



# Derivatives High/Low Report

High/Low for 07/08/2006

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
07/08/2006	GOVI 2006/11/02			jGovi	238.5090	238.3190	(0.080)	0.0000	0.0000	886
07/08/2006	GOVI 2006/11/02	230.00	Call	jGovi	85,802.0000	83,906.0000	(2.210)	0	0	0
07/08/2006	GOVI 2006/11/02	230.00	Put	jGovi	712.0000	716.0000	0.562	0	0	0
07/08/2006	GOVI 2007/02/01			jGovi	243.1090	243.3220	0.088	0.0000	0.0000	0
07/08/2006	GOVI 2007/02/01	230.00	Call	jGovi	131,606.0000	133,668.0000	1.567	0	0	0
07/08/2006	GOVI 2007/02/01	230.00	Put	jGovi	516.0000	448.0000	(13.178)	0	0	0
07/08/2006	J153 2010/08/31			jSwap	8.7330	8.7150	(0.206)	0.0000	0.0000	0
07/08/2006	J157 2015/09/15			jSwap	8.7660	8.7490	(0.194)	0.0000	0.0000	0
07/08/2006	J186 2026/12/21			jSwap	8.5940	8.5770	(0.198)	0.0000	0.0000	0
07/08/2006	J194 2008/02/28			jSwap	8.3720	8.3550	(0.203)	0.0000	0.0000	0
07/08/2006	J201 2014/12/22			jSwap	8.8480	8.8280	(0.226)	0.0000	0.0000	0
07/08/2006	J203 2017/09/15			jSwap	8.7080	8.7010	(0.080)	0.0000	0.0000	0
07/08/2006	J204 2018/12/21			jSwap	8.7240	8.7150	(0.103)	0.0000	0.0000	0
07/08/2006	J207 2020/01/15			jSwap	8.7060	8.6950	(0.126)	0.0000	0.0000	0
07/08/2006	JBAR 2005/12/21			jBar	0.0000	8.0790	100.000	0.0000	0.0000	0

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07/08/2006	JFRA	2006/11/02			jFra	8.4210	8.4180	(0.036)	0.0000	0.0000	0
07/08/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,488.0000	3,479.0000	(0.258)	0	0	0
07/08/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	18.0000	17.0000	(5.556)	0	0	0
07/08/2006	JFRA	2007/02/01			jFra	8.7330	8.7120	(0.240)	0.0000	0.0000	0
07/08/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	151.0000	153.0000	1.325	0	0	0
07/08/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,160.0000	3,110.0000	(1.582)	0	0	0
07/08/2006	JFRA	2007/05/03			jFra	8.9140	8.8700	(0.494)	0.0000	0.0000	0
07/08/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,676.0000	3,580.0000	(2.612)	0	0	0
07/08/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	227.0000	238.0000	4.846	0	0	0
07/08/2006	JFRA	2007/08/02			jFra	8.9600	8.9240	(0.402)	0.0000	0.0000	0
07/08/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,887.0000	3,811.0000	(1.955)	0	0	0
07/08/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	327.0000	338.0000	3.364	0	0	0
07/08/2006	JFRA	2007/11/01			jFra	9.0030	8.9740	(0.322)	0.0000	0.0000	0
07/08/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,364.0000	4,299.0000	(1.489)	0	0	0
07/08/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	424.0000	434.0000	2.358	0	0	0
07/08/2006	JFRA	2008/02/07			jFra	9.0090	8.9760	(0.366)	0.0000	0.0000	0
07/08/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,373.0000	26,267.0000	(0.402)	0	0	0
07/08/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,678.0000	22,649.0000	(0.128)	0	0	0
07/08/2006	JN02	2006/11/02			jNote	8.8730	8.8500	(0.259)	0.0000	0.0000	0
07/08/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,338.0000	1,307.0000	(2.317)	0	0	0
07/08/2006	JN02	2006/11/02	7.25	Call	Option on jNote	30,987.0000	30,544.0000	(1.430)	0	0	0
07/08/2006	JN05	2006/11/02			jNote	8.9050	8.8880	(0.191)	0.0000	0.0000	0
07/08/2006	JN05	2006/11/02	7.25	Put	Option on jNote	21.0000	19.0000	(9.524)	0	0	0
07/08/2006	JN05	2006/11/02	7.25	Call	Option on jNote	66,295.0000	65,643.0000	(0.983)	0	0	0
07/08/2006	JN10	2006/11/02			jNote	8.7560	8.7470	(0.103)	0.0000	0.0000	0
07/08/2006	JN10	2006/11/02	7.25	Call	Option on jNote	99,405.0000	98,867.0000	(0.541)	0	0	0
07/08/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0

