

Derivatives High/Low Report

High/Low for 06/06/2006

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
06/06/2006	GOVI 2006/08/03			jGovi	242.2700	241.4980	(0.319)	0.0000	0.0000	561
06/06/2006	GOVI 2006/08/03	230.00	Call	jGovi	122,716.0000	115,007.0000	(6.282)	0	0	0
06/06/2006	GOVI 2006/08/03	230.00	Put	jGovi	16.0000	27.0000	68.750	0	0	0
06/06/2006	GOVI 2006/11/02			jGovi	246.6600	245.8800	(0.316)	0.0000	0.0000	301
06/06/2006	GOVI 2006/11/02	230.00	Put	jGovi	76.0000	108.0000	42.105	0	0	0
06/06/2006	GOVI 2006/11/02	230.00	Call	jGovi	166,676.0000	158,908.0000	(4.661)	0	0	0
06/06/2006	GOVI 2007/02/01			jGovi	251.1830	250.4180	(0.305)	0.0000	0.0000	0
06/06/2006	GOVI 2007/02/01	230.00	Call	jGovi	211,890.0000	204,261.0000	(3.600)	0	0	0
06/06/2006	GOVI 2007/02/01	230.00	Put	jGovi	60.0000	81.0000	35.000	0	0	0
06/06/2006	J153 2010/08/31			jSwap	7.8450	7.9190	0.943	0.0000	0.0000	0
06/06/2006	J157 2015/09/15			jSwap	7.9630	8.0350	0.904	0.0000	0.0000	0
06/06/2006	J186 2026/12/21			jSwap	7.8400	7.9490	1.390	0.0000	0.0000	0
06/06/2006	J194 2008/02/28			jSwap	7.5850	7.6550	0.923	0.0000	0.0000	0
06/06/2006	J201 2014/12/22			jSwap	7.9310	8.0000	0.870	0.0000	0.0000	0
06/06/2006	J203 2017/09/15			jSwap	7.9480	8.0260	0.981	0.0000	0.0000	0
06/06/2006	J204 2018/12/21			jSwap	7.9050	7.9880	1.050	0.0000	0.0000	0

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06/06/2006	J207	2020/01/15			jSwap	7.8960	7.9850	1.127	0.0000	0.0000	0
06/06/2006	JBAR	2005/12/21			jBar	7.0790	7.0790	-	0.0000	0.0000	0
06/06/2006	JFRA	2006/08/03			jFra	7.3140	7.3670	0.725	0.0000	0.0000	0
06/06/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	252.0000	212.0000	(15.873)	0	0	0
06/06/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,020.0000	1,111.0000	8.922	0	0	0
06/06/2006	JFRA	2006/11/02			jFra	7.4750	7.5490	0.990	0.0000	0.0000	0
06/06/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,623.0000	1,747.0000	7.640	0	0	0
06/06/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	460.0000	404.0000	(12.174)	0	0	0
06/06/2006	JFRA	2007/02/01			jFra	7.6250	7.7140	1.167	0.0000	0.0000	75
06/06/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,033.0000	934.0000	(9.584)	0	0	0
06/06/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,339.0000	1,457.0000	8.813	0	0	0
06/06/2006	JFRA	2007/05/03			jFra	7.7520	7.8680	1.496	0.0000	0.0000	0
06/06/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,121.0000	1,001.0000	(10.705)	0	0	0
06/06/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,737.0000	1,901.0000	9.442	0	0	0
06/06/2006	JFRA	2007/08/02			jFra	7.8340	7.9330	1.264	0.0000	0.0000	0
06/06/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,213.0000	1,113.0000	(8.244)	0	0	0
06/06/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	2,030.0000	2,172.0000	6.995	0	0	0
06/06/2006	JFRA	2007/11/01			jFra	7.8700	7.9780	1.372	0.0000	0.0000	0
06/06/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,390.0000	1,274.0000	(8.345)	0	0	0
06/06/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,363.0000	2,530.0000	7.067	0	0	0
06/06/2006	JFRA	2008/02/07			jFra	7.9030	8.0150	1.417	0.0000	0.0000	0
06/06/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	25,313.0000	25,154.0000	(0.628)	0	0	0
06/06/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,317.0000	26,430.0000	0.429	0	0	0
06/06/2006	JN02	2006/08/03			jNote	7.7090	7.7990	1.167	0.0000	0.0000	0
06/06/2006	JN02	2006/08/03	7.25	Put	Option on jNote	4,447.0000	3,851.0000	(13.402)	0	0	0
06/06/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,940.0000	13,999.0000	8.184	0	0	0

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06/06/2006	JN02	2006/11/02			jNote	7.7950	7.8840	1.142	0.0000	0.0000	0
06/06/2006	JN02	2006/11/02	7.25	Call	Option on jNote	18,388.0000	19,373.0000	5.357	0	0	0
06/06/2006	JN02	2006/11/02	7.25	Put	Option on jNote	8,316.0000	7,668.0000	(7.792)	0	0	0
06/06/2006	JN05	2006/08/03			jNote	7.8950	7.9740	1.001	0.0000	0.0000	0
06/06/2006	JN05	2006/08/03	7.25	Put	Option on jNote	835.0000	559.0000	(33.054)	0	0	0
06/06/2006	JN05	2006/08/03	7.25	Call	Option on jNote	27,347.0000	30,260.0000	10.652	0	0	0
06/06/2006	JN05	2006/11/02			jNote	7.9360	8.0160	1.008	0.0000	0.0000	0
06/06/2006	JN05	2006/11/02	7.25	Call	Option on jNote	31,380.0000	34,004.0000	8.362	0	0	0
06/06/2006	JN05	2006/11/02	7.25	Put	Option on jNote	3,226.0000	2,630.0000	(18.475)	0	0	0
06/06/2006	JN10	2006/08/03			jNote	7.9320	8.0080	0.958	0.0000	0.0000	0
06/06/2006	JN10	2006/08/03	7.25	Call	Option on jNote	46,923.0000	51,940.0000	10.692	0	0	0
06/06/2006	JN10	2006/08/03	7.25	Put	Option on jNote	55.0000	22.0000	(60.000)	0	0	0
06/06/2006	JN10	2006/11/02			jNote	7.9510	8.0290	0.981	0.0000	0.0000	0
06/06/2006	JN10	2006/11/02	7.25	Call	Option on jNote	48,939.0000	53,820.0000	9.974	0	0	0
06/06/2006	JN10	2006/11/02	7.25	Put	Option on jNote	840.0000	550.0000	(34.524)	0	0	0
06/06/2006	JROD	2006/06/30			jRod	6.8140	6.8110	(0.044)	0.0000	0.0000	0
06/06/2006	JROD	2006/07/31			jRod	6.9090	6.9050	(0.058)	0.0000	0.0000	0
06/06/2006	JROD	2006/08/31			jRod	7.0530	7.0470	(0.085)	0.0000	0.0000	0
06/06/2006	R153	2006/08/03			Bond Future	7.5500	7.6080	0.768	7.5800	7.5800	754
06/06/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	6,240.0000	7,509.0000	20.337	0	0	100
06/06/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	4,319.0000	3,363.0000	(22.135)	0	0	0
06/06/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	12,736.0000	14,599.0000	14.628	0	0	0
06/06/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	1,146.0000	785.0000	(31.501)	0	0	0
06/06/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	868.0000	1,140.0000	31.336	0	0	0
06/06/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	10,176.0000	8,613.0000	(15.360)	0	0	0
06/06/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	17,987.0000	16,035.0000	(10.852)	0	0	0
06/06/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,529.0000	3,190.0000	26.137	0	0	0

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06/06/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	135.0000	76.0000	(43.704)	0	0	0
06/06/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	21,493.0000	23,657.0000	10.068	0	0	0
06/06/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	26,758.0000	24,627.0000	(7.964)	0	0	0
06/06/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	73.0000	101.0000	38.356	0	0	0
06/06/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	44,982.0000	42,765.0000	(4.929)	0	0	0
06/06/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	19.0000	27.0000	42.105	0	0	0
06/06/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	5.0000	7.0000	40.000	0	0	0
