

# Derivatives High/Low Report

High/Low for 04/07/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/07/2006	GOVI 2006/08/03			jGovi	233.2280	232.8720	(0.153)	0.0000	0.0000	571
04/07/2006	GOVI 2006/08/03	230.00	Put	jGovi	1,962.0000	2,366.0000	20.591	0	0	0
04/07/2006	GOVI 2006/08/03	230.00	Call	jGovi	34,242.0000	31,086.0000	(9.217)	0	0	0
04/07/2006	GOVI 2006/11/02			jGovi	237.7050	237.3340	(0.156)	0.0000	0.0000	350
04/07/2006	GOVI 2006/11/02	230.00	Put	jGovi	2,085.0000	2,365.0000	13.429	0	0	0
04/07/2006	GOVI 2006/11/02	230.00	Call	jGovi	79,135.0000	75,705.0000	(4.334)	0	0	0
04/07/2006	GOVI 2007/02/01			jGovi	242.5040	242.1260	(0.156)	0.0000	0.0000	0
04/07/2006	GOVI 2007/02/01	230.00	Put	jGovi	1,049.0000	1,180.0000	12.488	0	0	0
04/07/2006	GOVI 2007/02/01	230.00	Call	jGovi	126,089.0000	122,440.0000	(2.894)	0	0	0
04/07/2006	J153 2010/08/31			jSwap	8.8400	8.8380	(0.023)	0.0000	0.0000	0
04/07/2006	J157 2015/09/15			jSwap	8.8880	8.8920	0.045	0.0000	0.0000	0
04/07/2006	J186 2026/12/21			jSwap	8.7620	8.7690	0.080	0.0000	0.0000	0
04/07/2006	J194 2008/02/28			jSwap	8.3820	8.3550	(0.322)	0.0000	0.0000	0
04/07/2006	J201 2014/12/22			jSwap	8.9800	8.9810	0.011	0.0000	0.0000	0
04/07/2006	J203 2017/09/15			jSwap	8.8450	8.8480	0.034	0.0000	0.0000	0
04/07/2006	J204 2018/12/21			jSwap	8.8730	8.8770	0.045	0.0000	0.0000	0

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04/07/2006	J207	2020/01/15			jSwap	8.7570	8.7620	0.057	0.0000	0.0000	0
04/07/2006	JBAR	2005/12/21			jBar	7.5410	0.0000	(100.000)	0.0000	0.0000	0
04/07/2006	JFRA	2006/08/03			jFra	7.6450	7.8880	3.179	0.0000	0.0000	0
04/07/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,603.0000	2,176.0000	35.745	0	0	0
04/07/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	25.0000	5.0000	(80.000)	0	0	0
04/07/2006	JFRA	2006/11/02			jFra	8.3100	8.2930	(0.205)	0.0000	0.0000	0
04/07/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,257.0000	3,218.0000	(1.197)	0	0	0
04/07/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	58.0000	59.0000	1.724	0	0	0
04/07/2006	JFRA	2007/02/01			jFra	8.8400	8.6910	(1.686)	0.0000	0.0000	115
04/07/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,432.0000	3,116.0000	(9.207)	0	0	0
04/07/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	163.0000	210.0000	28.834	0	0	0
04/07/2006	JFRA	2007/05/03			jFra	9.0830	8.8780	(2.257)	0.0000	0.0000	0
04/07/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	211.0000	281.0000	33.175	0	0	0
04/07/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,071.0000	3,642.0000	(10.538)	0	0	0
04/07/2006	JFRA	2007/08/02			jFra	9.0910	8.9770	(1.254)	0.0000	0.0000	0
04/07/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,193.0000	3,961.0000	(5.533)	0	0	0
04/07/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	314.0000	359.0000	14.331	0	0	0
04/07/2006	JFRA	2007/11/01			jFra	9.1550	9.1560	0.011	0.0000	0.0000	0
04/07/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,730.0000	4,731.0000	0.021	0	0	0
04/07/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	393.0000	392.0000	(0.254)	0	0	0
04/07/2006	JFRA	2008/02/07			jFra	9.2080	9.1420	(0.717)	0.0000	0.0000	0
04/07/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	23,148.0000	23,193.0000	0.194	0	0	0
04/07/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,310.0000	27,219.0000	(0.333)	0	0	0
04/07/2006	JN02	2006/08/03			jNote	8.7800	8.7630	(0.194)	0.0000	0.0000	0
04/07/2006	JN02	2006/08/03	7.25	Put	Option on jNote	139.0000	133.0000	(4.317)	0	0	0
04/07/2006	JN02	2006/08/03	7.25	Call	Option on jNote	28,156.0000	27,842.0000	(1.115)	0	0	0

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04/07/2006	JN02	2006/11/02			jNote	8.9800	8.9350	(0.501)	0.0000	0.0000	0
04/07/2006	JN02	2006/11/02	7.25	Call	Option on jNote	33,490.0000	32,780.0000	(2.120)	0	0	0
04/07/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,914.0000	1,999.0000	4.441	0	0	0
04/07/2006	JN05	2006/08/03			jNote	8.9690	8.9790	0.111	0.0000	0.0000	0
04/07/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
04/07/2006	JN05	2006/08/03	7.25	Call	Option on jNote	68,868.0000	69,259.0000	0.568	0	0	0
04/07/2006	JN05	2006/11/02			jNote	9.0520	9.0470	(0.055)	0.0000	0.0000	0
04/07/2006	JN05	2006/11/02	7.25	Call	Option on jNote	71,988.0000	71,822.0000	(0.231)	0	0	0
04/07/2006	JN05	2006/11/02	7.25	Put	Option on jNote	43.0000	42.0000	(2.326)	0	0	0
04/07/2006	JN10	2006/08/03			jNote	8.8670	8.8750	0.090	0.0000	0.0000	0
04/07/2006	JN10	2006/08/03	7.25	Call	Option on jNote	106,373.0000	106,861.0000	0.459	0	0	0
04/07/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
04/07/2006	JN10	2006/11/02			jNote	8.9060	8.9050	(0.011)	0.0000	0.0000	0
04/07/2006	JN10	2006/11/02	7.25	Call	Option on jNote	108,603.0000	108,564.0000	(0.036)	0	0	0
04/07/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
04/07/2006	JROD	2006/07/31			jRod	7.0640	7.0610	(0.042)	0.0000	0.0000	0
04/07/2006	JROD	2006/08/31			jRod	7.3160	7.3080	(0.109)	0.0000	0.0000	0
04/07/2006	R153	2006/08/03			Bond Future	8.4960	8.5270	0.365	0.0000	0.0000	944
04/07/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	6,110.0000	6,591.0000	7.872	0	0	0
04/07/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	6,257.0000	5,594.0000	(10.596)	0	0	0
04/07/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	12,131.0000	11,228.0000	(7.444)	0	0	0
04/07/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	2,797.0000	3,038.0000	8.616	0	0	0
04/07/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	37,559.0000	38,700.0000	3.038	0	0	100
04/07/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	11,613.0000	12,383.0000	6.631	0	0	0
04/07/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	2,480.0000	2,106.0000	(15.081)	0	0	0
04/07/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	9.0000	5.0000	(44.444)	0	0	0
04/07/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	47,219.0000	48,363.0000	2.423	0	0	0
04/07/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0

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04/07/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	19,181.0000	20,183.0000	5.224	0	0	0
04/07/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	19,546.0000	18,499.0000	(5.357)	0	0	0
04/07/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	1,118.0000	1,215.0000	8.676	0	0	0
04/07/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	672.0000	529.0000	(21.280)	0	0	0
04/07/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	56,986.0000	58,130.0000	2.008	0	0	0
04/07/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	28,091.0000	29,203.0000	3.959	0	0	0
04/07/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	110.0000	78.0000	(29.091)	0	0	0
04/07/2006	R153	2006/08/03	8.45	Call	Option on Bond Future	0.0000	4,721.0000	100.000	0	0	0
04/07/2006	R153	2006/08/03	8.45	Put	Option on Bond Future	0.0000	7,566.0000	100.000	0	0	0
04/07/2006	R153	2006/08/03	8.55	Put	Option on Bond Future	0.0000	5,710.0000	100.000	0	0	0
04/07/2006	R153	2006/08/03	8.55	Call	Option on Bond Future	0.0000	6,558.0000	100.000	0	0	0
04/07/2006	R153	2006/11/02			Bond Future	8.5120	8.5510	0.458	0.0000	0.0000	0
04/07/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	17,116.0000	16,251.0000	(5.054)	0	0	0
04/07/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	8,860.0000	9,352.0000	5.553	0	0	0
04/07/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	11,913.0000	11,197.0000	(6.010)	0	0	0
04/07/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	16,863.0000	17,669.0000	4.780	18,300	18,300	102
04/07/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	12,331.0000	12,973.0000	5.206	0	0	0
04/07/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	7,686.0000	7,134.0000	(7.182)	0	0	0
04/07/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	4,471.0000	4,085.0000	(8.633)	0	0	0
04/07/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	54,455.0000	55,784.0000	2.441	0	0	0
04/07/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	22,493.0000	23,465.0000	4.321	0	0	0
04/07/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	2,300.0000	2,060.0000	(10.435)	0	0	0
