



Derivatives High/Low Report

High/Low for 06/09/2006

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
06/09/2006	GOVI 2006/11/02			jGovi	235.5170	234.9460	(0.242)	235.2000	235.2000	901
06/09/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,252.0000	1,673.0000	33.626	0	0	0
06/09/2006	GOVI 2006/11/02	230.00	Call	jGovi	56,422.0000	51,133.0000	(9.374)	0	0	0
06/09/2006	GOVI 2007/02/01			jGovi	240.5610	239.9810	(0.241)	0.0000	0.0000	0
06/09/2006	GOVI 2007/02/01	230.00	Call	jGovi	106,431.0000	100,836.0000	(5.257)	0	0	0
06/09/2006	GOVI 2007/02/01	230.00	Put	jGovi	821.0000	1,026.0000	24.970	0	0	0
06/09/2006	GOVI 2007/05/03			jGovi	0.0000	245.3240	100.000	0.0000	0.0000	0
06/09/2006	GOVI 2007/05/03	235.00	Call	jGovi	0.0000	110,412.0000	100.000	0	0	0
06/09/2006	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	7,172.0000	100.000	0	0	0
06/09/2006	GOVI 2007/08/02			jGovi	0.0000	250.8580	100.000	0.0000	0.0000	0
06/09/2006	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	12,009.0000	100.000	0	0	0
06/09/2006	GOVI 2007/08/02	240.50	Call	jGovi	0.0000	115,589.0000	100.000	0	0	0
06/09/2006	J153 2010/08/31			jSwap	9.2830	9.3240	0.442	0.0000	0.0000	0
06/09/2006	J157 2015/09/15			jSwap	9.0240	9.0650	0.454	0.0000	0.0000	0
06/09/2006	J186 2026/12/21			jSwap	8.9240	8.9910	0.751	0.0000	0.0000	0
06/09/2006	J194 2008/02/28			jSwap	9.1280	9.1510	0.252	0.0000	0.0000	0
06/09/2006	J201 2014/12/22			jSwap	9.1220	9.1660	0.482	0.0000	0.0000	0

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06/09/2006	J203	2017/09/15			jSwap	8.9700	9.0220	0.580	0.0000	0.0000	0
06/09/2006	J204	2018/12/21			jSwap	9.0100	9.0670	0.633	0.0000	0.0000	0
06/09/2006	J207	2020/01/15			jSwap	9.0060	9.0650	0.655	0.0000	0.0000	0
06/09/2006	JBAR	2005/12/21			jBar	8.2200	8.2200	-	0.0000	0.0000	0
06/09/2006	JFRA	2006/11/02			jFra	8.6880	8.6940	0.069	0.0000	0.0000	0
06/09/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,120.0000	4,135.0000	0.364	0	0	0
06/09/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1.0000	1.0000	-	0	0	0
06/09/2006	JFRA	2007/02/01			jFra	9.1170	9.1460	0.318	0.0000	0.0000	0
06/09/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	43.0000	39.0000	(9.302)	0	0	0
06/09/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,984.0000	4,051.0000	1.682	0	0	0
06/09/2006	JFRA	2007/05/03			jFra	9.2770	9.3110	0.366	0.0000	0.0000	0
06/09/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	99.0000	92.0000	(7.071)	0	0	0
06/09/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,429.0000	4,505.0000	1.716	0	0	0
06/09/2006	JFRA	2007/08/02			jFra	9.3410	9.3640	0.246	0.0000	0.0000	0
06/09/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,654.0000	4,703.0000	1.053	0	0	0
06/09/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	168.0000	162.0000	(3.571)	0	0	0
06/09/2006	JFRA	2007/11/01			jFra	9.3320	9.3810	0.525	0.0000	0.0000	0
06/09/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,055.0000	5,167.0000	2.216	0	0	0
06/09/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	257.0000	240.0000	(6.615)	0	0	0
06/09/2006	JFRA	2008/02/07			jFra	9.3250	9.3420	0.182	0.0000	0.0000	0
06/09/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	21,586.0000	21,542.0000	(0.204)	0	0	0
06/09/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,051.0000	26,051.0000	-	0	0	0
06/09/2006	JN02	2006/11/02			jNote	9.2090	9.2380	0.315	0.0000	0.0000	0
06/09/2006	JN02	2006/11/02	7.25	Put	Option on jNote	264.0000	235.0000	(10.985)	0	0	0

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06/09/2006	JN02	2006/11/02	7.25	Call	Option on jNote	35,923.0000	36,411.0000	1.358	0	0	0
06/09/2006	JN02	2007/02/01			jNote	0.0000	9.3270	100.000	0.0000	0.0000	0
06/09/2006	JN02	2007/02/01	9.00	Call	Option on jNote	0.0000	15,854.0000	100.000	0	0	0
06/09/2006	JN02	2007/02/01	9.00	Put	Option on jNote	0.0000	9,915.0000	100.000	0	0	0
06/09/2006	JN02	2007/05/03			jNote	0.0000	9.3560	100.000	0.0000	0.0000	0
06/09/2006	JN02	2007/05/03	9.25	Call	Option on jNote	0.0000	17,104.0000	100.000	0	0	0
06/09/2006	JN02	2007/05/03	9.25	Put	Option on jNote	0.0000	15,181.0000	100.000	0	0	0
06/09/2006	JN02	2007/08/02			jNote	0.0000	9.3620	100.000	0.0000	0.0000	0
06/09/2006	JN02	2007/08/02	9.25	Call	Option on jNote	0.0000	19,979.0000	100.000	0	0	0
06/09/2006	JN02	2007/08/02	9.25	Put	Option on jNote	0.0000	17,947.0000	100.000	0	0	0
06/09/2006	JN05	2006/11/02			jNote	9.2230	9.2660	0.466	0.0000	0.0000	0
06/09/2006	JN05	2006/11/02	7.25	Call	Option on jNote	78,394.0000	80,037.0000	2.096	0	0	0
06/09/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
06/09/2006	JN05	2007/02/01			jNote	0.0000	9.2980	100.000	0.0000	0.0000	0
06/09/2006	JN05	2007/02/01	9.25	Put	Option on jNote	0.0000	11,762.0000	100.000	0	0	0
06/09/2006	JN05	2007/02/01	9.25	Call	Option on jNote	0.0000	13,662.0000	100.000	0	0	0
06/09/2006	JN05	2007/05/03			jNote	0.0000	9.3000	100.000	0.0000	0.0000	0
06/09/2006	JN05	2007/05/03	9.25	Put	Option on jNote	0.0000	15,154.0000	100.000	0	0	0
06/09/2006	JN05	2007/05/03	9.25	Call	Option on jNote	0.0000	17,133.0000	100.000	0	0	0
06/09/2006	JN05	2007/08/02			jNote	0.0000	9.2910	100.000	0.0000	0.0000	0
06/09/2006	JN05	2007/08/02	9.25	Put	Option on jNote	0.0000	18,149.0000	100.000	0	0	0
06/09/2006	JN05	2007/08/02	9.25	Call	Option on jNote	0.0000	19,772.0000	100.000	0	0	0
06/09/2006	JN10	2006/11/02			jNote	9.0340	9.0860	0.576	0.0000	0.0000	0
06/09/2006	JN10	2006/11/02	7.25	Call	Option on jNote	116,246.0000	119,368.0000	2.686	0	0	0
06/09/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
06/09/2006	JN10	2007/02/01			jNote	0.0000	9.0930	100.000	0.0000	0.0000	0
06/09/2006	JN10	2007/02/01	9.00	Call	Option on jNote	0.0000	15,910.0000	100.000	0	0	0

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06/09/2006	JN10	2007/02/01	9.00	Put	Option on jNote	0.0000	9,872.0000	100.000	0	0	0
06/09/2006	JN10	2007/05/03			jNote	0.0000	9.0830	100.000	0.0000	0.0000	0
06/09/2006	JN10	2007/05/03	9.00	Put	Option on jNote	0.0000	13,545.0000	100.000	0	0	0
06/09/2006	JN10	2007/05/03	9.00	Call	Option on jNote	0.0000	18,935.0000	100.000	0	0	0
06/09/2006	JN10	2007/08/02			jNote	0.0000	9.0670	100.000	0.0000	0.0000	0
06/09/2006	JN10	2007/08/02	9.00	Put	Option on jNote	0.0000	16,827.0000	100.000	0	0	0
06/09/2006	JN10	2007/08/02	9.00	Call	Option on jNote	0.0000	21,179.0000	100.000	0	0	0
06/09/2006	JROD	2006/09/29			jRod	7.5420	7.5380	(0.053)	0.0000	0.0000	0
06/09/2006	JROD	2006/10/31			jRod	7.8670	7.8590	(0.102)	0.0000	0.0000	0
06/09/2006	JROD	2006/11/30			jRod	8.1630	8.1520	(0.135)	0.0000	0.0000	0
06/09/2006	JROD	2006/12/29			jRod	8.0040	7.9970	(0.087)	0.0000	0.0000	0
06/09/2006	JROD	2007/01/31			jRod	8.2960	8.2880	(0.096)	0.0000	0.0000	0
06/09/2006	JROD	2007/02/28			jRod	8.5170	8.5090	(0.094)	0.0000	0.0000	0
06/09/2006	R153	2006/11/02			Bond Future	8.7860	8.8270	0.467	0.0000	0.0000	418
06/09/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	8,468.0000	9,159.0000	8.160	0	0	0
06/09/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	7,226.0000	6,504.0000	(9.992)	0	0	0
06/09/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	28,059.0000	29,365.0000	4.654	0	0	0
06/09/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	12,461.0000	13,356.0000	7.182	0	0	0
06/09/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	14,831.0000	15,822.0000	6.682	0	0	0
06/09/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	3,169.0000	2,748.0000	(13.285)	0	0	0
06/09/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	3,699.0000	3,230.0000	(12.679)	0	0	0
06/09/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	13,616.0000	14,559.0000	6.926	0	0	0
06/09/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	1,575.0000	1,323.0000	(16.000)	0	0	0
06/09/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	20,251.0000	21,412.0000	5.733	0	0	101
06/09/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	4,286.0000	3,767.0000	(12.109)	0	0	0
06/09/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	141.0000	106.0000	(24.823)	0	0	0
06/09/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	18,533.0000	17,390.0000	(6.167)	0	0	0

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06/09/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	36,591.0000	37,970.0000	3.769	0	0	0
06/09/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,675.0000	2,944.0000	10.056	0	0	0
06/09/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	63,770.0000	65,182.0000	2.214	0	0	0