06/06/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	35,849.0000	33,653.0000	(6.126)	0	0	0
06/06/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	263.0000	356.0000	35.361	0	0	0
06/06/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	54,061.0000	51,839.0000	(4.110)	0	0	0
06/06/2006	R153	2006/11/02			Bond Future	7.5350	7.6080	0.969	0.0000	0.0000	0
06/06/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	8,956.0000	10,369.0000	15.777	0	0	0
06/06/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	7,688.0000	6,463.0000	(15.934)	0	0	0
06/06/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	20,807.0000	23,110.0000	11.068	0	0	0
06/06/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	3,617.0000	2,869.0000	(20.680)	0	0	0
06/06/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	13,990.0000	15,881.0000	13.517	0	0	0
06/06/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,128.0000	1,376.0000	21.986	0	0	0
06/06/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	1,239.0000	904.0000	(27.038)	0	0	0
06/06/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	35,412.0000	33,021.0000	(6.752)	0	0	0
06/06/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	27,564.0000	25,340.0000	(8.068)	0	0	0
06/06/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,040.0000	2,454.0000	20.294	0	0	100
06/06/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	257.0000	166.0000	(35.409)	0	0	0
06/06/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	51,897.0000	49,342.0000	(4.923)	0	0	0
06/06/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	610.0000	752.0000	23.279	0	0	0
06/06/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	348.0000	431.0000	23.851	0	0	0
06/06/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	200.0000	249.0000	24.500	0	0	0
06/06/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	60,259.0000	57,669.0000	(4.298)	0	0	0
06/06/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	43,568.0000	41,072.0000	(5.729)	0	0	0
06/06/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	38,253.0000	40,880.0000	6.867	0	0	0
06/06/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	24.0000	13.0000	(45.833)	0	0	0
06/06/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	29,110.0000	31,658.0000	8.753	0	0	0
06/06/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	13,296.0000	11,639.0000	(12.462)	0	0	0
06/06/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,546.0000	6,527.0000	17.688	0	0	0
06/06/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	20,053.0000	18,062.0000	(9.929)	0	0	0
06/06/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,373.0000	4,021.0000	19.211	0	0	0

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06/06/2006	R153	2007/02/01			Bond Future	7.5500	7.6250	0.993	0.0000	0.0000	0
06/06/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,435.0000	12,784.0000	11.797	0	0	0
06/06/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	9,739.0000	8,550.0000	(12.209)	0	0	0
06/06/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	21,521.0000	23,554.0000	9.447	0	0	0
06/06/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	15,899.0000	17,591.0000	10.642	0	0	0
06/06/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	5,676.0000	4,829.0000	(14.922)	0	0	0
06/06/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	2,692.0000	2,186.0000	(18.796)	0	0	0
06/06/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	34,439.0000	32,315.0000	(6.167)	0	0	0
06/06/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	3,980.0000	4,550.0000	14.322	0	0	0
06/06/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	2,799.0000	3,213.0000	14.791	0	0	0
06/06/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	49,267.0000	46,945.0000	(4.713)	0	0	0
06/06/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	1,980.0000	2,279.0000	15.101	0	0	0
06/06/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,412.0000	1,628.0000	15.297	0	0	0
06/06/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	27,400.0000	25,432.0000	(7.182)	0	0	0
06/06/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	20,815.0000	19,053.0000	(8.465)	0	0	0
06/06/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	957.0000	728.0000	(23.929)	0	0	0
06/06/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	5,690.0000	6,466.0000	13.638	0	0	0
06/06/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	28,472.0000	30,781.0000	8.110	0	0	0
06/06/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,109.0000	9,146.0000	12.788	0	0	0
06/06/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	14,862.0000	13,361.0000	(10.100)	0	0	0
06/06/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	56,869.0000	54,488.0000	(4.187)	0	0	0
06/06/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,016.0000	1,174.0000	15.551	0	0	0
06/06/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	36,499.0000	38,970.0000	6.770	0	0	0
06/06/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	217.0000	150.0000	(30.876)	0	0	0
06/06/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	41,764.0000	39,526.0000	(5.359)	0	0	0
06/06/2006	R157	2006/08/03			Bond Future	7.7550	7.8130	0.748	0.0000	0.0000	118
06/06/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	23,488.0000	20,037.0000	(14.693)	0	0	0
06/06/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	76,407.0000	71,828.0000	(5.993)	0	0	0
06/06/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,141.0000	5,303.0000	28.061	0	0	0
06/06/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	81.0000	115.0000	41.975	0	0	0
06/06/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	94,611.0000	90,006.0000	(4.867)	0	0	0
06/06/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	18.0000	26.0000	44.444	0	0	0
06/06/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	112,515.0000	107,903.0000	(4.099)	0	0	0
06/06/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	341.0000	474.0000	39.003	0	0	0

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06/06/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	41,520.0000	45,947.0000	10.662	0	0	0
06/06/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
06/06/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	58,042.0000	53,561.0000	(7.720)	0	0	0
06/06/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	62,041.0000	66,640.0000	7.413	0	0	0
06/06/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,284.0000	1,721.0000	34.034	0	0	0
06/06/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	26.0000	12.0000	(53.846)	0	0	0
06/06/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	39,995.0000	35,818.0000	(10.444)	0	0	0
06/06/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	449.0000	262.0000	(41.648)	0	0	0