04/07/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	185.0000	156.0000	(15.676)	0	0	0
04/07/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	29,252.0000	30,370.0000	3.822	0	0	0
04/07/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	45,526.0000	46,820.0000	2.842	0	0	0
04/07/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	451.0000	386.0000	(14.412)	0	0	0
04/07/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	996.0000	870.0000	(12.651)	0	0	0
04/07/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	36,965.0000	38,198.0000	3.336	0	0	0
04/07/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	0.0000	12,169.0000	100.000	0	0	0
04/07/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	4,367.0000	4,632.0000	6.068	0	0	0
04/07/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	29,724.0000	28,631.0000	(3.677)	0	0	0
04/07/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	0.0000	12,134.0000	100.000	0	0	0
04/07/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	0.0000	13,825.0000	100.000	0	0	0
04/07/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	0.0000	10,303.0000	100.000	0	0	0

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04/07/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	6,247.0000	6,613.0000	5.859	0	0	0
04/07/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	72,954.0000	74,307.0000	1.855	0	0	0
04/07/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	69.0000	57.0000	(17.391)	0	0	0
04/07/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	23,095.0000	22,103.0000	(4.295)	0	0	0
04/07/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	63,624.0000	64,969.0000	2.114	0	0	0
04/07/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	23.0000	19.0000	(17.391)	0	0	0
04/07/2006	R153	2007/02/01			Bond Future	8.5460	8.5880	0.491	0.0000	0.0000	0
04/07/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	12,104.0000	11,508.0000	(4.924)	0	0	0
04/07/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	14,544.0000	15,105.0000	3.857	0	0	0
04/07/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	21,185.0000	20,374.0000	(3.828)	0	0	0
04/07/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	16,331.0000	15,624.0000	(4.329)	0	0	0
04/07/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	17,836.0000	18,499.0000	3.717	0	0	0
04/07/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	11,801.0000	12,270.0000	3.974	0	0	0
04/07/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	26,512.0000	25,610.0000	(3.402)	0	0	0
04/07/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	21,828.0000	22,603.0000	3.550	0	0	0
04/07/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	38,263.0000	39,377.0000	2.911	0	0	0
04/07/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	8,498.0000	8,019.0000	(5.637)	0	0	0
04/07/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	2,209.0000	2,027.0000	(8.239)	0	0	0
04/07/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	26,517.0000	27,409.0000	3.364	0	0	0
04/07/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	3,423.0000	3,166.0000	(7.508)	0	0	0
04/07/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	1,371.0000	1,248.0000	(8.972)	0	0	0
04/07/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	45,576.0000	46,766.0000	2.611	0	0	0
04/07/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	5,624.0000	5,259.0000	(6.490)	0	0	0
04/07/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	32,015.0000	33,021.0000	3.142	0	0	0
04/07/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	53,344.0000	54,592.0000	2.340	0	0	0
04/07/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	0.0000	17,769.0000	100.000	0	0	0
04/07/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	0.0000	16,528.0000	100.000	0	0	0
04/07/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	0.0000	19,264.0000	100.000	0	0	0
04/07/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	0.0000	14,750.0000	100.000	0	0	0
04/07/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	32,300.0000	31,318.0000	(3.040)	0	0	0
04/07/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	9,591.0000	9,981.0000	4.066	0	0	0
04/07/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	61,476.0000	62,768.0000	2.102	0	0	0
04/07/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	817.0000	737.0000	(9.792)	0	0	0
04/07/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	69,892.0000	71,214.0000	1.891	0	0	0
04/07/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	466.0000	417.0000	(10.515)	0	0	0

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04/07/2006	R157	2006/08/03			Bond Future	8.5690	8.5380	(0.362)	0.0000	0.0000	121
04/07/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
04/07/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	11.0000	13.0000	18.182	0	0	0
04/07/2006	R157	2006/08/03	8.45	Call	Option on Bond Future	0.0000	8,921.0000	100.000	0	0	0
04/07/2006	R157	2006/08/03	8.45	Put	Option on Bond Future	0.0000	15,544.0000	100.000	0	0	0
04/07/2006	R157	2006/08/03	8.55	Put	Option on Bond Future	0.0000	11,648.0000	100.000	0	0	0
04/07/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	103,950.0000	101,627.0000	(2.235)	0	0	0
04/07/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	812.0000	913.0000	12.438	0	0	0
04/07/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	44,343.0000	42,122.0000	(5.009)	0	0	0
04/07/2006	R157	2006/08/03	8.55	Call	Option on Bond Future	0.0000	12,548.0000	100.000	0	0	0
04/07/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	50,634.0000	52,748.0000	4.175	0	0	0
04/07/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	83,424.0000	81,103.0000	(2.782)	0	0	0
04/07/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	1,000.0000	792.0000	(20.800)	0	0	0
04/07/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	2,812.0000	2,338.0000	(16.856)	0	0	0
04/07/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	27,635.0000	25,683.0000	(7.064)	0	0	0
04/07/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	34,528.0000	36,376.0000	5.352	0	0	0
04/07/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	124,893.0000	122,571.0000	(1.859)	0	0	0
04/07/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	3,469.0000	3,838.0000	10.637	0	0	0
04/07/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	108.0000	122.0000	12.963	0	0	0
04/07/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	63,384.0000	61,076.0000	(3.641)	0	0	100
04/07/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	20,443.0000	21,847.0000	6.868	0	0	0
04/07/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	9,790.0000	10,643.0000	8.713	0	0	0
04/07/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	14,967.0000	13,497.0000	(9.822)	0	0	0
04/07/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	6,995.0000	6,076.0000	(13.138)	0	0	0
04/07/2006	R157	2006/11/02			Bond Future	8.5790	8.6220	0.501	0.0000	0.0000	0
04/07/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	3,817.0000	3,355.0000	(12.104)	0	0	0
04/07/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	0.0000	18,625.0000	100.000	0	0	0
04/07/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	850.0000	718.0000	(15.529)	0	0	0
04/07/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	51,019.0000	53,376.0000	4.620	0	0	0
04/07/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	103,127.0000	106,134.0000	2.916	0	0	0
04/07/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	7,736.0000	6,953.0000	(10.122)	0	0	0
04/07/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	0.0000	25,677.0000	100.000	0	0	0
04/07/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	66,389.0000	69,066.0000	4.032	0	0	158

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04/07/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	0.0000	27,433.0000	100.000	0	0	0
04/07/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	0.0000	24,072.0000	100.000	0	0	0
04/07/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	1,886.0000	1,626.0000	(13.786)	0	0	0
04/07/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	0.0000	31,243.0000	100.000	0	0	0
