



Derivatives High/Low Report

High/Low for 04/08/2006

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
04/08/2006	GOVI 2006/11/02			jGovi	236.2290	238.5090	0.965	0.0000	0.0000	886
04/08/2006	GOVI 2006/11/02	230.00	Call	jGovi	64,446.0000	85,802.0000	33.138	0	0	0
04/08/2006	GOVI 2006/11/02	230.00	Put	jGovi	2,156.0000	712.0000	(66.976)	0	0	0
04/08/2006	GOVI 2007/02/01			jGovi	241.2720	243.1090	0.761	0.0000	0.0000	0
04/08/2006	GOVI 2007/02/01	230.00	Put	jGovi	1,068.0000	516.0000	(51.685)	0	0	0
04/08/2006	GOVI 2007/02/01	230.00	Call	jGovi	113,788.0000	131,606.0000	15.659	0	0	0
04/08/2006	J153 2010/08/31			jSwap	8.8780	8.7330	(1.633)	0.0000	0.0000	0
04/08/2006	J157 2015/09/15			jSwap	8.9130	8.7660	(1.649)	0.0000	0.0000	0
04/08/2006	J186 2026/12/21			jSwap	8.7630	8.5940	(1.929)	0.0000	0.0000	0
04/08/2006	J194 2008/02/28			jSwap	8.4710	8.3720	(1.169)	0.0000	0.0000	0
04/08/2006	J201 2014/12/22			jSwap	9.0040	8.8480	(1.733)	0.0000	0.0000	0
04/08/2006	J203 2017/09/15			jSwap	8.8630	8.7080	(1.749)	0.0000	0.0000	0
04/08/2006	J204 2018/12/21			jSwap	8.8880	8.7240	(1.845)	0.0000	0.0000	0
04/08/2006	J207 2020/01/15			jSwap	8.8730	8.7060	(1.882)	0.0000	0.0000	0
04/08/2006	JBAR 2005/12/21			jBar	7.9580	0.0000	(100.000)	0.0000	0.0000	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
04/08/2006	JFRA	2006/11/02			jFra	8.4840	8.4210	(0.743)	0.0000	0.0000	0
04/08/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,638.0000	3,488.0000	(4.123)	0	0	0
04/08/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	15.0000	18.0000	20.000	0	0	0
04/08/2006	JFRA	2007/02/01			jFra	8.9150	8.7330	(2.042)	0.0000	0.0000	0
04/08/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,557.0000	3,160.0000	(11.161)	0	0	0
04/08/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	106.0000	151.0000	42.453	0	0	0
04/08/2006	JFRA	2007/05/03			jFra	9.1030	8.9140	(2.076)	0.0000	0.0000	0
04/08/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,078.0000	3,676.0000	(9.858)	0	0	0
04/08/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	171.0000	227.0000	32.749	0	0	0
04/08/2006	JFRA	2007/08/02			jFra	9.1410	8.9600	(1.980)	0.0000	0.0000	0
04/08/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,261.0000	3,887.0000	(8.777)	0	0	0
04/08/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	261.0000	327.0000	25.287	0	0	0
04/08/2006	JFRA	2007/11/01			jFra	9.1900	9.0030	(2.035)	0.0000	0.0000	0
04/08/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,772.0000	4,364.0000	(8.550)	0	0	0
04/08/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	344.0000	424.0000	23.256	0	0	0
04/08/2006	JFRA	2008/02/07			jFra	9.1920	9.0090	(1.991)	0.0000	0.0000	0
04/08/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,626.0000	26,373.0000	(0.950)	0	0	0
04/08/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,481.0000	22,678.0000	0.876	0	0	0
04/08/2006	JN02	2006/11/02			jNote	9.0490	8.8730	(1.945)	0.0000	0.0000	0
04/08/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,035.0000	1,338.0000	29.275	0	0	0
04/08/2006	JN02	2006/11/02	7.25	Call	Option on jNote	33,843.0000	30,987.0000	(8.439)	0	0	0
04/08/2006	JN05	2006/11/02			jNote	9.0800	8.9050	(1.927)	0.0000	0.0000	0
04/08/2006	JN05	2006/11/02	7.25	Put	Option on jNote	8.0000	21.0000	162.500	0	0	0
04/08/2006	JN05	2006/11/02	7.25	Call	Option on jNote	72,983.0000	66,295.0000	(9.164)	0	0	0
04/08/2006	JN10	2006/11/02			jNote	8.9220	8.7560	(1.861)	0.0000	0.0000	0
04/08/2006	JN10	2006/11/02	7.25	Call	Option on jNote	109,556.0000	99,405.0000	(9.266)	0	0	0
04/08/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0

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04/08/2006	JROD	2006/08/31			jRod	7.2710	7.3580	1.197	0.0000	0.0000	0
04/08/2006	JROD	2006/09/29			jRod	7.5470	7.6620	1.524	0.0000	0.0000	0
04/08/2006	JROD	2006/10/31			jRod	7.9190	8.0130	1.187	0.0000	0.0000	0
04/08/2006	JROD	2006/11/30			jRod	7.7590	7.7910	0.412	0.0000	0.0000	0
04/08/2006	JROD	2006/12/29			jRod	8.0010	8.0170	0.200	0.0000	0.0000	0
04/08/2006	JROD	2007/01/31			jRod	8.2570	8.2520	(0.061)	0.0000	0.0000	0
04/08/2006	JROD	2007/02/28			jRod	8.0630	8.0460	(0.211)	0.0000	0.0000	0
04/08/2006	R153	2006/11/02			Bond Future	8.5960	8.4900	(1.233)	0.0000	0.0000	418
04/08/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	13,125.0000	11,056.0000	(15.764)	0	0	0
04/08/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	8,374.0000	6,873.0000	(17.925)	0	0	0
04/08/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	8,038.0000	9,660.0000	20.179	0	0	0
04/08/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	11,350.0000	9,477.0000	(16.502)	0	0	0
04/08/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	9,751.0000	11,568.0000	18.634	0	0	0
04/08/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	13,708.0000	15,897.0000	15.969	0	0	0
04/08/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	23,574.0000	20,654.0000	(12.387)	0	0	0
04/08/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	17,280.0000	14,818.0000	(14.248)	0	0	101
04/08/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	2,630.0000	3,399.0000	29.240	0	0	0
04/08/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	8,869.0000	10,589.0000	19.393	0	0	0
04/08/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	12,210.0000	10,241.0000	(16.126)	0	0	0
04/08/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	5,180.0000	6,407.0000	23.687	0	0	0
04/08/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	39,273.0000	35,756.0000	(8.955)	0	0	0
04/08/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	135.0000	205.0000	51.852	0	0	0
04/08/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	57,234.0000	53,569.0000	(6.404)	0	0	0
04/08/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	42.0000	67.0000	59.524	0	0	0
04/08/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	48,133.0000	44,513.0000	(7.521)	0	0	0
04/08/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	381.0000	554.0000	45.407	0	0	0
04/08/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	1,127.0000	1,535.0000	36.202	0	0	0
04/08/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	31,001.0000	27,720.0000	(10.584)	0	0	0

