

# Derivatives High/Low Report

High/Low for 06/04/2006

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
06/04/2006	GOVI 2006/05/04			jGovi	241.1890	241.2810	0.038	0.0000	0.0000	699
06/04/2006	GOVI 2006/05/04	230.00	Put	jGovi	1.0000	0.0000	(100.000)	0	0	0
06/04/2006	GOVI 2006/05/04	230.00	Call	jGovi	111,891.0000	112,810.0000	0.821	0	0	0
06/04/2006	GOVI 2006/08/03			jGovi	245.5180	245.6140	0.039	0.0000	0.0000	0
06/04/2006	GOVI 2006/08/03	230.00	Call	jGovi	155,255.0000	156,209.0000	0.614	0	0	0
06/04/2006	GOVI 2006/08/03	230.00	Put	jGovi	75.0000	69.0000	(8.000)	0	0	0
06/04/2006	GOVI 2006/11/02			jGovi	249.9480	250.0600	0.045	250.2300	250.2300	3
06/04/2006	GOVI 2006/11/02	230.00	Call	jGovi	199,569.0000	200,683.0000	0.558	0	0	0
06/04/2006	GOVI 2006/11/02	230.00	Put	jGovi	89.0000	83.0000	(6.742)	0	0	0
06/04/2006	GOVI 2007/02/01			jGovi	254.3890	254.5180	0.051	0.0000	0.0000	0
06/04/2006	GOVI 2007/02/01	230.00	Put	jGovi	55.0000	52.0000	(5.455)	0	0	0
06/04/2006	GOVI 2007/02/01	230.00	Call	jGovi	243,945.0000	245,232.0000	0.528	0	0	0
06/04/2006	J153 2010/08/31			jSwap	7.2510	7.2540	0.041	0.0000	0.0000	0
06/04/2006	J157 2015/09/15			jSwap	7.4770	7.4590	(0.241)	0.0000	0.0000	0
06/04/2006	J186 2026/12/21			jSwap	7.1740	7.1640	(0.139)	0.0000	0.0000	0
06/04/2006	J194 2008/02/28			jSwap	7.1370	7.1500	0.182	0.0000	0.0000	0
06/04/2006	J201 2014/12/22			jSwap	7.4410	7.4250	(0.215)	0.0000	0.0000	0

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06/04/2006	J203	2017/09/15			jSwap	7.4660	7.4500	(0.214)	0.0000	0.0000	0
06/04/2006	J204	2018/12/21			jSwap	7.4530	7.4380	(0.201)	0.0000	0.0000	0
06/04/2006	J207	2020/01/15			jSwap	7.4360	7.4210	(0.202)	0.0000	0.0000	0
06/04/2006	JBAR	2005/03/16			jBar	7.0920	7.0920	-	0.0000	0.0000	0
06/04/2006	JFRA	2006/05/04			jFra	7.1180	7.1170	(0.014)	0.0000	0.0000	0
06/04/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	515.0000	508.0000	(1.359)	0	0	0
06/04/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	226.0000	221.0000	(2.212)	0	0	0
06/04/2006	JFRA	2006/08/03			jFra	7.1300	7.1280	(0.028)	0.0000	0.0000	0
06/04/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	958.0000	952.0000	(0.626)	0	0	0
06/04/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	640.0000	639.0000	(0.156)	0	0	0
06/04/2006	JFRA	2006/11/02			jFra	7.1570	7.1560	(0.014)	0.0000	0.0000	0
06/04/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,304.0000	1,300.0000	(0.307)	0	0	0
06/04/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	919.0000	918.0000	(0.109)	0	0	0
06/04/2006	JFRA	2007/02/01			jFra	7.2720	7.2460	(0.358)	0.0000	0.0000	500
06/04/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,061.0000	1,031.0000	(2.828)	0	0	0
06/04/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,619.0000	1,653.0000	2.100	0	0	0
06/04/2006	JFRA	2007/05/03			jFra	7.3240	7.3010	(0.314)	0.0000	0.0000	0
06/04/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,326.0000	1,299.0000	(2.036)	0	0	0
06/04/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,757.0000	1,786.0000	1.651	0	0	0
06/04/2006	JFRA	2007/08/02			jFra	7.4100	7.3740	(0.486)	0.0000	0.0000	0
06/04/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,812.0000	1,857.0000	2.483	0	0	0
06/04/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,592.0000	1,548.0000	(2.764)	0	0	0
06/04/2006	JFRA	2007/11/01			jFra	7.5090	7.4650	(0.586)	0.0000	0.0000	0
06/04/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,955.0000	1,895.0000	(3.069)	0	0	0

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06/04/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,931.0000	1,988.0000	2.952	0	0	0
06/04/2006	JFRA	2008/02/07			jFra	7.5450	7.5200	(0.331)	0.0000	0.0000	0
06/04/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,139.0000	27,093.0000	(0.169)	0	0	0
06/04/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	27,019.0000	27,026.0000	0.026	0	0	0
06/04/2006	JN02	2006/05/04			jNote	7.3010	7.2820	(0.260)	0.0000	0.0000	0
06/04/2006	JN02	2006/05/04	7.25	Put	Option on jNote	5,133.0000	5,204.0000	1.383	0	0	0
06/04/2006	JN02	2006/05/04	7.25	Call	Option on jNote	6,135.0000	5,854.0000	(4.580)	0	0	0
06/04/2006	JN02	2006/08/03			jNote	7.3550	7.3420	(0.177)	0.0000	0.0000	0
06/04/2006	JN02	2006/08/03	7.25	Put	Option on jNote	10,478.0000	10,546.0000	0.649	0	0	0
06/04/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,427.0000	12,253.0000	(1.400)	0	0	0
06/04/2006	JN02	2006/11/02			jNote	7.4120	7.4030	(0.121)	0.0000	0.0000	0
06/04/2006	JN02	2006/11/02	7.25	Put	Option on jNote	13,687.0000	13,731.0000	0.321	0	0	0
06/04/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,692.0000	16,569.0000	(0.737)	0	0	0
06/04/2006	JN05	2006/05/04			jNote	7.5110	7.5000	(0.146)	0.0000	0.0000	0
06/04/2006	JN05	2006/05/04	7.25	Put	Option on jNote	1,767.0000	1,797.0000	1.698	0	0	0
06/04/2006	JN05	2006/05/04	7.25	Call	Option on jNote	12,599.0000	12,173.0000	(3.381)	0	0	0
06/04/2006	JN05	2006/08/03			jNote	7.5460	7.5330	(0.172)	0.0000	0.0000	0
06/04/2006	JN05	2006/08/03	7.25	Call	Option on jNote	18,540.0000	18,143.0000	(2.141)	0	0	0
06/04/2006	JN05	2006/08/03	7.25	Put	Option on jNote	6,269.0000	6,409.0000	2.233	0	0	0
06/04/2006	JN05	2006/11/02			jNote	7.5830	7.5660	(0.224)	0.0000	0.0000	0
06/04/2006	JN05	2006/11/02	7.25	Put	Option on jNote	9,159.0000	9,384.0000	2.457	0	0	0
06/04/2006	JN05	2006/11/02	7.25	Call	Option on jNote	22,949.0000	22,472.0000	(2.079)	0	0	0
06/04/2006	JN10	2006/05/04			jNote	7.6230	7.6020	(0.275)	0.0000	0.0000	0
06/04/2006	JN10	2006/05/04	7.25	Call	Option on jNote	26,197.0000	24,780.0000	(5.409)	0	0	0
06/04/2006	JN10	2006/05/04	7.25	Put	Option on jNote	165.0000	197.0000	19.394	0	0	0
06/04/2006	JN10	2006/08/03			jNote	7.6410	7.6190	(0.288)	0.0000	0.0000	0
06/04/2006	JN10	2006/08/03	7.25	Put	Option on jNote	2,523.0000	2,761.0000	9.433	0	0	0

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06/04/2006	JN10	2006/08/03	7.25	Call	Option on jNote	29,776.0000	28,501.0000	(4.282)	0	0	0
06/04/2006	JN10	2006/11/02			jNote	7.6590	7.6350	(0.313)	0.0000	0.0000	0
06/04/2006	JN10	2006/11/02	7.25	Put	Option on jNote	4,832.0000	5,194.0000	7.492	0	0	0
06/04/2006	JN10	2006/11/02	7.25	Call	Option on jNote	33,303.0000	32,016.0000	(3.865)	0	0	0
06/04/2006	JROD	2006/04/28			jRod	6.7330	6.7300	(0.045)	0.0000	0.0000	0
06/04/2006	JROD	2006/05/31			jRod	6.8500	6.8460	(0.058)	0.0000	0.0000	0
06/04/2006	JROD	2006/06/30			jRod	6.9930	6.9880	(0.072)	0.0000	0.0000	0
06/04/2006	JROD	2006/07/31			jRod	6.9620	6.9600	(0.029)	0.0000	0.0000	0
06/04/2006	JROD	2006/08/31			jRod	7.0240	7.0220	(0.028)	0.0000	0.0000	0
06/04/2006	R153	2006/05/04			Bond Future	7.2540	7.2590	0.069	0.0000	0.0000	228
06/04/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	3,748.0000	3,581.0000	(4.456)	0	0	0
06/04/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	501.0000	448.0000	(10.579)	0	0	0
06/04/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	3,913.0000	3,951.0000	0.971	0	0	10
06/04/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	11,005.0000	11,158.0000	1.390	0	0	0
06/04/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/04/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	20,306.0000	20,094.0000	(1.044)	0	0	0
06/04/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	122.0000	116.0000	(4.918)	0	0	0
06/04/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	49,901.0000	49,695.0000	(0.413)	0	0	0
06/04/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/04/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	14.0000	12.0000	(14.286)	0	0	0
06/04/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	30,210.0000	30,003.0000	(0.685)	0	0	0
06/04/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	78,680.0000	78,475.0000	(0.261)	0	0	0
06/04/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	20
06/04/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	40,102.0000	39,896.0000	(0.514)	0	0	0
06/04/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	13.0000	10.0000	(23.077)	0	0	0
06/04/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	20,969.0000	21,172.0000	0.968	0	0	0
06/04/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	59,596.0000	59,391.0000	(0.344)	0	0	0
06/04/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	69,189.0000	68,984.0000	(0.296)	0	0	0