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07/08/2006	JROD	2006/08/31			jRod	7.3580	7.3540	(0.054)	0.0000	0.0000	0
07/08/2006	JROD	2006/09/29			jRod	7.6620	7.6570	(0.065)	0.0000	0.0000	0
07/08/2006	JROD	2006/10/31			jRod	8.0130	8.0080	(0.062)	0.0000	0.0000	0
07/08/2006	JROD	2006/11/30			jRod	7.7910	7.7860	(0.064)	0.0000	0.0000	0
07/08/2006	JROD	2006/12/29			jRod	8.0170	8.0100	(0.087)	0.0000	0.0000	0
07/08/2006	JROD	2007/01/31			jRod	8.2520	8.2400	(0.145)	0.0000	0.0000	0
07/08/2006	JROD	2007/02/28			jRod	8.0460	8.0350	(0.137)	0.0000	0.0000	0
07/08/2006	R153	2006/11/02			Bond Future	8.4900	8.4700	(0.236)	0.0000	0.0000	418
07/08/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	11,568.0000	11,770.0000	1.746	0	0	0
07/08/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	11,056.0000	10,525.0000	(4.803)	0	0	0
07/08/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	10,241.0000	9,727.0000	(5.019)	0	0	0
07/08/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	9,477.0000	8,982.0000	(5.223)	0	0	0
07/08/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	10,589.0000	10,774.0000	1.747	0	0	0
07/08/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	9,660.0000	9,827.0000	1.729	0	0	0
07/08/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	15,897.0000	16,174.0000	1.742	0	0	0
07/08/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	6,873.0000	6,452.0000	(6.125)	0	0	0
07/08/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	6,407.0000	6,510.0000	1.608	0	0	0
07/08/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	14,818.0000	14,223.0000	(4.015)	0	0	101
07/08/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	27,720.0000	27,032.0000	(2.482)	0	0	0
07/08/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	554.0000	552.0000	(0.361)	0	0	0
07/08/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	20,654.0000	19,999.0000	(3.171)	0	0	0
07/08/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	3,399.0000	3,443.0000	1.294	0	0	0
07/08/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	1,535.0000	1,545.0000	0.651	0	0	0
07/08/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	35,756.0000	35,056.0000	(1.958)	0	0	0
07/08/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	19.0000	18.0000	(5.263)	0	0	0
07/08/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	53,569.0000	52,869.0000	(1.307)	0	0	0
07/08/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	67.0000	64.0000	(4.478)	0	0	0
07/08/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	62,806.0000	62,107.0000	(1.113)	0	0	0

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07/08/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	72,168.0000	71,470.0000	(0.967)	0	0	0
07/08/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
07/08/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,870.0000	2,622.0000	(8.641)	0	0	0
07/08/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	205.0000	201.0000	(1.951)	0	0	0
07/08/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	44,513.0000	43,811.0000	(1.577)	0	0	0
07/08/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	28,994.0000	29,444.0000	1.552	0	0	0
07/08/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	22,094.0000	22,462.0000	1.666	0	0	0
07/08/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	4,479.0000	4,150.0000	(7.345)	0	0	0
07/08/2006	R153	2007/02/01			Bond Future	8.4090	8.3720	(0.440)	0.0000	0.0000	0
07/08/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	12,775.0000	13,205.0000	3.366	0	0	0
07/08/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	11,352.0000	10,760.0000	(5.215)	0	0	0
07/08/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	16,347.0000	16,856.0000	3.114	0	0	0
07/08/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	8,941.0000	8,436.0000	(5.648)	0	0	0
07/08/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	15,001.0000	14,295.0000	(4.706)	0	0	0
07/08/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	18,011.0000	17,226.0000	(4.358)	0	0	0
07/08/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	22,480.0000	23,104.0000	2.776	0	0	0
07/08/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	17,304.0000	17,834.0000	3.063	0	0	0
07/08/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	28,140.0000	28,850.0000	2.523	0	0	0
07/08/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	14,321.0000	13,635.0000	(4.790)	0	0	0
07/08/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	13,676.0000	13,008.0000	(4.884)	0	0	0
07/08/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	18,294.0000	18,842.0000	2.996	0	0	0
07/08/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	33,841.0000	32,785.0000	(3.120)	0	0	0
07/08/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	3,489.0000	3,648.0000	4.557	0	0	0
07/08/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	8,909.0000	9,242.0000	3.738	0	0	0
07/08/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	2,186.0000	2,288.0000	4.666	0	0	0
07/08/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	27,733.0000	26,758.0000	(3.516)	0	0	0
07/08/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	5,830.0000	6,070.0000	4.117	0	0	0
07/08/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	22,441.0000	21,558.0000	(3.935)	0	0	0
07/08/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	41,066.0000	39,952.0000	(2.713)	0	0	0
07/08/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	48,794.0000	47,640.0000	(2.365)	0	0	0
07/08/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	746.0000	782.0000	4.826	0	0	0
07/08/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	56,918.0000	55,738.0000	(2.073)	0	0	0
07/08/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	34,248.0000	35,037.0000	2.304	0	0	0
07/08/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	65,344.0000	64,147.0000	(1.832)	0	0	0
07/08/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	1,308.0000	1,370.0000	4.740	0	0	0

