

# Derivatives High/Low Report

High/Low for 07/06/2006

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
07/06/2006	GOVI 2006/08/03			jGovi	241.4980	240.0310	(0.607)	0.0000	0.0000	561
07/06/2006	GOVI 2006/08/03	230.00	Put	jGovi	27.0000	79.0000	192.593	0	0	0
07/06/2006	GOVI 2006/08/03	230.00	Call	jGovi	115,007.0000	100,389.0000	(12.711)	0	0	0
07/06/2006	GOVI 2006/11/02			jGovi	245.8800	244.4010	(0.602)	0.0000	0.0000	301
07/06/2006	GOVI 2006/11/02	230.00	Call	jGovi	158,908.0000	144,221.0000	(9.242)	0	0	0
07/06/2006	GOVI 2006/11/02	230.00	Put	jGovi	108.0000	211.0000	95.370	0	0	0
07/06/2006	GOVI 2007/02/01			jGovi	250.4180	248.9600	(0.582)	0.0000	0.0000	0
07/06/2006	GOVI 2007/02/01	230.00	Put	jGovi	81.0000	143.0000	76.543	0	0	0
07/06/2006	GOVI 2007/02/01	230.00	Call	jGovi	204,261.0000	189,743.0000	(7.108)	0	0	0
07/06/2006	J153 2010/08/31			jSwap	7.9190	8.0610	1.793	0.0000	0.0000	0
07/06/2006	J157 2015/09/15			jSwap	8.0350	8.1770	1.767	0.0000	0.0000	0
07/06/2006	J186 2026/12/21			jSwap	7.9490	8.0690	1.510	0.0000	0.0000	0
07/06/2006	J194 2008/02/28			jSwap	7.6550	7.7340	1.032	0.0000	0.0000	0
07/06/2006	J201 2014/12/22			jSwap	8.0000	8.1360	1.700	0.0000	0.0000	0
07/06/2006	J203 2017/09/15			jSwap	8.0260	8.1590	1.657	0.0000	0.0000	0
07/06/2006	J204 2018/12/21			jSwap	7.9880	8.1150	1.590	0.0000	0.0000	0

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07/06/2006	J207	2020/01/15			jSwap	7.9850	8.1130	1.603	0.0000	0.0000	0
07/06/2006	JBAR	2005/12/21			jBar	7.0790	7.0790	-	0.0000	0.0000	0
07/06/2006	JFRA	2006/08/03			jFra	7.3670	7.4090	0.570	0.0000	0.0000	0
07/06/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	212.0000	184.0000	(13.208)	0	0	0
07/06/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,111.0000	1,185.0000	6.661	0	0	0
07/06/2006	JFRA	2006/11/02			jFra	7.5490	7.6330	1.113	0.0000	0.0000	0
07/06/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,747.0000	1,895.0000	8.472	0	0	0
07/06/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	404.0000	347.0000	(14.109)	0	0	0
07/06/2006	JFRA	2007/02/01			jFra	7.7140	7.7800	0.856	7.7800	7.7800	115
07/06/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,457.0000	1,549.0000	6.314	0	0	0
07/06/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	934.0000	864.0000	(7.495)	0	0	0
07/06/2006	JFRA	2007/05/03			jFra	7.8680	7.9840	1.474	0.0000	0.0000	0
07/06/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,901.0000	2,073.0000	9.048	0	0	0
07/06/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,001.0000	890.0000	(11.089)	0	0	0
07/06/2006	JFRA	2007/08/02			jFra	7.9330	8.0610	1.614	0.0000	0.0000	0
07/06/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	2,172.0000	2,363.0000	8.794	0	0	0
07/06/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,113.0000	992.0000	(10.872)	0	0	0
07/06/2006	JFRA	2007/11/01			jFra	7.9780	8.1170	1.742	0.0000	0.0000	0
07/06/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,274.0000	1,134.0000	(10.989)	0	0	0
07/06/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,530.0000	2,755.0000	8.893	0	0	0
07/06/2006	JFRA	2008/02/07			jFra	8.0150	8.1410	1.572	0.0000	0.0000	0
07/06/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,430.0000	26,566.0000	0.515	0	0	0
07/06/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	25,154.0000	24,974.0000	(0.716)	0	0	0
07/06/2006	JN02	2006/08/03			jNote	7.7990	7.9120	1.449	0.0000	0.0000	0
07/06/2006	JN02	2006/08/03	7.25	Call	Option on jNote	13,999.0000	15,418.0000	10.136	0	0	0
07/06/2006	JN02	2006/08/03	7.25	Put	Option on jNote	3,851.0000	3,192.0000	(17.112)	0	0	0

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07/06/2006	JN02	2006/11/02			jNote	7.8840	8.0190	1.712	0.0000	0.0000	0
07/06/2006	JN02	2006/11/02	7.25	Call	Option on jNote	19,373.0000	20,950.0000	8.140	0	0	0
07/06/2006	JN02	2006/11/02	7.25	Put	Option on jNote	7,668.0000	6,769.0000	(11.724)	0	0	0
07/06/2006	JN05	2006/08/03			jNote	7.9740	8.1360	2.032	0.0000	0.0000	0
07/06/2006	JN05	2006/08/03	7.25	Call	Option on jNote	30,260.0000	36,454.0000	20.469	0	0	0
07/06/2006	JN05	2006/08/03	7.25	Put	Option on jNote	559.0000	233.0000	(58.318)	0	0	0
07/06/2006	JN05	2006/11/02			jNote	8.0160	8.1850	2.108	0.0000	0.0000	0