06/04/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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06/04/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/04/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	859.0000	849.0000	(1.164)	0	0	0
06/04/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	10,924.0000	10,708.0000	(1.977)	0	0	0
06/04/2006	R153	2006/08/03			Bond Future	7.2470	7.2530	0.083	0.0000	0.0000	24
06/04/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	8,216.0000	8,298.0000	0.998	0	0	0
06/04/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	13,470.0000	13,603.0000	0.987	0	0	0
06/04/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	8,333.0000	8,181.0000	(1.824)	0	0	0
06/04/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	3,819.0000	3,718.0000	(2.645)	0	0	0
06/04/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	56,915.0000	56,681.0000	(0.411)	0	0	0
06/04/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	454.0000	453.0000	(0.220)	0	0	0
06/04/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	39,042.0000	38,810.0000	(0.594)	0	0	0
06/04/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	47,936.0000	47,702.0000	(0.488)	0	0	0
06/04/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	22,026.0000	21,812.0000	(0.972)	0	0	0
06/04/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	142.0000	140.0000	(1.408)	0	0	0
06/04/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	30,323.0000	30,097.0000	(0.745)	0	0	0
06/04/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,497.0000	1,504.0000	0.468	0	0	0
06/04/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	246.0000	245.0000	(0.407)	0	0	0
06/04/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,672.0000	2,692.0000	0.749	0	0	0
06/04/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	65,904.0000	65,670.0000	(0.355)	0	0	0
06/04/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	840.0000	842.0000	0.238	0	0	0
06/04/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	4,760.0000	4,803.0000	0.903	0	0	100
06/04/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	14,545.0000	14,355.0000	(1.306)	0	0	0
06/04/2006	R153	2006/11/02			Bond Future	7.2450	7.2490	0.055	0.0000	0.0000	0
06/04/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	10,871.0000	10,917.0000	0.423	0	0	0
06/04/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	11,054.0000	10,954.0000	(0.905)	0	0	0
06/04/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	6,244.0000	6,168.0000	(1.217)	0	0	0
06/04/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	15,256.0000	15,326.0000	0.459	0	0	0
06/04/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,678.0000	2,681.0000	0.112	0	0	100
06/04/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	38,759.0000	38,615.0000	(0.372)	0	0	0
06/04/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	46,765.0000	46,618.0000	(0.314)	0	0	0
06/04/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,926.0000	1,925.0000	(0.052)	0	0	0
06/04/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	28,786.0000	28,908.0000	0.424	0	0	0
06/04/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	71,382.0000	71,233.0000	(0.209)	0	0	0
06/04/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	767.0000	764.0000	(0.391)	0	0	0

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06/04/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	16,917.0000	16,799.0000	(0.698)	0	0	0
06/04/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	21,286.0000	21,384.0000	0.460	0	0	0
06/04/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	2,990.0000	2,941.0000	(1.639)	0	0	0
06/04/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,030.0000	1,028.0000	(0.194)	0	0	0
06/04/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	63,136.0000	62,987.0000	(0.236)	0	0	0
06/04/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	54,917.0000	54,769.0000	(0.269)	0	0	0
06/04/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,349.0000	5,364.0000	0.280	0	0	0
06/04/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	31,005.0000	30,866.0000	(0.448)	0	0	0
06/04/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,768.0000	3,776.0000	0.212	0	0	0
06/04/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,114.0000	1,089.0000	(2.244)	0	0	0
06/04/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,402.0000	1,400.0000	(0.143)	0	0	0
06/04/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	23,655.0000	23,524.0000	(0.554)	0	0	0
06/04/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	7,629.0000	7,657.0000	0.367	0	0	0
06/04/2006	R153	2007/02/01			Bond Future	7.2560	7.2580	0.028	0.0000	0.0000	0
06/04/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	13,990.0000	14,001.0000	0.079	0	0	0
06/04/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	9,145.0000	9,097.0000	(0.525)	0	0	0
06/04/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	13,785.0000	13,727.0000	(0.421)	0	0	0
06/04/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	17,957.0000	17,977.0000	0.111	0	0	0
06/04/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,521.0000	2,513.0000	(0.317)	0	0	0
06/04/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,865.0000	2,840.0000	(0.873)	0	0	0
06/04/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	68,391.0000	68,314.0000	(0.113)	0	0	0
06/04/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,012.0000	3,003.0000	(0.299)	0	0	0
06/04/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	60,885.0000	60,807.0000	(0.128)	0	0	0
06/04/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	10,987.0000	10,991.0000	0.036	0	0	0
06/04/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	19,309.0000	19,244.0000	(0.337)	0	0	0
06/04/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	22,991.0000	23,023.0000	0.139	0	0	0
06/04/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,493.0000	5,456.0000	(0.674)	0	0	0
06/04/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	29,130.0000	29,173.0000	0.148	0	0	0
06/04/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	25,453.0000	25,383.0000	(0.275)	0	0	0
06/04/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,682.0000	8,681.0000	(0.012)	0	0	0
06/04/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	32,042.0000	31,969.0000	(0.228)	0	0	0
06/04/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	6,899.0000	6,895.0000	(0.058)	0	0	0
06/04/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,635.0000	3,627.0000	(0.220)	0	0	0
06/04/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	53,437.0000	53,360.0000	(0.144)	0	0	0
06/04/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,463.0000	4,455.0000	(0.179)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/04/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	5,531.0000	5,525.0000	(0.108)	0	0	0
06/04/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	38,969.0000	38,894.0000	(0.192)	0	0	0
06/04/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	46,120.0000	46,044.0000	(0.165)	0	0	0
06/04/2006	R157	2006/05/04			Bond Future	7.4650	7.4500	(0.201)	0.0000	0.0000	109
06/04/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	84.0000	91.0000	8.333	0	0	0
06/04/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	39,639.0000	38,393.0000	(3.143)	0	0	0
06/04/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	17.0000	11.0000	(35.294)	0	0	0
06/04/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	63,536.0000	64,784.0000	1.964	0	0	0
06/04/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	101,955.0000	103,208.0000	1.229	0	0	0
06/04/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	115
06/04/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	82,929.0000	84,182.0000	1.511	0	0	0
06/04/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/04/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	120,610.0000	121,863.0000	1.039	0	0	0
06/04/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	1,328.0000	1,107.0000	(16.642)	0	0	0
06/04/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	24,852.0000	25,884.0000	4.153	0	0	0
06/04/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/04/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	6,512.0000	5,844.0000	(10.258)	0	0	0
06/04/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	9,430.0000	10,015.0000	6.204	0	0	50
06/04/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/04/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	1,696.0000	1,833.0000	8.078	0	0	0
