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	18,516.0000	16,817.0000	(9.176)	0	0	0
04/04/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	16,976.0000	18,861.0000	11.104	0	0	0
04/04/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	13,908.0000	12,573.0000	(9.599)	0	0	0
04/04/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	93,901.0000	98,180.0000	4.557	0	0	0
04/04/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	109,474.0000	113,933.0000	4.073	0	0	0
04/04/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	6,014.0000	5,383.0000	(10.492)	0	0	0
04/04/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	7,911.0000	7,100.0000	(10.252)	0	0	0
04/04/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	125,214.0000	129,812.0000	3.672	0	0	0
04/04/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	4,605.0000	4,112.0000	(10.706)	0	0	0
04/04/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	50,106.0000	53,498.0000	6.770	0	0	0
04/04/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	37,454.0000	40,406.0000	7.882	0	0	0
04/04/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	26,335.0000	28,778.0000	9.277	0	0	0
04/04/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	24,684.0000	22,545.0000	(8.666)	0	0	0
04/04/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	32,741.0000	30,094.0000	(8.085)	0	0	0
04/04/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	55,767.0000	52,002.0000	(6.751)	0	0	0
04/04/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	9,911.0000	11,237.0000	13.379	0	0	0
04/04/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,350.0000	2,078.0000	(11.574)	0	0	0
04/04/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,553.0000	3,167.0000	(10.864)	0	0	0
04/04/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	156,326.0000	161,145.0000	3.083	0	0	0
04/04/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	141,000.0000	145,705.0000	3.337	0	0	0
04/04/2006	R186	2006/05/04			Bond Future	7.2980	7.2370	(0.836)	0.0000	0.0000	33
04/04/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	16,068.0000	11,610.0000	(27.745)	0	0	0
04/04/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	75,592.0000	67,527.0000	(10.669)	0	0	0
04/04/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	9,696.0000	13,344.0000	37.624	0	0	0
04/04/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	36.0000	77.0000	113.889	0	0	0
04/04/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	4,083.0000	2,507.0000	(38.599)	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
04/04/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	41,564.0000	34,295.0000	(17.489)	0	0	0
04/04/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	1,250.0000	2,088.0000	67.040	0	0	0
04/04/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	723.0000	375.0000	(48.133)	0	0	0
04/04/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	30,407.0000	36,936.0000	21.472	0	0	0
04/04/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	58,550.0000	66,309.0000	13.252	0	0	0
04/04/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	117,468.0000	125,570.0000	6.897	0	0	0
04/04/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	6.0000	2.0000	(66.667)	0	0	0
04/04/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	199,175.0000	207,281.0000	4.070	0	0	0
04/04/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	145,687.0000	153,793.0000	5.564	0	0	0
04/04/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	172,911.0000	181,017.0000	4.688	0	0	0
04/04/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	88,289.0000	96,340.0000	9.119	0	0	0
04/04/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	98.0000	43.0000	(56.122)	0	0	0
04/04/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	112,160.0000	104,054.0000	(7.227)	0	0	0
04/04/2006	R186	2006/08/03			Bond Future	7.2980	7.2360	(0.850)	0.0000	0.0000	0
04/04/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	23,025.0000	26,976.0000	17.160	0	0	0
04/04/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	29,352.0000	25,121.0000	(14.415)	0	0	0
04/04/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	16,364.0000	13,634.0000	(16.683)	0	0	0
04/04/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	2,833.0000	3,756.0000	32.580	0	0	0
04/04/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	42,507.0000	47,959.0000	12.826	0	0	0
04/04/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	66,228.0000	72,773.0000	9.883	0	0	0
04/04/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,916.0000	1,471.0000	(23.225)	0	0	0
04/04/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	9,585.0000	11,853.0000	23.662	0	0	0
04/04/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	118,623.0000	126,360.0000	6.522	0	0	0
04/04/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	49,610.0000	43,696.0000	(11.921)	0	0	0
04/04/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	8,789.0000	7,151.0000	(18.637)	0	0	0
04/04/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	77,836.0000	70,577.0000	(9.326)	0	0	0
04/04/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	4,638.0000	3,699.0000	(20.246)	0	0	0
04/04/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	145,478.0000	153,475.0000	5.497	0	0	0
04/04/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	707.0000	522.0000	(26.167)	0	0	0
04/04/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	92,250.0000	99,492.0000	7.850	0	0	0
04/04/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	18.0000	12.0000	(33.333)	0	0	0