07/06/2006	JN05	2006/11/02	7.25	Call	Option on jNote	34,004.0000	39,827.0000	17.124	0	0	0
07/06/2006	JN05	2006/11/02	7.25	Put	Option on jNote	2,630.0000	1,675.0000	(36.312)	0	0	0
07/06/2006	JN10	2006/08/03			jNote	8.0080	8.1510	1.786	0.0000	0.0000	0
07/06/2006	JN10	2006/08/03	7.25	Call	Option on jNote	51,940.0000	61,312.0000	18.044	0	0	0
07/06/2006	JN10	2006/08/03	7.25	Put	Option on jNote	22.0000	4.0000	(81.818)	0	0	0
07/06/2006	JN10	2006/11/02			jNote	8.0290	8.1750	1.818	0.0000	0.0000	0
07/06/2006	JN10	2006/11/02	7.25	Put	Option on jNote	550.0000	236.0000	(57.091)	0	0	0
07/06/2006	JN10	2006/11/02	7.25	Call	Option on jNote	53,820.0000	63,060.0000	17.168	0	0	0
07/06/2006	JROD	2006/06/30			jRod	6.8110	6.8090	(0.029)	0.0000	0.0000	0
07/06/2006	JROD	2006/07/31			jRod	6.9050	6.8990	(0.087)	0.0000	0.0000	0
07/06/2006	JROD	2006/08/31			jRod	7.0470	7.0410	(0.085)	0.0000	0.0000	0
07/06/2006	R153	2006/08/03			Bond Future	7.6080	7.7280	1.577	7.7500	7.6900	754
07/06/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	3,363.0000	1,896.0000	(43.622)	0	0	0
07/06/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	7,509.0000	10,627.0000	41.524	0	0	100
07/06/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	14,599.0000	18,734.0000	28.324	0	0	0
07/06/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	785.0000	335.0000	(57.325)	0	0	0
07/06/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	101.0000	204.0000	101.980	0	0	0
07/06/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	27.0000	57.0000	111.111	0	0	0
07/06/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	7.0000	15.0000	114.286	0	0	0
07/06/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	51,839.0000	47,262.0000	(8.829)	0	0	0

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07/06/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	33,653.0000	29,171.0000	(13.318)	0	0	0
07/06/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	24,627.0000	20,358.0000	(17.335)	0	0	0
07/06/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	8,613.0000	5,852.0000	(32.056)	0	0	0
07/06/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	356.0000	672.0000	88.764	0	0	0
07/06/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	3,190.0000	5,013.0000	57.147	0	0	0
07/06/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,140.0000	1,977.0000	73.421	0	0	0
07/06/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	16,035.0000	12,287.0000	(23.374)	0	0	0
07/06/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	42,765.0000	38,211.0000	(10.649)	0	0	0
07/06/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	23,657.0000	28,188.0000	19.153	0	0	0
07/06/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	76.0000	21.0000	(72.368)	0	0	0
07/06/2006	R153	2006/11/02			Bond Future	7.6080	7.7460	1.814	0.0000	0.0000	0
07/06/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	2,869.0000	1,793.0000	(37.504)	0	0	0
07/06/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	10,369.0000	13,412.0000	29.347	0	0	0
07/06/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	15,881.0000	19,773.0000	24.507	0	0	0
07/06/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	6,463.0000	4,538.0000	(29.785)	0	0	0
07/06/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,376.0000	1,988.0000	44.477	0	0	0
07/06/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	33,021.0000	28,665.0000	(13.192)	0	0	0
07/06/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	904.0000	478.0000	(47.124)	0	0	0
07/06/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	25,340.0000	21,364.0000	(15.691)	0	0	0
07/06/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,454.0000	3,446.0000	40.424	0	0	100
07/06/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	23,110.0000	27,652.0000	19.654	0	0	0
07/06/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	166.0000	69.0000	(58.434)	0	0	0
07/06/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	752.0000	1,114.0000	48.138	0	0	0
07/06/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	41,072.0000	36,467.0000	(11.212)	0	0	0
07/06/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	431.0000	648.0000	50.348	0	0	0
07/06/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	249.0000	378.0000	51.807	0	0	0