06/04/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	43,897.0000	45,108.0000	2.759	0	0	0
06/04/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	19,801.0000	18,685.0000	(5.636)	0	0	0
06/04/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	138,900.0000	140,153.0000	0.902	0	0	0
06/04/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	176.0000	134.0000	(23.864)	0	0	0
06/04/2006	R157	2006/08/03			Bond Future	7.4700	7.4540	(0.214)	0.0000	0.0000	4
06/04/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	64,023.0000	65,169.0000	1.790	0	0	0
06/04/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	2,334.0000	2,174.0000	(6.855)	0	0	0
06/04/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	281.0000	256.0000	(8.897)	0	0	0
06/04/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	117,853.0000	119,133.0000	1.086	0	0	0
06/04/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	571.0000	523.0000	(8.406)	0	0	0
06/04/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	135,630.0000	136,922.0000	0.953	0	0	0
06/04/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	140.0000	127.0000	(9.286)	0	0	0
06/04/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	31,388.0000	32,241.0000	2.718	0	0	0
06/04/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	8,808.0000	8,356.0000	(5.132)	0	0	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/04/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	1,158.0000	1,069.0000	(7.686)	0	0	0
06/04/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	99,875.0000	101,132.0000	1.259	0	0	0
06/04/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,604.0000	4,327.0000	(6.017)	0	0	0
06/04/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	8,809.0000	9,190.0000	4.325	0	0	0
06/04/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	3,203.0000	3,378.0000	5.464	0	0	0
06/04/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	42,240.0000	41,109.0000	(2.678)	0	0	0
06/04/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	46,929.0000	47,958.0000	2.193	0	0	0
06/04/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	26,902.0000	25,977.0000	(3.438)	0	0	0
06/04/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	81,837.0000	83,054.0000	1.487	0	0	0
06/04/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	18,407.0000	19,034.0000	3.406	0	0	0
06/04/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	15,964.0000	15,285.0000	(4.253)	0	0	0
06/04/2006	R157	2006/11/02			Bond Future	7.4780	7.4600	(0.241)	0.0000	0.0000	0
06/04/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	62,402.0000	61,121.0000	(2.053)	0	0	0
06/04/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	166,314.0000	167,722.0000	0.847	0	0	0
06/04/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	749.0000	704.0000	(6.008)	0	0	0
06/04/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	149,781.0000	151,169.0000	0.927	0	0	0
06/04/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,155.0000	1,089.0000	(5.714)	0	0	0
06/04/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	391.0000	366.0000	(6.394)	0	0	0
06/04/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	2,843.0000	2,995.0000	5.346	0	0	0
06/04/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	132,974.0000	134,342.0000	1.029	0	0	0
06/04/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	116,070.0000	117,407.0000	1.152	0	0	0
06/04/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	50,458.0000	51,489.0000	2.043	0	0	0
06/04/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	45,662.0000	44,533.0000	(2.473)	0	0	0
06/04/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	6,934.0000	7,238.0000	4.384	0	0	0
06/04/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,790.0000	1,694.0000	(5.363)	0	0	0
06/04/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	9,759.0000	9,357.0000	(4.119)	0	0	0
06/04/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	6,376.0000	6,091.0000	(4.470)	0	0	0
06/04/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	65,999.0000	67,146.0000	1.738	0	0	0
06/04/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	4,154.0000	3,954.0000	(4.815)	0	0	117
06/04/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,719.0000	2,580.0000	(5.112)	0	0	0
06/04/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	82,342.0000	83,576.0000	1.499	0	0	0
06/04/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	99,124.0000	100,418.0000	1.305	0	0	0
06/04/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	32,179.0000	31,243.0000	(2.909)	0	0	0
06/04/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	13,884.0000	14,381.0000	3.580	0	0	0
06/04/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	23,830.0000	24,528.0000	2.929	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/04/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	22,081.0000	21,347.0000	(3.324)	0	0	0
06/04/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	14,788.0000	14,236.0000	(3.733)	11,500	11,500	158
06/04/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	36,198.0000	37,078.0000	2.431	0	0	0
06/04/2006	R157	2007/02/01			Bond Future	7.4940	7.4740	(0.267)	0.0000	0.0000	0
06/04/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	16,220.0000	15,706.0000	(3.169)	0	0	0
06/04/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	50,691.0000	49,556.0000	(2.239)	0	0	0
06/04/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	11,706.0000	12,122.0000	3.554	0	0	0
06/04/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	21,796.0000	21,151.0000	(2.959)	0	0	0
06/04/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	41,437.0000	42,342.0000	2.184	0	0	0
06/04/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	19,525.0000	20,110.0000	2.996	0	0	0
06/04/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	29,634.0000	30,387.0000	2.541	0	0	0
06/04/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	38,599.0000	37,635.0000	(2.497)	0	0	0
06/04/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	54,681.0000	55,717.0000	1.895	0	0	0
06/04/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	29,169.0000	28,372.0000	(2.732)	0	0	0
06/04/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	69,034.0000	70,179.0000	1.659	0	0	0
06/04/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	147,344.0000	148,773.0000	0.970	0	0	0
06/04/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	131,414.0000	132,811.0000	1.063	0	0	0
06/04/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,027.0000	2,906.0000	(3.997)	0	0	0
06/04/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,979.0000	1,894.0000	(4.295)	0	0	0
06/04/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	162,826.0000	164,291.0000	0.900	0	0	0
06/04/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	5,156.0000	4,961.0000	(3.782)	0	0	0
06/04/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	3,934.0000	3,780.0000	(3.915)	0	0	0
06/04/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	6,810.0000	6,561.0000	(3.656)	0	0	0
06/04/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	115,486.0000	116,841.0000	1.173	0	0	0
06/04/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	84,119.0000	85,351.0000	1.465	0	0	0
06/04/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	12,102.0000	11,696.0000	(3.355)	0	0	0
06/04/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	99,671.0000	100,972.0000	1.305	0	0	0
06/04/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	9,056.0000	8,737.0000	(3.523)	0	0	0
06/04/2006	R186	2006/05/04			Bond Future	7.2120	7.2020	(0.139)	0.0000	0.0000	33
06/04/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	184,361.0000	185,702.0000	0.727	0	0	0
06/04/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	99,668.0000	101,002.0000	1.338	0	0	0
06/04/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	14,969.0000	15,536.0000	3.788	0	0	0
06/04/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	31,344.0000	30,102.0000	(3.962)	0	0	0
06/04/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	27.0000	20.0000	(25.926)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/04/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	9,892.0000	9,118.0000	(7.825)	0	0	0
06/04/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/04/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	69,540.0000	70,829.0000	1.854	0	0	0