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04/04/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	223,213.0000	231,389.0000	3.663	0	0	0
04/04/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	233.0000	165.0000	(29.185)	0	0	0
04/04/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	172,079.0000	180,193.0000	4.715	0	0	0
04/04/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	69.0000	46.0000	(33.333)	0	0	0
04/04/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	198,043.0000	206,203.0000	4.120	0	0	0
04/04/2006	R186	2006/11/02			Bond Future	7.2970	7.2340	(0.863)	0.0000	0.0000	0
04/04/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	112,657.0000	105,051.0000	(6.751)	0	0	0
04/04/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	2,317.0000	2,968.0000	28.097	0	0	0
04/04/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	38,304.0000	34,123.0000	(10.915)	0	0	0
04/04/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	32,152.0000	36,227.0000	12.674	0	0	0
04/04/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	795.0000	635.0000	(20.126)	0	0	0
04/04/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	7,452.0000	9,021.0000	21.055	0	0	0
04/04/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	197,680.0000	205,776.0000	4.096	0	0	0
04/04/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	3,330.0000	2,769.0000	(16.847)	0	0	0
04/04/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	81,765.0000	75,078.0000	(8.178)	0	0	0
04/04/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	73,975.0000	80,066.0000	8.234	0	0	0
04/04/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	25,460.0000	22,408.0000	(11.987)	0	0	0
04/04/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	51,551.0000	56,754.0000	10.093	0	0	0
04/04/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	16,798.0000	14,633.0000	(12.888)	0	0	0
04/04/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	98,294.0000	105,036.0000	6.859	0	0	0
04/04/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	11,140.0000	9,625.0000	(13.600)	0	0	0
04/04/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	147,300.0000	154,996.0000	5.225	0	0	0
04/04/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	17,116.0000	19,903.0000	16.283	0	0	0
04/04/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	6,263.0000	5,311.0000	(15.200)	0	0	0
04/04/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	122,334.0000	129,639.0000	5.971	0	0	0
04/04/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,673.0000	1,364.0000	(18.470)	0	0	0
04/04/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	56,718.0000	51,248.0000	(9.644)	0	0	0
04/04/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	172,568.0000	180,515.0000	4.605	0	0	0
04/04/2006	R186	2007/02/01			Bond Future	7.2990	7.2350	(0.877)	0.0000	0.0000	0
04/04/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	46,829.0000	42,663.0000	(8.896)	0	0	0
04/04/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	25,428.0000	22,917.0000	(9.875)	0	0	0
04/04/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	40,463.0000	44,621.0000	10.276	0	0	0
04/04/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	18,912.0000	16,980.0000	(10.216)	0	0	0
04/04/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	12,832.0000	14,864.0000	15.835	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
04/04/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	105,210.0000	111,602.0000	6.075	0	0	0
04/04/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	86,837.0000	80,545.0000	(7.246)	0	0	0
04/04/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	5,647.0000	6,766.0000	19.816	0	0	0
04/04/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	115,386.0000	108,181.0000	(6.244)	0	0	0
04/04/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	81,946.0000	87,759.0000	7.094	0	0	0
04/04/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	34,418.0000	31,167.0000	(9.446)	0	0	0
04/04/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	60,063.0000	65,136.0000	8.446	0	0	0
04/04/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	24,194.0000	27,290.0000	12.797	0	0	0
04/04/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	63,760.0000	58,531.0000	(8.201)	0	0	0
04/04/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	12,346.0000	10,960.0000	(11.226)	0	0	0
04/04/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	127,380.0000	134,318.0000	5.447	0	0	0
04/04/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	150,561.0000	157,929.0000	4.894	0	0	0
04/04/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,811.0000	2,406.0000	(14.408)	0	0	0
04/04/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	198,196.0000	206,115.0000	3.996	0	0	0
04/04/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	4,760.0000	4,126.0000	(13.319)	0	0	0
04/04/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	174,296.0000	181,986.0000	4.412	0	0	0
04/04/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	7,795.0000	6,839.0000	(12.264)	0	0	0
04/04/2006	R194	2006/05/04			Bond Future	7.1850	7.1320	(0.738)	0.0000	0.0000	101
04/04/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	7,545.0000	6,643.0000	(11.955)	0	0	0
04/04/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	11,895.0000	10,981.0000	(7.684)	0	0	0
04/04/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	12.0000	24.0000	100.000	0	0	0
04/04/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	16,281.0000	15,367.0000	(5.614)	0	0	0