04/07/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	84,120.0000	86,999.0000	3.422	0	0	0
04/07/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	13,735.0000	12,575.0000	(8.446)	0	0	0
04/07/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	0.0000	22,171.0000	100.000	0	0	0
04/07/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	38,095.0000	40,074.0000	5.195	0	0	0
04/07/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	19,728.0000	20,953.0000	6.209	0	0	0
04/07/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	9,393.0000	10,050.0000	6.995	0	0	0
04/07/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	57,230.0000	54,748.0000	(4.337)	0	0	0
04/07/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	32,151.0000	30,236.0000	(5.956)	0	0	0
04/07/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	71,415.0000	68,738.0000	(3.749)	0	0	0
04/07/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	123,057.0000	126,136.0000	2.502	0	0	0
04/07/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	143,669.0000	146,784.0000	2.168	0	0	0
04/07/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	128.0000	103.0000	(19.531)	0	0	0
04/07/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	347.0000	287.0000	(17.291)	0	0	0
04/07/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	6,365.0000	6,828.0000	7.274	0	0	0
04/07/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	4,278.0000	4,598.0000	7.480	0	0	0
04/07/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	27,695.0000	29,284.0000	5.737	30,400	30,400	122
04/07/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	13,699.0000	14,609.0000	6.643	0	0	0
04/07/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	21,901.0000	20,351.0000	(7.077)	0	0	0
04/07/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	86,219.0000	83,400.0000	(3.270)	0	0	0
04/07/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	43,996.0000	41,767.0000	(5.066)	0	0	0
04/07/2006	R157	2007/02/01			Bond Future	8.6000	8.6440	0.512	0.0000	0.0000	0
04/07/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	4,092.0000	3,723.0000	(9.018)	0	0	0
04/07/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	15,554.0000	14,543.0000	(6.500)	0	0	0
04/07/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	105,388.0000	108,153.0000	2.624	0	0	0
04/07/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	59,315.0000	61,438.0000	3.579	0	0	0
04/07/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	88,253.0000	90,851.0000	2.944	0	0	0
04/07/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	0.0000	36,283.0000	100.000	0	0	0
04/07/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	0.0000	31,465.0000	100.000	0	0	0
04/07/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	0.0000	38,171.0000	100.000	0	0	0
04/07/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	6,496.0000	5,961.0000	(8.236)	0	0	0
04/07/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	72,471.0000	74,864.0000	3.302	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
04/07/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	9,890.0000	9,149.0000	(7.492)	0	0	0
04/07/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	0.0000	33,150.0000	100.000	0	0	0
04/07/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	77,406.0000	74,995.0000	(3.115)	0	0	0
04/07/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	90,750.0000	88,199.0000	(2.811)	0	0	0
04/07/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	40,330.0000	38,512.0000	(4.508)	0	0	0
04/07/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	22,737.0000	21,447.0000	(5.674)	0	0	0
04/07/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	29,691.0000	31,006.0000	4.429	0	0	0
04/07/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	48,026.0000	49,869.0000	3.838	0	0	0
04/07/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	12,125.0000	12,706.0000	4.792	0	0	0
04/07/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	52,548.0000	50,502.0000	(3.894)	0	0	0
04/07/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	15,311.0000	16,032.0000	4.709	0	0	0
04/07/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	0.0000	34,459.0000	100.000	0	0	0
04/07/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	19,375.0000	20,264.0000	4.588	0	0	0
04/07/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	24,439.0000	25,526.0000	4.448	0	0	0
04/07/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	31,396.0000	29,833.0000	(4.978)	0	0	0
04/07/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	123,674.0000	126,564.0000	2.337	0	0	0
04/07/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	64,634.0000	62,390.0000	(3.472)	0	0	0
04/07/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	38,555.0000	40,124.0000	4.070	0	0	0
04/07/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,467.0000	2,224.0000	(9.850)	0	0	0
04/07/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	0.0000	34,886.0000	100.000	0	0	0
04/07/2006	R186	2006/08/03			Bond Future	8.2370	8.2570	0.243	0.0000	0.0000	63
04/07/2006	R186	2006/08/03	8.20	Call	Option on Bond Future	0.0000	15,134.0000	100.000	0	0	0
04/07/2006	R186	2006/08/03	8.20	Put	Option on Bond Future	0.0000	21,669.0000	100.000	0	0	0
04/07/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	37,201.0000	35,267.0000	(5.199)	0	0	0
04/07/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	89,379.0000	91,595.0000	2.479	0	0	0
04/07/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	7,650.0000	8,003.0000	4.614	0	0	0
04/07/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	19,410.0000	17,940.0000	(7.573)	0	0	0
04/07/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	1,969.0000	1,643.0000	(16.557)	0	0	0
04/07/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	17,923.0000	18,740.0000	4.558	0	0	0
04/07/2006	R186	2006/08/03	8.30	Put	Option on Bond Future	0.0000	16,033.0000	100.000	0	0	0
04/07/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	59,749.0000	61,710.0000	3.282	0	0	0
04/07/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	35,101.0000	36,540.0000	4.100	0	0	0
04/07/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	7,493.0000	6,645.0000	(11.317)	0	0	0
04/07/2006	R186	2006/08/03	8.30	Call	Option on Bond Future	0.0000	20,927.0000	100.000	0	0	0
04/07/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	302.0000	231.0000	(23.510)	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
04/07/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	284.0000	286.0000	0.704	0	0	0
04/07/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	948.0000	972.0000	2.532	0	0	0
04/07/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	108,259.0000	105,974.0000	(2.111)	0	0	0
04/07/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	155,246.0000	157,532.0000	1.473	0	0	0
04/07/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
04/07/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	83,702.0000	81,440.0000	(2.702)	0	0	0
04/07/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	190,223.0000	192,510.0000	1.202	0	0	0
04/07/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	2,863.0000	2,976.0000	3.947	0	0	0
04/07/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	59,489.0000	57,315.0000	(3.654)	0	0	0
04/07/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	23.0000	15.0000	(34.783)	0	0	0
04/07/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	121,570.0000	123,850.0000	1.875	0	0	0
04/07/2006	R186	2006/11/02			Bond Future	8.2480	8.2690	0.255	0.0000	0.0000	0
04/07/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	26,110.0000	26,852.0000	2.842	0	0	0
04/07/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	226,343.0000	228,706.0000	1.044	0	0	0
04/07/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	158.0000	139.0000	(12.025)	0	0	0
04/07/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	7,093.0000	6,630.0000	(6.528)	0	0	0
04/07/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	54,237.0000	52,596.0000	(3.026)	0	0	0
04/07/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	11,995.0000	12,355.0000	3.001	0	0	0