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04/08/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	19,499.0000	22,094.0000	13.308	0	0	0
04/08/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	75,856.0000	72,168.0000	(4.862)	0	0	0
04/08/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
04/08/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	5,574.0000	4,479.0000	(19.645)	0	0	0
04/08/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	3,642.0000	2,870.0000	(21.197)	0	0	0
04/08/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	26,076.0000	28,994.0000	11.190	0	0	0
04/08/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	11.0000	19.0000	72.727	0	0	0
04/08/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	66,489.0000	62,806.0000	(5.539)	0	0	0
04/08/2006	R153	2007/02/01			Bond Future	8.5960	8.4090	(2.175)	0.0000	0.0000	0
04/08/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	13,396.0000	16,347.0000	22.029	0	0	0
04/08/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	18,170.0000	15,001.0000	(17.441)	0	0	0
04/08/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	18,945.0000	22,480.0000	18.659	0	0	0
04/08/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	13,937.0000	11,352.0000	(18.548)	0	0	0
04/08/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	15,141.0000	18,294.0000	20.824	0	0	0
04/08/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	16,643.0000	13,676.0000	(17.827)	0	0	0
04/08/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	11,093.0000	8,941.0000	(19.400)	0	0	0
04/08/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	26,566.0000	22,441.0000	(15.527)	0	0	0
04/08/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	24,172.0000	28,140.0000	16.416	0	0	0
04/08/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	14,252.0000	17,304.0000	21.415	0	0	0
04/08/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	17,389.0000	14,321.0000	(17.643)	0	0	0
04/08/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	6,915.0000	8,909.0000	28.836	0	0	0
04/08/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	54,481.0000	48,794.0000	(10.439)	0	0	0
04/08/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	10,243.0000	12,775.0000	24.719	0	0	0
04/08/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	21,599.0000	18,011.0000	(16.612)	0	0	0
04/08/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	38,959.0000	33,841.0000	(13.137)	0	0	0
04/08/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	876.0000	1,308.0000	49.315	0	0	0
04/08/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,487.0000	3,489.0000	40.290	0	0	0
04/08/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,511.0000	2,186.0000	44.672	0	0	0
04/08/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	46,510.0000	41,066.0000	(11.705)	0	0	0
04/08/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	4,355.0000	5,830.0000	33.869	0	0	0
04/08/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	32,378.0000	27,733.0000	(14.346)	0	0	0
04/08/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	484.0000	746.0000	54.132	0	0	0
04/08/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	254.0000	405.0000	59.449	0	0	0
04/08/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	62,775.0000	56,918.0000	(9.330)	0	0	0
04/08/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	29,905.0000	34,248.0000	14.523	0	0	0

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04/08/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	8,828.0000	7,052.0000	(20.118)	0	0	0
04/08/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	71,312.0000	65,344.0000	(8.369)	0	0	0
04/08/2006	R157	2006/11/02			Bond Future	8.7170	8.5500	(1.916)	0.0000	0.0000	19
04/08/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	57,015.0000	46,952.0000	(17.650)	0	0	0
04/08/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	112,508.0000	100,537.0000	(10.640)	0	0	0
04/08/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	562.0000	1,038.0000	84.698	0	0	0
04/08/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	7,830.0000	11,368.0000	45.185	0	0	0
04/08/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	74,054.0000	62,932.0000	(15.019)	0	0	158
04/08/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	3,694.0000	5,791.0000	56.768	0	0	0
04/08/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	42,228.0000	33,605.0000	(20.420)	0	0	0
04/08/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	1,444.0000	2,482.0000	71.884	0	0	0
04/08/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	192.0000	382.0000	98.958	0	0	0
04/08/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	3,512.0000	2,291.0000	(34.767)	0	0	0
04/08/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	14,259.0000	19,438.0000	36.321	0	0	0
04/08/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	92,835.0000	81,149.0000	(12.588)	0	0	0
04/08/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	75,415.0000	86,354.0000	14.505	0	0	0
04/08/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	30,091.0000	23,109.0000	(23.203)	0	0	117
04/08/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	5,643.0000	3,789.0000	(32.855)	0	0	0
04/08/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	153,594.0000	141,453.0000	(7.905)	0	0	0
04/08/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	13,763.0000	9,852.0000	(28.417)	0	0	0
04/08/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	15.0000	34.0000	126.667	0	0	0
04/08/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	12,781.0000	17,626.0000	37.908	0	0	0
04/08/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	57.0000	123.0000	115.789	0	0	0
04/08/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	34,023.0000	42,272.0000	24.245	0	0	0
04/08/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	32,298.0000	24,982.0000	(22.652)	0	0	0
04/08/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	46,711.0000	56,132.0000	20.169	0	0	0
04/08/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	60,655.0000	70,961.0000	16.991	0	0	0
04/08/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	132,805.0000	120,710.0000	(9.107)	0	0	0
