



# Derivatives High/Low Report

High/Low for 05/09/2006

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
05/09/2006	GOVI 2006/11/02			jGovi	235.3670	235.5170	0.064	0.0000	0.0000	886
05/09/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,414.0000	1,252.0000	(11.457)	0	0	0
05/09/2006	GOVI 2006/11/02	230.00	Call	jGovi	55,084.0000	56,422.0000	2.429	0	0	0
05/09/2006	GOVI 2007/02/01			jGovi	240.4200	240.5610	0.059	0.0000	0.0000	0
05/09/2006	GOVI 2007/02/01	230.00	Call	jGovi	105,087.0000	106,431.0000	1.279	0	0	0
05/09/2006	GOVI 2007/02/01	230.00	Put	jGovi	887.0000	821.0000	(7.441)	0	0	0
05/09/2006	J153 2010/08/31			jSwap	9.3010	9.2830	(0.194)	0.0000	0.0000	0
05/09/2006	J157 2015/09/15			jSwap	9.0230	9.0240	0.011	0.0000	0.0000	0
05/09/2006	J186 2026/12/21			jSwap	8.8720	8.9240	0.586	0.0000	0.0000	0
05/09/2006	J194 2008/02/28			jSwap	9.1340	9.1280	(0.066)	0.0000	0.0000	0
05/09/2006	J201 2014/12/22			jSwap	9.1260	9.1220	(0.044)	0.0000	0.0000	0
05/09/2006	J203 2017/09/15			jSwap	8.9660	8.9700	0.045	0.0000	0.0000	0
05/09/2006	J204 2018/12/21			jSwap	8.9950	9.0100	0.167	0.0000	0.0000	0
05/09/2006	J207 2020/01/15			jSwap	8.9820	9.0060	0.267	0.0000	0.0000	0
05/09/2006	JBAR 2005/12/21			jBar	0.0000	8.2200	100.000	0.0000	0.0000	0

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05/09/2006	JFRA	2006/11/02			jFra	8.7000	8.6880	(0.138)	0.0000	0.0000	0
05/09/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,149.0000	4,120.0000	(0.699)	0	0	0
05/09/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1.0000	1.0000	-	0	0	0
05/09/2006	JFRA	2007/02/01			jFra	9.1380	9.1170	(0.230)	0.0000	0.0000	0
05/09/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,034.0000	3,984.0000	(1.239)	0	0	0
05/09/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	41.0000	43.0000	4.878	0	0	0
05/09/2006	JFRA	2007/05/03			jFra	9.2710	9.2770	0.065	0.0000	0.0000	0
05/09/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,417.0000	4,429.0000	0.272	0	0	0
05/09/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	101.0000	99.0000	(1.980)	0	0	0
05/09/2006	JFRA	2007/08/02			jFra	9.3650	9.3410	(0.256)	0.0000	0.0000	0
05/09/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,707.0000	4,654.0000	(1.126)	0	0	0
05/09/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	164.0000	168.0000	2.439	0	0	0
05/09/2006	JFRA	2007/11/01			jFra	9.3230	9.3320	0.097	0.0000	0.0000	0
05/09/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,036.0000	5,055.0000	0.377	0	0	0
05/09/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	261.0000	257.0000	(1.533)	0	0	0
05/09/2006	JFRA	2008/02/07			jFra	9.3320	9.3250	(0.075)	0.0000	0.0000	0
05/09/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	21,600.0000	21,586.0000	(0.065)	0	0	0
05/09/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,083.0000	26,051.0000	(0.123)	0	0	0
05/09/2006	JN02	2006/11/02			jNote	9.2190	9.2090	(0.108)	0.0000	0.0000	0
05/09/2006	JN02	2006/11/02	7.25	Put	Option on jNote	271.0000	264.0000	(2.583)	0	0	0
05/09/2006	JN02	2006/11/02	7.25	Call	Option on jNote	36,107.0000	35,923.0000	(0.510)	0	0	0
05/09/2006	JN05	2006/11/02			jNote	9.2370	9.2230	(0.152)	0.0000	0.0000	0
05/09/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
05/09/2006	JN05	2006/11/02	7.25	Call	Option on jNote	78,925.0000	78,394.0000	(0.673)	0	0	0
05/09/2006	JN10	2006/11/02			jNote	9.0330	9.0340	0.011	0.0000	0.0000	0
05/09/2006	JN10	2006/11/02	7.25	Call	Option on jNote	116,147.0000	116,246.0000	0.085	0	0	0
05/09/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0