06/04/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	263.0000	210.0000	(20.152)	0	0	0
06/04/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	128,913.0000	130,253.0000	1.039	0	0	0
06/04/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	210,625.0000	211,966.0000	0.637	0	0	0
06/04/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	97.0000	98.0000	1.031	0	0	0
06/04/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	157,137.0000	158,478.0000	0.853	0	0	0
06/04/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	64,204.0000	62,864.0000	(2.087)	0	0	0
06/04/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/04/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	1,946.0000	1,684.0000	(13.464)	0	0	0
06/04/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/04/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	39,719.0000	40,798.0000	2.717	0	0	0
06/04/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/04/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	100,710.0000	99,369.0000	(1.332)	0	0	0
06/04/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	2,480.0000	2,579.0000	3.992	0	0	0
06/04/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/04/2006	R186	2006/08/03			Bond Future	7.2100	7.2000	(0.139)	0.0000	0.0000	0
06/04/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	12,869.0000	13,220.0000	2.727	0	0	0
06/04/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
06/04/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	102,569.0000	103,732.0000	1.134	0	0	0
06/04/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	209,648.0000	210,976.0000	0.633	0	0	0
06/04/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	38.0000	34.0000	(10.526)	0	0	0
06/04/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	3,321.0000	3,153.0000	(5.059)	0	0	0
06/04/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	41,258.0000	40,278.0000	(2.375)	0	0	0
06/04/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	234,840.0000	236,171.0000	0.567	0	0	0
06/04/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	183,621.0000	184,941.0000	0.719	0	0	0
06/04/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	450.0000	417.0000	(7.333)	0	0	0
06/04/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	67,549.0000	66,358.0000	(1.763)	0	0	0
06/04/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	139.0000	127.0000	(8.633)	0	0	0
06/04/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	50,308.0000	51,171.0000	1.715	0	0	0
06/04/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,295.0000	1,216.0000	(6.100)	0	0	0
06/04/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	12,530.0000	12,061.0000	(3.743)	0	0	0
06/04/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	156,856.0000	158,155.0000	0.828	0	0	0
06/04/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	4,181.0000	4,322.0000	3.372	0	0	0

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06/04/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	129,638.0000	130,890.0000	0.966	0	0	0
06/04/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	75,567.0000	76,612.0000	1.383	0	0	0
06/04/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	6,492.0000	6,205.0000	(4.421)	0	0	0
06/04/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	23,395.0000	22,683.0000	(3.043)	0	0	0
06/04/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	28,703.0000	29,323.0000	2.160	0	0	0
06/04/2006	R186	2006/11/02			Bond Future	7.2070	7.1960	(0.153)	0.0000	0.0000	0
06/04/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	21,156.0000	21,640.0000	2.288	0	0	0
06/04/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	48,940.0000	47,968.0000	(1.986)	0	0	0
06/04/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	9,741.0000	10,015.0000	2.813	0	0	0
06/04/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	72,236.0000	71,054.0000	(1.636)	0	0	0
06/04/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	3,275.0000	3,390.0000	3.511	0	0	0
06/04/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	32,367.0000	31,617.0000	(2.317)	0	0	0
06/04/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	13,727.0000	13,327.0000	(2.914)	0	0	0
06/04/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	82,721.0000	83,776.0000	1.275	0	0	0
06/04/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	38,033.0000	38,738.0000	1.854	0	0	0
06/04/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	21,129.0000	20,574.0000	(2.627)	0	0	0
06/04/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	59,037.0000	59,937.0000	1.524	0	0	0
06/04/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	101,797.0000	100,456.0000	(1.317)	0	0	0
06/04/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	8,991.0000	8,706.0000	(3.170)	0	0	0
06/04/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	132,804.0000	134,080.0000	0.961	0	0	0
06/04/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	107,963.0000	109,133.0000	1.084	0	0	0
06/04/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	158,326.0000	159,675.0000	0.852	0	0	0
06/04/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	4,915.0000	4,735.0000	(3.662)	0	0	0
06/04/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	209,272.0000	210,697.0000	0.681	0	0	0
06/04/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,237.0000	1,178.0000	(4.770)	0	0	0
06/04/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	569.0000	539.0000	(5.272)	0	0	0
06/04/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	183,950.0000	185,347.0000	0.759	0	0	0
06/04/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,537.0000	2,431.0000	(4.178)	0	0	0
06/04/2006	R186	2007/02/01			Bond Future	7.2080	7.1960	(0.166)	0.0000	0.0000	0
06/04/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	114,330.0000	115,520.0000	1.041	0	0	0
06/04/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	21,870.0000	21,377.0000	(2.254)	0	0	0
06/04/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	90,246.0000	91,329.0000	1.200	0	0	0
06/04/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	16,172.0000	15,787.0000	(2.381)	0	0	0
06/04/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	29,813.0000	29,182.0000	(2.117)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/04/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	15,765.0000	16,150.0000	2.442	0	0	0
06/04/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	137,275.0000	138,574.0000	0.946	0	0	0
06/04/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	46,421.0000	47,198.0000	1.674	0	0	0
06/04/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,239.0000	2,158.0000	(3.618)	0	0	0
06/04/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	40,928.0000	40,129.0000	(1.952)	0	0	0
06/04/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	161,067.0000	162,451.0000	0.859	0	0	0
06/04/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	56,351.0000	55,358.0000	(1.762)	0	0	0
06/04/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	67,317.0000	68,262.0000	1.404	0	0	0
06/04/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	209,484.0000	210,978.0000	0.713	0	0	0
06/04/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,863.0000	3,736.0000	(3.288)	0	0	0
06/04/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	185,259.0000	186,707.0000	0.782	0	0	0
06/04/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	77,911.0000	76,720.0000	(1.529)	0	0	0
06/04/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,442.0000	6,251.0000	(2.965)	0	0	0
06/04/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	10,383.0000	10,105.0000	(2.677)	0	0	0
06/04/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	28,645.0000	29,227.0000	2.032	0	0	0
06/04/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	7,271.0000	7,485.0000	2.943	0	0	0
06/04/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	105,151.0000	103,789.0000	(1.295)	0	0	0
06/04/2006	R194	2006/05/04			Bond Future	7.1210	7.1380	0.239	0.0000	0.0000	101
06/04/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	17.0000	17.0000	-	0	0	0
06/04/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	10,799.0000	10,506.0000	(2.713)	0	0	0
06/04/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	2,936.0000	2,706.0000	(7.834)	0	0	0
06/04/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/04/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	6,638.0000	6,355.0000	(4.263)	0	0	0