04/07/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	93,036.0000	91,013.0000	(2.174)	0	0	0
04/07/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	72,710.0000	74,344.0000	2.247	0	0	0
04/07/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	37,997.0000	36,624.0000	(3.613)	0	0	0
04/07/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	72,851.0000	70,992.0000	(2.552)	0	0	0
04/07/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	37,770.0000	38,779.0000	2.671	0	0	0
04/07/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	17,800.0000	18,324.0000	2.944	0	0	0
04/07/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	14,042.0000	13,293.0000	(5.334)	0	0	0
04/07/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	96,846.0000	98,767.0000	1.984	0	0	0
04/07/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	52,985.0000	54,303.0000	2.487	0	0	0
04/07/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	24,296.0000	23,231.0000	(4.383)	0	0	0
04/07/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	156,723.0000	158,987.0000	1.445	0	0	0
04/07/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	1,277.0000	1,158.0000	(9.319)	0	0	0
04/07/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	190,637.0000	192,968.0000	1.223	0	0	0
04/07/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	480.0000	429.0000	(10.625)	0	0	0
04/07/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	125,002.0000	127,144.0000	1.714	0	0	0
04/07/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	3,006.0000	2,765.0000	(8.017)	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
04/07/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	0.0000	33,696.0000	100.000	0	0	0
04/07/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	0.0000	41,552.0000	100.000	0	0	0
04/07/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	0.0000	36,100.0000	100.000	0	0	0
04/07/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	0.0000	39,604.0000	100.000	0	0	0
04/07/2006	R186	2007/02/01			Bond Future	8.2490	8.2710	0.267	0.0000	0.0000	0
04/07/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	70,105.0000	71,381.0000	1.820	0	0	0
04/07/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	71,889.0000	70,278.0000	(2.241)	0	0	0
04/07/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	34,748.0000	35,450.0000	2.020	0	0	0
04/07/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	41,482.0000	40,278.0000	(2.902)	0	0	0
04/07/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	55,832.0000	54,413.0000	(2.542)	0	0	0
04/07/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	44,044.0000	44,913.0000	1.973	0	0	0
04/07/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	55,719.0000	56,780.0000	1.904	0	0	0
04/07/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	2,476.0000	2,325.0000	(6.099)	0	0	0
04/07/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	227,136.0000	229,466.0000	1.026	0	0	0
04/07/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	87,648.0000	89,153.0000	1.717	0	0	0
04/07/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	29,244.0000	28,269.0000	(3.334)	0	0	0
04/07/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	89,364.0000	87,585.0000	(1.991)	0	0	0
04/07/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	107,824.0000	105,906.0000	(1.779)	0	0	0
04/07/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	27,359.0000	27,922.0000	2.058	0	0	0
04/07/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	108,588.0000	110,325.0000	1.600	0	0	0
04/07/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	19,313.0000	18,569.0000	(3.852)	0	0	0
04/07/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	7,364.0000	6,998.0000	(4.970)	0	0	0
04/07/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	161,850.0000	163,964.0000	1.306	0	0	0
04/07/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	4,388.0000	4,146.0000	(5.515)	0	0	0
04/07/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	133,028.0000	134,983.0000	1.470	0	0	0
04/07/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	11,741.0000	11,216.0000	(4.472)	0	0	0
04/07/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	193,314.0000	195,552.0000	1.158	0	0	0
04/07/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	0.0000	54,198.0000	100.000	0	0	0
04/07/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	0.0000	59,466.0000	100.000	0	0	0
04/07/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	0.0000	51,433.0000	100.000	0	0	0
04/07/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	0.0000	57,455.0000	100.000	0	0	0
04/07/2006	R194	2006/08/03			Bond Future	8.4550	8.4860	0.367	0.0000	0.0000	208
04/07/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
04/07/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	25,284.0000	25,736.0000	1.788	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
04/07/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	8,265.0000	7,845.0000	(5.082)	0	0	0
04/07/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	358.0000	390.0000	8.939	0	0	0
04/07/2006	R194	2006/08/03	8.45	Put	Option on Bond Future	0.0000	2,687.0000	100.000	0	0	0
04/07/2006	R194	2006/08/03	8.55	Call	Option on Bond Future	0.0000	2,940.0000	100.000	0	0	0
04/07/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	10,420.0000	10,854.0000	4.165	0	0	0
04/07/2006	R194	2006/08/03	8.55	Put	Option on Bond Future	0.0000	2,008.0000	100.000	0	0	0
04/07/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	21,524.0000	21,976.0000	2.100	0	0	0
04/07/2006	R194	2006/08/03	8.45	Call	Option on Bond Future	0.0000	2,162.0000	100.000	0	0	0
04/07/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	67.0000	49.0000	(26.866)	0	0	0
04/07/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
04/07/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	14,066.0000	14,515.0000	3.192	0	0	0
04/07/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	17,783.0000	18,234.0000	2.536	0	0	0
04/07/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	347.0000	278.0000	(19.885)	0	0	0
04/07/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	7,012.0000	7,395.0000	5.462	0	0	0
04/07/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	2,163.0000	2,336.0000	7.998	0	0	0
04/07/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	5,227.0000	4,858.0000	(7.059)	0	0	0
04/07/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	937.0000	1,020.0000	8.858	0	0	0
04/07/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	4,163.0000	4,449.0000	6.870	0	0	0
04/07/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	2,819.0000	2,540.0000	(9.897)	0	0	0
04/07/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	1,167.0000	1,002.0000	(14.139)	0	0	0
04/07/2006	R194	2006/11/02			Bond Future	8.5960	8.6360	0.465	0.0000	0.0000	0
04/07/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	11,253.0000	11,668.0000	3.688	0	0	0
04/07/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	23,167.0000	23,656.0000	2.111	0	0	0
04/07/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	739.0000	661.0000	(10.555)	0	0	0
04/07/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	26.0000	21.0000	(19.231)	0	0	0
04/07/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	0.0000	4,663.0000	100.000	0	0	0
04/07/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	0.0000	4,219.0000	100.000	0	0	0
04/07/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	20,030.0000	20,513.0000	2.411	0	0	0
04/07/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	1,421.0000	1,294.0000	(8.937)	0	0	0
04/07/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	0.0000	3,910.0000	100.000	0	0	0
04/07/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	0.0000	4,971.0000	100.000	0	0	0
04/07/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	13,983.0000	14,435.0000	3.232	0	0	0
04/07/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	66.0000	56.0000	(15.152)	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
04/07/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
04/07/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	333.0000	291.0000	(12.613)	0	0	0