06/09/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/09/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	4,913.0000	5,365.0000	9.200	0	0	0
06/09/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	12,262.0000	11,302.0000	(7.829)	0	0	0
06/09/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	82,429.0000	83,842.0000	1.714	0	0	0
06/09/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/09/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	539.0000	432.0000	(19.852)	0	0	0
06/09/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/09/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	45,502.0000	46,905.0000	3.083	0	0	0
06/09/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	73,054.0000	74,466.0000	1.933	0	0	0
06/09/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	34.0000	24.0000	(29.412)	0	0	0
06/09/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	54,580.0000	55,991.0000	2.585	0	0	0
06/09/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	0
06/09/2006	R153	2007/02/01			Bond Future	8.7010	8.7500	0.563	0.0000	0.0000	0
06/09/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	8,629.0000	9,202.0000	6.640	0	0	0
06/09/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	13,350.0000	12,488.0000	(6.457)	0	0	0
06/09/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	11,760.0000	12,488.0000	6.190	0	0	0
06/09/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	18,290.0000	17,273.0000	(5.560)	0	0	0
06/09/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	15,804.0000	16,702.0000	5.682	0	0	0
06/09/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	9,249.0000	8,557.0000	(7.482)	0	0	0
06/09/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,924.0000	1,697.0000	(11.798)	0	0	0
06/09/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	533.0000	455.0000	(14.634)	0	0	0
06/09/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	8,524.0000	7,866.0000	(7.719)	0	0	0
06/09/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	20,740.0000	21,810.0000	5.159	0	0	0
06/09/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	5,966.0000	5,446.0000	(8.716)	0	0	0
06/09/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	26,628.0000	27,857.0000	4.615	0	0	0
06/09/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	33,365.0000	34,728.0000	4.085	0	0	0
06/09/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,047.0000	909.0000	(13.181)	0	0	0
06/09/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	10,003.0000	9,276.0000	(7.268)	0	0	0
06/09/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	14,923.0000	15,786.0000	5.783	0	0	0
06/09/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	57,276.0000	58,826.0000	2.706	0	0	0
06/09/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	16,716.0000	17,649.0000	5.581	0	0	0
06/09/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,559.0000	3,198.0000	(10.143)	0	0	0

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06/09/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	112.0000	92.0000	(17.857)	0	0	0
06/09/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	65,821.0000	67,392.0000	2.387	0	0	0
06/09/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	253.0000	212.0000	(16.206)	0	0	0
06/09/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	23,947.0000	22,796.0000	(4.806)	0	0	0
06/09/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	40,937.0000	42,390.0000	3.549	0	0	0
06/09/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	6,289.0000	6,728.0000	6.980	0	0	0
06/09/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	46.0000	37.0000	(19.565)	0	0	0
06/09/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	74,522.0000	76,103.0000	2.122	0	0	0
06/09/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	48,950.0000	50,463.0000	3.091	0	0	0
06/09/2006	R153	2007/05/03			Bond Future	0.0000	8.7200	100.000	0.0000	0.0000	0
06/09/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	0.0000	18,790.0000	100.000	0	0	0
06/09/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	0.0000	18,182.0000	100.000	0	0	0
06/09/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	0.0000	18,020.0000	100.000	0	0	0
06/09/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	0.0000	18,931.0000	100.000	0	0	0
06/09/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	0.0000	19,699.0000	100.000	0	0	0
06/09/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	0.0000	15,370.0000	100.000	0	0	0
06/09/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	0.0000	17,271.0000	100.000	0	0	0
06/09/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	0.0000	14,485.0000	100.000	0	0	0
06/09/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	0.0000	22,955.0000	100.000	0	0	0
06/09/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	0.0000	22,083.0000	100.000	0	0	0
06/09/2006	R153	2007/08/02			Bond Future	0.0000	8.6700	100.000	0.0000	0.0000	0
06/09/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	0.0000	24,747.0000	100.000	0	0	0
06/09/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	0.0000	27,074.0000	100.000	0	0	0
06/09/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	0.0000	20,380.0000	100.000	0	0	0
06/09/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	0.0000	22,623.0000	100.000	0	0	0
06/09/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	0.0000	21,773.0000	100.000	0	0	0
06/09/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	0.0000	19,918.0000	100.000	0	0	0
06/09/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	0.0000	24,054.0000	100.000	0	0	0
06/09/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	0.0000	23,332.0000	100.000	0	0	0
06/09/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	0.0000	21,069.0000	100.000	0	0	0
06/09/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	0.0000	17,777.0000	100.000	0	0	0
06/09/2006	R157	2006/11/02			Bond Future	8.7910	8.8410	0.569	0.0000	0.0000	16
06/09/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	28,823.0000	31,260.0000	8.455	0	0	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/09/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	117,667.0000	121,253.0000	3.048	0	0	0
06/09/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	6,551.0000	5,518.0000	(15.769)	0	0	0
06/09/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	78,232.0000	81,743.0000	4.488	0	0	171
06/09/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	42,979.0000	45,959.0000	6.934	0	0	0
06/09/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	12.0000	8.0000	(33.333)	0	0	0
06/09/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	52,540.0000	49,346.0000	(6.079)	0	0	0
06/09/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	3,241.0000	2,630.0000	(18.852)	0	0	0
06/09/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	26,374.0000	28,687.0000	8.770	0	0	0
06/09/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	2,868.0000	3,265.0000	13.842	0	0	0
06/09/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	8,874.0000	7,596.0000	(14.402)	0	0	0
06/09/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	67,913.0000	64,522.0000	(4.993)	0	0	0
06/09/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	5,716.0000	6,439.0000	12.649	0	0	0
06/09/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	24,060.0000	26,245.0000	9.081	0	0	0
06/09/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	10,458.0000	11,653.0000	11.427	0	0	0
06/09/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	138,089.0000	141,679.0000	2.600	0	0	0
06/09/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	10,217.0000	8,811.0000	(13.761)	0	0	0
06/09/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	59,764.0000	63,099.0000	5.580	0	0	0
06/09/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	1,103.0000	847.0000	(23.209)	0	0	0
06/09/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,350.0000	1,549.0000	14.741	0	0	0
06/09/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	97,678.0000	101,247.0000	3.654	0	0	0
06/09/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/09/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	158,919.0000	162,510.0000	2.260	0	0	0
06/09/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	66.0000	44.0000	(33.333)	0	0	0
06/09/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	31,408.0000	33,965.0000	8.141	0	0	0
06/09/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	7,652.0000	6,498.0000	(15.081)	0	0	0
06/09/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	25,378.0000	22,982.0000	(9.441)	0	0	0