06/06/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	23,533.0000	27,234.0000	15.727	0	0	0
06/06/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	2,998.0000	2,085.0000	(30.454)	0	0	0
06/06/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	10,501.0000	8,272.0000	(21.227)	0	0	0
06/06/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	10,899.0000	13,285.0000	21.892	0	0	100
06/06/2006	R157	2006/11/02			Bond Future	7.7590	7.8340	0.967	0.0000	0.0000	0
06/06/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	81,762.0000	87,543.0000	7.071	0	0	0
06/06/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	2,849.0000	2,061.0000	(27.659)	0	0	0
06/06/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	2,925.0000	3,653.0000	24.889	0	0	117
06/06/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	43,255.0000	48,288.0000	11.636	0	0	0
06/06/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	59,003.0000	53,909.0000	(8.633)	0	0	0
06/06/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	765.0000	982.0000	28.366	0	0	0
06/06/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	28,715.0000	24,916.0000	(13.230)	0	0	0
06/06/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	61,534.0000	67,112.0000	9.065	0	0	0
06/06/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	17,325.0000	20,341.0000	17.408	0	0	158
06/06/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	92.0000	52.0000	(43.478)	0	0	0
06/06/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	696.0000	452.0000	(35.057)	0	0	0
06/06/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	92,934.0000	87,329.0000	(6.031)	0	0	0
06/06/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	16,624.0000	13,819.0000	(16.873)	0	0	0
06/06/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	43,060.0000	38,491.0000	(10.611)	0	0	0
06/06/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	28,222.0000	32,335.0000	14.574	0	0	0
06/06/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	10,127.0000	12,150.0000	19.976	0	0	0
06/06/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	7,859.0000	6,151.0000	(21.733)	0	0	0
06/06/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	5,548.0000	6,801.0000	22.585	0	0	0
06/06/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	110,076.0000	104,365.0000	(5.188)	0	0	0
06/06/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	75,802.0000	70,384.0000	(7.148)	0	0	0
06/06/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	367.0000	478.0000	30.245	0	0	0
06/06/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	174.0000	229.0000	31.609	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
06/06/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	127,095.0000	121,328.0000	(4.538)	0	0	0
06/06/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	62.0000	84.0000	35.484	0	0	0
06/06/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	143,874.0000	138,074.0000	(4.031)	0	0	0
06/06/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,507.0000	1,911.0000	26.808	0	0	0
06/06/2006	R157	2007/02/01			Bond Future	7.7770	7.8530	0.977	0.0000	0.0000	0
06/06/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	5,604.0000	4,476.0000	(20.128)	0	0	0
06/06/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	46,369.0000	50,988.0000	9.961	0	0	0
06/06/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	33,009.0000	36,836.0000	11.594	0	0	0
06/06/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	11,784.0000	9,864.0000	(16.293)	0	0	0
06/06/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	20,748.0000	17,993.0000	(13.278)	0	0	0
06/06/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	107,439.0000	102,016.0000	(5.048)	0	0	0
06/06/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	22,798.0000	25,789.0000	13.120	0	0	0
06/06/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	91,326.0000	86,081.0000	(5.743)	0	0	0
06/06/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	4,199.0000	4,951.0000	17.909	0	0	0
06/06/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,649.0000	1,972.0000	19.588	0	0	0
06/06/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	1,005.0000	1,211.0000	20.498	0	0	0
06/06/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	123,632.0000	118,091.0000	(4.482)	0	0	0
06/06/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	514.0000	629.0000	22.374	0	0	0
06/06/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	139,671.0000	134,039.0000	(4.032)	0	0	0
06/06/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	75,369.0000	70,374.0000	(6.627)	0	0	0
06/06/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,686.0000	3,188.0000	18.690	0	0	0
06/06/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	59,916.0000	55,277.0000	(7.743)	0	0	0
06/06/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,075.0000	1,557.0000	(24.964)	0	0	0
06/06/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	6,543.0000	7,651.0000	16.934	0	0	0
06/06/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	62,750.0000	67,979.0000	8.333	0	0	0
06/06/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	15,403.0000	17,632.0000	14.471	0	0	0
06/06/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	32,173.0000	28,656.0000	(10.932)	0	0	0
06/06/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	45,353.0000	41,203.0000	(9.150)	0	0	0
06/06/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	10,111.0000	11,707.0000	15.785	0	0	0
06/06/2006	R186	2006/08/03			Bond Future	7.5120	7.5780	0.879	0.0000	0.0000	34
06/06/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	16,697.0000	21,172.0000	26.801	0	0	0
06/06/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	15,168.0000	11,283.0000	(25.613)	0	0	0
06/06/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	38,063.0000	44,962.0000	18.125	0	0	0
06/06/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	4,064.0000	2,603.0000	(35.950)	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
06/06/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	89,309.0000	81,108.0000	(9.183)	0	0	0
06/06/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/06/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	195,523.0000	187,164.0000	(4.275)	0	0	0
06/06/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/06/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	170,303.0000	161,944.0000	(4.908)	0	0	0
06/06/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
06/06/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	144,177.0000	135,820.0000	(5.796)	0	0	0
06/06/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	117,132.0000	108,796.0000	(7.117)	0	0	0