04/08/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	8,912.0000	6,172.0000	(30.745)	0	0	0
04/08/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	26,027.0000	19,710.0000	(24.271)	0	0	0
04/08/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	23,118.0000	29,923.0000	29.436	0	0	0
04/08/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	17,524.0000	23,367.0000	33.343	0	0	0
04/08/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	28,004.0000	21,357.0000	(23.736)	0	0	0
04/08/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	20,733.0000	15,377.0000	(25.833)	0	0	0
04/08/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	15,844.0000	21,357.0000	34.796	0	0	0

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04/08/2006	R157	2007/02/01			Bond Future	8.7230	8.5470	(2.018)	0.0000	0.0000	0
04/08/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	19,544.0000	15,694.0000	(19.699)	0	0	0
04/08/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	17,120.0000	21,704.0000	26.776	0	0	0
04/08/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	56,070.0000	64,740.0000	15.463	0	0	0
04/08/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	63,527.0000	54,459.0000	(14.274)	0	0	0
04/08/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,319.0000	3,374.0000	45.494	0	0	0
04/08/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	68,502.0000	77,914.0000	13.740	0	0	0
04/08/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	131,219.0000	119,343.0000	(9.051)	0	0	0
04/08/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	94,473.0000	83,590.0000	(11.520)	0	0	0
04/08/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	81,621.0000	91,648.0000	12.285	0	0	0
04/08/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	36,634.0000	30,282.0000	(17.339)	0	0	0
04/08/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	112,348.0000	100,883.0000	(10.205)	0	0	0
04/08/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	15,139.0000	12,031.0000	(20.530)	0	0	0
04/08/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,280.0000	1,923.0000	50.234	0	0	0
04/08/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	44,471.0000	52,274.0000	17.546	0	0	0
04/08/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	3,984.0000	5,620.0000	41.064	0	0	0
04/08/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	11,729.0000	9,236.0000	(21.255)	0	0	0
04/08/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	51,142.0000	43,206.0000	(15.518)	0	0	0
04/08/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	6,508.0000	8,910.0000	36.908	0	0	0
04/08/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	11,034.0000	14,485.0000	31.276	0	0	0
04/08/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	77,821.0000	67,704.0000	(13.000)	0	0	0
04/08/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	40,688.0000	33,893.0000	(16.700)	0	0	0
04/08/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	25,094.0000	20,378.0000	(18.793)	0	0	0
04/08/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	24,797.0000	30,522.0000	23.087	0	0	0
04/08/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	27,902.0000	34,069.0000	22.102	0	0	0
04/08/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	38,626.0000	32,053.0000	(17.017)	0	0	0
04/08/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	32,982.0000	39,809.0000	20.699	0	0	0
04/08/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	26,321.0000	32,267.0000	22.590	0	0	0
04/08/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	31,076.0000	25,383.0000	(18.320)	0	0	0
04/08/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	34,712.0000	28,580.0000	(17.665)	0	0	0
04/08/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	29,539.0000	35,927.0000	21.626	0	0	0
04/08/2006	R186	2006/11/02			Bond Future	8.4640	8.2870	(2.091)	0.0000	0.0000	59
04/08/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	24,193.0000	33,337.0000	37.796	0	0	0
04/08/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	42,476.0000	31,870.0000	(24.969)	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
04/08/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	31,035.0000	22,546.0000	(27.353)	0	0	0
04/08/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	34,992.0000	46,253.0000	32.182	0	0	0
04/08/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	19,558.0000	27,606.0000	41.149	0	0	0
04/08/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	49,202.0000	37,499.0000	(23.786)	0	0	0
04/08/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	11,914.0000	17,786.0000	49.287	0	0	0
04/08/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	250,365.0000	230,631.0000	(7.882)	0	0	0
04/08/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	64,773.0000	50,895.0000	(21.426)	0	0	0
04/08/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	10.0000	27.0000	170.000	0	0	0
04/08/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	21,831.0000	30,429.0000	39.384	0	0	0
04/08/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	88,438.0000	72,158.0000	(18.408)	0	0	0
04/08/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	51,328.0000	64,928.0000	26.496	0	0	0
04/08/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	13,148.0000	8,867.0000	(32.560)	0	0	0
04/08/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	20,447.0000	14,297.0000	(30.078)	0	0	0
04/08/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	45,774.0000	34,622.0000	(24.363)	0	0	0
04/08/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	70,018.0000	85,489.0000	22.096	0	0	0
04/08/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	5,600.0000	9,071.0000	61.982	0	0	0
04/08/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	214,376.0000	194,694.0000	(9.181)	0	0	0
04/08/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	193.0000	425.0000	120.207	0	0	0
04/08/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	179,809.0000	160,291.0000	(10.855)	0	0	0
04/08/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	49.0000	118.0000	140.816	0	0	0
04/08/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	116,080.0000	98,029.0000	(15.550)	0	0	0
04/08/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	2,156.0000	3,856.0000	78.850	0	0	0