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05/09/2006	JROD	2006/09/29			jRod	7.5480	7.5420	(0.079)	0.0000	0.0000	0
05/09/2006	JROD	2006/10/31			jRod	7.8850	7.8670	(0.228)	0.0000	0.0000	0
05/09/2006	JROD	2006/11/30			jRod	8.1830	8.1630	(0.244)	0.0000	0.0000	0
05/09/2006	JROD	2006/12/29			jRod	8.0080	8.0040	(0.050)	0.0000	0.0000	0
05/09/2006	JROD	2007/01/31			jRod	8.2860	8.2960	0.121	0.0000	0.0000	0
05/09/2006	JROD	2007/02/28			jRod	8.4900	8.5170	0.318	0.0000	0.0000	0
05/09/2006	R153	2006/11/02			Bond Future	8.7800	8.7860	0.068	0.0000	0.0000	418
05/09/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	12,386.0000	12,461.0000	0.606	0	0	0
05/09/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	4,417.0000	4,286.0000	(2.966)	0	0	0
05/09/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	7,393.0000	7,226.0000	(2.259)	0	0	0
05/09/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	8,428.0000	8,468.0000	0.475	0	0	0
05/09/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	3,820.0000	3,699.0000	(3.168)	0	0	0
05/09/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
05/09/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	3,281.0000	3,169.0000	(3.414)	0	0	0
05/09/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	14,736.0000	14,831.0000	0.645	0	0	0
05/09/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	13,531.0000	13,616.0000	0.628	0	0	0
05/09/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	36,397.0000	36,591.0000	0.533	0	0	0
05/09/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	153.0000	141.0000	(7.843)	0	0	0
05/09/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	54,375.0000	54,580.0000	0.377	0	0	0
05/09/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	38.0000	34.0000	(10.526)	0	0	0
05/09/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	20,118.0000	20,251.0000	0.661	0	0	101
05/09/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	45,299.0000	45,502.0000	0.448	0	0	0
05/09/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	1,648.0000	1,575.0000	(4.430)	0	0	0
05/09/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	574.0000	539.0000	(6.098)	0	0	0
05/09/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	27,888.0000	28,059.0000	0.613	0	0	0
05/09/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/09/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	72,847.0000	73,054.0000	0.284	0	0	0
05/09/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	4,904.0000	4,913.0000	0.184	0	0	0
05/09/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	12,460.0000	12,262.0000	(1.589)	0	0	0

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05/09/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/09/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	82,223.0000	82,429.0000	0.251	0	0	0
05/09/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	18,748.0000	18,533.0000	(1.147)	0	0	0
05/09/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,683.0000	2,675.0000	(0.298)	0	0	0
05/09/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	63,563.0000	63,770.0000	0.326	0	0	0
05/09/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/09/2006	R153	2007/02/01			Bond Future	8.9100	8.7010	(2.346)	0.0000	0.0000	0
05/09/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	20,048.0000	15,804.0000	(21.169)	0	0	0
05/09/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	6,729.0000	9,249.0000	37.450	0	0	0
05/09/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	15,301.0000	11,760.0000	(23.142)	0	0	0
05/09/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	7,343.0000	10,003.0000	36.225	0	0	0
05/09/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	10,128.0000	13,350.0000	31.813	0	0	0
05/09/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	6,144.0000	8,524.0000	38.737	0	0	0
05/09/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	19,026.0000	14,923.0000	(21.565)	0	0	0
05/09/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	21,100.0000	16,716.0000	(20.777)	0	0	0
05/09/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	14,394.0000	18,290.0000	27.067	0	0	0
05/09/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	11,497.0000	8,629.0000	(24.946)	0	0	0
05/09/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	609.0000	1,047.0000	71.921	0	0	0
05/09/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	47,264.0000	40,937.0000	(13.387)	0	0	0
05/09/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	39,383.0000	33,365.0000	(15.281)	0	0	0
05/09/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,178.0000	1,924.0000	63.328	0	0	0
05/09/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	55,476.0000	48,950.0000	(11.764)	0	0	0
05/09/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	294.0000	533.0000	81.293	0	0	0
05/09/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	25,667.0000	20,740.0000	(19.196)	0	0	0
05/09/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	4,129.0000	5,966.0000	44.490	0	0	0
05/09/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	2,327.0000	3,559.0000	52.944	0	0	0
05/09/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	32,160.0000	26,628.0000	(17.201)	0	0	0
05/09/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	132.0000	253.0000	91.667	0	0	0
05/09/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	72,529.0000	65,821.0000	(9.249)	0	0	0
05/09/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	55.0000	112.0000	103.636	0	0	0
05/09/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	81,262.0000	74,522.0000	(8.294)	0	0	0
05/09/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	19,451.0000	23,947.0000	23.114	0	0	0
05/09/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	8,557.0000	6,289.0000	(26.505)	0	0	0
05/09/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	21.0000	46.0000	119.048	0	0	0
05/09/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	63,920.0000	57,276.0000	(10.394)	0	0	0