04/07/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
04/07/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	16,955.0000	17,427.0000	2.784	0	0	0
04/07/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	32,756.0000	33,249.0000	1.505	0	0	0
04/07/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	155.0000	133.0000	(14.194)	0	0	0
04/07/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
04/07/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	29,539.0000	30,032.0000	1.669	0	0	0
04/07/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	26,341.0000	26,833.0000	1.868	0	0	0
04/07/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	6,717.0000	7,029.0000	4.645	0	0	0
04/07/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	8,812.0000	9,179.0000	4.165	0	0	0
04/07/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	3,854.0000	3,614.0000	(6.227)	0	0	0
04/07/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,039.0000	5,292.0000	5.021	0	0	0
04/07/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	2,435.0000	2,254.0000	(7.433)	0	0	0
04/07/2006	R194	2007/02/01			Bond Future	8.7140	8.7640	0.574	0.0000	0.0000	0
04/07/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	0.0000	5,941.0000	100.000	0	0	0
04/07/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,270.0000	13,689.0000	3.157	0	0	0
04/07/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	0.0000	6,168.0000	100.000	0	0	0
04/07/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,554.0000	1,439.0000	(7.400)	0	0	0
04/07/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	0.0000	5,299.0000	100.000	0	0	0
04/07/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	977.0000	895.0000	(8.393)	0	0	0
04/07/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	0.0000	5,024.0000	100.000	0	0	0
04/07/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	643.0000	585.0000	(9.020)	0	0	0
04/07/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,297.0000	11,683.0000	3.417	0	0	0
04/07/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	15,495.0000	15,938.0000	2.859	0	0	0
04/07/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	410.0000	369.0000	(10.000)	0	0	0
04/07/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	86.0000	75.0000	(12.791)	0	0	0
04/07/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	25,270.0000	25,761.0000	1.943	0	0	0
04/07/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,522.0000	9,871.0000	3.665	0	0	0
04/07/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	150.0000	132.0000	(12.000)	0	0	0
04/07/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	27,839.0000	28,334.0000	1.778	0	0	0
04/07/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	252.0000	225.0000	(10.714)	0	0	0
04/07/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	47.0000	41.0000	(12.766)	0	0	0
04/07/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	17,830.0000	18,291.0000	2.586	0	0	0
04/07/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	2,319.0000	2,167.0000	(6.555)	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
04/07/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,251.0000	20,726.0000	2.346	0	0	0
04/07/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	22,736.0000	23,221.0000	2.133	0	0	0
04/07/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	4,471.0000	4,241.0000	(5.144)	0	0	0
04/07/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,622.0000	6,894.0000	4.108	0	0	0
04/07/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,984.0000	8,294.0000	3.883	0	0	0
04/07/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	3,311.0000	3,120.0000	(5.769)	0	0	0
04/07/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	5,849.0000	5,582.0000	(4.565)	0	0	0
04/07/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,487.0000	5,722.0000	4.283	0	0	0
04/07/2006	R201	2006/08/03			Bond Future	8.5610	8.6010	0.467	0.0000	0.0000	26
04/07/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	5,394.0000	6,050.0000	12.162	0	0	0
04/07/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	11,627.0000	12,834.0000	10.381	0	0	0
04/07/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	27,764.0000	25,681.0000	(7.503)	0	0	0
04/07/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	2,143.0000	2,430.0000	13.392	0	0	0
04/07/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	16,529.0000	14,814.0000	(10.376)	0	0	0
04/07/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	34,703.0000	36,880.0000	6.273	0	0	0
04/07/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	65,568.0000	67,933.0000	3.607	0	0	0
04/07/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	49,729.0000	52,063.0000	4.693	0	0	0
04/07/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	40,585.0000	38,318.0000	(5.586)	0	0	0
04/07/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	11.0000	6.0000	(45.455)	0	0	0
04/07/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	698.0000	506.0000	(27.507)	0	0	0
04/07/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	7,999.0000	6,836.0000	(14.539)	0	0	0
04/07/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	748.0000	851.0000	13.770	0	0	0
04/07/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	21,563.0000	23,348.0000	8.278	0	0	0
04/07/2006	R201	2006/08/03	8.60	Call	Option on Bond Future	0.0000	9,619.0000	100.000	0	0	0
04/07/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	98.0000	63.0000	(35.714)	0	0	0
04/07/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	2,891.0000	2,306.0000	(20.235)	0	0	0
04/07/2006	R201	2006/08/03	8.55	Put	Option on Bond Future	0.0000	11,179.0000	100.000	0	0	0
04/07/2006	R201	2006/08/03	8.60	Put	Option on Bond Future	0.0000	9,678.0000	100.000	0	0	0
04/07/2006	R201	2006/08/03	8.55	Call	Option on Bond Future	0.0000	8,157.0000	100.000	0	0	0
04/07/2006	R201	2006/08/03	8.45	Put	Option on Bond Future	0.0000	14,643.0000	100.000	0	0	0
04/07/2006	R201	2006/08/03	8.45	Call	Option on Bond Future	0.0000	5,660.0000	100.000	0	0	0
04/07/2006	R201	2006/11/02			Bond Future	8.5930	8.6350	0.489	0.0000	0.0000	0
04/07/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	34,339.0000	32,623.0000	(4.997)	0	0	0
04/07/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	22,437.0000	23,680.0000	5.540	0	0	0

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04/07/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	17,028.0000	15,841.0000	(6.971)	0	0	0
04/07/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	98,272.0000	100,656.0000	2.426	0	0	0
04/07/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	666.0000	565.0000	(15.165)	0	0	0
04/07/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	11,100.0000	11,815.0000	6.441	0	0	0
04/07/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	67,453.0000	69,685.0000	3.309	0	0	0
04/07/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	2,973.0000	2,620.0000	(11.874)	0	0	0
04/07/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	82,506.0000	84,836.0000	2.824	0	0	0
04/07/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	53,387.0000	55,464.0000	3.890	0	0	0
04/07/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	25,065.0000	23,594.0000	(5.869)	0	0	0
04/07/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	7,595.0000	8,110.0000	6.781	0	0	0
04/07/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	10,672.0000	9,786.0000	(8.302)	0	0	0
04/07/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	16,018.0000	16,978.0000	5.993	0	0	0
04/07/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	1,473.0000	1,274.0000	(13.510)	0	0	0
04/07/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	114,563.0000	116,974.0000	2.105	0	0	0
04/07/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	102.0000	83.0000	(18.627)	0	0	0
04/07/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	274.0000	228.0000	(16.788)	0	0	0
04/07/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	44,767.0000	42,852.0000	(4.278)	0	0	0
04/07/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	0.0000	20,309.0000	100.000	0	0	0
04/07/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	0.0000	19,443.0000	100.000	0	0	0