04/08/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	146,807.0000	127,707.0000	(13.010)	0	0	0
04/08/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	641.0000	1,291.0000	101.404	0	0	0
04/08/2006	R186	2007/02/01			Bond Future	8.4590	8.2850	(2.057)	0.0000	0.0000	0
04/08/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	60,569.0000	50,703.0000	(16.289)	0	0	0
04/08/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	54,357.0000	65,110.0000	19.782	0	0	0
04/08/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	42,943.0000	52,387.0000	21.992	0	0	0
04/08/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	49,876.0000	41,319.0000	(17.157)	0	0	0
04/08/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	28,247.0000	35,599.0000	26.028	0	0	0
04/08/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	66,619.0000	56,068.0000	(15.838)	0	0	0
04/08/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	70,197.0000	82,439.0000	17.439	0	0	0
04/08/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	87,368.0000	100,908.0000	15.498	0	0	0
04/08/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	37,702.0000	46,461.0000	23.232	0	0	0
04/08/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	248,952.0000	230,169.0000	(7.545)	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
04/08/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	80,233.0000	68,276.0000	(14.903)	0	0	0
04/08/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	30,267.0000	24,498.0000	(19.060)	0	0	0
04/08/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	38,945.0000	31,877.0000	(18.149)	0	0	0
04/08/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	928.0000	1,454.0000	56.681	0	0	0
04/08/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	63,536.0000	53,330.0000	(16.063)	0	0	0
04/08/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	40,285.0000	49,388.0000	22.596	0	0	0
04/08/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	100,311.0000	86,600.0000	(13.668)	0	0	0
04/08/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	18,543.0000	24,141.0000	30.189	0	0	0
04/08/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	150,760.0000	133,993.0000	(11.122)	0	0	0
04/08/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	6,109.0000	8,652.0000	41.627	0	0	0
04/08/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	11,213.0000	15,169.0000	35.280	0	0	0
04/08/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	181,325.0000	163,623.0000	(9.763)	0	0	0
04/08/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	3,474.0000	5,083.0000	46.315	0	0	0
04/08/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,856.0000	2,809.0000	51.347	0	0	0
04/08/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	123,853.0000	108,500.0000	(12.396)	0	0	0
04/08/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	214,146.0000	195,789.0000	(8.572)	0	0	0
04/08/2006	R194	2006/11/02			Bond Future	8.6810	8.4280	(2.914)	0.0000	0.0000	0
04/08/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	810.0000	1,486.0000	83.457	0	0	0
04/08/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	21,027.0000	17,933.0000	(14.714)	0	0	0
04/08/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1,594.0000	2,645.0000	65.935	0	0	0
04/08/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,694.0000	3,110.0000	(33.745)	0	0	0
04/08/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	6,923.0000	4,851.0000	(29.929)	0	0	0
04/08/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	15.0000	45.0000	200.000	0	0	0
04/08/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	3,078.0000	4,618.0000	50.032	0	0	0
04/08/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	24,193.0000	21,079.0000	(12.871)	0	0	0
04/08/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	1.0000	4.0000	300.000	0	0	0
04/08/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	33,803.0000	30,680.0000	(9.239)	0	0	0
04/08/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	351.0000	727.0000	107.123	0	0	0
04/08/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
04/08/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	11,913.0000	9,165.0000	(23.067)	0	0	0
04/08/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	14,824.0000	11,873.0000	(19.907)	0	0	0
04/08/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/08/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	9,249.0000	6,801.0000	(26.468)	0	0	0
04/08/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	46.0000	122.0000	165.217	0	0	0
04/08/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	30,585.0000	27,462.0000	(10.211)	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
04/08/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	4.0000	14.0000	250.000	0	0	0
04/08/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	27,381.0000	24,260.0000	(11.398)	0	0	0
04/08/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	17,894.0000	14,847.0000	(17.028)	0	0	0
04/08/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	125.0000	299.0000	139.200	0	0	0
04/08/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	2,803.0000	4,263.0000	52.087	0	0	0
04/08/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,037.0000	3,373.0000	(33.036)	0	0	0
04/08/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	3,369.0000	4,988.0000	48.056	0	0	0
04/08/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,367.0000	2,863.0000	(34.440)	0	0	0
04/08/2006	R194	2007/02/01			Bond Future	8.7020	8.4640	(2.735)	0.0000	0.0000	0
04/08/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	96.0000	164.0000	70.833	0	0	0
04/08/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	297.0000	476.0000	60.269	0	0	0
04/08/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	22,562.0000	20,238.0000	(10.301)	0	0	0
04/08/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	10,930.0000	9,089.0000	(16.844)	0	0	0
04/08/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,434.0000	4,279.0000	(21.255)	0	0	0
04/08/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	172.0000	286.0000	66.279	0	0	0
04/08/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	25,115.0000	22,762.0000	(9.369)	0	0	0