06/09/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
06/09/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	282.0000	203.0000	(28.014)	0	0	0
06/09/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	38,175.0000	35,307.0000	(7.513)	0	0	0
06/09/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	21,882.0000	23,938.0000	9.396	0	0	20
06/09/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	11,682.0000	10,147.0000	(13.140)	0	0	20
06/09/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	17,933.0000	19,731.0000	10.026	0	0	0
06/09/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	14,979.0000	13,186.0000	(11.970)	0	0	0
06/09/2006	R157	2007/02/01			Bond Future	8.7720	8.8300	0.661	0.0000	0.0000	0
06/09/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	78,475.0000	82,034.0000	4.535	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/09/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	41,976.0000	44,573.0000	6.187	0	0	0
06/09/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	11,689.0000	10,466.0000	(10.463)	0	0	0
06/09/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	15,417.0000	13,939.0000	(9.587)	0	0	150
06/09/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	48,420.0000	45,577.0000	(5.872)	0	0	0
06/09/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	49,168.0000	52,020.0000	5.801	0	0	0
06/09/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	3,704.0000	3,188.0000	(13.931)	0	0	0
06/09/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	19,796.0000	18,056.0000	(8.790)	0	0	0
06/09/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	6,948.0000	6,110.0000	(12.061)	0	0	0
06/09/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	997.0000	827.0000	(17.051)	0	0	0
06/09/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	18,261.0000	16,608.0000	(9.052)	0	0	0
06/09/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	35,558.0000	37,893.0000	6.567	0	0	0
06/09/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,991.0000	1,683.0000	(15.470)	0	0	0
06/09/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	63,727.0000	60,540.0000	(5.001)	0	0	0
06/09/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	62,898.0000	66,136.0000	5.148	0	0	0
06/09/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	95,937.0000	99,704.0000	3.927	0	0	0
06/09/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	10,490.0000	11,379.0000	8.475	0	0	150
06/09/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	20,924.0000	22,508.0000	7.570	0	0	0
06/09/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	21,403.0000	19,575.0000	(8.541)	0	0	0
06/09/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	36,844.0000	34,353.0000	(6.761)	0	0	0
06/09/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	33,592.0000	35,839.0000	6.689	0	0	0
06/09/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	114,483.0000	118,388.0000	3.411	0	0	0
06/09/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	31,708.0000	33,869.0000	6.815	0	0	0
06/09/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	464.0000	377.0000	(18.750)	0	0	0
06/09/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	5,474.0000	4,775.0000	(12.769)	0	0	250
06/09/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	133,861.0000	137,849.0000	2.979	0	0	0
06/09/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	68,910.0000	72,286.0000	4.899	0	0	0
06/09/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	8,088.0000	8,795.0000	8.741	0	0	0
06/09/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	26,636.0000	24,549.0000	(7.835)	0	0	0
06/09/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	11,188.0000	12,129.0000	8.411	0	0	0
06/09/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	28,186.0000	30,175.0000	7.057	0	0	0
06/09/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	74,525.0000	71,156.0000	(4.521)	0	0	0
06/09/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	23,079.0000	21,164.0000	(8.298)	0	0	0
06/09/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	15,351.0000	16,583.0000	8.026	0	0	0
06/09/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	37,608.0000	40,031.0000	6.443	0	0	0
06/09/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	61,095.0000	57,960.0000	(5.131)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/09/2006	R157	2007/05/03			Bond Future	0.0000	8.8190	100.000	0.0000	0.0000	0
06/09/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	0.0000	18,609.0000	100.000	0	0	0
06/09/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	0.0000	33,919.0000	100.000	0	0	0
06/09/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	0.0000	27,499.0000	100.000	0	0	0
06/09/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	0.0000	15,173.0000	100.000	0	0	0
06/09/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	0.0000	11,798.0000	100.000	0	0	0
06/09/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	0.0000	21,524.0000	100.000	0	0	0
06/09/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	0.0000	20,221.0000	100.000	0	0	0
06/09/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	0.0000	23,350.0000	100.000	0	0	0
06/09/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	0.0000	17,080.0000	100.000	0	0	0
06/09/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	0.0000	25,272.0000	100.000	0	0	0
06/09/2006	R157	2007/08/02			Bond Future	0.0000	8.8000	100.000	0.0000	0.0000	0
06/09/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	0.0000	23,448.0000	100.000	0	0	0
06/09/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	0.0000	21,904.0000	100.000	0	0	0
06/09/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	0.0000	18,843.0000	100.000	0	0	0
06/09/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	0.0000	32,146.0000	100.000	0	0	0
06/09/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	0.0000	26,804.0000	100.000	0	0	0
06/09/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	0.0000	36,695.0000	100.000	0	0	0
06/09/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	0.0000	25,059.0000	100.000	0	0	0
06/09/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	0.0000	25,059.0000	100.000	0	0	0
06/09/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	0.0000	28,626.0000	100.000	0	0	0
06/09/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	0.0000	16,384.0000	100.000	0	0	0
06/09/2006	R186	2006/11/02			Bond Future	8.5340	8.5950	0.715	0.0000	0.0000	59
06/09/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	25,943.0000	29,295.0000	12.921	0	0	0
06/09/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	22,225.0000	18,951.0000	(14.731)	0	0	0
06/09/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	222,003.0000	228,628.0000	2.984	0	0	0
06/09/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	12,736.0000	10,458.0000	(17.886)	0	0	0
06/09/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/09/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	10,843.0000	8,807.0000	(18.777)	0	0	0
06/09/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/09/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	42,461.0000	47,051.0000	10.810	0	0	0
06/09/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	258,029.0000	264,655.0000	2.568	0	0	0
06/09/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	38,694.0000	43,041.0000	11.234	0	0	0
06/09/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	91,879.0000	98,114.0000	6.786	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/09/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	1,367.0000	976.0000	(28.603)	0	0	0
06/09/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	64,903.0000	70,508.0000	8.636	0	0	0
06/09/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	62.0000	38.0000	(38.710)	0	0	0
06/09/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	9,209.0000	7,401.0000	(19.633)	0	0	0
06/09/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	121,914.0000	128,431.0000	5.346	0	0	0
06/09/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	315.0000	207.0000	(34.286)	0	0	0
06/09/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	46,527.0000	51,345.0000	10.355	0	0	0
06/09/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	56,809.0000	51,489.0000	(9.365)	0	0	0
06/09/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	7,613.0000	8,919.0000	17.155	0	0	0
06/09/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	4,369.0000	3,348.0000	(23.369)	0	0	0