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07/08/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	405.0000	424.0000	4.691	0	0	0
07/08/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	7,052.0000	6,625.0000	(6.055)	0	0	0
07/08/2006	R157	2006/11/02			Bond Future	8.5500	8.5400	(0.117)	0.0000	0.0000	19
07/08/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	46,952.0000	46,134.0000	(1.742)	0	0	0
07/08/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	100,537.0000	99,778.0000	(0.755)	0	0	0
07/08/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	5,791.0000	5,706.0000	(1.468)	0	0	0
07/08/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	62,932.0000	62,129.0000	(1.276)	0	0	158
07/08/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	120,710.0000	119,966.0000	(0.616)	0	0	0
07/08/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	33,605.0000	32,806.0000	(2.378)	0	0	0
07/08/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	382.0000	357.0000	(6.545)	0	0	0
07/08/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	2,482.0000	2,413.0000	(2.780)	0	0	0
07/08/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	86,354.0000	86,879.0000	0.608	0	0	0
07/08/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	1,038.0000	991.0000	(4.528)	0	0	0
07/08/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	81,149.0000	80,370.0000	(0.960)	0	0	0
07/08/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	34.0000	30.0000	(11.765)	0	0	0
07/08/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	11,368.0000	11,302.0000	(0.581)	0	0	0
07/08/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	141,453.0000	140,716.0000	(0.521)	0	0	0
07/08/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	9,852.0000	9,336.0000	(5.238)	0	0	0
07/08/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	123.0000	112.0000	(8.943)	0	0	0
07/08/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	70,961.0000	71,401.0000	0.620	0	0	0
07/08/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	42,272.0000	42,489.0000	0.513	0	0	0
07/08/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	6,172.0000	5,774.0000	(6.448)	0	0	0
07/08/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	2,291.0000	2,083.0000	(9.079)	0	0	0
07/08/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	3,789.0000	3,496.0000	(7.733)	0	0	0
07/08/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	19,710.0000	19,011.0000	(3.546)	0	0	0
07/08/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	56,132.0000	56,467.0000	0.597	0	0	0
07/08/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	23,367.0000	23,401.0000	0.146	0	0	0
07/08/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	19,438.0000	19,436.0000	(0.010)	0	0	0
07/08/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	21,357.0000	21,372.0000	0.070	0	0	0
07/08/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	23,109.0000	22,374.0000	(3.181)	0	0	117
07/08/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	21,357.0000	20,639.0000	(3.362)	0	0	0
07/08/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	15,377.0000	14,741.0000	(4.136)	0	0	0
07/08/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	29,923.0000	30,020.0000	0.324	0	0	0
07/08/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	24,982.0000	24,231.0000	(3.006)	0	0	0
07/08/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	17,626.0000	17,608.0000	(0.102)	0	0	0

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07/08/2006	R157	2007/02/01			Bond Future	8.5470	8.5290	(0.211)	0.0000	0.0000	0
07/08/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	54,459.0000	53,351.0000	(2.035)	0	0	0
07/08/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	100,883.0000	99,618.0000	(1.254)	0	0	0
07/08/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	20,378.0000	19,678.0000	(3.435)	0	0	0
07/08/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	91,648.0000	92,514.0000	0.945	0	0	0
07/08/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	8,910.0000	9,018.0000	1.212	0	0	0
07/08/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	3,374.0000	3,398.0000	0.711	0	0	0
07/08/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	9,236.0000	8,812.0000	(4.591)	0	0	0
07/08/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	67,704.0000	66,522.0000	(1.746)	0	0	0
07/08/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	12,031.0000	11,525.0000	(4.206)	0	0	0
07/08/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	77,914.0000	78,698.0000	1.006	0	0	0
07/08/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	14,485.0000	14,666.0000	1.250	0	0	0
07/08/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	64,740.0000	65,431.0000	1.067	0	0	0
07/08/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	5,620.0000	5,676.0000	0.996	0	0	0
07/08/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	15,694.0000	15,096.0000	(3.810)	0	0	0
07/08/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	83,590.0000	82,356.0000	(1.476)	0	0	0
07/08/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	43,206.0000	42,188.0000	(2.356)	0	0	0
07/08/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	35,927.0000	36,372.0000	1.239	0	0	0
07/08/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	21,704.0000	21,976.0000	1.253	0	0	0
07/08/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	119,343.0000	118,060.0000	(1.075)	0	0	0
07/08/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	28,580.0000	27,736.0000	(2.953)	0	0	0
07/08/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	30,282.0000	29,414.0000	(2.866)	0	0	0
07/08/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,923.0000	1,930.0000	0.364	0	0	0
07/08/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	30,522.0000	30,897.0000	1.229	0	0	0
07/08/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	32,267.0000	32,666.0000	1.237	0	0	0
07/08/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	34,069.0000	34,491.0000	1.239	0	0	0
07/08/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	33,893.0000	32,979.0000	(2.697)	0	0	0
07/08/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	32,053.0000	31,161.0000	(2.783)	0	0	0
07/08/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	52,274.0000	52,864.0000	1.129	0	0	0
07/08/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	25,383.0000	24,587.0000	(3.136)	0	0	0
07/08/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	39,809.0000	40,302.0000	1.238	0	0	0
07/08/2006	R186	2006/11/02			Bond Future	8.2870	8.2820	(0.060)	0.0000	0.0000	59
07/08/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	34,622.0000	33,790.0000	(2.403)	0	0	0
07/08/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	27,606.0000	27,330.0000	(1.000)	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
07/08/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	33,337.0000	33,084.0000	(0.759)	0	0	0
07/08/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	31,870.0000	31,051.0000	(2.570)	0	0	0
07/08/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	46,253.0000	46,076.0000	(0.383)	0	0	0
07/08/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	30,429.0000	30,163.0000	(0.874)	0	0	0
07/08/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	64,928.0000	64,875.0000	(0.082)	0	0	0
07/08/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	37,499.0000	36,657.0000	(2.245)	0	0	0
07/08/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	194,694.0000	194,115.0000	(0.297)	0	0	0
07/08/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	22,546.0000	21,803.0000	(3.295)	0	0	0
07/08/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	118.0000	104.0000	(11.864)	0	0	0
07/08/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	14,297.0000	13,678.0000	(4.330)	0	0	0
07/08/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	160,291.0000	159,686.0000	(0.377)	0	0	0
07/08/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	17,786.0000	17,497.0000	(1.625)	0	0	0
07/08/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	425.0000	386.0000	(9.176)	0	0	0
07/08/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	50,895.0000	50,040.0000	(1.680)	0	0	0
07/08/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	3,856.0000	3,687.0000	(4.383)	0	0	0
07/08/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	72,158.0000	71,343.0000	(1.129)	0	0	0
07/08/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	9,071.0000	8,821.0000	(2.756)	0	0	0
07/08/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	98,029.0000	97,295.0000	(0.749)	0	0	0
07/08/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	1,291.0000	1,205.0000	(6.662)	0	0	0
07/08/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	127,707.0000	127,056.0000	(0.510)	0	0	0
07/08/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	85,489.0000	85,568.0000	0.092	0	0	0
07/08/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	8,867.0000	8,382.0000	(5.470)	0	0	0
07/08/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	27.0000	23.0000	(14.815)	0	0	0
07/08/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	230,631.0000	230,061.0000	(0.247)	0	0	0
07/08/2006	R186	2007/02/01			Bond Future	8.2850	8.2760	(0.109)	0.0000	0.0000	0
07/08/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	50,703.0000	49,797.0000	(1.787)	0	0	0
07/08/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	52,387.0000	52,492.0000	0.200	0	0	0
07/08/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	46,461.0000	46,535.0000	0.159	0	0	0
07/08/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	56,068.0000	55,130.0000	(1.673)	0	0	0
07/08/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	49,388.0000	49,477.0000	0.180	0	0	0
07/08/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	53,330.0000	52,407.0000	(1.731)	0	0	0
07/08/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	65,110.0000	65,283.0000	0.266	0	0	0
07/08/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	41,319.0000	40,481.0000	(2.028)	0	0	0
07/08/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	195,789.0000	194,727.0000	(0.542)	0	0	0
07/08/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	2,809.0000	2,758.0000	(1.816)	0	0	0