04/04/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	26,520.0000	27,434.0000	3.446	0	0	0
04/04/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	18,145.0000	19,059.0000	5.037	0	0	0
04/04/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	30,673.0000	31,587.0000	2.980	0	0	0
04/04/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	0
04/04/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	13,929.0000	14,840.0000	6.540	0	0	0
04/04/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	5,654.0000	6,472.0000	14.468	0	0	0
04/04/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	9,719.0000	10,614.0000	9.209	0	0	0

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04/04/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	244.0000	147.0000	(39.754)	0	0	0
04/04/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	40.0000	21.0000	(47.500)	0	0	0
04/04/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	2,255.0000	2,826.0000	25.322	0	0	0
04/04/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	1,136.0000	792.0000	(30.282)	0	0	0
04/04/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	22,344.0000	23,258.0000	4.091	0	0	0
04/04/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	398.0000	589.0000	47.990	0	0	0
04/04/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	3,593.0000	2,870.0000	(20.122)	0	0	0
04/04/2006	R194	2006/08/03			Bond Future	7.1580	7.0970	(0.852)	0.0000	0.0000	0
04/04/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	39.0000	29.0000	(25.641)	0	0	0
04/04/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	561.0000	459.0000	(18.182)	0	0	0
04/04/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	13,053.0000	13,864.0000	6.213	0	0	0
04/04/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	16,415.0000	17,276.0000	5.245	0	0	0
04/04/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	254.0000	202.0000	(20.472)	0	0	0
04/04/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	104.0000	80.0000	(23.077)	0	0	0
04/04/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	23,486.0000	24,389.0000	3.845	0	0	0
04/04/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,758.0000	6,016.0000	(10.980)	0	0	0
04/04/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	27,076.0000	27,986.0000	3.361	0	0	0
04/04/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,564.0000	1,311.0000	(16.176)	0	0	0
04/04/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,634.0000	2,247.0000	(14.692)	0	0	0
04/04/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	6,662.0000	7,322.0000	9.907	0	0	0
04/04/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	923.0000	763.0000	(17.335)	0	0	0
04/04/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	9,727.0000	10,480.0000	7.741	0	0	0
04/04/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	630.0000	802.0000	27.302	0	0	0
04/04/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	4,009.0000	4,535.0000	13.120	0	0	0
04/04/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	19,917.0000	20,806.0000	4.464	0	0	0
04/04/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	4,289.0000	3,729.0000	(13.057)	0	0	0
04/04/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	13.0000	9.0000	(30.769)	0	0	0
04/04/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	1,922.0000	2,275.0000	18.366	0	0	0
04/04/2006	R194	2006/11/02			Bond Future	7.1300	7.0610	(0.968)	0.0000	0.0000	0
04/04/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	446.0000	377.0000	(15.471)	0	0	0
04/04/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	8,477.0000	7,726.0000	(8.859)	0	0	0
04/04/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	463.0000	585.0000	26.350	0	0	0
04/04/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	6,967.0000	7,558.0000	8.483	0	0	0
04/04/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	11,290.0000	10,447.0000	(7.467)	0	0	0

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04/04/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	4,689.0000	5,188.0000	10.642	0	0	0
04/04/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	3,172.0000	2,798.0000	(11.791)	0	0	0
04/04/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	5.0000	8.0000	60.000	0	0	0
04/04/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	71.0000	101.0000	42.254	0	0	0
04/04/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	6,217.0000	5,596.0000	(9.989)	0	0	0
04/04/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,300.0000	2,018.0000	(12.261)	0	0	0
04/04/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	14,443.0000	13,573.0000	(6.024)	0	0	0
04/04/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,694.0000	1,481.0000	(12.574)	0	0	0
04/04/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	9,497.0000	10,158.0000	6.960	0	0	0
04/04/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	764.0000	656.0000	(14.136)	0	0	0
04/04/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	14,800.0000	15,565.0000	5.169	0	0	0
04/04/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	2,773.0000	3,156.0000	13.812	0	0	0
04/04/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	17,577.0000	18,382.0000	4.580	0	0	0
04/04/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	4,420.0000	3,929.0000	(11.109)	0	0	0
04/04/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,250.0000	1,089.0000	(12.880)	0	0	0
04/04/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1,393.0000	1,645.0000	18.090	0	0	0
04/04/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	12,176.0000	12,889.0000	5.856	0	0	0