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05/09/2006	R157	2006/11/02			Bond Future	8.7900	8.7910	0.011	0.0000	0.0000	16
05/09/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	72.0000	66.0000	(8.333)	0	0	0
05/09/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	300.0000	282.0000	(6.000)	0	0	0
05/09/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	2,940.0000	2,868.0000	(2.449)	0	0	0
05/09/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	97,611.0000	97,678.0000	0.069	0	0	0
05/09/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	24,146.0000	24,060.0000	(0.356)	0	0	0
05/09/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	28,894.0000	28,823.0000	(0.246)	0	0	100
05/09/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	7,794.0000	7,652.0000	(1.822)	0	0	0
05/09/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	10,375.0000	10,217.0000	(1.523)	0	0	0
05/09/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	6,685.0000	6,551.0000	(2.004)	0	0	0
05/09/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	78,178.0000	78,232.0000	0.069	0	0	171
05/09/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	68,031.0000	67,913.0000	(0.173)	0	0	0
05/09/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	3,334.0000	3,241.0000	(2.789)	0	0	0
05/09/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	52,684.0000	52,540.0000	(0.273)	0	0	0
05/09/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	1,150.0000	1,103.0000	(4.087)	0	0	0
05/09/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	43,000.0000	42,979.0000	(0.049)	0	0	0
05/09/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,396.0000	1,350.0000	(3.295)	0	0	0
05/09/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	59,740.0000	59,764.0000	0.040	0	0	0
05/09/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	38,344.0000	38,175.0000	(0.441)	0	0	0
05/09/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	14.0000	12.0000	(14.286)	0	0	0
05/09/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	138,018.0000	138,089.0000	0.051	0	0	0
05/09/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	117,597.0000	117,667.0000	0.060	0	0	0
05/09/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	25,560.0000	25,378.0000	(0.712)	0	0	0
05/09/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
05/09/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	10,568.0000	10,458.0000	(1.041)	0	0	0
05/09/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	158,847.0000	158,919.0000	0.045	0	0	0
05/09/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	5,812.0000	5,716.0000	(1.652)	0	0	0
05/09/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	31,469.0000	31,408.0000	(0.194)	0	0	0
05/09/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	26,453.0000	26,374.0000	(0.299)	0	0	0
05/09/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/09/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	11,847.0000	11,682.0000	(1.393)	0	0	20
05/09/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	21,975.0000	21,882.0000	(0.423)	0	0	20
05/09/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	9,025.0000	8,874.0000	(1.673)	0	0	0
05/09/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	15,153.0000	14,979.0000	(1.148)	0	0	0
05/09/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	18,036.0000	17,933.0000	(0.571)	0	0	0