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07/08/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	163,623.0000	162,549.0000	(0.656)	0	0	0
07/08/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	133,993.0000	132,916.0000	(0.804)	0	0	0
07/08/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	24,141.0000	24,109.0000	(0.133)	0	0	0
07/08/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	86,600.0000	85,556.0000	(1.206)	0	0	0
07/08/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	8,652.0000	8,586.0000	(0.763)	0	0	0
07/08/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	108,500.0000	107,428.0000	(0.988)	0	0	0
07/08/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	35,599.0000	35,618.0000	0.053	0	0	0
07/08/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	15,169.0000	15,109.0000	(0.396)	0	0	0
07/08/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	68,276.0000	67,284.0000	(1.453)	0	0	0
07/08/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	24,498.0000	23,843.0000	(2.674)	0	0	0
07/08/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	100,908.0000	101,265.0000	0.354	0	0	0
07/08/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	31,877.0000	31,130.0000	(2.343)	0	0	0
07/08/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	230,169.0000	229,122.0000	(0.455)	0	0	0
07/08/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	5,083.0000	5,020.0000	(1.239)	0	0	0
07/08/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,454.0000	1,419.0000	(2.407)	0	0	0
07/08/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	82,439.0000	82,703.0000	0.320	0	0	0
07/08/2006	R194	2006/11/02			Bond Future	8.4280	8.4400	0.142	0.0000	0.0000	0
07/08/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	122.0000	106.0000	(13.115)	0	0	0
07/08/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	11,873.0000	11,990.0000	0.985	0	0	0
07/08/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	14,847.0000	14,979.0000	0.889	0	0	0
07/08/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	24,260.0000	24,408.0000	0.610	0	0	0
07/08/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	299.0000	267.0000	(10.702)	0	0	0
07/08/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	21,079.0000	21,225.0000	0.693	0	0	0
07/08/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	45.0000	37.0000	(17.778)	0	0	0
07/08/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	9,165.0000	9,256.0000	0.993	0	0	0
07/08/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	14.0000	12.0000	(14.286)	0	0	0
07/08/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	727.0000	669.0000	(7.978)	0	0	0
07/08/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	6,801.0000	6,861.0000	0.882	0	0	0
07/08/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/08/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	1,486.0000	1,397.0000	(5.989)	0	0	0
07/08/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
07/08/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	30,680.0000	30,828.0000	0.482	0	0	0
07/08/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	17,933.0000	18,074.0000	0.786	0	0	0
07/08/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	2,863.0000	2,861.0000	(0.070)	0	0	0
07/08/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	27,462.0000	27,610.0000	0.539	0	0	0