06/06/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	32.0000	56.0000	75.000	0	0	0
06/06/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	273.0000	432.0000	58.242	0	0	0
06/06/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	33.0000	13.0000	(60.606)	0	0	0
06/06/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	102,708.0000	111,048.0000	8.120	0	0	0
06/06/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	35,295.0000	28,989.0000	(17.867)	0	0	0
06/06/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	582.0000	307.0000	(47.251)	0	0	0
06/06/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	68,279.0000	76,363.0000	11.840	0	0	0
06/06/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	61,329.0000	53,636.0000	(12.544)	0	0	0
06/06/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	5,527.0000	7,581.0000	37.163	0	0	0
06/06/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	1,389.0000	2,055.0000	47.948	0	0	0
06/06/2006	R186	2006/11/02			Bond Future	7.5160	7.5830	0.891	0.0000	0.0000	0
06/06/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	43,438.0000	37,832.0000	(12.906)	0	0	0
06/06/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	3,290.0000	4,143.0000	25.927	0	0	0
06/06/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	7,109.0000	8,734.0000	22.858	0	0	0
06/06/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	14,376.0000	17,192.0000	19.588	0	0	0
06/06/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	26,873.0000	31,243.0000	16.262	0	0	0
06/06/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	91,248.0000	83,678.0000	(8.296)	0	0	0
06/06/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	66,150.0000	59,352.0000	(10.277)	0	0	0
06/06/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	24,850.0000	20,796.0000	(16.314)	0	0	0
06/06/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,242.0000	1,619.0000	30.354	0	0	0
06/06/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	117,099.0000	109,053.0000	(6.871)	0	0	0
06/06/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	103,548.0000	111,614.0000	7.790	0	0	0
06/06/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	45,876.0000	51,890.0000	13.109	0	0	0
06/06/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	11,609.0000	9,201.0000	(20.743)	0	0	0
06/06/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	1,122.0000	765.0000	(31.818)	0	0	0
06/06/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	4,306.0000	3,197.0000	(25.755)	0	0	0
06/06/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	72,023.0000	79,335.0000	10.152	0	0	0

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06/06/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	143,194.0000	134,916.0000	(5.781)	0	0	0
06/06/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	413.0000	557.0000	34.867	0	0	0
06/06/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	121.0000	169.0000	39.669	0	0	0
06/06/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	168,892.0000	160,517.0000	(4.959)	0	0	0
06/06/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	138,641.0000	146,991.0000	6.023	0	0	0
06/06/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	187.0000	115.0000	(38.503)	0	0	0
06/06/2006	R186	2007/02/01			Bond Future	7.5180	7.5860	0.904	0.0000	0.0000	0
06/06/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	37,325.0000	41,620.0000	11.507	0	0	0
06/06/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	35,065.0000	30,874.0000	(11.952)	0	0	0
06/06/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	53,751.0000	59,319.0000	10.359	0	0	0
06/06/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	3,020.0000	2,299.0000	(23.874)	0	0	0
06/06/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	19,479.0000	16,562.0000	(14.975)	0	0	0
06/06/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	8,648.0000	6,996.0000	(19.103)	0	0	0
06/06/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	104,930.0000	112,695.0000	7.400	0	0	0
06/06/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	76,119.0000	82,953.0000	8.978	0	0	0
06/06/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	97,771.0000	90,861.0000	(7.068)	0	0	0
06/06/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	10,642.0000	12,219.0000	14.819	0	0	0
06/06/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	120,904.0000	113,421.0000	(6.189)	0	0	0
06/06/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,043.0000	7,047.0000	16.614	0	0	0
06/06/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	144,883.0000	136,998.0000	(5.442)	0	0	0
06/06/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	17,774.0000	20,101.0000	13.092	0	0	0
06/06/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,658.0000	1,996.0000	20.386	0	0	0
06/06/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	169,138.0000	160,990.0000	(4.817)	0	0	0
06/06/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	76,167.0000	70,009.0000	(8.085)	0	0	0
06/06/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,252.0000	3,852.0000	18.450	0	0	0
06/06/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	54,369.0000	49,079.0000	(9.730)	0	0	0
06/06/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	25,757.0000	28,953.0000	12.408	0	0	0
06/06/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	720.0000	506.0000	(29.722)	0	0	0
06/06/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	138,365.0000	146,636.0000	5.978	0	0	0
06/06/2006	R194	2006/08/03			Bond Future	7.4240	7.5020	1.051	0.0000	0.0000	55
06/06/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	10,104.0000	11,258.0000	11.421	0	0	0
06/06/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	5,447.0000	4,532.0000	(16.798)	0	0	0
06/06/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	6,477.0000	7,568.0000	16.844	0	0	0
06/06/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	142.0000	72.0000	(49.296)	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
06/06/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	206.0000	303.0000	47.087	0	0	0
06/06/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	8.0000	3.0000	(62.500)	0	0	0
06/06/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	611.0000	857.0000	40.262	0	0	0
06/06/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	8,730.0000	7,667.0000	(12.176)	0	0	0
06/06/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/06/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	23,095.0000	21,935.0000	(5.023)	0	0	0
06/06/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	19,479.0000	18,320.0000	(5.950)	0	0	0
06/06/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
06/06/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	2,676.0000	2,029.0000	(24.178)	0	0	0