06/04/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	620.0000	522.0000	(15.806)	0	0	0
06/04/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	31,777.0000	31,484.0000	(0.922)	0	0	0
06/04/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	124.0000	134.0000	8.065	0	0	0
06/04/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
06/04/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	713.0000	776.0000	8.836	0	0	0
06/04/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/04/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	15,029.0000	14,736.0000	(1.950)	0	0	0
06/04/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	2,711.0000	2,907.0000	7.230	0	0	0
06/04/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	27,624.0000	27,330.0000	(1.064)	0	0	0
06/04/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,791.0000	11,085.0000	2.724	0	0	0
06/04/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	23,448.0000	23,154.0000	(1.254)	0	0	0
06/04/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	15,177.0000	15,470.0000	1.931	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/04/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/04/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/04/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	25.0000	17.0000	(32.000)	0	0	0
06/04/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	19,249.0000	18,955.0000	(1.527)	0	0	0
06/04/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/04/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,454.0000	6,740.0000	4.431	0	0	0
06/04/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/04/2006	R194	2006/08/03			Bond Future	7.0840	7.1020	0.254	0.0000	0.0000	0
06/04/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	14,034.0000	13,782.0000	(1.796)	0	0	0
06/04/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	10,636.0000	10,398.0000	(2.238)	0	0	0
06/04/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,606.0000	3,749.0000	3.966	0	0	0
06/04/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	7,458.0000	7,243.0000	(2.883)	0	0	0
06/04/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	2,347.0000	2,220.0000	(5.411)	0	0	0
06/04/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,252.0000	1,306.0000	4.313	0	0	0
06/04/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	5,856.0000	6,059.0000	3.467	0	0	0
06/04/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	725.0000	756.0000	4.276	0	0	0
06/04/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	4,642.0000	4,463.0000	(3.856)	0	0	0
06/04/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	189.0000	197.0000	4.233	0	0	0
06/04/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	434.0000	452.0000	4.147	0	0	0
06/04/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	20,995.0000	20,729.0000	(1.267)	0	0	0
06/04/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,458.0000	17,197.0000	(1.495)	0	0	0
06/04/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,159.0000	2,250.0000	4.215	0	0	0
06/04/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	836.0000	770.0000	(7.895)	0	0	0
06/04/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	24,581.0000	24,313.0000	(1.090)	0	0	0
06/04/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	74.0000	78.0000	5.405	0	0	0
06/04/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	28,180.0000	27,910.0000	(0.958)	0	0	0
06/04/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	26.0000	27.0000	3.846	0	0	0
06/04/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	8.0000	9.0000	12.500	0	0	0
06/04/2006	R194	2006/11/02			Bond Future	7.0470	7.0630	0.227	0.0000	0.0000	0
06/04/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,468.0000	5,599.0000	2.396	0	0	0
06/04/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1,695.0000	1,624.0000	(4.189)	0	0	0
06/04/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	3,231.0000	3,127.0000	(3.219)	0	0	0
06/04/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	361.0000	371.0000	2.770	0	0	0
06/04/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	7,573.0000	7,739.0000	2.192	0	0	0

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06/04/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	609.0000	573.0000	(5.911)	0	0	0
06/04/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	10,276.0000	10,469.0000	1.878	0	0	0
06/04/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	108.0000	98.0000	(9.259)	0	0	0
06/04/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	13,396.0000	13,598.0000	1.508	0	0	0
06/04/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,827.0000	3,926.0000	2.587	0	0	0
06/04/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	7,674.0000	7,523.0000	(1.968)	0	0	0
06/04/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,718.0000	2,790.0000	2.649	0	0	0
06/04/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,957.0000	2,008.0000	2.606	0	0	0
06/04/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
06/04/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	5,286.0000	5,155.0000	(2.478)	0	0	0
06/04/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,434.0000	1,471.0000	2.580	0	0	0
06/04/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	10,288.0000	10,122.0000	(1.614)	0	0	0
06/04/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	18,544.0000	18,351.0000	(1.041)	0	0	0
06/04/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	632.0000	648.0000	2.532	0	0	0
06/04/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	13,030.0000	12,853.0000	(1.358)	0	0	0
06/04/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,053.0000	1,079.0000	2.469	0	0	0
06/04/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	15,718.0000	15,532.0000	(1.183)	0	0	0
06/04/2006	R194	2007/02/01			Bond Future	7.0270	7.0410	0.199	0.0000	0.0000	0
06/04/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,707.0000	2,749.0000	1.552	0	0	0
06/04/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,557.0000	7,455.0000	(1.350)	0	0	0
06/04/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,653.0000	9,542.0000	(1.150)	0	0	0
06/04/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,728.0000	6,831.0000	1.531	0	0	0
06/04/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	8,596.0000	8,717.0000	1.408	0	0	0
06/04/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,284.0000	1,243.0000	(3.193)	0	0	0
06/04/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,253.0000	2,286.0000	1.465	0	0	0
06/04/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	664.0000	674.0000	1.506	0	0	0
06/04/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,906.0000	1,933.0000	1.417	0	0	0
06/04/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	554.0000	531.0000	(4.152)	0	0	0
06/04/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	18,168.0000	18,034.0000	(0.738)	0	0	0
06/04/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,846.0000	11,729.0000	(0.988)	0	0	0
06/04/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	966.0000	981.0000	1.553	0	0	0
06/04/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,373.0000	1,394.0000	1.529	0	0	0
06/04/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,844.0000	13,720.0000	(0.896)	0	0	0
06/04/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5,600.0000	5,509.0000	(1.625)	0	0	0
06/04/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	15,958.0000	15,829.0000	(0.808)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/04/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	10,806.0000	10,941.0000	1.249	0	0	0
06/04/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	157.0000	148.0000	(5.732)	0	0	0
06/04/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	3,876.0000	3,799.0000	(1.987)	0	0	0
06/04/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,154.0000	4,221.0000	1.613	0	0	0
06/04/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,309.0000	3,362.0000	1.602	0	0	0
06/04/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,378.0000	2,318.0000	(2.523)	0	0	0
06/04/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,234.0000	5,318.0000	1.605	0	0	0
06/04/2006	R201	2006/05/04			Bond Future	7.4560	7.4400	(0.215)	0.0000	0.0000	66
06/04/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	4,547.0000	4,019.0000	(11.612)	0	0	0
06/04/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	7,445.0000	7,974.0000	7.105	0	0	0