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05/09/2006	R157	2007/02/01			Bond Future	8.8150	8.7720	(0.488)	0.0000	0.0000	0
05/09/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	12,022.0000	11,188.0000	(6.937)	0	0	0
05/09/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	3,385.0000	3,704.0000	9.424	0	0	0
05/09/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	72,146.0000	74,525.0000	3.297	0	0	0
05/09/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	81,178.0000	78,475.0000	(3.330)	0	0	0
05/09/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	8,733.0000	8,088.0000	(7.386)	0	0	0
05/09/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,805.0000	1,991.0000	10.305	0	0	0
05/09/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	98,774.0000	95,937.0000	(2.872)	0	0	0
05/09/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	58,905.0000	61,095.0000	3.718	0	0	0
05/09/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	117,406.0000	114,483.0000	(2.490)	0	0	0
05/09/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	18,647.0000	19,796.0000	6.162	0	0	0
05/09/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	897.0000	997.0000	11.148	0	0	0
05/09/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	39,544.0000	37,608.0000	(4.896)	0	0	0
05/09/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	16,412.0000	15,351.0000	(6.465)	0	0	0
05/09/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	6,419.0000	6,948.0000	8.241	0	0	0
05/09/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	51,401.0000	49,168.0000	(4.344)	0	0	0
05/09/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	136,834.0000	133,861.0000	(2.173)	0	0	0
05/09/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	65,392.0000	62,898.0000	(3.814)	0	0	0
05/09/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	35,404.0000	33,592.0000	(5.118)	0	0	0
05/09/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	10,900.0000	11,689.0000	7.239	0	0	0
05/09/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	44,034.0000	41,976.0000	(4.674)	0	0	0
05/09/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	46,459.0000	48,420.0000	4.221	0	0	0
05/09/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	25,238.0000	26,636.0000	5.539	0	0	0
05/09/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	35,149.0000	36,844.0000	4.822	0	0	0
05/09/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	415.0000	464.0000	11.807	0	0	0
05/09/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	11,282.0000	10,490.0000	(7.020)	0	0	150
05/09/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	22,252.0000	20,924.0000	(5.968)	0	0	0
05/09/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	61,496.0000	63,727.0000	3.628	0	0	0
05/09/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	20,192.0000	21,403.0000	5.997	0	0	0
05/09/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	14,452.0000	15,417.0000	6.677	0	0	150
05/09/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	17,174.0000	18,261.0000	6.329	0	0	0
05/09/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	21,805.0000	23,079.0000	5.843	0	0	0
05/09/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	37,432.0000	35,558.0000	(5.006)	0	0	0
05/09/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	33,458.0000	31,708.0000	(5.230)	0	0	0
05/09/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	71,495.0000	68,910.0000	(3.616)	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
05/09/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	5,036.0000	5,474.0000	8.697	0	0	250
05/09/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	29,812.0000	28,186.0000	(5.454)	0	0	0
05/09/2006	R186	2006/11/02			Bond Future	8.5450	8.5340	(0.129)	0.0000	0.0000	59
05/09/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	21,853.0000	22,225.0000	1.702	0	0	0
05/09/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	26,771.0000	25,943.0000	(3.093)	0	0	0
05/09/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	15,137.0000	14,526.0000	(4.036)	0	0	0
05/09/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	8,024.0000	7,613.0000	(5.122)	0	0	0
05/09/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	10,656.0000	10,843.0000	1.755	0	0	0
05/09/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	37,144.0000	37,732.0000	1.583	0	0	0
05/09/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	43,473.0000	42,461.0000	(2.328)	0	0	0
05/09/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	56,021.0000	56,809.0000	1.407	0	0	0
05/09/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	39,673.0000	38,694.0000	(2.468)	0	0	0
05/09/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/09/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	12,516.0000	12,736.0000	1.758	0	0	0
05/09/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	259,228.0000	258,029.0000	(0.463)	0	0	0
05/09/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	47,569.0000	46,527.0000	(2.191)	0	0	0
05/09/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	315.0000	315.0000	-	0	0	0
05/09/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/09/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	1,352.0000	1,367.0000	1.109	0	0	0
05/09/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	223,202.0000	222,003.0000	(0.537)	0	0	0
05/09/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	93,063.0000	91,879.0000	(1.272)	0	0	0
05/09/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	123,112.0000	121,914.0000	(0.973)	0	0	0
05/09/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	63.0000	62.0000	(1.587)	0	0	0
05/09/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	66,035.0000	64,903.0000	(1.714)	0	0	0
05/09/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	10.0000	9.0000	(10.000)	0	0	0
05/09/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	9,052.0000	9,209.0000	1.734	0	0	0
05/09/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	155,103.0000	153,903.0000	(0.774)	0	0	0
05/09/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	4,301.0000	4,369.0000	1.581	0	0	0
05/09/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	188,500.0000	187,300.0000	(0.637)	0	0	0
05/09/2006	R186	2007/02/01			Bond Future	8.5400	8.5300	(0.117)	0.0000	0.0000	0
05/09/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	42,451.0000	41,777.0000	(1.588)	0	0	0
05/09/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	38,105.0000	38,514.0000	1.073	0	0	0
05/09/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	22,858.0000	23,135.0000	1.212	0	0	0
05/09/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	57,086.0000	56,300.0000	(1.377)	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
05/09/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	374.0000	378.0000	1.070	0	0	0
05/09/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	25,007.0000	25,305.0000	1.192	0	0	0
05/09/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	53,041.0000	53,565.0000	0.988	0	0	0
05/09/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	256,988.0000	255,905.0000	(0.421)	0	0	0
05/09/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	60,603.0000	59,795.0000	(1.333)	0	0	0
05/09/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	4,241.0000	4,300.0000	1.391	0	0	0
05/09/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	136.0000	137.0000	0.735	0	0	0
05/09/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	76,211.0000	75,323.0000	(1.165)	0	0	0
05/09/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	125,709.0000	124,684.0000	(0.815)	0	0	0
05/09/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	221,492.0000	220,411.0000	(0.488)	0	0	0
05/09/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	2,075.0000	2,103.0000	1.349	0	0	0
05/09/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	21,902.0000	21,448.0000	(2.073)	0	0	0
05/09/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	70,175.0000	70,805.0000	0.898	0	0	0
05/09/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	926.0000	937.0000	1.188	0	0	0
05/09/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	30,617.0000	30,056.0000	(1.832)	0	0	0
05/09/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	99,204.0000	98,235.0000	(0.977)	0	0	0
05/09/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	8,609.0000	8,724.0000	1.336	0	0	0
05/09/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	15,397.0000	15,594.0000	1.279	0	0	0
05/09/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	155,554.0000	154,498.0000	(0.679)	0	0	0
05/09/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	53,860.0000	53,095.0000	(1.420)	0	0	0
05/09/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	27,406.0000	27,726.0000	1.168	0	0	0
05/09/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	187,604.0000	186,531.0000	(0.572)	0	0	0
05/09/2006	R194	2006/11/02			Bond Future	8.9910	8.9730	(0.200)	0.0000	0.0000	0
05/09/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	27,998.0000	27,777.0000	(0.789)	0	0	0
05/09/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	12,326.0000	12,109.0000	(1.761)	0	0	0
05/09/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/09/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	78.0000	81.0000	3.846	0	0	0
05/09/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/09/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	31,189.0000	30,968.0000	(0.709)	0	0	0
05/09/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/09/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	37,612.0000	37,392.0000	(0.585)	0	0	0
05/09/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	9,418.0000	9,208.0000	(2.230)	0	0	0
05/09/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	21,658.0000	21,437.0000	(1.020)	0	0	0
05/09/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/09/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	279.0000	290.0000	3.943	0	0	0