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07/08/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	4,988.0000	4,838.0000	(3.007)	0	0	0
07/08/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
07/08/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	2,645.0000	2,526.0000	(4.499)	0	0	0
07/08/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	4,263.0000	4,120.0000	(3.354)	0	0	0
07/08/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	4,851.0000	4,881.0000	0.618	0	0	0
07/08/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	3,373.0000	3,378.0000	0.148	0	0	0
07/08/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	4,618.0000	4,471.0000	(3.183)	0	0	0
07/08/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	3,110.0000	3,112.0000	0.064	0	0	0
07/08/2006	R194	2007/02/01			Bond Future	8.4640	8.4380	(0.307)	0.0000	0.0000	0
07/08/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,859.0000	1,898.0000	2.098	0	0	0
07/08/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	48.0000	48.0000	-	0	0	0
07/08/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	22,762.0000	22,501.0000	(1.147)	0	0	0
07/08/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	91.0000	92.0000	1.099	0	0	0
07/08/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	1,171.0000	1,197.0000	2.220	0	0	0
07/08/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	20,238.0000	19,978.0000	(1.285)	0	0	0
07/08/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	761.0000	777.0000	2.102	0	0	0
07/08/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	164.0000	167.0000	1.829	0	0	0
07/08/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	10,951.0000	10,714.0000	(2.164)	0	0	0
07/08/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	25,326.0000	25,065.0000	(1.031)	0	0	0
07/08/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	476.0000	485.0000	1.891	0	0	0
07/08/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	13,100.0000	12,853.0000	(1.885)	0	0	0
07/08/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	9,089.0000	8,866.0000	(2.454)	0	0	0
07/08/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	7,450.0000	7,244.0000	(2.765)	0	0	0
07/08/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	286.0000	290.0000	1.399	0	0	0
07/08/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	2,761.0000	2,816.0000	1.992	0	0	0
07/08/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	17,771.0000	17,514.0000	(1.446)	0	0	0
07/08/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	15,383.0000	15,130.0000	(1.645)	0	0	0
07/08/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	6,069.0000	5,881.0000	(3.098)	0	0	0
07/08/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	4,878.0000	4,710.0000	(3.444)	0	0	0
07/08/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	5,240.0000	5,334.0000	1.794	0	0	0
07/08/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	4,095.0000	3,942.0000	(3.736)	0	0	0
07/08/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	6,792.0000	6,905.0000	1.664	0	0	0
07/08/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	3,910.0000	3,984.0000	1.893	0	0	0
07/08/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	3,917.0000	3,769.0000	(3.778)	0	0	0
07/08/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	6,467.0000	6,577.0000	1.701	0	0	0

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07/08/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	4,279.0000	4,122.0000	(3.669)	0	0	0
07/08/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	6,150.0000	6,255.0000	1.707	0	0	0
07/08/2006	R201	2006/11/02			Bond Future	8.5600	8.5330	(0.315)	0.0000	0.0000	26
07/08/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	15,173.0000	15,647.0000	3.124	0	0	0
07/08/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	4,971.0000	4,475.0000	(9.978)	0	0	0
07/08/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	16,678.0000	17,194.0000	3.094	0	0	0
07/08/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	19,907.0000	20,507.0000	3.014	0	0	0
07/08/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	17,259.0000	16,205.0000	(6.107)	0	0	0
07/08/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	23,411.0000	24,096.0000	2.926	0	0	0
07/08/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	7,957.0000	7,279.0000	(8.521)	0	0	0
07/08/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	12,449.0000	11,563.0000	(7.117)	0	0	0
07/08/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	1,947.0000	2,001.0000	2.773	0	0	0
07/08/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	14,696.0000	13,725.0000	(6.607)	0	0	0
07/08/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	18,667.0000	17,571.0000	(5.871)	0	0	0
07/08/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	8,872.0000	9,157.0000	3.212	0	0	0
07/08/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	15,936.0000	14,923.0000	(6.357)	0	0	0
07/08/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	27,091.0000	25,805.0000	(4.747)	0	0	0
07/08/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	28.0000	27.0000	(3.571)	0	0	0
07/08/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	18,257.0000	18,814.0000	3.051	0	0	0
07/08/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	37,750.0000	36,321.0000	(3.785)	0	0	0
07/08/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	44,058.0000	45,132.0000	2.438	0	0	0
07/08/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	50,446.0000	48,929.0000	(3.007)	0	0	0
07/08/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	64,884.0000	63,328.0000	(2.398)	0	0	0
07/08/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	4,532.0000	4,673.0000	3.111	0	0	0
07/08/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	303.0000	305.0000	0.660	0	0	0
07/08/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	818.0000	833.0000	1.834	0	0	0
07/08/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	112,574.0000	111,003.0000	(1.396)	0	0	0
07/08/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	80,228.0000	78,659.0000	(1.956)	0	0	0
07/08/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	33,111.0000	34,004.0000	2.697	0	0	0
07/08/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	96,182.0000	94,610.0000	(1.634)	0	0	0
07/08/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	99.0000	97.0000	(2.020)	0	0	0
07/08/2006	R201	2007/02/01			Bond Future	8.5580	8.5340	(0.280)	0.0000	0.0000	0
07/08/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	26,844.0000	25,959.0000	(3.297)	0	0	0
07/08/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	22,078.0000	21,282.0000	(3.605)	0	0	0