06/04/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/04/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	110,493.0000	111,549.0000	0.956	0	0	0
06/04/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	66,163.0000	67,219.0000	1.596	0	0	0
06/04/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/04/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/04/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	853.0000	696.0000	(18.406)	0	0	0
06/04/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	96,000.0000	97,057.0000	1.101	0	0	0
06/04/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	35,255.0000	36,283.0000	2.916	0	0	0
06/04/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/04/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	20,033.0000	20,932.0000	4.488	0	0	0
06/04/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	81,225.0000	82,282.0000	1.301	0	0	0
06/04/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	109.0000	81.0000	(25.688)	0	0	0
06/04/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	50,816.0000	51,869.0000	2.072	0	0	0
06/04/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	11.0000	7.0000	(36.364)	0	0	0
06/04/2006	R201	2006/08/03			Bond Future	7.4630	7.4470	(0.214)	0.0000	0.0000	0
06/04/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	279.0000	253.0000	(9.319)	0	0	0
06/04/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	11,128.0000	10,605.0000	(4.700)	0	0	0
06/04/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	79,353.0000	80,360.0000	1.269	0	0	0
06/04/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	88.0000	79.0000	(10.227)	0	0	0
06/04/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	107,802.0000	108,831.0000	0.955	0	0	0
06/04/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	25.0000	22.0000	(12.000)	0	0	0
06/04/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	13,511.0000	14,021.0000	3.775	0	0	0
06/04/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	93,649.0000	94,672.0000	1.092	0	0	0
06/04/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	776.0000	714.0000	(7.990)	0	0	0

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06/04/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	65,088.0000	66,059.0000	1.492	0	0	0
06/04/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	5,831.0000	5,500.0000	(5.677)	0	0	0
06/04/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	24,141.0000	24,842.0000	2.904	0	0	0
06/04/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	36,922.0000	37,759.0000	2.267	0	0	0
06/04/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	50,787.0000	51,708.0000	1.813	0	0	0
06/04/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,519.0000	1,407.0000	(7.373)	0	0	0
06/04/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	2,986.0000	2,791.0000	(6.530)	0	0	0
06/04/2006	R201	2006/11/02			Bond Future	7.4690	7.4510	(0.241)	0.0000	0.0000	0
06/04/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	9,290.0000	9,675.0000	4.144	0	0	0
06/04/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	23,199.0000	22,450.0000	(3.229)	0	0	0
06/04/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	15,392.0000	14,822.0000	(3.703)	0	0	0
06/04/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	17,342.0000	17,907.0000	3.258	0	0	0
06/04/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	4,092.0000	4,307.0000	5.254	0	0	0
06/04/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	34,159.0000	33,240.0000	(2.690)	0	0	0
06/04/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	105,442.0000	106,552.0000	1.053	0	0	0
06/04/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,327.0000	1,416.0000	6.707	0	0	0
06/04/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	9,997.0000	9,583.0000	(4.141)	0	0	0
06/04/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	6,550.0000	6,256.0000	(4.489)	0	0	0
06/04/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	27,515.0000	28,235.0000	2.617	0	0	0
06/04/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	338.0000	313.0000	(7.396)	0	0	0
06/04/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	47,857.0000	46,811.0000	(2.186)	0	0	0
06/04/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	52,105.0000	53,033.0000	1.781	0	0	0
06/04/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	39,348.0000	40,189.0000	2.137	0	0	0
06/04/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	65,312.0000	66,304.0000	1.519	0	0	0
06/04/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	4,307.0000	4,101.0000	(4.783)	0	0	0
06/04/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	91,898.0000	92,985.0000	1.183	0	0	0
06/04/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,470.0000	1,385.0000	(5.782)	0	0	0
06/04/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	728.0000	681.0000	(6.456)	0	0	0
06/04/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,790.0000	2,647.0000	(5.125)	0	0	0
06/04/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	78,448.0000	79,498.0000	1.338	0	0	0
06/04/2006	R201	2007/02/01			Bond Future	7.4820	7.4620	(0.267)	0.0000	0.0000	0
06/04/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	53,479.0000	54,422.0000	1.763	0	0	0
06/04/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	10,729.0000	10,350.0000	(3.532)	0	0	0
06/04/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	30,257.0000	31,004.0000	2.469	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/04/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	13,951.0000	13,469.0000	(3.455)	0	0	0
06/04/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	7,585.0000	7,298.0000	(3.784)	0	0	0
06/04/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	20,282.0000	20,892.0000	3.008	0	0	0
06/04/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	41,962.0000	42,813.0000	2.028	0	0	0
06/04/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	19,177.0000	18,557.0000	(3.233)	0	0	0
06/04/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	66,022.0000	67,029.0000	1.525	0	0	0
06/04/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,613.0000	3,458.0000	(4.290)	0	0	0
06/04/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	12,173.0000	12,625.0000	3.713	0	0	0
06/04/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	78,048.0000	79,123.0000	1.377	0	0	0
06/04/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	36,505.0000	35,567.0000	(2.570)	0	0	0
06/04/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	48,866.0000	47,790.0000	(2.202)	0	0	0
06/04/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	6,368.0000	6,660.0000	4.585	0	0	0
06/04/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,282.0000	1,215.0000	(5.226)	0	0	0
06/04/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	26,547.0000	25,769.0000	(2.931)	0	0	0
06/04/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	103,251.0000	104,415.0000	1.127	0	0	0
06/04/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,194.0000	2,090.0000	(4.740)	0	0	0
06/04/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	90,520.0000	91,646.0000	1.244	0	0	0
06/04/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,729.0000	5,506.0000	(3.892)	0	0	0
06/04/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	2,676.0000	2,830.0000	5.755	0	0	0
06/04/2006	R203	2006/05/04			Bond Future	7.4740	7.4590	(0.201)	0.0000	0.0000	0
06/04/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	1,856.0000	1,589.0000	(14.386)	0	0	0
06/04/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	23,246.0000	24,158.0000	3.923	0	0	0
06/04/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	40,527.0000	41,651.0000	2.773	0	0	0
06/04/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	19.0000	13.0000	(31.579)	0	0	0
06/04/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	58,718.0000	59,891.0000	1.998	0	0	0
06/04/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	255.0000	199.0000	(21.961)	0	0	0
06/04/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	399.0000	416.0000	4.261	0	0	0
06/04/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/04/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	7,752.0000	7,073.0000	(8.759)	0	0	0
06/04/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	94,235.0000	95,414.0000	1.251	0	0	0
06/04/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	9,792.0000	10,292.0000	5.106	0	0	0