06/06/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	45.0000	71.0000	57.778	0	0	0
06/06/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	15,852.0000	14,697.0000	(7.286)	0	0	0
06/06/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	12,238.0000	11,104.0000	(9.266)	0	0	0
06/06/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	7.0000	12.0000	71.429	0	0	0
06/06/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	842.0000	542.0000	(35.629)	0	0	0
06/06/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,435.0000	4,295.0000	25.036	0	0	0
06/06/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,546.0000	2,058.0000	33.118	0	0	0
06/06/2006	R194	2006/11/02			Bond Future	7.4460	7.5370	1.222	0.0000	0.0000	0
06/06/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	156.0000	95.0000	(39.103)	0	0	0
06/06/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	8,967.0000	10,050.0000	12.078	0	0	0
06/06/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	6,304.0000	7,251.0000	15.022	0	0	0
06/06/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	669.0000	473.0000	(29.297)	0	0	0
06/06/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	470.0000	610.0000	29.787	0	0	0
06/06/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	207.0000	279.0000	34.783	0	0	0
06/06/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	15,207.0000	16,351.0000	7.523	0	0	0
06/06/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	21.0000	11.0000	(47.619)	0	0	0
06/06/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,626.0000	3,180.0000	21.097	0	0	0
06/06/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
06/06/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	18,426.0000	19,570.0000	6.209	0	0	0
06/06/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	4,153.0000	4,911.0000	18.252	0	0	0
06/06/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	12,023.0000	13,157.0000	9.432	0	0	0
06/06/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/06/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	1,682.0000	1,296.0000	(22.949)	0	0	0
06/06/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,591.0000	1,968.0000	23.696	0	0	0
06/06/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	3,305.0000	2,715.0000	(17.852)	0	0	0
06/06/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	5,406.0000	4,639.0000	(14.188)	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
06/06/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	10,518.0000	9,514.0000	(9.546)	0	0	0
06/06/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	13,352.0000	12,279.0000	(8.036)	0	0	0
06/06/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	7,899.0000	7,001.0000	(11.369)	0	0	0
06/06/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	960.0000	1,206.0000	25.625	0	0	0
06/06/2006	R194	2007/02/01			Bond Future	7.4670	7.5690	1.366	0.0000	0.0000	0
06/06/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	5,589.0000	4,961.0000	(11.236)	0	0	0
06/06/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	205.0000	141.0000	(31.220)	0	0	0
06/06/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,703.0000	3,116.0000	15.279	0	0	0
06/06/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	6,234.0000	6,998.0000	12.255	0	0	0
06/06/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	12,600.0000	13,624.0000	8.127	0	0	0
06/06/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	10,162.0000	11,140.0000	9.624	0	0	0
06/06/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	7,475.0000	6,758.0000	(9.592)	0	0	0
06/06/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	1,443.0000	1,165.0000	(19.265)	0	0	0
06/06/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	890.0000	1,062.0000	19.326	0	0	0
06/06/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	9,334.0000	8,534.0000	(8.571)	0	0	0
06/06/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	45.0000	27.0000	(40.000)	0	0	0
06/06/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	552.0000	670.0000	21.377	0	0	0
06/06/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	624.0000	470.0000	(24.679)	0	0	0
06/06/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	13,543.0000	12,619.0000	(6.823)	0	0	0
06/06/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	11,369.0000	10,499.0000	(7.652)	0	0	0
06/06/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,377.0000	1,619.0000	17.574	0	0	0
06/06/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	2,048.0000	2,373.0000	15.869	0	0	0
06/06/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	7,993.0000	8,881.0000	11.110	0	0	0
06/06/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	15,167.0000	16,206.0000	6.850	0	0	0
06/06/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
06/06/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,693.0000	5,335.0000	13.680	0	0	0
06/06/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	2,471.0000	2,071.0000	(16.188)	0	0	0
06/06/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	3,879.0000	3,357.0000	(13.457)	0	0	0
06/06/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,542.0000	4,062.0000	14.681	0	0	0
06/06/2006	R201	2006/08/03			Bond Future	7.7370	7.8040	0.866	0.0000	0.0000	26
06/06/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	8,653.0000	6,562.0000	(24.165)	0	0	0
06/06/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	7,832.0000	9,963.0000	27.209	0	0	0
06/06/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	2,375.0000	1,542.0000	(35.074)	0	0	0
06/06/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	17,481.0000	20,869.0000	19.381	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
06/06/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	17.0000	25.0000	47.059	0	0	0
06/06/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	76,089.0000	71,876.0000	(5.537)	0	0	0
06/06/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	90,290.0000	86,070.0000	(4.674)	0	0	0
06/06/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	303.0000	437.0000	44.224	0	0	0
06/06/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	32,757.0000	28,929.0000	(11.686)	0	0	0
06/06/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	91.0000	134.0000	47.253	0	0	0
06/06/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	978.0000	1,371.0000	40.184	0	0	0
06/06/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	47,126.0000	43,039.0000	(8.672)	0	0	0
06/06/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
06/06/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	61,677.0000	57,498.0000	(6.776)	0	0	0
06/06/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	2,965.0000	3,982.0000	34.300	0	0	0