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07/08/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	51,702.0000	52,481.0000	1.507	0	0	0
07/08/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	25,576.0000	24,713.0000	(3.374)	0	0	0
07/08/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	26,389.0000	26,870.0000	1.823	0	0	0
07/08/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	13,329.0000	12,743.0000	(4.396)	0	0	0
07/08/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	32,916.0000	33,486.0000	1.732	0	0	0
07/08/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	1,027.0000	1,040.0000	1.266	0	0	0
07/08/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	110,813.0000	109,461.0000	(1.220)	0	0	0
07/08/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	24,861.0000	25,320.0000	1.846	0	0	0
07/08/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	28,165.0000	27,258.0000	(3.220)	0	0	0
07/08/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	7,686.0000	7,849.0000	2.121	0	0	0
07/08/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	17,210.0000	16,523.0000	(3.992)	0	0	0
07/08/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	17,907.0000	18,257.0000	1.955	0	0	0
07/08/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	35,609.0000	34,594.0000	(2.850)	0	0	0
07/08/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	67,468.0000	66,203.0000	(1.875)	0	0	0
07/08/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	41,939.0000	42,617.0000	1.617	0	0	0
07/08/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	54,977.0000	53,775.0000	(2.186)	0	0	0
07/08/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	24,359.0000	23,520.0000	(3.444)	0	0	0
07/08/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	4,976.0000	5,077.0000	2.030	0	0	0
07/08/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	81,053.0000	79,745.0000	(1.614)	0	0	0
07/08/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	27,959.0000	28,462.0000	1.799	0	0	0
07/08/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	3,082.0000	3,139.0000	1.849	0	0	0
07/08/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	29,572.0000	30,097.0000	1.775	0	0	0
07/08/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,823.0000	1,852.0000	1.591	0	0	0
07/08/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	95,556.0000	94,221.0000	(1.397)	0	0	0
07/08/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	12,147.0000	12,396.0000	2.050	0	0	0
07/08/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	44,510.0000	43,394.0000	(2.507)	0	0	0
07/08/2006	R203	2006/11/02			Bond Future	8.5120	8.5010	(0.129)	0.0000	0.0000	0
07/08/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	25,192.0000	24,459.0000	(2.910)	0	0	0
07/08/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	112,316.0000	111,553.0000	(0.679)	0	0	0
07/08/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	6,862.0000	6,889.0000	0.393	0	0	0
07/08/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	302.0000	287.0000	(4.967)	0	0	0
07/08/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	73,676.0000	72,900.0000	(1.053)	0	0	0
07/08/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	55,630.0000	54,844.0000	(1.413)	0	0	0
07/08/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	1,040.0000	1,014.0000	(2.500)	0	0	0
07/08/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	39,175.0000	38,392.0000	(1.999)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	13.0000	12.0000	(7.692)	0	0	0
07/08/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	92,677.0000	91,911.0000	(0.827)	0	0	0
07/08/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	71.0000	65.0000	(8.451)	0	0	0
07/08/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	2,928.0000	2,905.0000	(0.786)	0	0	0
07/08/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	15,384.0000	15,561.0000	1.151	0	0	0
07/08/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	23,554.0000	23,871.0000	1.346	0	0	0
07/08/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	19,231.0000	19,476.0000	1.274	0	0	0
07/08/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	9,756.0000	9,240.0000	(5.289)	0	0	0
07/08/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	7,289.0000	6,845.0000	(6.091)	0	0	0
07/08/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	12,762.0000	12,179.0000	(4.568)	0	0	0
07/08/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	14,477.0000	13,862.0000	(4.248)	0	0	0
07/08/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	13,648.0000	13,793.0000	1.062	0	0	0
07/08/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	11,189.0000	10,639.0000	(4.916)	0	0	0
07/08/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	17,246.0000	17,456.0000	1.218	0	0	0
07/08/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
07/08/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	132,475.0000	131,714.0000	(0.574)	0	0	0
07/08/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/08/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	153,132.0000	152,371.0000	(0.497)	0	0	0
07/08/2006	R203	2007/02/01			Bond Future	8.5200	8.5030	(0.200)	0.0000	0.0000	0
07/08/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	74,739.0000	73,615.0000	(1.504)	0	0	0
07/08/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	7,768.0000	7,349.0000	(5.394)	0	0	0
07/08/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	12,317.0000	12,587.0000	2.192	0	0	0
07/08/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,929.0000	1,963.0000	1.763	0	0	0
07/08/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	865.0000	876.0000	1.272	0	0	0
07/08/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	39,733.0000	40,473.0000	1.862	0	0	0
07/08/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	92,597.0000	91,450.0000	(1.239)	0	0	0
07/08/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	30,927.0000	30,039.0000	(2.871)	0	0	0
07/08/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	43,494.0000	42,492.0000	(2.304)	0	0	0
07/08/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	7,234.0000	7,390.0000	2.156	0	0	0
07/08/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	3,908.0000	3,987.0000	2.021	0	0	0
07/08/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	24,712.0000	25,225.0000	2.076	0	0	0
07/08/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	58,232.0000	57,152.0000	(1.855)	0	0	0
07/08/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	15,915.0000	15,270.0000	(4.053)	0	0	0
07/08/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	22,870.0000	23,350.0000	2.099	0	0	0
07/08/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	13,144.0000	12,565.0000	(4.405)	0	0	0