04/08/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,307.0000	1,859.0000	42.234	0	0	0
04/08/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,051.0000	17,771.0000	(11.371)	0	0	0
04/08/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,107.0000	7,450.0000	(18.195)	0	0	0
04/08/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	17,597.0000	15,383.0000	(12.582)	0	0	0
04/08/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	51.0000	91.0000	78.431	0	0	0
04/08/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,529.0000	6,069.0000	(19.392)	0	0	0
04/08/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,978.0000	3,910.0000	31.296	0	0	0
04/08/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	785.0000	1,171.0000	49.172	0	0	0
04/08/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	26.0000	48.0000	84.615	0	0	0
04/08/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	2,024.0000	2,761.0000	36.413	0	0	0
04/08/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	493.0000	761.0000	54.361	0	0	0
04/08/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	15,224.0000	13,100.0000	(13.952)	0	0	0
04/08/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	4,912.0000	6,150.0000	25.204	0	0	0
04/08/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	12,957.0000	10,951.0000	(15.482)	0	0	0
04/08/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	27,697.0000	25,326.0000	(8.560)	0	0	0
04/08/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	4,115.0000	5,240.0000	27.339	0	0	0
04/08/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	5,482.0000	6,792.0000	23.896	0	0	0
04/08/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,145.0000	4,878.0000	(20.618)	0	0	0
04/08/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,213.0000	4,095.0000	(21.446)	0	0	0

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04/08/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	5,193.0000	6,467.0000	24.533	0	0	0
04/08/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,001.0000	3,917.0000	(21.676)	0	0	0
04/08/2006	R201	2006/11/02			Bond Future	8.7250	8.5600	(1.891)	0.0000	0.0000	26
04/08/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	19,436.0000	14,696.0000	(24.388)	0	0	0
04/08/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	15,120.0000	19,907.0000	31.660	0	0	0
04/08/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	12,405.0000	16,678.0000	34.446	0	0	0
04/08/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	36,702.0000	44,058.0000	20.043	0	0	0
04/08/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	16,692.0000	12,449.0000	(25.419)	0	0	0
04/08/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	18,126.0000	23,411.0000	29.157	0	0	0
04/08/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	155.0000	303.0000	95.484	0	0	0
04/08/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	7,143.0000	4,971.0000	(30.407)	0	0	0
04/08/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	22,514.0000	17,259.0000	(23.341)	0	0	0
04/08/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	89,608.0000	80,228.0000	(10.468)	0	0	0
04/08/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	122,087.0000	112,574.0000	(7.792)	0	0	0
04/08/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	12.0000	28.0000	133.333	0	0	0
04/08/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	1,143.0000	1,947.0000	70.341	0	0	0
04/08/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	59,170.0000	50,446.0000	(14.744)	0	0	0
04/08/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	47.0000	99.0000	110.638	0	0	0
04/08/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	6,136.0000	8,872.0000	44.589	0	0	0
04/08/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	33,883.0000	27,091.0000	(20.045)	0	0	0
04/08/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	11,059.0000	7,957.0000	(28.050)	0	0	0
04/08/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	20,933.0000	15,936.0000	(23.871)	0	0	0
04/08/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	26,685.0000	33,111.0000	24.081	0	0	0
04/08/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	13,725.0000	18,257.0000	33.020	0	0	0
04/08/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	74,042.0000	64,884.0000	(12.369)	0	0	0
04/08/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	105,658.0000	96,182.0000	(8.969)	0	0	0
04/08/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	24,182.0000	18,667.0000	(22.806)	0	0	0
04/08/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	11,160.0000	15,173.0000	35.959	0	0	0
04/08/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	448.0000	818.0000	82.589	0	0	0
04/08/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	2,909.0000	4,532.0000	55.792	0	0	0
04/08/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	45,656.0000	37,750.0000	(17.316)	0	0	0
04/08/2006	R201	2007/02/01			Bond Future	8.7280	8.5580	(1.948)	0.0000	0.0000	0
04/08/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	24,693.0000	29,572.0000	19.759	0	0	0
04/08/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	29,085.0000	24,359.0000	(16.249)	0	0	0

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04/08/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	21,836.0000	26,389.0000	20.851	0	0	0
04/08/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	26,487.0000	22,078.0000	(16.646)	0	0	0
04/08/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	16,343.0000	13,329.0000	(18.442)	0	0	0
04/08/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	27,721.0000	32,916.0000	18.740	0	0	0
04/08/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	120,080.0000	110,813.0000	(7.717)	0	0	0
04/08/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	31,895.0000	26,844.0000	(15.836)	0	0	0
04/08/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	45,112.0000	51,702.0000	14.608	0	0	0
04/08/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	689.0000	1,027.0000	49.057	0	0	0
04/08/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	62,657.0000	54,977.0000	(12.257)	0	0	0
04/08/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	5,762.0000	7,686.0000	33.391	0	0	0