04/07/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	0.0000	20,782.0000	100.000	0	0	0
04/07/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	30,806.0000	32,350.0000	5.012	0	0	0
04/07/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	6,020.0000	5,423.0000	(9.917)	0	0	0
04/07/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	41,153.0000	42,987.0000	4.457	0	0	0
04/07/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	0.0000	22,193.0000	100.000	0	0	0
04/07/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	0.0000	18,757.0000	100.000	0	0	0
04/07/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	0.0000	17,267.0000	100.000	0	0	0
04/07/2006	R201	2007/02/01			Bond Future	8.6100	8.6540	0.511	0.0000	0.0000	0
04/07/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	39,476.0000	40,931.0000	3.686	0	0	0
04/07/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	42,294.0000	40,680.0000	(3.816)	0	0	0
04/07/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	20,515.0000	21,389.0000	4.260	0	0	0
04/07/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	31,919.0000	33,164.0000	3.900	0	0	0
04/07/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	71,190.0000	73,227.0000	2.861	0	0	0
04/07/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	58,785.0000	60,661.0000	3.191	0	0	0
04/07/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	8,544.0000	7,932.0000	(7.163)	0	0	0
04/07/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	5,748.0000	5,297.0000	(7.846)	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
04/07/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	18,824.0000	17,791.0000	(5.488)	0	0	0
04/07/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	1,388.0000	1,248.0000	(10.086)	0	0	0
04/07/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	25,665.0000	24,423.0000	(4.839)	0	0	0
04/07/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	25,636.0000	26,686.0000	4.096	0	0	0
04/07/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	51,761.0000	49,992.0000	(3.418)	0	0	0
04/07/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	84,646.0000	86,814.0000	2.561	0	0	0
04/07/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	33,525.0000	32,087.0000	(4.289)	0	0	0
04/07/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	114,125.0000	116,472.0000	2.057	0	0	0
04/07/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	2,321.0000	2,105.0000	(9.306)	0	0	0
04/07/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	16,338.0000	17,057.0000	4.401	0	0	0
04/07/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	99,005.0000	101,276.0000	2.294	0	0	0
04/07/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	3,725.0000	3,406.0000	(8.564)	0	0	0
04/07/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	0.0000	25,877.0000	100.000	0	0	0
04/07/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	0.0000	31,770.0000	100.000	0	0	0
04/07/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	0.0000	28,905.0000	100.000	0	0	0
04/07/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	0.0000	30,426.0000	100.000	0	0	0
04/07/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	0.0000	29,131.0000	100.000	0	0	0
04/07/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	0.0000	27,371.0000	100.000	0	0	0
04/07/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	13,080.0000	12,261.0000	(6.261)	0	0	0
04/07/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	48,393.0000	50,062.0000	3.449	0	0	0
04/07/2006	R203	2006/08/03			Bond Future	8.5430	8.5830	0.468	0.0000	0.0000	111
04/07/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	31,834.0000	29,199.0000	(8.277)	0	0	0
04/07/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	22,610.0000	24,902.0000	10.137	0	0	0
04/07/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	17,381.0000	15,215.0000	(12.462)	0	0	0
04/07/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	598.0000	751.0000	25.585	0	0	0
04/07/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	1,855.0000	1,360.0000	(26.685)	0	0	0
04/07/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	10,002.0000	11,484.0000	14.817	0	0	0
04/07/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	116,162.0000	118,951.0000	2.401	0	0	0
04/07/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	26.0000	14.0000	(46.154)	0	0	0
04/07/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
04/07/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	6,993.0000	5,686.0000	(18.690)	0	0	0
04/07/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	76,615.0000	79,403.0000	3.639	0	0	0
04/07/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	57,571.0000	60,347.0000	4.822	0	0	0
04/07/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	3,064.0000	3,687.0000	20.333	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
04/07/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	39,224.0000	41,906.0000	6.838	0	0	0
04/07/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	96,149.0000	98,937.0000	2.900	0	0	0
04/07/2006	R203	2006/08/03	8.55	Call	Option on Bond Future	0.0000	7,150.0000	100.000	0	0	0
04/07/2006	R203	2006/08/03	8.55	Put	Option on Bond Future	0.0000	9,450.0000	100.000	0	0	0
04/07/2006	R203	2006/08/03	8.60	Call	Option on Bond Future	0.0000	8,840.0000	100.000	0	0	0
04/07/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	295.0000	189.0000	(35.932)	0	0	0
04/07/2006	R203	2006/08/03	8.60	Put	Option on Bond Future	0.0000	7,658.0000	100.000	0	0	0
04/07/2006	R203	2006/11/02			Bond Future	8.5690	8.6110	0.490	0.0000	0.0000	0
04/07/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	0.0000	14,863.0000	100.000	0	0	0
04/07/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	116,278.0000	119,148.0000	2.468	0	0	0
04/07/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	47.0000	36.0000	(23.404)	0	0	0
04/07/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	136,412.0000	139,291.0000	2.111	0	0	0
04/07/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	157,062.0000	159,943.0000	1.834	0	0	0
04/07/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
04/07/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	11.0000	8.0000	(27.273)	0	0	0
04/07/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	60,089.0000	62,717.0000	4.374	0	0	0
04/07/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	0.0000	17,528.0000	100.000	0	0	0
04/07/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	29,945.0000	31,934.0000	6.642	0	0	0
04/07/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	18,825.0000	20,350.0000	8.101	0	0	0
04/07/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	179.0000	141.0000	(21.229)	0	0	0
04/07/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	0.0000	15,814.0000	100.000	0	0	0
04/07/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	43,892.0000	46,261.0000	5.397	0	0	0
04/07/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	77,875.0000	80,649.0000	3.562	0	0	0
04/07/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	3,716.0000	3,204.0000	(13.778)	0	0	0
04/07/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	14,067.0000	12,710.0000	(9.647)	0	0	0
04/07/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	573.0000	466.0000	(18.674)	0	0	0
04/07/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	7,686.0000	6,794.0000	(11.606)	0	0	0
04/07/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	10,768.0000	11,817.0000	9.742	0	0	0
04/07/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	0.0000	16,568.0000	100.000	0	0	0
04/07/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	23,105.0000	21,272.0000	(7.933)	0	0	0
04/07/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	96,714.0000	99,557.0000	2.940	0	0	0
04/07/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	0.0000	18,397.0000	100.000	0	0	0
04/07/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	0.0000	14,208.0000	100.000	0	0	0
04/07/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	1,570.0000	1,316.0000	(16.178)	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