04/04/2006	R194	2007/02/01			Bond Future	7.1190	7.0440	(1.054)	0.0000	0.0000	0
04/04/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	8,998.0000	9,534.0000	5.957	0	0	0
04/04/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,057.0000	2,774.0000	(9.257)	0	0	0
04/04/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	9,424.0000	8,749.0000	(7.163)	0	0	0
04/04/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,066.0000	1,244.0000	16.698	0	0	0
04/04/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,545.0000	2,310.0000	(9.234)	0	0	0
04/04/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	6,961.0000	7,449.0000	7.010	0	0	0
04/04/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,146.0000	11,719.0000	5.141	0	0	0
04/04/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,566.0000	1,412.0000	(9.834)	0	0	0
04/04/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,091.0000	13,707.0000	4.706	0	0	0
04/04/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	773.0000	686.0000	(11.255)	0	0	0
04/04/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	17,331.0000	18,015.0000	3.947	0	0	0
04/04/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	1,114.0000	996.0000	(10.592)	0	0	0
04/04/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	15,160.0000	15,813.0000	4.307	0	0	0
04/04/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	436.0000	532.0000	22.018	0	0	0
04/04/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	2,152.0000	1,955.0000	(9.154)	0	0	0
04/04/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	11,708.0000	10,973.0000	(6.278)	0	0	0
04/04/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	7,456.0000	6,863.0000	(7.953)	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
04/04/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,732.0000	3,389.0000	(9.191)	0	0	0
04/04/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5,077.0000	5,505.0000	8.430	0	0	0
04/04/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	113.0000	148.0000	30.973	0	0	0
04/04/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,049.0000	2,318.0000	13.128	0	0	0
04/04/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	3,443.0000	3,798.0000	10.311	0	0	0
04/04/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,667.0000	4,251.0000	(8.914)	0	0	0
04/04/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,852.0000	5,349.0000	(8.595)	0	0	0
04/04/2006	R201	2006/05/04			Bond Future	7.5330	7.4770	(0.743)	0.0000	0.0000	66
04/04/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	5,046.0000	6,767.0000	34.106	0	0	0
04/04/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
04/04/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	61,101.0000	64,779.0000	6.020	0	0	0
04/04/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	30,366.0000	33,913.0000	11.681	0	0	0
04/04/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	1,730.0000	1,075.0000	(37.861)	0	0	0
04/04/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	37.0000	17.0000	(54.054)	0	0	0
04/04/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	7,213.0000	5,253.0000	(27.173)	0	0	0
04/04/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	45,776.0000	49,437.0000	7.998	0	0	0
04/04/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	76,160.0000	79,841.0000	4.833	0	0	0
04/04/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	15,843.0000	18,870.0000	19.106	0	0	0
04/04/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	286.0000	152.0000	(46.853)	0	0	0
04/04/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	105,427.0000	109,108.0000	3.492	0	0	0
04/04/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	90,934.0000	94,616.0000	4.049	0	0	0
04/04/2006	R201	2006/08/03			Bond Future	7.5430	7.4850	(0.769)	0.0000	0.0000	0
04/04/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	20,685.0000	23,180.0000	12.062	0	0	0
04/04/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	7,520.0000	6,288.0000	(16.383)	0	0	0
04/04/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	11,024.0000	12,814.0000	16.237	0	0	0
04/04/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	13,785.0000	11,849.0000	(14.044)	0	0	0
04/04/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	32,774.0000	35,774.0000	9.154	0	0	0
04/04/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	3,982.0000	3,256.0000	(18.232)	0	0	0
04/04/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	46,207.0000	49,522.0000	7.174	0	0	0
04/04/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	2,083.0000	1,672.0000	(19.731)	0	0	0
04/04/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	88,556.0000	92,245.0000	4.166	0	0	0

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04/04/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	139.0000	102.0000	(26.619)	0	0	0
04/04/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	102,674.0000	106,388.0000	3.617	0	0	0
04/04/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	413.0000	315.0000	(23.729)	0	0	0
04/04/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	41.0000	29.0000	(29.268)	0	0	0
04/04/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	74,344.0000	77,972.0000	4.880	0	0	0
04/04/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	60,258.0000	63,756.0000	5.805	0	0	0
04/04/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	1,090.0000	862.0000	(20.917)	0	0	0
04/04/2006	R201	2006/11/02			Bond Future	7.5520	7.4920	(0.794)	0.0000	0.0000	0
04/04/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	18,069.0000	16,126.0000	(10.753)	0	0	0