04/08/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	89,765.0000	81,053.0000	(9.705)	0	0	0
04/08/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	14,365.0000	17,907.0000	24.657	0	0	0
04/08/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,190.0000	3,082.0000	40.731	0	0	0
04/08/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	41,671.0000	35,609.0000	(14.547)	0	0	0
04/08/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	9,444.0000	12,147.0000	28.621	0	0	0
04/08/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	104,597.0000	95,556.0000	(8.644)	0	0	0
04/08/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	20,474.0000	24,861.0000	21.427	0	0	0
04/08/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	51,411.0000	44,510.0000	(13.423)	0	0	0
04/08/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	33,382.0000	28,165.0000	(15.628)	0	0	0
04/08/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	30,463.0000	25,576.0000	(16.042)	0	0	0
04/08/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,634.0000	4,976.0000	36.929	0	0	0
04/08/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	23,243.0000	27,959.0000	20.290	0	0	0
04/08/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,259.0000	1,823.0000	44.797	0	0	0
04/08/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	36,005.0000	41,939.0000	16.481	0	0	0
04/08/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	75,729.0000	67,468.0000	(10.909)	0	0	0
04/08/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	20,880.0000	17,210.0000	(17.577)	0	0	0
04/08/2006	R203	2006/11/02			Bond Future	8.6910	8.5120	(2.060)	0.0000	0.0000	0
04/08/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	104,897.0000	92,677.0000	(11.650)	0	0	0
04/08/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	24.0000	71.0000	195.833	0	0	0
04/08/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	34,426.0000	25,192.0000	(26.823)	0	0	0
04/08/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	3,828.0000	6,862.0000	79.258	0	0	0
04/08/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	19,372.0000	12,762.0000	(34.121)	0	0	0
04/08/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	4.0000	13.0000	225.000	0	0	0
04/08/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	1,454.0000	2,928.0000	101.376	0	0	0
04/08/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	8,461.0000	13,648.0000	61.305	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
04/08/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	116.0000	302.0000	160.345	0	0	0
04/08/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	85,757.0000	73,676.0000	(14.087)	0	0	0
04/08/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	21,558.0000	14,477.0000	(32.846)	0	0	0
04/08/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	67,314.0000	55,630.0000	(17.357)	0	0	0
04/08/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	456.0000	1,040.0000	128.070	0	0	0
04/08/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	124,573.0000	112,316.0000	(9.839)	0	0	0
04/08/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	49,968.0000	39,175.0000	(21.600)	0	0	0
04/08/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	144,740.0000	132,475.0000	(8.474)	0	0	0
04/08/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	2.0000	100.000	0	0	0
04/08/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	17,324.0000	11,189.0000	(35.413)	0	0	0
04/08/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	11,114.0000	17,246.0000	55.174	0	0	0
04/08/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	165,399.0000	153,132.0000	(7.417)	0	0	0
04/08/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/08/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	9,726.0000	15,384.0000	58.174	0	0	0
04/08/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	12,020.0000	7,289.0000	(39.359)	0	0	0
04/08/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	16,018.0000	23,554.0000	47.047	0	0	0
04/08/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	15,416.0000	9,756.0000	(36.715)	0	0	0
04/08/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	12,625.0000	19,231.0000	52.325	0	0	0
04/08/2006	R203	2007/02/01			Bond Future	8.6940	8.5200	(2.001)	0.0000	0.0000	0
04/08/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	8,559.0000	12,317.0000	43.907	0	0	0
04/08/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	38,920.0000	30,927.0000	(20.537)	0	0	0
04/08/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	103,962.0000	92,597.0000	(10.932)	0	0	0
04/08/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	479.0000	865.0000	80.585	0	0	0
04/08/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	52,783.0000	43,494.0000	(17.598)	0	0	0
04/08/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	85,697.0000	74,739.0000	(12.787)	0	0	0
04/08/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	11,234.0000	7,768.0000	(30.853)	0	0	0
04/08/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	4,773.0000	7,234.0000	51.561	0	0	0
04/08/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	68,513.0000	58,232.0000	(15.006)	0	0	0
04/08/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	14,168.0000	19,433.0000	37.161	0	0	0
04/08/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,439.0000	3,908.0000	60.230	0	0	0
04/08/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	27,281.0000	20,796.0000	(23.771)	0	0	0
04/08/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	31,449.0000	39,733.0000	26.341	0	0	0
04/08/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,136.0000	1,929.0000	69.806	0	0	0
04/08/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	123,033.0000	111,451.0000	(9.414)	0	0	0
04/08/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	182.0000	350.0000	92.308	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
04/08/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	62.0000	127.0000	104.839	0	0	0
04/08/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	25,241.0000	19,070.0000	(24.448)	0	0	0
04/08/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	15,530.0000	21,110.0000	35.930	0	0	0