07/06/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	57,669.0000	52,830.0000	(8.391)	0	0	0
07/06/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	40,880.0000	45,839.0000	12.131	0	0	0
07/06/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	49,342.0000	44,592.0000	(9.627)	0	0	0
07/06/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	4,021.0000	5,526.0000	37.429	0	0	0
07/06/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	13.0000	4.0000	(69.231)	0	0	0
07/06/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	31,658.0000	36,528.0000	15.383	0	0	0
07/06/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	11,639.0000	8,873.0000	(23.765)	0	0	0
07/06/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	18,062.0000	14,600.0000	(19.167)	0	0	0
07/06/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	6,527.0000	8,729.0000	33.737	0	0	0

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07/06/2006	R153	2007/02/01			Bond Future	7.6250	7.7680	1.875	0.0000	0.0000	0
07/06/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	17,591.0000	21,071.0000	19.783	0	0	0
07/06/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	12,784.0000	15,632.0000	22.278	0	0	0
07/06/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	2,186.0000	1,439.0000	(34.172)	0	0	0
07/06/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	8,550.0000	6,578.0000	(23.064)	0	0	0
07/06/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	23,554.0000	27,627.0000	17.292	0	0	0
07/06/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	4,829.0000	3,489.0000	(27.749)	0	0	0
07/06/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,174.0000	1,544.0000	31.516	0	0	0
07/06/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	54,488.0000	50,038.0000	(8.167)	0	0	0
07/06/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	150.0000	71.0000	(52.667)	0	0	0
07/06/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	38,970.0000	43,712.0000	12.168	0	0	0
07/06/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	30,781.0000	35,294.0000	14.662	0	0	0
07/06/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	39,526.0000	35,397.0000	(10.446)	0	0	0
07/06/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,213.0000	4,157.0000	29.381	0	0	0
07/06/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,279.0000	2,971.0000	30.364	0	0	0
07/06/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,628.0000	2,134.0000	31.081	0	0	0
07/06/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	46,945.0000	42,631.0000	(9.189)	0	0	0
07/06/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	728.0000	420.0000	(42.308)	0	0	0
07/06/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	32,315.0000	28,438.0000	(11.998)	0	0	0
07/06/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	25,432.0000	21,890.0000	(13.927)	0	0	0
07/06/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	13,361.0000	10,782.0000	(19.302)	0	0	0
07/06/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,550.0000	5,828.0000	28.088	0	0	0
07/06/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	9,146.0000	11,387.0000	24.503	0	0	0
07/06/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	6,466.0000	8,177.0000	26.461	0	0	0
07/06/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	19,053.0000	15,944.0000	(16.318)	0	0	0
07/06/2006	R157	2006/08/03			Bond Future	7.8130	7.9330	1.536	0.0000	0.0000	118
07/06/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	107,903.0000	98,432.0000	(8.777)	0	0	0
07/06/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	5.0000	13.0000	160.000	0	0	0
07/06/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	26.0000	60.0000	130.769	0	0	0
07/06/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	115.0000	250.0000	117.391	0	0	0
07/06/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	53,561.0000	44,554.0000	(16.816)	0	0	0
07/06/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	474.0000	945.0000	99.367	0	0	0
07/06/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	71,828.0000	62,483.0000	(13.010)	0	0	0
07/06/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	90,006.0000	80,560.0000	(10.495)	0	0	0