06/06/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	19,412.0000	16,208.0000	(16.505)	0	0	0
06/06/2006	R201	2006/11/02			Bond Future	7.7530	7.8220	0.890	0.0000	0.0000	0
06/06/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	14,620.0000	16,773.0000	14.726	0	0	0
06/06/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	14,435.0000	12,344.0000	(14.486)	0	0	0
06/06/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	87,735.0000	83,577.0000	(4.739)	0	0	0
06/06/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	9,192.0000	10,683.0000	16.221	0	0	0
06/06/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	24,287.0000	21,534.0000	(11.335)	0	0	0
06/06/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	64,300.0000	68,516.0000	6.557	0	0	0
06/06/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	67.0000	39.0000	(41.791)	0	0	0
06/06/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	35,755.0000	32,499.0000	(9.106)	0	0	0
06/06/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	48,331.0000	44,728.0000	(7.455)	0	0	0
06/06/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	5,660.0000	6,648.0000	17.456	0	0	0
06/06/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	334.0000	421.0000	26.048	0	0	0
06/06/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	797.0000	983.0000	23.338	0	0	0
06/06/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	74,265.0000	70,206.0000	(5.466)	0	0	0
06/06/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,744.0000	2,106.0000	20.757	0	0	0
06/06/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	61,020.0000	57,137.0000	(6.363)	0	0	0
06/06/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	3,511.0000	4,153.0000	18.285	0	0	0
06/06/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	615.0000	418.0000	(32.033)	0	0	0
06/06/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	48,384.0000	52,432.0000	8.366	0	0	0
06/06/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	6,814.0000	5,503.0000	(19.240)	0	0	0
06/06/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	34,244.0000	37,847.0000	10.522	0	0	0
06/06/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	2,633.0000	1,991.0000	(24.383)	0	0	0
06/06/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	22,566.0000	25,500.0000	13.002	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
06/06/2006	R201	2007/02/01			Bond Future	7.7670	7.8370	0.901	0.0000	0.0000	0
06/06/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	17,126.0000	15,073.0000	(11.988)	0	0	0
06/06/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	27,108.0000	24,527.0000	(9.521)	0	0	0
06/06/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	8,923.0000	10,109.0000	13.291	0	0	0
06/06/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	37,488.0000	34,472.0000	(8.045)	0	0	0
06/06/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	49,307.0000	45,971.0000	(6.766)	0	0	0
06/06/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	18,150.0000	20,298.0000	11.835	0	0	0
06/06/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	13,204.0000	14,825.0000	12.277	0	0	0
06/06/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	6,343.0000	7,209.0000	13.653	0	0	0
06/06/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	73,147.0000	69,307.0000	(5.250)	0	0	0
06/06/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,791.0000	4,367.0000	15.194	0	0	0
06/06/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	63,899.0000	67,987.0000	6.398	0	0	0
06/06/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	60,897.0000	57,271.0000	(5.954)	0	0	0
06/06/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,157.0000	1,371.0000	18.496	0	0	0
06/06/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,151.0000	2,513.0000	16.829	0	0	0
06/06/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	85,797.0000	81,809.0000	(4.648)	0	0	0
06/06/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	381.0000	266.0000	(30.184)	0	0	0
06/06/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	49,045.0000	52,871.0000	7.801	0	0	0
06/06/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,578.0000	1,203.0000	(23.764)	0	0	0
06/06/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	25,771.0000	28,537.0000	10.733	0	0	0
06/06/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	9,547.0000	8,110.0000	(15.052)	0	0	0
06/06/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	36,090.0000	39,459.0000	9.335	0	0	0
06/06/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	4,387.0000	3,553.0000	(19.011)	0	0	0
06/06/2006	R203	2006/08/03			Bond Future	7.7640	7.8300	0.850	0.0000	0.0000	0
06/06/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	41,174.0000	45,638.0000	10.842	0	0	0
06/06/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	37,479.0000	33,121.0000	(11.628)	0	0	0
06/06/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	22,882.0000	19,346.0000	(15.453)	0	0	0
06/06/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	5,321.0000	6,736.0000	26.593	0	0	0
06/06/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,743.0000	2,336.0000	34.022	0	0	0
06/06/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	60,027.0000	64,841.0000	8.020	0	0	0
06/06/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	1,516.0000	1,028.0000	(32.190)	0	0	0
06/06/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	12.0000	19.0000	58.333	0	0	0
06/06/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	354.0000	217.0000	(38.701)	0	0	0
06/06/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	439.0000	623.0000	41.913	0	0	0

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06/06/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	53,919.0000	49,152.0000	(8.841)	0	0	0
06/06/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	83.0000	125.0000	50.602	0	0	0
06/06/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	70,890.0000	65,981.0000	(6.925)	0	0	0
06/06/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	87,738.0000	82,793.0000	(5.636)	0	0	0
06/06/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	11,720.0000	9,341.0000	(20.299)	0	0	0
06/06/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	4,809.0000	3,560.0000	(25.972)	0	0	0
06/06/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	12,775.0000	15,347.0000	20.133	0	0	0
06/06/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	24,932.0000	28,635.0000	14.852	0	0	0
06/06/2006	R203	2006/11/02			Bond Future	7.7790	7.8470	0.874	0.0000	0.0000	0
06/06/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	5,628.0000	4,597.0000	(18.319)	0	0	0
06/06/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	45,794.0000	49,782.0000	8.709	0	0	0