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05/09/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
05/09/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	34,394.0000	34,173.0000	(0.643)	0	0	0
05/09/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/09/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	758.0000	786.0000	3.694	0	0	0
05/09/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	24,821.0000	24,600.0000	(0.890)	0	0	0
05/09/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	6,801.0000	6,608.0000	(2.838)	0	0	0
05/09/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	6,325.0000	6,137.0000	(2.972)	0	0	0
05/09/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	900.0000	932.0000	3.556	0	0	0
05/09/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
05/09/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	15,386.0000	15,166.0000	(1.430)	0	0	0
05/09/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	18,511.0000	18,290.0000	(1.194)	0	0	0
05/09/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	15.0000	16.0000	6.667	0	0	0
05/09/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	1,061.0000	1,097.0000	3.393	0	0	0
05/09/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	5,868.0000	5,684.0000	(3.136)	0	0	0
05/09/2006	R194	2007/02/01			Bond Future	9.0750	9.0580	(0.187)	0.0000	0.0000	0
05/09/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	26,209.0000	26,039.0000	(0.649)	0	0	0
05/09/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,920.0000	1,958.0000	1.979	0	0	0
05/09/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
05/09/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	21.0000	22.0000	4.762	0	0	0
05/09/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	31,406.0000	31,236.0000	(0.541)	0	0	0
05/09/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	676.0000	692.0000	2.367	0	0	0
05/09/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	28,801.0000	28,631.0000	(0.590)	0	0	0
05/09/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	7,684.0000	7,552.0000	(1.718)	0	0	0
05/09/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	18,560.0000	18,393.0000	(0.900)	0	0	0
05/09/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,190.0000	1,216.0000	2.185	0	0	0
05/09/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	46.0000	47.0000	2.174	0	0	0
05/09/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	9,475.0000	9,331.0000	(1.520)	0	0	0
05/09/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	23,633.0000	23,464.0000	(0.715)	0	0	0
05/09/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/09/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	11,492.0000	11,338.0000	(1.340)	0	0	0
05/09/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	21,080.0000	20,911.0000	(0.802)	0	0	0
05/09/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	9.0000	9.0000	-	0	0	0
05/09/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	96.0000	98.0000	2.083	0	0	0
05/09/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	345.0000	354.0000	2.609	0	0	0
05/09/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	13,701.0000	13,541.0000	(1.168)	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
05/09/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	16,093.0000	15,928.0000	(1.025)	0	0	0
05/09/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	187.0000	192.0000	2.674	0	0	0
05/09/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	6,135.0000	6,017.0000	(1.923)	0	0	0
05/09/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,725.0000	6,601.0000	(1.844)	0	0	0
05/09/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,469.0000	2,515.0000	1.863	0	0	0
05/09/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	6,425.0000	6,304.0000	(1.883)	0	0	0
05/09/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,671.0000	2,720.0000	1.835	0	0	0
05/09/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,883.0000	2,935.0000	1.804	0	0	0
05/09/2006	R201	2006/11/02			Bond Future	8.7790	8.7690	(0.114)	0.0000	0.0000	26
05/09/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	9,700.0000	9,831.0000	1.351	0	0	0
05/09/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	17,110.0000	16,670.0000	(2.572)	0	0	0
05/09/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	12,349.0000	12,517.0000	1.360	0	0	0
05/09/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	14,008.0000	13,605.0000	(2.877)	0	0	0
05/09/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	76,761.0000	76,188.0000	(0.746)	0	0	0
05/09/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	74.0000	73.0000	(1.351)	0	0	0
05/09/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	108,707.0000	108,135.0000	(0.526)	0	0	0
05/09/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	8,520.0000	8,634.0000	1.338	0	0	0
05/09/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	30,970.0000	31,331.0000	1.166	0	0	0
05/09/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	125,168.0000	124,596.0000	(0.457)	0	0	0
05/09/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	291.0000	290.0000	(0.344)	0	0	0
05/09/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
05/09/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	15.0000	15.0000	-	0	0	0
05/09/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	46,860.0000	46,294.0000	(1.208)	0	0	0
05/09/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	4,504.0000	4,293.0000	(4.685)	0	0	0
05/09/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	92,562.0000	91,990.0000	(0.618)	0	0	0
05/09/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	1,020.0000	1,026.0000	0.588	0	0	0
05/09/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	61,411.0000	60,838.0000	(0.933)	0	0	0
05/09/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/09/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	18,821.0000	18,363.0000	(2.433)	0	0	0
05/09/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	7,435.0000	7,533.0000	1.318	0	0	0
05/09/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	8,194.0000	7,889.0000	(3.722)	0	0	0
05/09/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	20,726.0000	20,993.0000	1.288	0	0	0
05/09/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	22,560.0000	22,072.0000	(2.163)	0	0	0
05/09/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	20,638.0000	20,164.0000	(2.297)	0	0	0
05/09/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	2,830.0000	2,860.0000	1.060	0	0	0