04/04/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	14,808.0000	16,629.0000	12.297	0	0	0
04/04/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	26,708.0000	24,162.0000	(9.533)	0	0	0
04/04/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	7,586.0000	8,806.0000	16.082	0	0	0
04/04/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	38,439.0000	35,339.0000	(8.065)	0	0	0
04/04/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	3,160.0000	3,824.0000	21.013	0	0	0
04/04/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	100,345.0000	104,026.0000	3.668	0	0	0
04/04/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	35,516.0000	38,280.0000	7.782	0	0	0
04/04/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	11,945.0000	10,532.0000	(11.829)	0	0	0
04/04/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	24,250.0000	26,601.0000	9.695	0	0	0
04/04/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	52,693.0000	49,194.0000	(6.640)	0	0	0
04/04/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	454.0000	370.0000	(18.502)	0	0	0
04/04/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	7,930.0000	6,930.0000	(12.610)	0	0	0
04/04/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	47,857.0000	50,923.0000	6.407	0	0	0
04/04/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	951.0000	1,217.0000	27.971	0	0	0
04/04/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	60,762.0000	64,048.0000	5.408	0	0	0
04/04/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	86,907.0000	90,511.0000	4.147	0	0	0
04/04/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,867.0000	1,580.0000	(15.372)	0	0	0
04/04/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	73,633.0000	77,110.0000	4.722	0	0	0
04/04/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	3,451.0000	2,973.0000	(13.851)	0	0	0
04/04/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	950.0000	789.0000	(16.947)	0	0	0
04/04/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	5,272.0000	4,574.0000	(13.240)	0	0	0
04/04/2006	R201	2007/02/01			Bond Future	7.5650	7.5050	(0.793)	0.0000	0.0000	0
04/04/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	12,324.0000	11,171.0000	(9.356)	0	0	0
04/04/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	29,829.0000	27,450.0000	(7.975)	0	0	0
04/04/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	38,473.0000	40,992.0000	6.547	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
04/04/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	21,796.0000	19,898.0000	(8.708)	0	0	0
04/04/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	15,991.0000	14,514.0000	(9.236)	0	0	0
04/04/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	17,817.0000	19,591.0000	9.957	0	0	0
04/04/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	8,792.0000	7,920.0000	(9.918)	0	0	0
04/04/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	27,213.0000	29,408.0000	8.066	0	0	0
04/04/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	10,371.0000	11,665.0000	12.477	0	0	0
04/04/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	61,870.0000	64,870.0000	4.849	0	0	0
04/04/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	85,874.0000	89,230.0000	3.908	0	0	0
04/04/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	73,617.0000	76,818.0000	4.348	0	0	0
04/04/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	53,359.0000	50,107.0000	(6.095)	0	0	0
04/04/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,563.0000	1,360.0000	(12.988)	0	0	0
04/04/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	40,444.0000	37,591.0000	(7.054)	0	0	0
04/04/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	98,449.0000	101,918.0000	3.524	0	0	0
04/04/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	5,223.0000	6,042.0000	15.681	0	0	0
04/04/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,632.0000	2,316.0000	(12.006)	0	0	0
04/04/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	4,266.0000	3,795.0000	(11.041)	0	0	0
04/04/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	6,661.0000	5,989.0000	(10.089)	0	0	0
04/04/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	2,085.0000	2,506.0000	20.192	0	0	0
04/04/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	49,603.0000	52,403.0000	5.645	0	0	0
04/04/2006	R203	2006/05/04			Bond Future	7.5550	7.4950	(0.794)	0.0000	0.0000	0
04/04/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	233.0000	363.0000	55.794	0	0	0
04/04/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	105,030.0000	109,720.0000	4.465	0	0	0
04/04/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	34,539.0000	38,963.0000	12.809	0	0	0
04/04/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	44,688.0000	40,128.0000	(10.204)	0	0	0
04/04/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	605.0000	338.0000	(44.132)	0	0	0
04/04/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	87,897.0000	92,587.0000	5.336	0	0	0
04/04/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	52,424.0000	57,079.0000	8.880	0	0	0
04/04/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	70,348.0000	75,036.0000	6.664	0	0	0
04/04/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
04/04/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	63.0000	28.0000	(55.556)	0	0	0
04/04/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/04/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	3,343.0000	2,233.0000	(33.204)	0	0	0
04/04/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	18,396.0000	21,975.0000	19.455	0	0	0