06/04/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	76,683.0000	77,862.0000	1.537	0	0	0
06/04/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	38,517.0000	37,355.0000	(3.017)	0	0	0
06/04/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	111,368.0000	112,547.0000	1.059	0	0	0
06/04/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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06/04/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
06/04/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	20,423.0000	19,390.0000	(5.058)	0	0	0
06/04/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	2,632.0000	2,777.0000	5.509	0	0	0
06/04/2006	R203	2006/08/03			Bond Future	7.4790	7.4630	(0.214)	0.0000	0.0000	0
06/04/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	59,364.0000	60,465.0000	1.855	0	0	0
06/04/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,881.0000	1,744.0000	(7.283)	0	0	0
06/04/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	9,185.0000	8,738.0000	(4.867)	0	0	0
06/04/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	43,731.0000	44,705.0000	2.227	0	0	0
06/04/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	29,877.0000	30,669.0000	2.651	0	0	0
06/04/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,423.0000	4,158.0000	(5.991)	0	0	0
06/04/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	702.0000	641.0000	(8.689)	0	0	0
06/04/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	109,537.0000	110,768.0000	1.124	0	0	0
06/04/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	229.0000	205.0000	(10.480)	0	0	0
06/04/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	65.0000	57.0000	(12.308)	0	0	0
06/04/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	75,929.0000	77,107.0000	1.551	0	0	0
06/04/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	18,612.0000	19,192.0000	3.116	0	0	0
06/04/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	16,990.0000	16,331.0000	(3.879)	0	0	0
06/04/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	92,782.0000	93,997.0000	1.310	0	0	0
06/04/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	5,124.0000	5,332.0000	4.059	0	0	0
06/04/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	43,050.0000	42,019.0000	(2.395)	0	0	0
06/04/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	10,396.0000	10,770.0000	3.598	0	0	0
06/04/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	28,308.0000	27,443.0000	(3.056)	0	0	0
06/04/2006	R203	2006/11/02			Bond Future	7.4850	7.4680	(0.227)	0.0000	0.0000	0
06/04/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	8,524.0000	8,173.0000	(4.118)	0	0	0
06/04/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	60,927.0000	61,995.0000	1.753	0	0	0
06/04/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	76,142.0000	77,302.0000	1.523	0	0	0
06/04/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,457.0000	2,322.0000	(5.495)	0	0	0
06/04/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,742.0000	4,515.0000	(4.787)	0	0	0
06/04/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	46,792.0000	47,736.0000	2.017	0	0	0
06/04/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	91,963.0000	93,184.0000	1.328	0	0	0
06/04/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	34,240.0000	35,031.0000	2.310	0	0	0
06/04/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	2,687.0000	2,794.0000	3.982	0	0	0
06/04/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	14,316.0000	13,812.0000	(3.521)	0	0	0
06/04/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	81,304.0000	80,116.0000	(1.461)	0	0	0

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06/04/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	63,174.0000	62,069.0000	(1.749)	0	0	0
06/04/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	5,215.0000	5,406.0000	3.663	0	0	0
06/04/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,183.0000	1,109.0000	(6.255)	0	0	0
06/04/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	47,099.0000	46,112.0000	(2.096)	0	0	0
06/04/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	33,478.0000	32,639.0000	(2.506)	0	0	0
06/04/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	15,386.0000	15,842.0000	2.964	0	0	0
06/04/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	9,311.0000	9,620.0000	3.319	0	0	0
06/04/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	22,551.0000	21,878.0000	(2.984)	0	0	0
06/04/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	23,692.0000	24,315.0000	2.630	0	0	0
06/04/2006	R203	2007/02/01			Bond Future	7.4980	7.4790	(0.253)	0.0000	0.0000	0
06/04/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	27,894.0000	28,584.0000	2.474	0	0	0
06/04/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	27,744.0000	27,012.0000	(2.638)	0	0	0
06/04/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	38,440.0000	37,557.0000	(2.297)	0	0	0
06/04/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	19,668.0000	20,208.0000	2.746	0	0	0
06/04/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	5,117.0000	5,302.0000	3.615	0	0	0
06/04/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	8,178.0000	7,862.0000	(3.864)	0	0	0
06/04/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	76,581.0000	77,787.0000	1.575	0	0	0
06/04/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	62,528.0000	63,634.0000	1.769	0	0	0
06/04/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,984.0000	4,767.0000	(4.354)	0	0	0
06/04/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,898.0000	2,758.0000	(4.831)	0	0	0
06/04/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,607.0000	1,521.0000	(5.352)	0	0	0
06/04/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	91,351.0000	92,633.0000	1.403	0	0	0
06/04/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	12,827.0000	12,387.0000	(3.430)	0	0	0
06/04/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	106,533.0000	107,869.0000	1.254	0	0	0
06/04/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	19,259.0000	18,678.0000	(3.017)	0	0	0
06/04/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	49,526.0000	50,509.0000	1.985	0	0	0
06/04/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	8,456.0000	8,737.0000	3.323	0	0	0
06/04/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	83,382.0000	82,143.0000	(1.486)	0	0	0
06/04/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	66,424.0000	65,281.0000	(1.721)	0	0	0
06/04/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	51,370.0000	50,348.0000	(1.989)	0	0	0
06/04/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	37,896.0000	38,738.0000	2.222	0	0	0
06/04/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	13,230.0000	13,630.0000	3.023	0	0	0
06/04/2006	R204	2006/05/04			Bond Future	7.4690	7.4540	(0.201)	0.0000	0.0000	80
06/04/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	43,195.0000	44,384.0000	2.753	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/04/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	275.0000	216.0000	(21.455)	0	0	0
06/04/2006	R204	2006/08/03			Bond Future	7.4760	7.4600	(0.214)	0.0000	0.0000	0
06/04/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	46,626.0000	47,656.0000	2.209	0	0	0
06/04/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	4,800.0000	4,516.0000	(5.917)	0	0	0
06/04/2006	R204	2006/11/02			Bond Future	7.4810	7.4630	(0.241)	0.0000	0.0000	0
06/04/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	36,586.0000	35,654.0000	(2.547)	0	0	0
06/04/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	26,566.0000	27,272.0000	2.658	0	0	0
06/04/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	11,008.0000	11,373.0000	3.316	0	0	0
06/04/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	25,030.0000	24,278.0000	(3.004)	0	0	0
06/04/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	17,662.0000	18,188.0000	2.978	0	0	0
06/04/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	50,933.0000	49,839.0000	(2.148)	0	0	0
06/04/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	114,553.0000	115,959.0000	1.227	0	0	0
06/04/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	37,709.0000	38,595.0000	2.350	0	0	0
06/04/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	67,874.0000	66,649.0000	(1.805)	0	0	0
06/04/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	6,393.0000	6,626.0000	3.645	0	0	0