04/08/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	142,740.0000	131,054.0000	(8.187)	0	0	0
04/08/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	16,975.0000	22,870.0000	34.728	0	0	0
04/08/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	23,300.0000	17,444.0000	(25.133)	0	0	0
04/08/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	162,994.0000	151,266.0000	(7.195)	0	0	0
04/08/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	19.0000	41.0000	115.789	0	0	0
04/08/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	18,064.0000	13,144.0000	(27.236)	0	0	0
04/08/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	18,503.0000	24,712.0000	33.557	0	0	0
04/08/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	21,457.0000	15,915.0000	(25.828)	0	0	0
04/08/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	21,806.0000	28,637.0000	31.326	0	0	0
04/08/2006	R204	2006/11/02			Bond Future	8.6780	8.4990	(2.063)	0.0000	0.0000	0
04/08/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	174,751.0000	161,831.0000	(7.393)	0	0	0
04/08/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	24,079.0000	31,665.0000	31.505	0	0	0
04/08/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	152,635.0000	139,734.0000	(8.452)	0	0	0
04/08/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	18,426.0000	24,994.0000	35.645	0	0	0
04/08/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	17.0000	41.0000	141.176	0	0	0
04/08/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	22,230.0000	16,219.0000	(27.040)	0	0	0
04/08/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	4.0000	10.0000	150.000	0	0	0
04/08/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	24,029.0000	17,672.0000	(26.456)	0	0	0
04/08/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	18,946.0000	13,607.0000	(28.180)	0	0	0
04/08/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	65.0000	147.0000	126.154	0	0	0
04/08/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	131,127.0000	118,283.0000	(9.795)	0	0	0
04/08/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	20,224.0000	27,138.0000	34.187	0	0	0
04/08/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	90,235.0000	77,892.0000	(13.679)	0	0	0
04/08/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	71,279.0000	59,605.0000	(16.378)	0	0	0
04/08/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	1,615.0000	2,866.0000	77.461	0	0	0
04/08/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	634.0000	1,216.0000	91.798	0	0	0
04/08/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	110,280.0000	97,589.0000	(11.508)	0	0	0
04/08/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	218.0000	453.0000	107.798	0	0	0
04/08/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	27,956.0000	20,889.0000	(25.279)	0	0	0
04/08/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	4,049.0000	6,516.0000	60.929	0	0	0
04/08/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	16,719.0000	22,934.0000	37.173	0	0	0
04/08/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	25,937.0000	19,227.0000	(25.870)	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
04/08/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	15,104.0000	20,962.0000	38.784	0	0	0
04/08/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	54,286.0000	43,828.0000	(19.265)	0	0	0
04/08/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	35,105.0000	44,190.0000	25.880	0	0	0
04/08/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	12,441.0000	8,600.0000	(30.874)	0	0	0
04/08/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	39,731.0000	30,879.0000	(22.280)	0	0	0
04/08/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	8,426.0000	12,500.0000	48.350	0	0	0
04/08/2006	R204	2007/02/01			Bond Future	8.6780	8.5040	(2.005)	0.0000	0.0000	0
04/08/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	151,545.0000	139,589.0000	(7.889)	0	0	0
04/08/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	36,376.0000	43,364.0000	19.210	0	0	0
04/08/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	39,743.0000	33,267.0000	(16.295)	0	0	0
04/08/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	905.0000	1,366.0000	50.939	0	0	0
04/08/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	31,301.0000	25,872.0000	(17.344)	0	0	0
04/08/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	464.0000	722.0000	55.603	0	0	0
04/08/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	172,906.0000	160,748.0000	(7.032)	0	0	0
04/08/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	34,470.0000	28,633.0000	(16.934)	0	0	0
04/08/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	32,487.0000	39,067.0000	20.254	0	0	0
04/08/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	30,618.0000	36,988.0000	20.805	0	0	0
04/08/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	76,556.0000	66,797.0000	(12.748)	0	0	0
04/08/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	36,157.0000	30,110.0000	(16.724)	0	0	0
04/08/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	7,734.0000	10,392.0000	34.368	0	0	0
04/08/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	27,038.0000	32,979.0000	21.973	0	0	0
04/08/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	12,632.0000	16,345.0000	29.394	0	0	0
04/08/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	131,063.0000	119,422.0000	(8.882)	0	0	0
04/08/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	62,272.0000	53,568.0000	(13.977)	0	0	0
04/08/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,671.0000	2,447.0000	46.439	0	0	0
04/08/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	93,372.0000	82,813.0000	(11.309)	0	0	0
04/08/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,927.0000	4,161.0000	42.159	0	0	0
04/08/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	111,610.0000	100,427.0000	(10.020)	0	0	0
04/08/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	4,873.0000	6,732.0000	38.149	0	0	0
04/08/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	50,018.0000	42,432.0000	(15.167)	0	0	0
04/08/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	37,914.0000	31,654.0000	(16.511)	0	0	0