04/04/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	25,822.0000	21,840.0000	(15.421)	0	0	0

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04/04/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	11,315.0000	8,682.0000	(23.270)	0	0	0
04/04/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	7,017.0000	9,074.0000	29.315	0	0	0
04/04/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	1,693.0000	2,401.0000	41.819	0	0	0
04/04/2006	R203	2006/08/03			Bond Future	7.5630	7.5000	(0.833)	0.0000	0.0000	0
04/04/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	86,441.0000	91,191.0000	5.495	0	0	0
04/04/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	359.0000	261.0000	(27.298)	0	0	0
04/04/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	103,110.0000	107,925.0000	4.670	0	0	0
04/04/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	1,035.0000	784.0000	(24.251)	0	0	0
04/04/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	69,790.0000	74,388.0000	6.588	0	0	0
04/04/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	5,822.0000	4,773.0000	(18.018)	0	0	0
04/04/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	38,659.0000	42,458.0000	9.827	0	0	0
04/04/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	53,624.0000	57,922.0000	8.015	0	0	0
04/04/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	4,003.0000	4,847.0000	21.084	0	0	0
04/04/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,614.0000	2,063.0000	(21.079)	0	0	0
04/04/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	109.0000	76.0000	(30.275)	0	0	0
04/04/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	25,737.0000	28,838.0000	12.049	0	0	0
04/04/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	48,401.0000	44,396.0000	(8.275)	0	0	0
04/04/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	20,412.0000	17,850.0000	(12.551)	0	0	0
04/04/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	15,564.0000	17,850.0000	14.688	0	0	0
04/04/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	11,516.0000	9,769.0000	(15.170)	0	0	0
04/04/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	32,796.0000	29,437.0000	(10.242)	0	0	0
04/04/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	8,412.0000	9,902.0000	17.713	0	0	0
04/04/2006	R203	2006/11/02			Bond Future	7.5710	7.5070	(0.845)	0.0000	0.0000	0
04/04/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	37,703.0000	34,562.0000	(8.331)	0	0	0
04/04/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	30,272.0000	33,220.0000	9.738	0	0	0
04/04/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	68,725.0000	64,599.0000	(6.004)	0	0	0
04/04/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	13,090.0000	14,797.0000	13.040	0	0	0
04/04/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	87,275.0000	82,837.0000	(5.085)	0	0	0
04/04/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	2,137.0000	2,547.0000	19.186	0	0	0
04/04/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	20,565.0000	22,888.0000	11.296	0	0	0
04/04/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	7,754.0000	8,912.0000	14.934	0	0	0
04/04/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	16,869.0000	14,969.0000	(11.263)	0	0	0
04/04/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	42,060.0000	45,576.0000	8.359	0	0	0
04/04/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	25,944.0000	23,420.0000	(9.729)	0	0	0

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04/04/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	4,246.0000	4,968.0000	17.004	0	0	0
04/04/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	55,568.0000	59,549.0000	7.164	0	0	0
04/04/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	52,062.0000	48,373.0000	(7.086)	0	0	0
04/04/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	10,313.0000	8,981.0000	(12.916)	0	0	0
04/04/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,568.0000	1,280.0000	(18.367)	0	0	0
04/04/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	3,154.0000	2,634.0000	(16.487)	0	0	0
04/04/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	85,828.0000	90,387.0000	5.312	0	0	0
04/04/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	70,318.0000	74,646.0000	6.155	0	0	0
04/04/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	5,904.0000	5,038.0000	(14.668)	0	0	0
04/04/2006	R203	2007/02/01			Bond Future	7.5850	7.5200	(0.857)	0.0000	0.0000	0
04/04/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	45,078.0000	48,397.0000	7.363	0	0	0
04/04/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	56,046.0000	52,557.0000	(6.225)	0	0	0
04/04/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	34,091.0000	36,930.0000	8.328	0	0	0
04/04/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	14,862.0000	13,342.0000	(10.227)	0	0	0
04/04/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	21,938.0000	19,938.0000	(9.117)	0	0	0
04/04/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	57,517.0000	61,256.0000	6.501	0	0	0
04/04/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	5,996.0000	5,239.0000	(12.625)	0	0	0
04/04/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	71,109.0000	75,192.0000	5.742	0	0	0
04/04/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,016.0000	1,710.0000	(15.179)	0	0	0
04/04/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	71,641.0000	67,748.0000	(5.434)	0	0	0
04/04/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	100,458.0000	104,991.0000	4.512	0	0	0
04/04/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,559.0000	3,065.0000	(13.880)	0	0	0