06/09/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	14,526.0000	16,727.0000	15.152	0	0	0
06/09/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	37,732.0000	33,308.0000	(11.725)	0	0	0
06/09/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	9.0000	5.0000	(44.444)	0	0	0
06/09/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	187,300.0000	193,922.0000	3.536	0	0	0
06/09/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	153,903.0000	160,504.0000	4.289	0	0	0
06/09/2006	R186	2007/02/01			Bond Future	8.5300	8.5920	0.727	0.0000	0.0000	0
06/09/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	38,514.0000	35,095.0000	(8.877)	0	0	0
06/09/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	41,777.0000	45,056.0000	7.849	0	0	0
06/09/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	53,095.0000	56,989.0000	7.334	0	0	0
06/09/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	27,726.0000	24,921.0000	(10.117)	0	0	0
06/09/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	937.0000	747.0000	(20.277)	0	0	0
06/09/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	2,103.0000	1,719.0000	(18.260)	0	0	0
06/09/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	56,300.0000	60,351.0000	7.195	0	0	0
06/09/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	8,724.0000	7,494.0000	(14.099)	0	0	0
06/09/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	255,905.0000	262,570.0000	2.604	0	0	0
06/09/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	25,305.0000	22,658.0000	(10.460)	0	0	0
06/09/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	137.0000	104.0000	(24.088)	0	0	0
06/09/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	4,300.0000	3,596.0000	(16.372)	0	0	0
06/09/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	124,684.0000	130,678.0000	4.807	0	0	0
06/09/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	98,235.0000	103,704.0000	5.567	0	0	0
06/09/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	75,323.0000	80,127.0000	6.378	0	0	0
06/09/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	59,795.0000	64,000.0000	7.032	0	0	0
06/09/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	154,498.0000	160,812.0000	4.087	0	0	0
06/09/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	70,805.0000	66,077.0000	(6.677)	0	0	0
06/09/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	186,531.0000	193,040.0000	3.490	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/09/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	220,411.0000	227,026.0000	3.001	0	0	0
06/09/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	15,594.0000	13,698.0000	(12.159)	0	0	0
06/09/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	23,135.0000	20,641.0000	(10.780)	0	0	0
06/09/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	30,056.0000	32,634.0000	8.577	0	0	0
06/09/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	53,565.0000	49,444.0000	(7.693)	0	0	0
06/09/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	378.0000	294.0000	(22.222)	0	0	0
06/09/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	21,448.0000	23,419.0000	9.190	0	0	0
06/09/2006	R186	2007/05/03			Bond Future	0.0000	8.5800	100.000	0.0000	0.0000	0
06/09/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	0.0000	18,154.0000	100.000	0	0	0
06/09/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	0.0000	21,374.0000	100.000	0	0	0
06/09/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	0.0000	43,073.0000	100.000	0	0	0
06/09/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	0.0000	11,856.0000	100.000	0	0	0
06/09/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	0.0000	27,624.0000	100.000	0	0	0
06/09/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	0.0000	13,571.0000	100.000	0	0	0
06/09/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	0.0000	6,894.0000	100.000	0	0	0
06/09/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	0.0000	15,755.0000	100.000	0	0	0
06/09/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	0.0000	24,373.0000	100.000	0	0	0
06/09/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	0.0000	29,852.0000	100.000	0	0	0
06/09/2006	R186	2007/08/02			Bond Future	0.0000	8.5640	100.000	0.0000	0.0000	0
06/09/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	0.0000	14,022.0000	100.000	0	0	0
06/09/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	0.0000	44,052.0000	100.000	0	0	0
06/09/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	0.0000	33,616.0000	100.000	0	0	0
06/09/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	0.0000	19,459.0000	100.000	0	0	0
06/09/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	0.0000	26,319.0000	100.000	0	0	0
06/09/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	0.0000	17,168.0000	100.000	0	0	0
06/09/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	0.0000	21,934.0000	100.000	0	0	0
06/09/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	0.0000	29,429.0000	100.000	0	0	0
06/09/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	0.0000	23,429.0000	100.000	0	0	0
06/09/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	0.0000	9,804.0000	100.000	0	0	0
06/09/2006	R194	2006/11/02			Bond Future	8.9730	9.0180	0.502	0.0000	0.0000	0
06/09/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	21,437.0000	21,989.0000	2.575	0	0	0
06/09/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	37,392.0000	37,943.0000	1.474	0	0	0
06/09/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/09/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	15,166.0000	15,713.0000	3.607	0	0	0
06/09/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/09/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
06/09/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/09/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	30,968.0000	31,520.0000	1.782	0	0	0
06/09/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	34,173.0000	34,724.0000	1.612	0	0	0
06/09/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/09/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	18,290.0000	18,840.0000	3.007	0	0	0
06/09/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
06/09/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/09/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	16.0000	11.0000	(31.250)	0	0	0
06/09/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	12,109.0000	12,641.0000	4.393	0	0	0
06/09/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	27,777.0000	28,329.0000	1.987	0	0	0
06/09/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	81.0000	61.0000	(24.691)	0	0	0
06/09/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	24,600.0000	25,152.0000	2.244	0	0	0
06/09/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	6,608.0000	7,037.0000	6.492	0	0	0
06/09/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	6,137.0000	6,550.0000	6.730	0	0	0
06/09/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	932.0000	795.0000	(14.700)	0	0	0
06/09/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	290.0000	234.0000	(19.310)	0	0	0
06/09/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	786.0000	664.0000	(15.522)	0	0	0
06/09/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	9,208.0000	9,703.0000	5.376	0	0	0
06/09/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	5,684.0000	6,081.0000	6.985	0	0	0
06/09/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	1,097.0000	943.0000	(14.038)	0	0	0
06/09/2006	R194	2007/02/01			Bond Future	9.0580	9.1120	0.596	0.0000	0.0000	0
06/09/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	15,928.0000	16,439.0000	3.208	0	0	0
06/09/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	354.0000	308.0000	(12.994)	0	0	0
06/09/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	13,541.0000	14,033.0000	3.633	0	0	0
06/09/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	18,393.0000	18,917.0000	2.849	0	0	0
06/09/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	31,236.0000	31,775.0000	1.726	0	0	0
06/09/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	11,338.0000	11,798.0000	4.057	0	0	0
06/09/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	692.0000	613.0000	(11.416)	0	0	0
06/09/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	23,464.0000	23,998.0000	2.276	0	0	0
06/09/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/09/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	47.0000	39.0000	(17.021)	0	0	0