06/04/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	3,439.0000	3,576.0000	3.984	0	0	0
06/04/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	751.0000	699.0000	(6.924)	0	0	0
06/04/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	16,236.0000	15,664.0000	(3.523)	0	0	0
06/04/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	50,848.0000	51,899.0000	2.067	0	0	0
06/04/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	87,048.0000	85,727.0000	(1.518)	0	0	0
06/04/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	65,571.0000	66,758.0000	1.810	0	0	0
06/04/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	97,849.0000	99,211.0000	1.392	0	0	0
06/04/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	9,947.0000	9,540.0000	(4.092)	0	0	0
06/04/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,109.0000	2,941.0000	(5.404)	0	0	0
06/04/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,579.0000	1,482.0000	(6.143)	0	0	0
06/04/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	5,738.0000	5,467.0000	(4.723)	0	0	0
06/04/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	81,394.0000	82,684.0000	1.585	0	0	0
06/04/2006	R204	2007/02/01			Bond Future	7.4900	7.4720	(0.240)	0.0000	0.0000	0
06/04/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	54,665.0000	53,637.0000	(1.881)	0	0	0
06/04/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	53,367.0000	54,361.0000	1.863	0	0	0
06/04/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	40,903.0000	40,015.0000	(2.171)	0	0	0
06/04/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	9,381.0000	9,670.0000	3.081	0	0	0
06/04/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	21,515.0000	22,065.0000	2.556	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/04/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	70,725.0000	69,576.0000	(1.625)	0	0	0
06/04/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	14,568.0000	14,978.0000	2.814	0	0	0
06/04/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	13,711.0000	13,268.0000	(3.231)	0	0	0
06/04/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	41,011.0000	41,863.0000	2.077	0	0	0
06/04/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	67,131.0000	68,248.0000	1.664	0	0	0
06/04/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	30,338.0000	31,040.0000	2.314	0	0	0
06/04/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	97,515.0000	98,809.0000	1.327	0	0	0
06/04/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	81,964.0000	83,181.0000	1.485	0	0	0
06/04/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	88,870.0000	87,624.0000	(1.402)	0	0	0
06/04/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,757.0000	1,668.0000	(5.065)	0	0	0
06/04/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	113,467.0000	114,815.0000	1.188	0	0	0
06/04/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	29,541.0000	28,804.0000	(2.495)	0	0	0
06/04/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,144.0000	3,000.0000	(4.580)	0	0	0
06/04/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,373.0000	5,152.0000	(4.113)	0	0	0
06/04/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	8,774.0000	8,453.0000	(3.659)	0	0	0
06/04/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	5,724.0000	5,915.0000	3.337	0	0	0
06/04/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	20,537.0000	19,952.0000	(2.849)	0	0	0
06/04/2006	R207	2006/05/04			Bond Future	7.4500	7.4360	(0.188)	0.0000	0.0000	0
06/04/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	44,983.0000	46,107.0000	2.499	0	0	0
06/04/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	247.0000	194.0000	(21.457)	0	0	0
06/04/2006	R207	2006/08/03			Bond Future	7.4560	7.4410	(0.201)	0.0000	0.0000	0
06/04/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	4,619.0000	4,357.0000	(5.672)	0	0	0
06/04/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	48,398.0000	49,382.0000	2.033	0	0	0
06/04/2006	R207	2006/11/02			Bond Future	7.4590	7.4430	(0.215)	0.0000	0.0000	0
06/04/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	62,850.0000	64,100.0000	1.989	0	0	0
06/04/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	116,231.0000	117,545.0000	1.131	0	0	0
06/04/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	45,397.0000	46,540.0000	2.518	0	0	0
06/04/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,310.0000	2,138.0000	(7.446)	0	0	0
06/04/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	61,630.0000	60,391.0000	(2.010)	0	0	0
06/04/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	1,053.0000	1,129.0000	7.217	0	0	0
06/04/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
06/04/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	29,641.0000	30,591.0000	3.205	0	0	0
06/04/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	713.0000	648.0000	(9.116)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/04/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	36.0000	32.0000	(11.111)	0	0	0
06/04/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	6,141.0000	5,777.0000	(5.927)	0	0	0
06/04/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	98,727.0000	100,037.0000	1.327	0	0	0
06/04/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	80,845.0000	82,140.0000	1.602	0	0	0
06/04/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	179.0000	159.0000	(11.173)	0	0	0
06/04/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	25,587.0000	24,685.0000	(3.525)	0	0	0
06/04/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	13,598.0000	12,970.0000	(4.618)	0	0	0
06/04/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	3,288.0000	3,488.0000	6.083	0	0	0
06/04/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	41,951.0000	40,836.0000	(2.658)	0	0	0
06/04/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	16,955.0000	17,642.0000	4.052	0	0	0
06/04/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	8,230.0000	8,642.0000	5.006	0	0	0
06/04/2006	R207	2007/02/01			Bond Future	7.4660	7.4490	(0.228)	0.0000	0.0000	0
06/04/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	42,936.0000	43,765.0000	1.931	0	0	0
06/04/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	69,544.0000	70,623.0000	1.552	0	0	0
06/04/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	13,506.0000	13,089.0000	(3.088)	0	0	0
06/04/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	55,560.0000	56,523.0000	1.733	0	0	0
06/04/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	20,263.0000	19,712.0000	(2.719)	0	0	0
06/04/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	5,287.0000	5,080.0000	(3.915)	0	0	0
06/04/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	84,545.0000	85,718.0000	1.387	0	0	0
06/04/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,734.0000	1,650.0000	(4.844)	0	0	0
06/04/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	70,543.0000	69,450.0000	(1.549)	0	0	0
06/04/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	116,224.0000	117,520.0000	1.115	0	0	0
06/04/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	3,097.0000	2,962.0000	(4.359)	0	0	0
06/04/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	100,210.0000	101,455.0000	1.242	0	0	0
06/04/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	8,634.0000	8,333.0000	(3.486)	0	0	0
06/04/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	10,114.0000	10,402.0000	2.848	0	0	0
06/04/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	6,227.0000	6,418.0000	3.067	0	0	0
06/04/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	88,914.0000	87,726.0000	(1.336)	0	0	0
06/04/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	22,827.0000	23,368.0000	2.370	0	0	0
06/04/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	31,964.0000	32,649.0000	2.143	0	0	0
06/04/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	29,212.0000	28,517.0000	(2.379)	0	0	0
06/04/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	15,576.0000	15,981.0000	2.600	0	0	0
06/04/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	54,357.0000	53,383.0000	(1.792)	0	0	0
06/04/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	40,554.0000	39,715.0000	(2.069)	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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<b>Grand Total:</b>										<b>2,617</b>
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