04/04/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	85,528.0000	89,873.0000	5.080	0	0	0
04/04/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	9,651.0000	8,551.0000	(11.398)	0	0	0
04/04/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	7,190.0000	8,136.0000	13.157	0	0	0
04/04/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	11,422.0000	12,772.0000	11.819	0	0	0
04/04/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	4,282.0000	4,906.0000	14.573	0	0	0
04/04/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	42,486.0000	39,467.0000	(7.106)	0	0	0
04/04/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	89,030.0000	84,815.0000	(4.734)	0	0	0
04/04/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	31,109.0000	28,598.0000	(8.072)	0	0	0
04/04/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	24,775.0000	27,103.0000	9.397	0	0	0
04/04/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	17,231.0000	19,050.0000	10.557	0	0	0
04/04/2006	R204	2006/05/04			Bond Future	7.5360	7.4850	(0.677)	0.0000	0.0000	80
04/04/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	37,949.0000	41,940.0000	10.517	0	0	0

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04/04/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	580.0000	349.0000	(39.828)	0	0	0
04/04/2006	R204	2006/08/03			Bond Future	7.5440	7.4920	(0.689)	0.0000	0.0000	0
04/04/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	42,274.0000	45,610.0000	7.891	0	0	0
04/04/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	6,006.0000	5,095.0000	(15.168)	0	0	0
04/04/2006	R204	2006/11/02			Bond Future	7.5500	7.4970	(0.702)	0.0000	0.0000	0
04/04/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	109,192.0000	113,308.0000	3.770	0	0	0
04/04/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,958.0000	1,671.0000	(14.658)	0	0	0
04/04/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	92,663.0000	96,647.0000	4.299	0	0	0
04/04/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	955.0000	800.0000	(16.230)	0	0	0
04/04/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,763.0000	3,267.0000	(13.181)	0	0	0
04/04/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	15,655.0000	17,211.0000	9.939	0	0	0
04/04/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	76,483.0000	80,257.0000	4.934	0	0	0
04/04/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	5,497.0000	6,196.0000	12.716	0	0	0
04/04/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	23,881.0000	25,958.0000	8.697	0	0	0
04/04/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	9,614.0000	10,698.0000	11.275	0	0	0
04/04/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	61,056.0000	64,530.0000	5.690	0	0	0
04/04/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	27,910.0000	25,715.0000	(7.865)	0	0	0
04/04/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	40,145.0000	37,429.0000	(6.765)	0	0	0
04/04/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	92,085.0000	88,228.0000	(4.189)	0	0	0
04/04/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	55,103.0000	51,917.0000	(5.782)	0	0	0
04/04/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	2,910.0000	3,324.0000	14.227	0	0	0
04/04/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	6,788.0000	5,991.0000	(11.741)	0	0	0
04/04/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	72,543.0000	68,971.0000	(4.924)	0	0	0
04/04/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	18,432.0000	16,761.0000	(9.066)	0	0	0
04/04/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	34,340.0000	36,940.0000	7.571	0	0	0
04/04/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	11,518.0000	10,324.0000	(10.366)	0	0	0
04/04/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	46,853.0000	49,930.0000	6.567	0	0	0
04/04/2006	R204	2007/02/01			Bond Future	7.5610	7.5070	(0.714)	0.0000	0.0000	0
04/04/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	93,762.0000	90,051.0000	(3.958)	0	0	0
04/04/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	8,248.0000	9,118.0000	10.548	0	0	0
04/04/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	4,971.0000	5,550.0000	11.648	0	0	0
04/04/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	75,237.0000	71,817.0000	(4.546)	0	0	0
04/04/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	27,595.0000	29,690.0000	7.592	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
04/04/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	19,361.0000	21,008.0000	8.507	0	0	0
04/04/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	44,394.0000	41,751.0000	(5.954)	0	0	0
04/04/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	32,442.0000	30,248.0000	(6.763)	0	0	0
04/04/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	12,962.0000	14,192.0000	9.489	0	0	0
04/04/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	37,676.0000	40,220.0000	6.752	0	0	0
04/04/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	58,703.0000	55,644.0000	(5.211)	0	0	0
04/04/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	22,847.0000	21,101.0000	(7.642)	0	0	0
04/04/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	49,479.0000	52,442.0000	5.988	0	0	0
04/04/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	92,446.0000	96,301.0000	4.170	0	0	0
04/04/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	108,180.0000	112,199.0000	3.715	0	0	0
04/04/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,116.0000	1,845.0000	(12.807)	0	0	0