06/09/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	192.0000	164.0000	(14.583)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/09/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	22.0000	17.0000	(22.727)	0	0	0
06/09/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	98.0000	83.0000	(15.306)	0	0	0
06/09/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	20,911.0000	21,442.0000	2.539	0	0	0
06/09/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,958.0000	1,790.0000	(8.580)	0	0	0
06/09/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	7,552.0000	7,923.0000	4.913	0	0	0
06/09/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
06/09/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	26,039.0000	26,576.0000	2.062	0	0	0
06/09/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	28,631.0000	29,169.0000	1.879	0	0	0
06/09/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
06/09/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,935.0000	2,716.0000	(7.462)	0	0	0
06/09/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,515.0000	2,317.0000	(7.873)	0	0	0
06/09/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	6,017.0000	6,337.0000	5.318	0	0	0
06/09/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,216.0000	1,096.0000	(9.868)	0	0	0
06/09/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	6,304.0000	6,635.0000	5.251	0	0	0
06/09/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,601.0000	6,942.0000	5.166	0	0	0
06/09/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,720.0000	2,512.0000	(7.647)	0	0	0
06/09/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	9,331.0000	9,750.0000	4.490	0	0	0
06/09/2006	R194	2007/05/03			Bond Future	0.0000	9.1240	100.000	0.0000	0.0000	0
06/09/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	0.0000	16,057.0000	100.000	0	0	0
06/09/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	0.0000	17,030.0000	100.000	0	0	0
06/09/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	0.0000	15,161.0000	100.000	0	0	0
06/09/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	0.0000	16,839.0000	100.000	0	0	0
06/09/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	0.0000	16,079.0000	100.000	0	0	0
06/09/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	0.0000	17,039.0000	100.000	0	0	0
06/09/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	0.0000	17,240.0000	100.000	0	0	0
06/09/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	0.0000	16,267.0000	100.000	0	0	0
06/09/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	0.0000	18,060.0000	100.000	0	0	0
06/09/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	0.0000	15,893.0000	100.000	0	0	0
06/09/2006	R194	2007/08/02			Bond Future	0.0000	9.0720	100.000	0.0000	0.0000	0
06/09/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	0.0000	20,082.0000	100.000	0	0	0
06/09/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	0.0000	19,559.0000	100.000	0	0	0
06/09/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	0.0000	20,222.0000	100.000	0	0	0
06/09/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	0.0000	19,691.0000	100.000	0	0	0
06/09/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	0.0000	19,943.0000	100.000	0	0	0

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06/09/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	0.0000	19,823.0000	100.000	0	0	0
06/09/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	0.0000	19,035.0000	100.000	0	0	0
06/09/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	0.0000	20,787.0000	100.000	0	0	0
06/09/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	0.0000	19,394.0000	100.000	0	0	0
06/09/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	0.0000	20,359.0000	100.000	0	0	0
06/09/2006	R201	2006/11/02			Bond Future	8.7690	8.8190	0.570	0.0000	0.0000	26
06/09/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	9,831.0000	8,566.0000	(12.867)	0	0	0
06/09/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	16,670.0000	18,259.0000	9.532	0	0	0
06/09/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	12,517.0000	11,047.0000	(11.744)	0	0	0
06/09/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	13,605.0000	14,990.0000	10.180	0	0	0
06/09/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	60,838.0000	63,615.0000	4.565	0	0	0
06/09/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	7,533.0000	6,472.0000	(14.085)	0	0	0
06/09/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	91,990.0000	94,840.0000	3.098	0	0	0
06/09/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	76,188.0000	79,021.0000	3.718	0	0	0
06/09/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	20,164.0000	21,958.0000	8.897	0	0	0
06/09/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	73.0000	50.0000	(31.507)	0	0	0
06/09/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	18,363.0000	20,056.0000	9.220	0	0	0
06/09/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	15.0000	10.0000	(33.333)	0	0	0
06/09/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	290.0000	211.0000	(27.241)	0	0	0
06/09/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	8,634.0000	7,471.0000	(13.470)	0	0	0
06/09/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	6,529.0000	5,566.0000	(14.750)	0	0	0
06/09/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
06/09/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	20,993.0000	19,049.0000	(9.260)	0	0	0
06/09/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	108,135.0000	110,990.0000	2.640	0	0	0
06/09/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	31,331.0000	29,023.0000	(7.367)	0	0	0
06/09/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	7,889.0000	8,801.0000	11.560	0	0	0
06/09/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	4,293.0000	4,840.0000	12.742	0	0	0
06/09/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	33,128.0000	35,459.0000	7.036	0	0	0
06/09/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/09/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	2,860.0000	2,335.0000	(18.357)	0	0	0
06/09/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	46,294.0000	48,919.0000	5.670	0	0	0
06/09/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	22,072.0000	23,965.0000	8.576	0	0	0
06/09/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	1,026.0000	795.0000	(22.515)	0	0	0
06/09/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	124,596.0000	127,451.0000	2.291	0	0	0

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06/09/2006	R201	2007/02/01			Bond Future	8.7710	8.8240	0.604	0.0000	0.0000	0
06/09/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	16,418.0000	15,089.0000	(8.095)	0	0	0
06/09/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	21,712.0000	23,151.0000	6.628	0	0	0
06/09/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	20,536.0000	19,013.0000	(7.416)	0	0	0
06/09/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	24,537.0000	26,104.0000	6.386	0	0	0
06/09/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	17,735.0000	16,340.0000	(7.866)	0	0	0
06/09/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	26,049.0000	27,681.0000	6.265	0	0	0
06/09/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	29,276.0000	31,038.0000	6.019	0	0	0
06/09/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	62,036.0000	64,634.0000	4.188	0	0	0
06/09/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	13,957.0000	12,758.0000	(8.591)	0	0	0
06/09/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	5,165.0000	4,571.0000	(11.500)	0	0	0
06/09/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	707.0000	591.0000	(16.407)	0	0	0
06/09/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	90,693.0000	93,538.0000	3.137	0	0	0
06/09/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	2,730.0000	2,367.0000	(13.297)	0	0	0
06/09/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	27,628.0000	29,325.0000	6.142	0	0	0
06/09/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	49,543.0000	51,910.0000	4.778	0	0	0
06/09/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	15,159.0000	13,895.0000	(8.338)	0	0	0
06/09/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	75,947.0000	78,695.0000	3.618	0	0	0
06/09/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	37,961.0000	35,874.0000	(5.498)	0	0	0
06/09/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,440.0000	1,227.0000	(14.792)	0	0	0
06/09/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	136.0000	109.0000	(19.853)	0	0	0