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07/06/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	12.0000	2.0000	(83.333)	0	0	0
07/06/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,721.0000	3,115.0000	80.999	0	0	0
07/06/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	66,640.0000	76,110.0000	14.211	0	0	0
07/06/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	5,303.0000	8,595.0000	62.078	0	0	0
07/06/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	35,818.0000	27,733.0000	(22.572)	0	0	0
07/06/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	20,037.0000	13,849.0000	(30.883)	0	0	0
07/06/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	8,272.0000	4,775.0000	(42.275)	0	0	0
07/06/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	13,285.0000	19,267.0000	45.028	0	0	100
07/06/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	2,085.0000	918.0000	(55.971)	0	0	0
07/06/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	45,947.0000	55,244.0000	20.234	0	0	0
07/06/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	262.0000	80.0000	(69.466)	0	0	0
07/06/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	27,234.0000	35,546.0000	30.521	0	0	0
07/06/2006	R157	2006/11/02			Bond Future	7.8340	7.9660	1.685	0.0000	0.0000	0
07/06/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	53,909.0000	45,415.0000	(15.756)	0	0	0
07/06/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	3,653.0000	5,324.0000	45.743	0	0	117
07/06/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	84.0000	142.0000	69.048	0	0	0
07/06/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	32,335.0000	40,215.0000	24.370	0	0	0
07/06/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	138,074.0000	127,968.0000	(7.319)	0	0	0
07/06/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	2,061.0000	1,120.0000	(45.657)	0	0	0
07/06/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	12,150.0000	16,414.0000	35.095	0	0	0
07/06/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	24,916.0000	19,015.0000	(23.684)	0	0	0
07/06/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	48,288.0000	57,512.0000	19.102	0	0	0
07/06/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	13,819.0000	9,723.0000	(29.640)	0	0	0
07/06/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	20,341.0000	26,410.0000	29.836	0	0	158
07/06/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	6,151.0000	3,866.0000	(37.148)	0	0	0
07/06/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	67,112.0000	77,027.0000	14.774	0	0	0
07/06/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	452.0000	203.0000	(55.088)	0	0	0
07/06/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	52.0000	18.0000	(65.385)	0	0	0
07/06/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	38,491.0000	31,089.0000	(19.230)	0	0	0
07/06/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	6,801.0000	9,563.0000	40.612	0	0	0
07/06/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	87,543.0000	97,674.0000	11.573	0	0	0
07/06/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,911.0000	2,872.0000	50.288	0	0	0
07/06/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	121,328.0000	111,305.0000	(8.261)	0	0	0
07/06/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	229.0000	371.0000	62.009	0	0	0
07/06/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	478.0000	756.0000	58.159	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/06/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	982.0000	1,514.0000	54.175	0	0	0
07/06/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	104,365.0000	94,479.0000	(9.473)	0	0	0
07/06/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	70,384.0000	61,180.0000	(13.077)	0	0	0
07/06/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	87,329.0000	77,697.0000	(11.030)	0	0	0
07/06/2006	R157	2007/02/01			Bond Future	7.8530	7.9870	1.706	0.0000	0.0000	0
07/06/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	55,277.0000	47,557.0000	(13.966)	0	0	0
07/06/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	7,651.0000	9,984.0000	30.493	0	0	0
07/06/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	11,707.0000	14,995.0000	28.086	0	0	0
07/06/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	28,656.0000	23,079.0000	(19.462)	0	0	0