06/06/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	31,536.0000	34,883.0000	10.613	0	0	0
06/06/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	10,603.0000	8,932.0000	(15.760)	0	0	0
06/06/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	2,673.0000	2,111.0000	(21.025)	0	0	0
06/06/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,405.0000	1,748.0000	24.413	0	0	0
06/06/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	81,158.0000	85,908.0000	5.853	0	0	0
06/06/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	62,534.0000	66,991.0000	7.127	0	0	0
06/06/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	28,138.0000	24,954.0000	(11.316)	0	0	0
06/06/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	417.0000	305.0000	(26.859)	0	0	0
06/06/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	101,107.0000	106,014.0000	4.853	0	0	0
06/06/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	11,944.0000	13,779.0000	15.363	0	0	0
06/06/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	1,125.0000	857.0000	(23.822)	0	0	0
06/06/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	6,455.0000	7,626.0000	18.141	0	0	0
06/06/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	40,565.0000	36,718.0000	(9.484)	0	0	0
06/06/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	70,112.0000	65,435.0000	(6.671)	0	0	0
06/06/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	54,779.0000	50,431.0000	(7.937)	0	0	0
06/06/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	3,168.0000	3,839.0000	21.181	0	0	0
06/06/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	20,213.0000	22,808.0000	12.838	0	0	0
06/06/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	18,063.0000	15,639.0000	(13.420)	0	0	0
06/06/2006	R203	2007/02/01			Bond Future	7.7930	7.8620	0.885	0.0000	0.0000	0
06/06/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	17,451.0000	19,443.0000	11.415	0	0	0
06/06/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	32,377.0000	29,362.0000	(9.312)	0	0	0
06/06/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	65,608.0000	69,750.0000	6.313	0	0	0
06/06/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	43,707.0000	40,149.0000	(8.141)	0	0	0

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06/06/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	5,694.0000	4,829.0000	(15.191)	0	0	0
06/06/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	11,131.0000	12,580.0000	13.018	0	0	0
06/06/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,066.0000	2,446.0000	18.393	0	0	0
06/06/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	6,725.0000	7,715.0000	14.721	0	0	0
06/06/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	36,911.0000	40,078.0000	8.580	0	0	0
06/06/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	82,880.0000	87,356.0000	5.401	0	0	0
06/06/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	56,548.0000	52,532.0000	(7.102)	0	0	0
06/06/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	15,287.0000	13,447.0000	(12.036)	0	0	0
06/06/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	85,218.0000	80,592.0000	(5.428)	0	0	0
06/06/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	70,517.0000	66,145.0000	(6.200)	0	0	0
06/06/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	50,182.0000	53,881.0000	7.371	0	0	0
06/06/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,838.0000	4,473.0000	16.545	0	0	0
06/06/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	3,139.0000	2,608.0000	(16.916)	0	0	0
06/06/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	9,636.0000	8,328.0000	(13.574)	0	0	0
06/06/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	1,607.0000	1,307.0000	(18.668)	0	0	0
06/06/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	101,645.0000	106,352.0000	4.631	0	0	0
06/06/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	25,992.0000	28,573.0000	9.930	0	0	0
06/06/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	22,855.0000	20,429.0000	(10.615)	0	0	0
06/06/2006	R204	2006/08/03			Bond Future	7.7590	7.8250	0.851	0.0000	0.0000	83
06/06/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	5,659.0000	7,142.0000	26.206	0	0	0
06/06/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	24,610.0000	20,855.0000	(15.258)	0	0	0
06/06/2006	R204	2006/11/02			Bond Future	7.7710	7.8390	0.875	0.0000	0.0000	0
06/06/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	66,482.0000	71,128.0000	6.988	0	0	0
06/06/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	20,494.0000	17,880.0000	(12.755)	0	0	0
06/06/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	22,145.0000	24,853.0000	12.228	0	0	0
06/06/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	12,418.0000	10,569.0000	(14.890)	0	0	0
06/06/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	34,006.0000	37,479.0000	10.213	0	0	0
06/06/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	48,916.0000	53,056.0000	8.463	0	0	0
06/06/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	6,867.0000	5,685.0000	(17.213)	0	0	0
06/06/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	3,433.0000	2,757.0000	(19.691)	0	0	0
06/06/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	91,449.0000	86,323.0000	(5.605)	0	0	0
06/06/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,804.0000	2,209.0000	22.450	0	0	0
06/06/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	772.0000	968.0000	25.389	0	0	0
06/06/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	74,950.0000	70,032.0000	(6.562)	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
06/06/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,843.0000	4,598.0000	19.646	0	0	0
06/06/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	7,490.0000	8,761.0000	16.969	0	0	0
06/06/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	613.0000	459.0000	(25.122)	0	0	0
06/06/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	107,346.0000	112,515.0000	4.815	0	0	0
06/06/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	1,538.0000	1,195.0000	(22.302)	0	0	0
06/06/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	86,143.0000	91,122.0000	5.780	0	0	0
06/06/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	31,179.0000	27,799.0000	(10.841)	0	0	0
06/06/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	59,004.0000	54,436.0000	(7.742)	0	0	0
06/06/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	44,198.0000	40,147.0000	(9.166)	0	0	0
06/06/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	13,403.0000	15,346.0000	14.497	0	0	0
06/06/2006	R204	2007/02/01			Bond Future	7.7820	7.8510	0.887	0.0000	0.0000	0
06/06/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	53,050.0000	56,944.0000	7.340	0	0	0