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05/09/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	6,445.0000	6,529.0000	1.303	0	0	0
05/09/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	33,670.0000	33,128.0000	(1.610)	0	0	0
05/09/2006	R201	2007/02/01			Bond Future	8.7810	8.7710	(0.114)	0.0000	0.0000	0
05/09/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	17,549.0000	17,735.0000	1.060	0	0	0
05/09/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	24,911.0000	24,537.0000	(1.501)	0	0	0
05/09/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	20,327.0000	20,536.0000	1.028	0	0	0
05/09/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	22,063.0000	21,712.0000	(1.591)	0	0	0
05/09/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	76,489.0000	75,947.0000	(0.709)	0	0	0
05/09/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	2,696.0000	2,730.0000	1.261	0	0	0
05/09/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,423.0000	1,440.0000	1.195	0	0	0
05/09/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	50,040.0000	49,543.0000	(0.993)	0	0	0
05/09/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	39,042.0000	38,585.0000	(1.171)	0	0	0
05/09/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	5,102.0000	5,165.0000	1.235	0	0	0
05/09/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	62,561.0000	62,036.0000	(0.839)	0	0	0
05/09/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	106,627.0000	106,071.0000	(0.521)	0	0	0
05/09/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	319.0000	322.0000	0.940	0	0	0
05/09/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	699.0000	707.0000	1.144	0	0	0
05/09/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	91,244.0000	90,693.0000	(0.604)	0	0	0
05/09/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	37,643.0000	37,961.0000	0.845	0	0	0
05/09/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	122,495.0000	121,937.0000	(0.456)	0	0	0
05/09/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	134.0000	136.0000	1.493	0	0	0
05/09/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	11,845.0000	11,603.0000	(2.043)	0	0	0
05/09/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	14,995.0000	15,159.0000	1.094	0	0	0
05/09/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	28,024.0000	27,628.0000	(1.413)	0	0	0
05/09/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	16,267.0000	15,973.0000	(1.807)	0	0	0
05/09/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	26,434.0000	26,049.0000	(1.456)	0	0	0
05/09/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	16,243.0000	16,418.0000	1.077	0	0	0
05/09/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	13,804.0000	13,957.0000	1.108	0	0	0
05/09/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	8,765.0000	8,868.0000	1.175	0	0	0
05/09/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	28,421.0000	28,687.0000	0.936	0	0	0
05/09/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	29,682.0000	29,276.0000	(1.368)	0	0	0
05/09/2006	R203	2006/11/02			Bond Future	8.7370	8.7170	(0.229)	0.0000	0.0000	0
05/09/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	10.0000	11.0000	10.000	0	0	0
05/09/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	127,689.0000	126,334.0000	(1.061)	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
05/09/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	21,206.0000	20,170.0000	(4.885)	0	0	0
05/09/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	88,770.0000	87,416.0000	(1.525)	0	0	0
05/09/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	147,859.0000	146,505.0000	(0.916)	0	0	0
05/09/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/09/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	4,990.0000	5,308.0000	6.373	0	0	0
05/09/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	107,994.0000	106,639.0000	(1.255)	0	0	0
05/09/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	18,788.0000	17,806.0000	(5.227)	0	0	0
05/09/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	1,667.0000	1,788.0000	7.259	0	0	0
05/09/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	420.0000	453.0000	7.857	0	0	0
05/09/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/09/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	168,518.0000	167,163.0000	(0.804)	0	0	0
05/09/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	52,053.0000	50,731.0000	(2.540)	0	0	0
05/09/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	70,055.0000	68,706.0000	(1.926)	0	0	0
05/09/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/09/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/09/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	35,384.0000	34,150.0000	(3.487)	0	0	0
05/09/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	6,023.0000	6,395.0000	6.176	0	0	0
05/09/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	77.0000	84.0000	9.091	0	0	0
05/09/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	16,530.0000	15,605.0000	(5.596)	0	0	0
05/09/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	7,200.0000	7,630.0000	5.972	0	0	0
05/09/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	8,527.0000	9,018.0000	5.758	0	0	0
05/09/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	14,438.0000	13,574.0000	(5.984)	0	0	0
05/09/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	11,642.0000	12,262.0000	5.326	0	0	0
05/09/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	10,763.0000	10,028.0000	(6.829)	0	0	0
05/09/2006	R203	2007/02/01			Bond Future	8.7400	8.7190	(0.240)	0.0000	0.0000	0
05/09/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	12,460.0000	12,967.0000	4.069	0	0	0
05/09/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	125,991.0000	124,594.0000	(1.109)	0	0	0
05/09/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	3,162.0000	3,329.0000	5.281	0	0	0
05/09/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	65.0000	69.0000	6.154	0	0	0
05/09/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	6,258.0000	6,554.0000	4.730	0	0	0
05/09/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	145,771.0000	144,370.0000	(0.961)	0	0	0
05/09/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	207.0000	221.0000	6.763	0	0	0
05/09/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	18.0000	19.0000	5.556	0	0	0
05/09/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	25,246.0000	24,351.0000	(3.545)	0	0	0
05/09/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	106,765.0000	105,376.0000	(1.301)	0	0	0