06/09/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	11,603.0000	12,477.0000	7.533	0	0	0
06/09/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	322.0000	264.0000	(18.012)	0	0	0
06/09/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	106,071.0000	108,974.0000	2.737	0	0	0
06/09/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	8,868.0000	7,987.0000	(9.935)	0	0	0
06/09/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	15,973.0000	17,108.0000	7.106	0	0	0
06/09/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	28,687.0000	26,861.0000	(6.365)	0	0	0
06/09/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	38,585.0000	40,665.0000	5.391	0	0	0
06/09/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	121,937.0000	124,871.0000	2.406	0	0	0
06/09/2006	R201	2007/05/03			Bond Future	0.0000	8.8150	100.000	0.0000	0.0000	0
06/09/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	0.0000	26,856.0000	100.000	0	0	0
06/09/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	0.0000	18,481.0000	100.000	0	0	0
06/09/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	0.0000	14,927.0000	100.000	0	0	0
06/09/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	0.0000	22,029.0000	100.000	0	0	0
06/09/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	0.0000	13,706.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/09/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	0.0000	12,002.0000	100.000	0	0	0
06/09/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	0.0000	20,004.0000	100.000	0	0	0
06/09/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	0.0000	9,481.0000	100.000	0	0	0
06/09/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	0.0000	16,216.0000	100.000	0	0	0
06/09/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	0.0000	17,034.0000	100.000	0	0	0
06/09/2006	R201	2007/08/02			Bond Future	0.0000	8.7990	100.000	0.0000	0.0000	0
06/09/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	0.0000	20,487.0000	100.000	0	0	0
06/09/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	0.0000	19,151.0000	100.000	0	0	0
06/09/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	0.0000	17,869.0000	100.000	0	0	0
06/09/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	0.0000	24,820.0000	100.000	0	0	0
06/09/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	0.0000	28,395.0000	100.000	0	0	0
06/09/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	0.0000	14,172.0000	100.000	0	0	0
06/09/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	0.0000	21,941.0000	100.000	0	0	0
06/09/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	0.0000	12,283.0000	100.000	0	0	0
06/09/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	0.0000	16,642.0000	100.000	0	0	0
06/09/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	0.0000	19,098.0000	100.000	0	0	0
06/09/2006	R203	2006/11/02			Bond Future	8.7170	8.7670	0.574	0.0000	0.0000	0
06/09/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	1,788.0000	1,347.0000	(24.664)	0	0	0
06/09/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	68,706.0000	72,058.0000	4.879	0	0	0
06/09/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/09/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	84.0000	53.0000	(36.905)	0	0	0
06/09/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	34,150.0000	37,091.0000	8.612	0	0	0
06/09/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	146,505.0000	149,887.0000	2.308	0	0	0
06/09/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/09/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	167,163.0000	170,545.0000	2.023	0	0	0
06/09/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	453.0000	315.0000	(30.464)	0	0	0
06/09/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	50,731.0000	53,976.0000	6.396	0	0	0
06/09/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	106,639.0000	110,021.0000	3.171	0	0	0
06/09/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	126,334.0000	129,716.0000	2.677	0	0	0
06/09/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	20,170.0000	22,518.0000	11.641	0	0	0
06/09/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	11.0000	6.0000	(45.455)	0	0	0
06/09/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	9,018.0000	7,515.0000	(16.667)	0	0	0
06/09/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/09/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/09/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	7,630.0000	6,289.0000	(17.575)	0	0	0
06/09/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	87,416.0000	90,793.0000	3.863	0	0	0
06/09/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	6,395.0000	5,211.0000	(18.514)	0	0	0
06/09/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	13,574.0000	15,453.0000	13.843	0	0	0
06/09/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	17,806.0000	20,003.0000	12.339	0	0	0
06/09/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	15,605.0000	17,646.0000	13.079	0	0	0
06/09/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	5,308.0000	4,274.0000	(19.480)	0	0	0
06/09/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	12,262.0000	10,430.0000	(14.940)	0	0	0
06/09/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	10,028.0000	11,578.0000	15.457	0	0	0
06/09/2006	R203	2007/02/01			Bond Future	8.7190	8.7710	0.596	0.0000	0.0000	0
06/09/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
06/09/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	164,653.0000	168,119.0000	2.105	0	0	0
06/09/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	69,264.0000	72,466.0000	4.623	0	0	0
06/09/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	19.0000	14.0000	(26.316)	0	0	0
06/09/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	38,588.0000	41,187.0000	6.735	0	0	0
06/09/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	28,608.0000	26,280.0000	(8.138)	0	0	0
06/09/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	53,012.0000	55,971.0000	5.582	0	0	0
06/09/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	144,370.0000	147,832.0000	2.398	0	0	0
06/09/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	3,329.0000	2,820.0000	(15.290)	0	0	0
06/09/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	124,594.0000	128,044.0000	2.769	0	0	0
06/09/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	6,554.0000	5,686.0000	(13.244)	0	0	0
06/09/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	69.0000	52.0000	(24.638)	0	0	0
06/09/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	11,681.0000	10,355.0000	(11.352)	0	0	0
06/09/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	10,065.0000	11,205.0000	11.326	0	0	0
06/09/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	26,468.0000	28,608.0000	8.085	0	0	0
06/09/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	1,517.0000	1,252.0000	(17.469)	0	0	0
06/09/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	12,967.0000	11,541.0000	(10.997)	0	0	0
06/09/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	14,344.0000	12,817.0000	(10.646)	0	0	0
06/09/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	24,351.0000	26,393.0000	8.386	0	0	0
06/09/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	22,342.0000	24,282.0000	8.683	0	0	0
06/09/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	615.0000	494.0000	(19.675)	0	0	0
06/09/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	20,439.0000	22,277.0000	8.993	0	0	0
06/09/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	15,813.0000	14,183.0000	(10.308)	0	0	0
06/09/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	86,849.0000	90,195.0000	3.853	0	0	0
06/09/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	105,376.0000	108,795.0000	3.245	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/09/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	221.0000	172.0000	(22.172)	0	0	0
06/09/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	19,025.0000	17,190.0000	(9.645)	0	0	0
06/09/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	16,956.0000	18,588.0000	9.625	0	0	0
06/09/2006	R203	2007/05/03			Bond Future	0.0000	8.7610	100.000	0.0000	0.0000	0
06/09/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	0.0000	17,900.0000	100.000	0	0	0
06/09/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	0.0000	13,884.0000	100.000	0	0	0
06/09/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	0.0000	16,148.0000	100.000	0	0	0