06/06/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	38,994.0000	42,321.0000	8.532	0	0	0
06/06/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	27,462.0000	30,169.0000	9.857	0	0	0
06/06/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	16,836.0000	14,837.0000	(11.873)	0	0	0
06/06/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	6,390.0000	5,433.0000	(14.977)	0	0	0
06/06/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	24,979.0000	22,361.0000	(10.481)	0	0	0
06/06/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	10,706.0000	9,274.0000	(13.376)	0	0	0
06/06/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	69,442.0000	73,811.0000	6.292	0	0	0
06/06/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	3,562.0000	2,969.0000	(16.648)	0	0	0
06/06/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	107,949.0000	112,935.0000	4.619	0	0	0
06/06/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	1,846.0000	1,507.0000	(18.364)	0	0	0
06/06/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	87,862.0000	92,595.0000	5.387	0	0	0
06/06/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	35,157.0000	31,920.0000	(9.207)	0	0	0
06/06/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	18,457.0000	20,546.0000	11.318	0	0	0
06/06/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	47,200.0000	43,395.0000	(8.061)	0	0	0
06/06/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,225.0000	2,629.0000	18.157	0	0	0
06/06/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	4,105.0000	4,775.0000	16.322	0	0	0
06/06/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	75,519.0000	70,864.0000	(6.164)	0	0	0
06/06/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	90,978.0000	86,057.0000	(5.409)	0	0	0
06/06/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	11,800.0000	13,320.0000	12.881	0	0	0
06/06/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	7,154.0000	8,196.0000	14.565	0	0	0
06/06/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	60,789.0000	56,505.0000	(7.047)	0	0	0
06/06/2006	R207	2006/08/03			Bond Future	7.7390	7.8050	0.853	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/06/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	5,334.0000	6,748.0000	26.509	0	0	0
06/06/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	26,002.0000	22,132.0000	(14.883)	0	0	0
06/06/2006	R207	2006/11/02			Bond Future	7.7480	7.8170	0.891	0.0000	0.0000	0
06/06/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	75,412.0000	69,990.0000	(7.190)	0	0	0
06/06/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	92,892.0000	87,436.0000	(5.873)	0	0	0
06/06/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	24,717.0000	20,785.0000	(15.908)	0	0	0
06/06/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	83,973.0000	89,410.0000	6.475	0	0	0
06/06/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	55.0000	30.0000	(45.455)	0	0	0
06/06/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	4,971.0000	6,501.0000	30.779	0	0	0
06/06/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	8.0000	14.0000	75.000	0	0	0
06/06/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	40,331.0000	35,491.0000	(12.001)	0	0	0
06/06/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	57,684.0000	52,407.0000	(9.148)	0	0	0
06/06/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	62.0000	102.0000	64.516	0	0	0
06/06/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	358.0000	543.0000	51.676	0	0	0
06/06/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	1,535.0000	2,156.0000	40.456	0	0	0
06/06/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	25,100.0000	29,207.0000	16.363	0	0	0
06/06/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	5,116.0000	3,762.0000	(26.466)	0	0	0
06/06/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	42,265.0000	47,217.0000	11.717	0	0	0
06/06/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	349.0000	213.0000	(38.968)	0	0	0
06/06/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	1,567.0000	1,057.0000	(32.546)	0	0	0
06/06/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	62,352.0000	67,679.0000	8.543	0	0	0
06/06/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	12,633.0000	10,004.0000	(20.811)	0	0	0
06/06/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	12,474.0000	15,307.0000	22.711	0	0	0
06/06/2006	R207	2007/02/01			Bond Future	7.7570	7.8260	0.890	0.0000	0.0000	0
06/06/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	49,223.0000	45,315.0000	(7.939)	0	0	0
06/06/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	36,916.0000	33,572.0000	(9.058)	0	0	0
06/06/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	11,536.0000	13,026.0000	12.916	0	0	0
06/06/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	18,086.0000	20,139.0000	11.351	0	0	0
06/06/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	63,020.0000	58,640.0000	(6.950)	0	0	0
06/06/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	93,440.0000	88,436.0000	(5.355)	0	0	0
06/06/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	77,897.0000	73,152.0000	(6.091)	0	0	0
06/06/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	2,174.0000	2,568.0000	18.123	0	0	0
06/06/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	87,580.0000	92,335.0000	5.429	0	0	0
06/06/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	4,007.0000	4,661.0000	16.321	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
06/06/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	6,985.0000	8,003.0000	14.574	0	0	0
06/06/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	3,928.0000	3,285.0000	(16.370)	0	0	0
06/06/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	2,062.0000	1,689.0000	(18.089)	0	0	0
06/06/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	107,973.0000	112,998.0000	4.654	0	0	0
06/06/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	11,544.0000	10,027.0000	(13.141)	0	0	0
06/06/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	68,969.0000	73,342.0000	6.341	0	0	0
06/06/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	52,494.0000	56,375.0000	7.393	0	0	0
06/06/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	6,965.0000	5,940.0000	(14.716)	0	0	0
06/06/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	26,436.0000	23,712.0000	(10.304)	0	0	0
06/06/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	26,986.0000	29,660.0000	9.909	0	0	0
06/06/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	17,976.0000	15,878.0000	(11.671)	0	0	0
06/06/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	38,447.0000	41,748.0000	8.586	0	0	0

Grand Total: **2,582**