04/08/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	28,801.0000	34,958.0000	21.378	0	0	0
04/08/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	19,079.0000	23,909.0000	25.316	0	0	0
04/08/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	46,897.0000	54,831.0000	16.918	0	0	0
04/08/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	24,483.0000	20,000.0000	(18.311)	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
04/08/2006	R207	2006/11/02			Bond Future	8.6530	8.4740	(2.069)	0.0000	0.0000	0
04/08/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	15,746.0000	8,246.0000	(47.631)	0	0	0
04/08/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	4,656.0000	10,149.0000	117.977	0	0	0
04/08/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/08/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	160.0000	653.0000	308.125	0	0	0
04/08/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	109,113.0000	96,121.0000	(11.907)	0	0	0
04/08/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	18,374.0000	10,092.0000	(45.075)	0	0	0
04/08/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	13,335.0000	6,641.0000	(50.199)	0	0	0
04/08/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	30,723.0000	19,850.0000	(35.390)	0	0	0
04/08/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	130,419.0000	117,426.0000	(9.963)	0	0	0
04/08/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	1,105.0000	3,224.0000	191.765	0	0	0
04/08/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	1.0000	5.0000	400.000	0	0	0
04/08/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	5,890.0000	12,188.0000	106.927	0	0	0
04/08/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	3,620.0000	8,330.0000	130.110	0	0	0
04/08/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	88,399.0000	75,411.0000	(14.692)	0	0	0
04/08/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	13.0000	78.0000	500.000	0	0	0
04/08/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/08/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	48,829.0000	36,329.0000	(25.600)	0	0	0
04/08/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	68,270.0000	55,342.0000	(18.937)	0	0	0
04/08/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	9,206.0000	4,113.0000	(55.323)	0	0	0
04/08/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	11,153.0000	5,267.0000	(52.775)	0	0	0
04/08/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	7,333.0000	14,440.0000	96.918	0	0	0
04/08/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	8,991.0000	16,891.0000	87.866	0	0	0
04/08/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	6,014.0000	2,388.0000	(60.293)	0	0	0
04/08/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	12,949.0000	22,315.0000	72.330	0	0	0
04/08/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/08/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	152,333.0000	139,340.0000	(8.529)	0	0	0
04/08/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1,582.0000	451.0000	(71.492)	0	0	0
04/08/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	26,050.0000	37,913.0000	45.539	0	0	0
04/08/2006	R207	2007/02/01			Bond Future	8.6520	8.4770	(2.023)	0.0000	0.0000	0
04/08/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	129,216.0000	116,865.0000	(9.558)	0	0	0
04/08/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	108,562.0000	96,489.0000	(11.121)	0	0	0
04/08/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	29,808.0000	22,855.0000	(23.326)	0	0	0
04/08/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,513.0000	2,517.0000	66.358	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
04/08/2006	R207 2007/02/01	8.45	Call	Option on Bond Future	15,265.0000	20,893.0000	36.869	0	0	0
04/08/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	663.0000	1,171.0000	76.621	0	0	0
04/08/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	88,932.0000	77,356.0000	(13.017)	0	0	0
04/08/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	70,633.0000	59,850.0000	(15.266)	0	0	0
04/08/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	3,135.0000	4,932.0000	57.321	0	0	0
04/08/2006	R207 2007/02/01	8.55	Put	Option on Bond Future	25,529.0000	19,236.0000	(24.650)	0	0	0
04/08/2006	R207 2007/02/01	8.00	Call	Option on Bond Future	5,938.0000	8,860.0000	49.208	0	0	0
04/08/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	263.0000	493.0000	87.452	0	0	0
04/08/2006	R207 2007/02/01	8.25	Put	Option on Bond Future	39,609.0000	31,374.0000	(20.791)	0	0	0
04/08/2006	R207 2007/02/01	8.00	Put	Option on Bond Future	54,055.0000	44,397.0000	(17.867)	0	0	0
04/08/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	27,616.0000	20,993.0000	(23.982)	0	0	0
04/08/2006	R207 2007/02/01	8.55	Call	Option on Bond Future	18,225.0000	24,513.0000	34.502	0	0	0
04/08/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	16,703.0000	22,660.0000	35.664	0	0	0
04/08/2006	R207 2007/02/01	8.25	Call	Option on Bond Future	10,347.0000	14,693.0000	42.003	0	0	0
04/08/2006	R207 2007/02/01	8.60	Call	Option on Bond Future	19,832.0000	26,451.0000	33.375	0	0	0
04/08/2006	R207 2007/02/01	8.65	Put	Option on Bond Future	21,667.0000	16,033.0000	(26.003)	0	0	0
04/08/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	18,217.0000	13,229.0000	(27.381)	0	0	0
04/08/2006	R207 2007/02/01	8.60	Put	Option on Bond Future	23,545.0000	17,583.0000	(25.322)	0	0	0
04/08/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	25,158.0000	32,751.0000	30.181	0	0	0
04/08/2006	R207 2007/02/01	8.65	Call	Option on Bond Future	21,524.0000	28,471.0000	32.276	0	0	0
04/08/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	172,889.0000	160,342.0000	(7.257)	0	0	0
04/08/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	11,312.0000	7,815.0000	(30.914)	0	0	0
04/08/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	35,630.0000	44,714.0000	25.495	0	0	0
04/08/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	30.0000	64.0000	113.333	0	0	0
04/08/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	150,694.0000	138,206.0000	(8.287)	0	0	0
04/08/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	94.0000	187.0000	98.936	0	0	0

Grand Total: **1,784**