06/09/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	0.0000	15,426.0000	100.000	0	0	0
06/09/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	0.0000	26,066.0000	100.000	0	0	0
06/09/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	0.0000	8,729.0000	100.000	0	0	0
06/09/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	0.0000	24,623.0000	100.000	0	0	0
06/09/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	9,101.0000	100.000	0	0	0
06/09/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	0.0000	14,513.0000	100.000	0	0	0
06/09/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	0.0000	17,069.0000	100.000	0	0	0
06/09/2006	R203	2007/08/02			Bond Future	0.0000	8.7440	100.000	0.0000	0.0000	0
06/09/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	0.0000	19,150.0000	100.000	0	0	0
06/09/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	0.0000	18,761.0000	100.000	0	0	0
06/09/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	0.0000	17,591.0000	100.000	0	0	0
06/09/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	0.0000	20,448.0000	100.000	0	0	0
06/09/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	0.0000	20,788.0000	100.000	0	0	0
06/09/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	0.0000	11,730.0000	100.000	0	0	0
06/09/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	0.0000	28,129.0000	100.000	0	0	0
06/09/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	0.0000	28,153.0000	100.000	0	0	0
06/09/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	0.0000	12,173.0000	100.000	0	0	0
06/09/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	0.0000	17,169.0000	100.000	0	0	0
06/09/2006	R204	2006/11/02			Bond Future	8.6990	8.7490	0.575	0.0000	0.0000	0
06/09/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	11,044.0000	9,549.0000	(13.537)	0	0	0
06/09/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	21,764.0000	23,829.0000	9.488	0	0	0
06/09/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	114.0000	79.0000	(30.702)	0	0	0
06/09/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	91,216.0000	94,742.0000	3.866	0	0	0
06/09/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	23.0000	15.0000	(34.783)	0	0	0
06/09/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
06/09/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	17,956.0000	15,942.0000	(11.216)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/09/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	14,260.0000	12,503.0000	(12.321)	0	0	0
06/09/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	12,591.0000	10,965.0000	(12.914)	0	0	0
06/09/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	111,586.0000	115,138.0000	3.183	0	0	0
06/09/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	17,767.0000	19,571.0000	10.154	0	0	0
06/09/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	19,695.0000	21,630.0000	9.825	0	0	0
06/09/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	132,567.0000	136,126.0000	2.685	0	0	0
06/09/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	23,973.0000	26,169.0000	9.160	0	0	0
06/09/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	14,324.0000	15,871.0000	10.800	0	0	0
06/09/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	9,620.0000	8,255.0000	(14.189)	0	0	0
06/09/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	29,222.0000	26,643.0000	(8.826)	0	0	0
06/09/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	8,059.0000	9,040.0000	12.173	0	0	0
06/09/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	1,583.0000	1,236.0000	(21.920)	0	0	0
06/09/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	71,620.0000	75,060.0000	4.803	0	0	0
06/09/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	455.0000	334.0000	(26.593)	0	0	0
06/09/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/09/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	154,120.0000	157,680.0000	2.310	0	0	0
06/09/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	176,248.0000	179,809.0000	2.020	0	0	0
06/09/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/09/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	4,329.0000	3,559.0000	(17.787)	0	0	0
06/09/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	37,135.0000	39,925.0000	7.513	0	0	0
06/09/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	53,322.0000	56,535.0000	6.026	0	0	0
06/09/2006	R204	2007/02/01			Bond Future	8.6990	8.7500	0.586	0.0000	0.0000	0
06/09/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	92,246.0000	95,525.0000	3.555	0	0	0
06/09/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	28,512.0000	30,281.0000	6.204	0	0	0
06/09/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	2,264.0000	1,951.0000	(13.825)	0	0	0
06/09/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	32,162.0000	34,087.0000	5.985	0	0	0
06/09/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	21,564.0000	19,899.0000	(7.721)	0	0	0
06/09/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	19,928.0000	18,342.0000	(7.959)	0	0	0
06/09/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	111,303.0000	114,720.0000	3.070	0	0	0
06/09/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,135.0000	961.0000	(15.330)	0	0	0
06/09/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	23,270.0000	21,526.0000	(7.495)	0	0	0
06/09/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	30,294.0000	32,140.0000	6.094	0	0	0
06/09/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	527.0000	438.0000	(16.888)	0	0	0
06/09/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	34,117.0000	36,122.0000	5.877	0	0	0
06/09/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	131,403.0000	134,905.0000	2.665	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/09/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	25,199.0000	26,815.0000	6.413	0	0	0
06/09/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	28,790.0000	26,815.0000	(6.860)	0	0	0
06/09/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	25,044.0000	23,222.0000	(7.275)	0	0	0
06/09/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	152,350.0000	155,899.0000	2.330	0	0	0
06/09/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	226.0000	184.0000	(18.584)	0	0	0
06/09/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	89.0000	71.0000	(20.225)	0	0	0
06/09/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	174,015.0000	177,588.0000	2.053	0	0	0
06/09/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	39,415.0000	37,090.0000	(5.899)	0	0	0
06/09/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	18,486.0000	19,751.0000	6.843	0	0	0
06/09/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	12,959.0000	11,765.0000	(9.214)	0	0	0
06/09/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	74,503.0000	77,574.0000	4.122	0	0	0
06/09/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	45,382.0000	47,779.0000	5.282	0	0	0
06/09/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	7,750.0000	6,923.0000	(10.671)	0	0	0
06/09/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	4,197.0000	3,677.0000	(12.390)	0	0	0
06/09/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	58,875.0000	61,638.0000	4.693	0	0	0
06/09/2006	R204	2007/05/03			Bond Future	0.0000	8.7410	100.000	0.0000	0.0000	0
06/09/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	0.0000	8,319.0000	100.000	0	0	0
06/09/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	0.0000	26,085.0000	100.000	0	0	0
06/09/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	0.0000	8,845.0000	100.000	0	0	0
06/09/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	0.0000	16,074.0000	100.000	0	0	0
06/09/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	0.0000	15,449.0000	100.000	0	0	0
06/09/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	0.0000	14,402.0000	100.000	0	0	0
06/09/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	0.0000	17,256.0000	100.000	0	0	0
06/09/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	0.0000	25,789.0000	100.000	0	0	0
06/09/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	0.0000	13,773.0000	100.000	0	0	0
06/09/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	0.0000	17,860.0000	100.000	0	0	0
06/09/2006	R204	2007/08/02			Bond Future	0.0000	8.7270	100.000	0.0000	0.0000	0
06/09/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	0.0000	17,279.0000	100.000	0	0	0
06/09/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	0.0000	11,507.0000	100.000	0	0	0