04/04/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	6,251.0000	5,589.0000	(10.590)	0	0	0
04/04/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,720.0000	3,286.0000	(11.667)	0	0	0
04/04/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	10,048.0000	9,087.0000	(9.564)	0	0	0
04/04/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	15,469.0000	14,142.0000	(8.578)	0	0	0
04/04/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	62,760.0000	66,088.0000	5.303	0	0	0
04/04/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	77,197.0000	80,824.0000	4.698	0	0	0
04/04/2006	R207	2006/05/04			Bond Future	7.5100	7.4640	(0.613)	0.0000	0.0000	0
04/04/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	40,214.0000	43,871.0000	9.094	0	0	0
04/04/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	497.0000	309.0000	(37.827)	0	0	0
04/04/2006	R207	2006/08/03			Bond Future	7.5180	7.4700	(0.638)	0.0000	0.0000	0
04/04/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	5,689.0000	4,876.0000	(14.291)	0	0	0
04/04/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	44,341.0000	47,494.0000	7.111	0	0	0
04/04/2006	R207	2006/11/02			Bond Future	7.5220	7.4730	(0.651)	0.0000	0.0000	0
04/04/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	6,698.0000	7,886.0000	17.737	0	0	0
04/04/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	16,165.0000	14,166.0000	(12.366)	0	0	0
04/04/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	46,374.0000	42,935.0000	(7.416)	0	0	0
04/04/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	268.0000	198.0000	(26.119)	0	0	0
04/04/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	29,208.0000	26,391.0000	(9.645)	0	0	0
04/04/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	111,083.0000	115,084.0000	3.602	0	0	0
04/04/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	2,559.0000	3,125.0000	22.118	0	0	0
04/04/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	3,047.0000	2,471.0000	(18.904)	0	0	0
04/04/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	26,011.0000	28,828.0000	10.830	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
04/04/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	40,982.0000	44,410.0000	8.365	0	0	0
04/04/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	14,370.0000	16,375.0000	13.953	0	0	0
04/04/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	782.0000	993.0000	26.982	0	0	0
04/04/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	66,511.0000	62,718.0000	(5.703)	0	0	0
04/04/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	10.0000	7.0000	(30.000)	0	0	0
04/04/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	7,664.0000	6,476.0000	(15.501)	0	0	0
04/04/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	1,000.0000	775.0000	(22.500)	0	0	0
04/04/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	58.0000	41.0000	(29.310)	0	0	0
04/04/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	57,985.0000	61,764.0000	6.517	0	0	0
04/04/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	93,596.0000	97,583.0000	4.260	0	0	0
04/04/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	75,782.0000	79,716.0000	5.191	0	0	0
04/04/2006	R207	2007/02/01			Bond Future	7.5300	7.4810	(0.651)	0.0000	0.0000	0
04/04/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	15,073.0000	13,886.0000	(7.875)	0	0	0
04/04/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	51,955.0000	54,724.0000	5.330	0	0	0
04/04/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	39,830.0000	42,219.0000	5.998	0	0	0
04/04/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	65,506.0000	68,605.0000	4.731	0	0	0
04/04/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	22,328.0000	20,762.0000	(7.014)	0	0	0
04/04/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	9,768.0000	8,910.0000	(8.784)	0	0	0
04/04/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	111,371.0000	115,087.0000	3.337	0	0	0
04/04/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	6,067.0000	5,477.0000	(9.725)	0	0	0
04/04/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	2,053.0000	1,812.0000	(11.739)	0	0	0
04/04/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	80,154.0000	83,520.0000	4.199	0	0	0
04/04/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	74,630.0000	71,515.0000	(4.174)	0	0	0
04/04/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	58,003.0000	55,228.0000	(4.784)	0	0	0
04/04/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	95,550.0000	99,120.0000	3.736	0	0	0
04/04/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	3,608.0000	3,222.0000	(10.698)	0	0	0
04/04/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	14,051.0000	15,231.0000	8.398	0	0	0
04/04/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	9,030.0000	9,871.0000	9.313	0	0	0
04/04/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	31,813.0000	29,837.0000	(6.211)	0	0	0
04/04/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	43,695.0000	41,307.0000	(5.465)	0	0	0
04/04/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	29,394.0000	31,374.0000	6.736	0	0	0
04/04/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	20,797.0000	22,365.0000	7.540	0	0	0
04/04/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	5,499.0000	6,065.0000	10.293	0	0	0
04/04/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	93,359.0000	89,968.0000	(3.632)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
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Grand Total:										2,606
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