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05/09/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	166,055.0000	164,653.0000	(0.844)	0	0	0
05/09/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	39,694.0000	38,588.0000	(2.786)	0	0	0
05/09/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	54,248.0000	53,012.0000	(2.278)	0	0	0
05/09/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	27,401.0000	26,468.0000	(3.405)	0	0	0
05/09/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
05/09/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	27,733.0000	28,608.0000	3.155	0	0	0
05/09/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	10,593.0000	10,065.0000	(4.984)	0	0	0
05/09/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	579.0000	615.0000	6.218	0	0	0
05/09/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	88,215.0000	86,849.0000	(1.548)	0	0	0
05/09/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	11,212.0000	11,681.0000	4.183	0	0	0
05/09/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	1,434.0000	1,517.0000	5.788	0	0	0
05/09/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	70,583.0000	69,264.0000	(1.869)	0	0	0
05/09/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	15,225.0000	15,813.0000	3.862	0	0	0
05/09/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	17,688.0000	16,956.0000	(4.138)	0	0	0
05/09/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	18,355.0000	19,025.0000	3.650	0	0	0
05/09/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	21,254.0000	20,439.0000	(3.835)	0	0	0
05/09/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	23,197.0000	22,342.0000	(3.686)	0	0	0
05/09/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	13,797.0000	14,344.0000	3.965	0	0	0
05/09/2006	R204	2006/11/02			Bond Future	8.7140	8.6990	(0.172)	0.0000	0.0000	0
05/09/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	18,473.0000	17,767.0000	(3.822)	0	0	0
05/09/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	13,896.0000	14,260.0000	2.619	0	0	0
05/09/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	17,517.0000	17,956.0000	2.506	0	0	0
05/09/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	12,262.0000	12,591.0000	2.683	0	0	0
05/09/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	20,437.0000	19,695.0000	(3.631)	0	0	0
05/09/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	28,601.0000	29,222.0000	2.171	0	0	0
05/09/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	14,955.0000	14,324.0000	(4.219)	0	0	0
05/09/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	4,206.0000	4,329.0000	2.924	0	0	0
05/09/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	8,508.0000	8,059.0000	(5.277)	0	0	0
05/09/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	112,656.0000	111,586.0000	(0.950)	0	0	0
05/09/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	10,750.0000	11,044.0000	2.735	0	0	0
05/09/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	23.0000	23.0000	-	0	0	0
05/09/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	22,540.0000	21,764.0000	(3.443)	0	0	0
05/09/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	24,783.0000	23,973.0000	(3.268)	0	0	0
05/09/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	155,190.0000	154,120.0000	(0.689)	0	0	0
05/09/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	444.0000	455.0000	2.477	0	0	0

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05/09/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/09/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	1,539.0000	1,583.0000	2.859	0	0	0
05/09/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	92,284.0000	91,216.0000	(1.157)	0	0	0
05/09/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	177,318.0000	176,248.0000	(0.603)	0	0	0
05/09/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	54,347.0000	53,322.0000	(1.886)	0	0	0
05/09/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	38,081.0000	37,135.0000	(2.484)	0	0	0
05/09/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	9,359.0000	9,620.0000	2.789	0	0	0
05/09/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/09/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	133,637.0000	132,567.0000	(0.801)	0	0	0
05/09/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
05/09/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	72,679.0000	71,620.0000	(1.457)	0	0	0
05/09/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	112.0000	114.0000	1.786	0	0	0
05/09/2006	R204	2007/02/01			Bond Future	8.7140	8.6990	(0.172)	0.0000	0.0000	0
05/09/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	24,615.0000	25,044.0000	1.743	0	0	0
05/09/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	29,141.0000	28,512.0000	(2.158)	0	0	0
05/09/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	30,944.0000	30,294.0000	(2.101)	0	0	0
05/09/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	22,863.0000	23,270.0000	1.780	0	0	0
05/09/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	28,317.0000	28,790.0000	1.670	0	0	0
05/09/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	25,784.0000	25,199.0000	(2.269)	0	0	0
05/09/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	112,332.0000	111,303.0000	(0.916)	0	0	0
05/09/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	46,179.0000	45,382.0000	(1.726)	0	0	0
05/09/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	59,762.0000	58,875.0000	(1.484)	0	0	0
05/09/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	18,967.0000	18,486.0000	(2.536)	0	0	0
05/09/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	75,460.0000	74,503.0000	(1.268)	0	0	0
05/09/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	220.0000	226.0000	2.727	0	0	0
05/09/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,106.0000	1,135.0000	2.622	0	0	0
05/09/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	93,248.0000	92,246.0000	(1.075)	0	0	0
05/09/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	32,834.0000	32,162.0000	(2.047)	0	0	0
05/09/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	87.0000	89.0000	2.299	0	0	0
05/09/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	12,698.0000	12,959.0000	2.055	0	0	0
05/09/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	21,179.0000	21,564.0000	1.818	0	0	0
05/09/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	153,402.0000	152,350.0000	(0.686)	0	0	0
05/09/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	34,811.0000	34,117.0000	(1.994)	0	0	0
05/09/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	19,564.0000	19,928.0000	1.861	0	0	0
05/09/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	175,071.0000	174,015.0000	(0.603)	0	0	0