06/09/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	0.0000	18,960.0000	100.000	0	0	0
06/09/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	0.0000	17,381.0000	100.000	0	0	0
06/09/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	0.0000	19,137.0000	100.000	0	0	0
06/09/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	0.0000	20,737.0000	100.000	0	0	0
06/09/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	0.0000	28,752.0000	100.000	0	0	0

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06/09/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	0.0000	15,737.0000	100.000	0	0	0
06/09/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	0.0000	10,235.0000	100.000	0	0	0
06/09/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	0.0000	27,282.0000	100.000	0	0	0
06/09/2006	R207	2006/11/02			Bond Future	8.6760	8.7280	0.599	0.0000	0.0000	0
06/09/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/09/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/09/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	50,340.0000	54,046.0000	7.362	0	0	0
06/09/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	867.0000	1,277.0000	47.290	0	0	0
06/09/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	20.0000	9.0000	(55.000)	0	0	0
06/09/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	31,615.0000	35,182.0000	11.283	0	0	0
06/09/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	153,984.0000	157,701.0000	2.414	0	0	0
06/09/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	23,685.0000	20,378.0000	(13.962)	0	0	0
06/09/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	4,892.0000	6,395.0000	30.724	0	0	0
06/09/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/09/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	10,175.0000	7,962.0000	(21.749)	0	0	0
06/09/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	69,908.0000	73,625.0000	5.317	0	0	0
06/09/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	18,265.0000	21,345.0000	16.863	0	0	0
06/09/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	345.0000	195.0000	(43.478)	0	0	0
06/09/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	15,372.0000	18,246.0000	18.696	0	0	0
06/09/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	90,050.0000	93,767.0000	4.128	0	0	0
06/09/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	10,332.0000	12,702.0000	22.938	0	0	0
06/09/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	6,362.0000	4,730.0000	(25.652)	0	0	0
06/09/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	8,228.0000	10,314.0000	25.352	0	0	0
06/09/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	3,623.0000	2,542.0000	(29.837)	0	0	0
06/09/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	1,859.0000	1,222.0000	(34.266)	0	0	0
06/09/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	12,719.0000	15,355.0000	20.725	0	0	0
06/09/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	4,861.0000	3,514.0000	(27.710)	0	0	0
06/09/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	2,631.0000	1,788.0000	(32.041)	0	0	0
06/09/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	110,764.0000	114,481.0000	3.356	0	0	0
06/09/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/09/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	132,070.0000	135,787.0000	2.814	0	0	0
06/09/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/09/2006	R207	2007/02/01			Bond Future	8.6730	8.7270	0.623	0.0000	0.0000	0
06/09/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	9,958.0000	11,131.0000	11.779	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/09/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	89,777.0000	93,434.0000	4.073	0	0	0
06/09/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	32,782.0000	30,131.0000	(8.087)	0	0	0
06/09/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	864.0000	695.0000	(19.560)	0	0	0
06/09/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
06/09/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	8,139.0000	7,076.0000	(13.061)	0	0	0
06/09/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	152,125.0000	155,942.0000	2.509	0	0	0
06/09/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	31.0000	23.0000	(25.806)	0	0	0
06/09/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	4,286.0000	3,640.0000	(15.072)	0	0	0
06/09/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	24,314.0000	26,452.0000	8.793	0	0	0
06/09/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	71,027.0000	74,502.0000	4.893	0	0	0
06/09/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	15,516.0000	13,830.0000	(10.866)	0	0	0
06/09/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	174,361.0000	178,184.0000	2.193	0	0	0
06/09/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	2,034.0000	1,684.0000	(17.207)	0	0	0
06/09/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	16,844.0000	18,539.0000	10.063	0	0	0
06/09/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	53,897.0000	57,077.0000	5.900	0	0	0
06/09/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	38,894.0000	41,656.0000	7.101	0	0	0
06/09/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	22,292.0000	20,162.0000	(9.555)	0	0	0
06/09/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	14,058.0000	12,481.0000	(11.218)	0	0	0
06/09/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	18,717.0000	16,808.0000	(10.199)	0	0	0
06/09/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	26,465.0000	28,713.0000	8.494	0	0	0
06/09/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	12,693.0000	11,224.0000	(11.573)	0	0	0
06/09/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	20,353.0000	22,269.0000	9.414	0	0	0
06/09/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	28,730.0000	31,086.0000	8.200	0	0	0
06/09/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	22,276.0000	24,304.0000	9.104	0	0	0
06/09/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	17,069.0000	15,272.0000	(10.528)	0	0	0
06/09/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	130,554.0000	134,353.0000	2.910	0	0	0
06/09/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	325.0000	254.0000	(21.846)	0	0	0
06/09/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	109,718.0000	113,472.0000	3.421	0	0	0
06/09/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	108.0000	82.0000	(24.074)	0	0	0
06/09/2006	R207	2007/05/03			Bond Future	0.0000	8.7190	100.000	0.0000	0.0000	0
06/09/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	0.0000	23,861.0000	100.000	0	0	0
06/09/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	0.0000	15,795.0000	100.000	0	0	0
06/09/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	0.0000	13,628.0000	100.000	0	0	0
06/09/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	0.0000	14,058.0000	100.000	0	0	0
06/09/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	0.0000	15,390.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/09/2006	R207 2007/05/03	8.80	Call	Option on Bond Future	0.0000	17,655.0000	100.000	0	0	0
06/09/2006	R207 2007/05/03	9.00	Put	Option on Bond Future	0.0000	6,863.0000	100.000	0	0	0
06/09/2006	R207 2007/05/03	8.50	Call	Option on Bond Future	0.0000	8,344.0000	100.000	0	0	0
06/09/2006	R207 2007/05/03	8.80	Put	Option on Bond Future	0.0000	12,007.0000	100.000	0	0	0
06/09/2006	R207 2007/05/03	9.00	Call	Option on Bond Future	0.0000	26,249.0000	100.000	0	0	0
06/09/2006	R207 2007/08/02			Bond Future	0.0000	8.7070	100.000	0.0000	0.0000	0
06/09/2006	R207 2007/08/02	8.75	Call	Option on Bond Future	0.0000	18,478.0000	100.000	0	0	0
06/09/2006	R207 2007/08/02	8.50	Put	Option on Bond Future	0.0000	25,349.0000	100.000	0	0	0
06/09/2006	R207 2007/08/02	8.50	Call	Option on Bond Future	0.0000	10,821.0000	100.000	0	0	0
06/09/2006	R207 2007/08/02	8.70	Put	Option on Bond Future	0.0000	17,224.0000	100.000	0	0	0
06/09/2006	R207 2007/08/02	8.70	Call	Option on Bond Future	0.0000	16,738.0000	100.000	0	0	0
06/09/2006	R207 2007/08/02	8.80	Put	Option on Bond Future	0.0000	13,896.0000	100.000	0	0	0
06/09/2006	R207 2007/08/02	9.00	Call	Option on Bond Future	0.0000	28,666.0000	100.000	0	0	0
06/09/2006	R207 2007/08/02	8.75	Put	Option on Bond Future	0.0000	15,499.0000	100.000	0	0	0
06/09/2006	R207 2007/08/02	8.80	Call	Option on Bond Future	0.0000	20,320.0000	100.000	0	0	0
06/09/2006	R207 2007/08/02	9.00	Put	Option on Bond Future	0.0000	8,637.0000	100.000	0	0	0

Grand Total:

2,382