04/07/2006	R203	2007/02/01			Bond Future	8.5850	8.6280	0.501	0.0000	0.0000	0
04/07/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	155,707.0000	158,598.0000	1.857	0	0	0
04/07/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	70.0000	58.0000	(17.143)	0	0	0
04/07/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	4,240.0000	3,785.0000	(10.731)	0	0	0
04/07/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	0.0000	19,110.0000	100.000	0	0	0
04/07/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	0.0000	20,678.0000	100.000	0	0	0
04/07/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	0.0000	22,322.0000	100.000	0	0	0
04/07/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	10,390.0000	11,227.0000	8.056	0	0	0
04/07/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	62,975.0000	65,424.0000	3.889	0	0	0
04/07/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	0.0000	20,841.0000	100.000	0	0	0
04/07/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	192.0000	160.0000	(16.667)	0	0	0
04/07/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	0.0000	22,568.0000	100.000	0	0	0
04/07/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	27,575.0000	25,837.0000	(6.303)	0	0	0
04/07/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	2,221.0000	1,953.0000	(12.067)	0	0	0
04/07/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	79,443.0000	82,079.0000	3.318	0	0	0
04/07/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	135,531.0000	138,403.0000	2.119	0	0	0
04/07/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	0.0000	24,386.0000	100.000	0	0	0
04/07/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	474.0000	403.0000	(14.979)	0	0	0
04/07/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	16,494.0000	17,660.0000	7.069	0	0	0
04/07/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	115,987.0000	118,820.0000	2.443	0	0	0
04/07/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	37,944.0000	35,877.0000	(5.448)	0	0	0
04/07/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	18,999.0000	17,619.0000	(7.264)	0	0	0
04/07/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	24,774.0000	26,297.0000	6.148	0	0	0
04/07/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	12,332.0000	11,305.0000	(8.328)	0	0	0
04/07/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,072.0000	927.0000	(13.526)	0	0	0
04/07/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	35,354.0000	37,231.0000	5.309	0	0	0
04/07/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	97,216.0000	99,975.0000	2.838	0	0	0
04/07/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	48,167.0000	50,359.0000	4.551	0	0	0
04/07/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	7,495.0000	6,783.0000	(9.500)	0	0	0
04/07/2006	R204	2006/08/03			Bond Future	8.5320	8.5670	0.410	0.0000	0.0000	83
04/07/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	41,173.0000	43,493.0000	5.635	0	0	0
04/07/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	994.0000	749.0000	(24.648)	0	0	0
04/07/2006	R204	2006/08/03	8.25	Put	Option on Bond Future	0.0000	26,871.0000	100.000	0	0	0
04/07/2006	R204	2006/08/03	8.25	Call	Option on Bond Future	0.0000	3,286.0000	100.000	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
04/07/2006	R204	2006/08/03	8.50	Put	Option on Bond Future	0.0000	14,340.0000	100.000	0	0	0
04/07/2006	R204	2006/08/03	8.50	Call	Option on Bond Future	0.0000	9,420.0000	100.000	0	0	0
04/07/2006	R204	2006/08/03	8.55	Put	Option on Bond Future	0.0000	12,413.0000	100.000	0	0	0
04/07/2006	R204	2006/08/03	8.45	Call	Option on Bond Future	0.0000	7,849.0000	100.000	0	0	0
04/07/2006	R204	2006/08/03	8.55	Call	Option on Bond Future	0.0000	11,168.0000	100.000	0	0	0
04/07/2006	R204	2006/08/03	8.45	Put	Option on Bond Future	0.0000	16,464.0000	100.000	0	0	0
04/07/2006	R204	2006/11/02			Bond Future	8.5550	8.5920	0.432	0.0000	0.0000	0
04/07/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	0.0000	26,679.0000	100.000	0	0	0
04/07/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	0.0000	22,505.0000	100.000	0	0	0
04/07/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	64,802.0000	67,054.0000	3.475	0	0	0
04/07/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	3,994.0000	3,570.0000	(10.616)	0	0	0
04/07/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	8,028.0000	7,319.0000	(8.832)	0	0	0
04/07/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	0.0000	24,130.0000	100.000	0	0	0
04/07/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	14,134.0000	13,094.0000	(7.358)	0	0	0
04/07/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	49,409.0000	51,376.0000	3.981	0	0	0
04/07/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	18,534.0000	19,524.0000	5.342	0	0	0
04/07/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	0.0000	24,707.0000	100.000	0	0	0
04/07/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	26,363.0000	27,662.0000	4.927	0	0	0
04/07/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	0.0000	22,810.0000	100.000	0	0	0
04/07/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	22,366.0000	20,990.0000	(6.152)	0	0	0
04/07/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	36,582.0000	38,219.0000	4.475	0	0	0
04/07/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	888.0000	766.0000	(13.739)	0	0	0
04/07/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	0.0000	25,848.0000	100.000	0	0	0
04/07/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	32,523.0000	30,837.0000	(5.184)	0	0	0
04/07/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	102,094.0000	104,648.0000	2.502	0	0	0
04/07/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	12,790.0000	13,516.0000	5.676	0	0	0
04/07/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	122,567.0000	125,187.0000	2.138	0	0	0
04/07/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	44,310.0000	42,361.0000	(4.399)	0	0	0
04/07/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	143,894.0000	146,547.0000	1.844	0	0	0
04/07/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	361.0000	305.0000	(15.512)	0	0	0
04/07/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	165,934.0000	168,601.0000	1.607	0	0	0
04/07/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	132.0000	109.0000	(17.424)	0	0	0
04/07/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	82,721.0000	85,157.0000	2.945	0	0	0
04/07/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	43.0000	35.0000	(18.605)	0	0	0
04/07/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	1,976.0000	1,736.0000	(12.146)	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
04/07/2006	R204	2007/02/01			Bond Future	8.5670	8.6050	0.444	0.0000	0.0000	0
04/07/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	33,493.0000	32,077.0000	(4.228)	0	0	0
04/07/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	38,302.0000	39,599.0000	3.386	0	0	0
04/07/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	0.0000	34,641.0000	100.000	0	0	0
04/07/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	0.0000	33,951.0000	100.000	0	0	0
04/07/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	0.0000	35,872.0000	100.000	0	0	0
04/07/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,889.0000	4,519.0000	(7.568)	0	0	0
04/07/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	0.0000	36,228.0000	100.000	0	0	0
04/07/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	24,668.0000	23,483.0000	(4.804)	0	0	0
04/07/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	105,677.0000	108,020.0000	2.217	0	0	0
04/07/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	24,294.0000	25,187.0000	3.676	0	0	0
04/07/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	0.0000	37,881.0000	100.000	0	0	0
04/07/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	17,228.0000	16,283.0000	(5.485)	0	0	0
04/07/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	43,539.0000	41,909.0000	(3.744)	0	0	0
04/07/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	0.0000	37,840.0000	100.000	0	0	0
04/07/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	47,711.0000	49,239.0000	3.203	0	0	0