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07/08/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	28,637.0000	29,215.0000	2.018	0	0	0
07/08/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	17,444.0000	16,766.0000	(3.887)	0	0	0
07/08/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	21,110.0000	21,558.0000	2.122	0	0	0
07/08/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	19,070.0000	18,360.0000	(3.723)	0	0	0
07/08/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	19,433.0000	19,849.0000	2.141	0	0	0
07/08/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	20,796.0000	20,054.0000	(3.568)	0	0	0
07/08/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	111,451.0000	110,295.0000	(1.037)	0	0	0
07/08/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	350.0000	353.0000	0.857	0	0	0
07/08/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	131,054.0000	129,896.0000	(0.884)	0	0	0
07/08/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	41.0000	41.0000	-	0	0	0
07/08/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	127.0000	127.0000	-	0	0	0
07/08/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	151,266.0000	150,107.0000	(0.766)	0	0	0
07/08/2006	R204	2006/11/02			Bond Future	8.4990	8.4890	(0.118)	0.0000	0.0000	0
07/08/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	22,934.0000	22,976.0000	0.183	0	0	0
07/08/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	20,889.0000	20,183.0000	(3.380)	0	0	0
07/08/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	41.0000	36.0000	(12.195)	0	0	0
07/08/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	19,227.0000	18,540.0000	(3.573)	0	0	0
07/08/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	161,831.0000	161,101.0000	(0.451)	0	0	0
07/08/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	16,219.0000	15,575.0000	(3.971)	0	0	0
07/08/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	20,962.0000	20,985.0000	0.110	0	0	0
07/08/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	10.0000	8.0000	(20.000)	0	0	0
07/08/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	24,994.0000	25,057.0000	0.252	0	0	0
07/08/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	139,734.0000	139,000.0000	(0.525)	0	0	0
07/08/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	13,607.0000	13,009.0000	(4.395)	0	0	0
07/08/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	17,672.0000	17,006.0000	(3.769)	0	0	0
07/08/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	31,665.0000	31,796.0000	0.414	0	0	0
07/08/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	27,138.0000	27,223.0000	0.313	0	0	0
07/08/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	44,190.0000	44,443.0000	0.573	0	0	0
07/08/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	147.0000	134.0000	(8.844)	0	0	0
07/08/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	8,600.0000	8,124.0000	(5.535)	0	0	0
07/08/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	59,605.0000	58,804.0000	(1.344)	0	0	0
07/08/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	118,283.0000	117,542.0000	(0.626)	0	0	0
07/08/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	2,866.0000	2,794.0000	(2.512)	0	0	0
07/08/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	1,216.0000	1,166.0000	(4.112)	0	0	0
07/08/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	77,892.0000	77,112.0000	(1.001)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	12,500.0000	12,449.0000	(0.408)	0	0	0
07/08/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	6,516.0000	6,435.0000	(1.243)	0	0	0
07/08/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	30,879.0000	30,099.0000	(2.526)	0	0	0
07/08/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	453.0000	425.0000	(6.181)	0	0	0
07/08/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	43,828.0000	43,018.0000	(1.848)	0	0	0
07/08/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	97,589.0000	96,832.0000	(0.776)	0	0	0
07/08/2006	R204	2007/02/01			Bond Future	8.5040	8.4880	(0.188)	0.0000	0.0000	0
07/08/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	31,654.0000	30,842.0000	(2.565)	0	0	0
07/08/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	139,589.0000	138,429.0000	(0.831)	0	0	0
07/08/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	34,958.0000	35,299.0000	0.975	0	0	0
07/08/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	160,748.0000	159,587.0000	(0.722)	0	0	0
07/08/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,366.0000	1,359.0000	(0.512)	0	0	0
07/08/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	30,110.0000	29,317.0000	(2.634)	0	0	0
07/08/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	722.0000	715.0000	(0.970)	0	0	0
07/08/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	36,988.0000	37,348.0000	0.973	0	0	0
07/08/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	33,267.0000	32,437.0000	(2.495)	0	0	0
07/08/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	25,872.0000	25,137.0000	(2.841)	0	0	0
07/08/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	32,979.0000	33,301.0000	0.976	0	0	0
07/08/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	43,364.0000	43,781.0000	0.962	0	0	0
07/08/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	39,067.0000	39,446.0000	0.970	0	0	0
07/08/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	28,633.0000	27,859.0000	(2.703)	0	0	0
07/08/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	54,831.0000	55,344.0000	0.936	0	0	0
07/08/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	100,427.0000	99,287.0000	(1.135)	0	0	0
07/08/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	20,000.0000	19,360.0000	(3.200)	0	0	0
07/08/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	82,813.0000	81,701.0000	(1.343)	0	0	0
07/08/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,447.0000	2,446.0000	(0.041)	0	0	0
07/08/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	6,732.0000	6,772.0000	0.594	0	0	0
07/08/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	23,909.0000	24,141.0000	0.970	0	0	0
07/08/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	119,422.0000	118,268.0000	(0.966)	0	0	0
07/08/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,161.0000	4,173.0000	0.288	0	0	0
07/08/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	10,392.0000	10,479.0000	0.837	0	0	0
07/08/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	42,432.0000	41,510.0000	(2.173)	0	0	0
07/08/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	66,797.0000	65,731.0000	(1.596)	0	0	0
07/08/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	16,345.0000	16,496.0000	0.924	0	0	0
07/08/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	53,568.0000	52,566.0000	(1.871)	0	0	0