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05/09/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	132,448.0000	131,403.0000	(0.789)	0	0	0
05/09/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	38,838.0000	39,415.0000	1.486	0	0	0
05/09/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	514.0000	527.0000	2.529	0	0	0
05/09/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	2,208.0000	2,264.0000	2.536	0	0	0
05/09/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	7,579.0000	7,750.0000	2.256	0	0	0
05/09/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	4,096.0000	4,197.0000	2.466	0	0	0
05/09/2006	R207	2006/11/02			Bond Future	8.6880	8.6760	(0.138)	0.0000	0.0000	0
05/09/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	32,450.0000	31,615.0000	(2.573)	0	0	0
05/09/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	19.0000	20.0000	5.263	0	0	0
05/09/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	1,743.0000	1,859.0000	6.655	0	0	0
05/09/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/09/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	51,198.0000	50,340.0000	(1.676)	0	0	0
05/09/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/09/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	16,074.0000	15,372.0000	(4.367)	0	0	0
05/09/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	22,944.0000	23,685.0000	3.230	0	0	0
05/09/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	986.0000	867.0000	(12.069)	0	0	0
05/09/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/09/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	321.0000	345.0000	7.477	0	0	0
05/09/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	132,929.0000	132,070.0000	(0.646)	0	0	0
05/09/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	90,909.0000	90,050.0000	(0.945)	0	0	0
05/09/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	70,768.0000	69,908.0000	(1.215)	0	0	0
05/09/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	19,008.0000	18,265.0000	(3.909)	0	0	0
05/09/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	2,473.0000	2,631.0000	6.389	0	0	0
05/09/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	154,844.0000	153,984.0000	(0.555)	0	0	0
05/09/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	111,624.0000	110,764.0000	(0.770)	0	0	0
05/09/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/09/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/09/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	3,415.0000	3,623.0000	6.091	0	0	0
05/09/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	6,033.0000	6,362.0000	5.453	0	0	0
05/09/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	8,760.0000	8,228.0000	(6.073)	0	0	0
05/09/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	5,288.0000	4,892.0000	(7.489)	0	0	0
05/09/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	13,371.0000	12,719.0000	(4.876)	0	0	0
05/09/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	4,596.0000	4,861.0000	5.766	0	0	0
05/09/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	10,927.0000	10,332.0000	(5.445)	0	0	0
05/09/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	9,712.0000	10,175.0000	4.767	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
05/09/2006	R207	2007/02/01			Bond Future	8.6860	8.6730	(0.150)	0.0000	0.0000	0
05/09/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	32,205.0000	32,782.0000	1.792	0	0	0
05/09/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	39,619.0000	38,894.0000	(1.830)	0	0	0
05/09/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	8.0000	8.0000	-	0	0	0
05/09/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	54,707.0000	53,897.0000	(1.481)	0	0	0
05/09/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	27,075.0000	26,465.0000	(2.253)	0	0	0
05/09/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	175,284.0000	174,361.0000	(0.527)	0	0	0
05/09/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	29,364.0000	28,730.0000	(2.159)	0	0	0
05/09/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	10,304.0000	9,958.0000	(3.358)	0	0	0
05/09/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	316.0000	325.0000	2.848	0	0	0
05/09/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	12,405.0000	12,693.0000	2.322	0	0	0
05/09/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	153,047.0000	152,125.0000	(0.602)	0	0	0
05/09/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	71,893.0000	71,027.0000	(1.205)	0	0	0
05/09/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	90,675.0000	89,777.0000	(0.990)	0	0	0
05/09/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	13,745.0000	14,058.0000	2.277	0	0	0
05/09/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	7,940.0000	8,139.0000	2.506	0	0	0
05/09/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	31.0000	31.0000	-	0	0	0
05/09/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	105.0000	108.0000	2.857	0	0	0
05/09/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	839.0000	864.0000	2.980	0	0	0
05/09/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	131,474.0000	130,554.0000	(0.700)	0	0	0
05/09/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	1,978.0000	2,034.0000	2.831	0	0	0
05/09/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	110,631.0000	109,718.0000	(0.825)	0	0	0
05/09/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	4,173.0000	4,286.0000	2.708	0	0	0
05/09/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	21,847.0000	22,292.0000	2.037	0	0	0
05/09/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	17,323.0000	16,844.0000	(2.765)	0	0	0
05/09/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	16,705.0000	17,069.0000	2.179	0	0	0
05/09/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	22,835.0000	22,276.0000	(2.448)	0	0	0
05/09/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	24,898.0000	24,314.0000	(2.346)	0	0	0
05/09/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	20,885.0000	20,353.0000	(2.547)	0	0	0
05/09/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	15,178.0000	15,516.0000	2.227	0	0	0
05/09/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	18,326.0000	18,717.0000	2.134	0	0	0

Grand Total:

2,367