04/07/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	11,275.0000	10,566.0000	(6.288)	0	0	0
04/07/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	58,972.0000	60,741.0000	3.000	0	0	0
04/07/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	54,603.0000	52,784.0000	(3.331)	0	0	0
04/07/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	30,568.0000	31,652.0000	3.546	0	0	0
04/07/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,792.0000	1,631.0000	(8.984)	0	0	0
04/07/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	72,201.0000	74,205.0000	2.776	0	0	0
04/07/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	7,574.0000	7,051.0000	(6.905)	0	0	0
04/07/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	1,014.0000	914.0000	(9.862)	0	0	0
04/07/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	144,536.0000	147,088.0000	1.766	0	0	0
04/07/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	88,176.0000	90,366.0000	2.484	0	0	0
04/07/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	3,026.0000	2,776.0000	(8.262)	0	0	0
04/07/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	165,560.0000	168,174.0000	1.579	0	0	0
04/07/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	124,522.0000	126,985.0000	1.978	0	0	0
04/07/2006	R207	2006/08/03			Bond Future	8.5040	8.5350	0.365	0.0000	0.0000	0
04/07/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	38,708.0000	40,853.0000	5.541	0	0	0
04/07/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	480.0000	343.0000	(28.542)	0	0	0
04/07/2006	R207	2006/08/03	8.55	Put	Option on Bond Future	0.0000	8,345.0000	100.000	0	0	0
04/07/2006	R207	2006/08/03	8.25	Put	Option on Bond Future	0.0000	23,365.0000	100.000	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
04/07/2006	R207	2006/08/03	8.25	Call	Option on Bond Future	0.0000	2,088.0000	100.000	0	0	0
04/07/2006	R207	2006/08/03	8.50	Call	Option on Bond Future	0.0000	7,673.0000	100.000	0	0	0
04/07/2006	R207	2006/08/03	8.50	Put	Option on Bond Future	0.0000	10,250.0000	100.000	0	0	0
04/07/2006	R207	2006/08/03	8.45	Put	Option on Bond Future	0.0000	12,407.0000	100.000	0	0	0
04/07/2006	R207	2006/08/03	8.60	Put	Option on Bond Future	0.0000	6,690.0000	100.000	0	0	0
04/07/2006	R207	2006/08/03	8.60	Call	Option on Bond Future	0.0000	11,448.0000	100.000	0	0	0
04/07/2006	R207	2006/08/03	8.55	Call	Option on Bond Future	0.0000	9,446.0000	100.000	0	0	0
04/07/2006	R207	2006/08/03	8.45	Call	Option on Bond Future	0.0000	6,132.0000	100.000	0	0	0
04/07/2006	R207	2006/11/02			Bond Future	8.5240	8.5560	0.375	0.0000	0.0000	0
04/07/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	0.0000	12,223.0000	100.000	0	0	0
04/07/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	11,550.0000	12,759.0000	10.468	0	0	0
04/07/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	0.0000	14,275.0000	100.000	0	0	0
04/07/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	121,081.0000	123,410.0000	1.924	0	0	0
04/07/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	159.0000	120.0000	(24.528)	0	0	0
04/07/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	4,348.0000	4,960.0000	14.075	0	0	0
04/07/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	0.0000	7,481.0000	100.000	0	0	0
04/07/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	59,077.0000	61,367.0000	3.876	0	0	0
04/07/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	0.0000	9,034.0000	100.000	0	0	0
04/07/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	23,805.0000	25,596.0000	7.524	0	0	0
04/07/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	9,798.0000	8,678.0000	(11.431)	0	0	0
04/07/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1,214.0000	1,435.0000	18.204	0	0	0
04/07/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	18.0000	13.0000	(27.778)	0	0	0
04/07/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	40,237.0000	42,388.0000	5.346	0	0	0
04/07/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	20,620.0000	18,903.0000	(8.327)	0	0	0
04/07/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	3,524.0000	2,987.0000	(15.238)	0	0	0
04/07/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	142,996.0000	145,324.0000	1.628	0	0	0
04/07/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	99,777.0000	102,105.0000	2.333	0	0	0
04/07/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	906.0000	728.0000	(19.647)	0	0	0
04/07/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	0.0000	14,934.0000	100.000	0	0	0
04/07/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	35,021.0000	32,913.0000	(6.019)	0	0	0
04/07/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
04/07/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	79,079.0000	81,403.0000	2.939	0	0	0
04/07/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	0.0000	7,189.0000	100.000	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
04/07/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	0.0000	10,356.0000	100.000	0	0	0
04/07/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	0.0000	10,792.0000	100.000	0	0	0
04/07/2006	R207	2007/02/01			Bond Future	8.5320	8.5650	0.387	0.0000	0.0000	0
04/07/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	14,932.0000	14,001.0000	(6.235)	0	0	0
04/07/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	43,240.0000	41,484.0000	(4.061)	0	0	0
04/07/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	2,938.0000	2,670.0000	(9.122)	0	0	0
04/07/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	35,592.0000	37,039.0000	4.066	0	0	0
04/07/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	284.0000	248.0000	(12.676)	0	0	0
04/07/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	10,321.0000	10,941.0000	6.007	0	0	0
04/07/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	676.0000	598.0000	(11.538)	0	0	0
04/07/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	16,427.0000	17,302.0000	5.327	0	0	0
04/07/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	109.0000	94.0000	(13.761)	0	0	0
04/07/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	0.0000	24,711.0000	100.000	0	0	0
04/07/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	81,757.0000	83,865.0000	2.578	0	0	0
04/07/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	64,327.0000	66,264.0000	3.011	0	0	0
04/07/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	0.0000	27,967.0000	100.000	0	0	0
04/07/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	0.0000	22,200.0000	100.000	0	0	0
04/07/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	164,368.0000	166,729.0000	1.436	0	0	0
04/07/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	100,767.0000	102,993.0000	2.209	0	0	0
04/07/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	31,969.0000	30,468.0000	(4.695)	0	0	0
04/07/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	0.0000	19,648.0000	100.000	0	0	0
04/07/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,469.0000	1,319.0000	(10.211)	0	0	0
04/07/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	9,317.0000	8,654.0000	(7.116)	0	0	0
04/07/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	0.0000	22,945.0000	100.000	0	0	0
04/07/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	142,284.0000	144,624.0000	1.645	0	0	0
04/07/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	48,834.0000	50,547.0000	3.508	0	0	0
04/07/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	0.0000	24,024.0000	100.000	0	0	0
04/07/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	5,429.0000	4,990.0000	(8.086)	0	0	0
04/07/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	121,027.0000	123,327.0000	1.900	0	0	0
04/07/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	0.0000	26,554.0000	100.000	0	0	0
04/07/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	22,476.0000	21,257.0000	(5.424)	0	0	0
04/07/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	24,788.0000	25,946.0000	4.672	0	0	0
04/07/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	0.0000	20,472.0000	100.000	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>3,174</b>
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