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07/08/2006	R207	2006/11/02			Bond Future	8.4740	8.4660	(0.094)	0.0000	0.0000	0
07/08/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
07/08/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/08/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	653.0000	642.0000	(1.685)	0	0	0
07/08/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	36,329.0000	35,732.0000	(1.643)	0	0	0
07/08/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	117,426.0000	116,839.0000	(0.500)	0	0	0
07/08/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	75,411.0000	74,824.0000	(0.778)	0	0	0
07/08/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/08/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	3,224.0000	3,246.0000	0.682	0	0	0
07/08/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	96,121.0000	95,534.0000	(0.611)	0	0	0
07/08/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	19,850.0000	19,285.0000	(2.846)	0	0	0
07/08/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	8,330.0000	8,457.0000	1.525	0	0	0
07/08/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	78.0000	74.0000	(5.128)	0	0	0
07/08/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	55,342.0000	54,751.0000	(1.068)	0	0	0
07/08/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	10,092.0000	9,632.0000	(4.558)	0	0	0
07/08/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	4,113.0000	3,821.0000	(7.099)	0	0	0
07/08/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	16,891.0000	17,185.0000	1.741	0	0	0
07/08/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	22,315.0000	22,693.0000	1.694	0	0	0
07/08/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	2,388.0000	2,179.0000	(8.752)	0	0	0
07/08/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	6,641.0000	6,261.0000	(5.722)	0	0	0
07/08/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	8,246.0000	7,825.0000	(5.106)	0	0	0
07/08/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	5,267.0000	4,931.0000	(6.379)	0	0	0
07/08/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	14,440.0000	14,690.0000	1.731	0	0	0
07/08/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	12,188.0000	12,395.0000	1.698	0	0	0
07/08/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	10,149.0000	10,315.0000	1.636	0	0	0
07/08/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/08/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	139,340.0000	138,754.0000	(0.421)	0	0	0
07/08/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	37,913.0000	38,437.0000	1.382	0	0	0
07/08/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	451.0000	389.0000	(13.747)	0	0	0
07/08/2006	R207	2007/02/01			Bond Future	8.4770	8.4640	(0.153)	0.0000	0.0000	0
07/08/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	493.0000	490.0000	(0.609)	0	0	0
07/08/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	96,489.0000	95,545.0000	(0.978)	0	0	0
07/08/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,171.0000	1,171.0000	-	0	0	0
07/08/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	44,397.0000	43,560.0000	(1.885)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/08/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	116,865.0000	115,918.0000	(0.810)	0	0	0
07/08/2006	R207 2007/02/01	8.25	Put	Option on Bond Future	31,374.0000	30,627.0000	(2.381)	0	0	0
07/08/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	20,993.0000	20,365.0000	(2.991)	0	0	0
07/08/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	59,850.0000	58,953.0000	(1.499)	0	0	0
07/08/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	22,660.0000	22,977.0000	1.399	0	0	0
07/08/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	4,932.0000	4,979.0000	0.953	0	0	0
07/08/2006	R207 2007/02/01	8.00	Call	Option on Bond Future	8,860.0000	8,967.0000	1.208	0	0	0
07/08/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	77,356.0000	76,427.0000	(1.201)	0	0	0
07/08/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	2,517.0000	2,532.0000	0.596	0	0	0
07/08/2006	R207 2007/02/01	8.25	Call	Option on Bond Future	14,693.0000	14,891.0000	1.348	0	0	0
07/08/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	13,229.0000	12,736.0000	(3.727)	0	0	0
07/08/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	32,751.0000	33,202.0000	1.377	0	0	0
07/08/2006	R207 2007/02/01	8.45	Call	Option on Bond Future	20,893.0000	21,184.0000	1.393	0	0	0
07/08/2006	R207 2007/02/01	8.60	Put	Option on Bond Future	17,583.0000	17,008.0000	(3.270)	0	0	0
07/08/2006	R207 2007/02/01	8.65	Put	Option on Bond Future	16,033.0000	15,485.0000	(3.418)	0	0	0
07/08/2006	R207 2007/02/01	8.65	Call	Option on Bond Future	28,471.0000	28,868.0000	1.394	0	0	0
07/08/2006	R207 2007/02/01	8.55	Call	Option on Bond Future	24,513.0000	24,856.0000	1.399	0	0	0
07/08/2006	R207 2007/02/01	8.55	Put	Option on Bond Future	19,236.0000	18,635.0000	(3.124)	0	0	0
07/08/2006	R207 2007/02/01	8.45	Put	Option on Bond Future	22,855.0000	22,202.0000	(2.857)	0	0	0
07/08/2006	R207 2007/02/01	8.60	Call	Option on Bond Future	26,451.0000	26,820.0000	1.395	0	0	0
07/08/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	44,714.0000	45,299.0000	1.308	0	0	0
07/08/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	160,342.0000	159,397.0000	(0.589)	0	0	0
07/08/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	138,206.0000	137,259.0000	(0.685)	0	0	0
07/08/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	187.0000	184.0000	(1.604)	0	0	0
07/08/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	64.0000	62.0000	(3.125)	0	0	0
07/08/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	7,815.0000	7,456.0000	(4.594)	0	0	0

**Grand Total:** **1,784**