07/06/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	17,632.0000	22,109.0000	25.391	0	0	0
07/06/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	70,374.0000	61,935.0000	(11.992)	0	0	0
07/06/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	41,203.0000	34,437.0000	(16.421)	0	0	0
07/06/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	4,951.0000	6,565.0000	32.599	0	0	0
07/06/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	134,039.0000	124,250.0000	(7.303)	0	0	0
07/06/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	3,188.0000	4,285.0000	34.410	0	0	0
07/06/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	629.0000	894.0000	42.130	0	0	0
07/06/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	67,979.0000	77,390.0000	13.844	0	0	0
07/06/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	86,081.0000	77,125.0000	(10.404)	0	0	0
07/06/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	1,211.0000	1,676.0000	38.398	0	0	0
07/06/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,972.0000	2,693.0000	36.562	0	0	0
07/06/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	102,016.0000	92,683.0000	(9.149)	0	0	0
07/06/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	118,091.0000	108,503.0000	(8.119)	0	0	0
07/06/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	4,476.0000	2,946.0000	(34.182)	0	0	0
07/06/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	17,993.0000	13,787.0000	(23.376)	0	0	0
07/06/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,557.0000	914.0000	(41.297)	0	0	0
07/06/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	50,988.0000	59,512.0000	16.718	0	0	0
07/06/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	25,789.0000	31,637.0000	22.676	0	0	0
07/06/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	9,864.0000	7,079.0000	(28.234)	0	0	0
07/06/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	36,836.0000	44,105.0000	19.733	0	0	0
07/06/2006	R186	2006/08/03			Bond Future	7.5780	7.7100	1.742	0.0000	0.0000	34
07/06/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	21,172.0000	32,122.0000	51.719	0	0	0
07/06/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	44,962.0000	59,805.0000	33.012	0	0	0
07/06/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	11,283.0000	5,756.0000	(48.985)	0	0	0
07/06/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	307.0000	77.0000	(74.919)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/06/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	76,363.0000	92,611.0000	21.277	0	0	0
07/06/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	111,048.0000	127,514.0000	14.828	0	0	0
07/06/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	13.0000	2.0000	(84.615)	0	0	0
07/06/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/06/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	432.0000	1,063.0000	146.065	0	0	0
07/06/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	161,944.0000	145,467.0000	(10.175)	0	0	0
07/06/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	2,603.0000	968.0000	(62.812)	0	0	0
07/06/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	5.0000	18.0000	260.000	0	0	0
07/06/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	135,820.0000	119,355.0000	(12.123)	0	0	0
07/06/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	56.0000	167.0000	198.214	0	0	0
07/06/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	187,164.0000	170,686.0000	(8.804)	0	0	0
07/06/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	81,108.0000	65,261.0000	(19.538)	0	0	0
07/06/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
07/06/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	108,796.0000	92,429.0000	(15.044)	0	0	0
07/06/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	53,636.0000	39,417.0000	(26.510)	0	0	0
07/06/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	2,055.0000	4,314.0000	109.927	0	0	0
07/06/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	7,581.0000	13,484.0000	77.866	0	0	0
07/06/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	28,989.0000	18,415.0000	(36.476)	0	0	0
07/06/2006	R186	2006/11/02			Bond Future	7.5830	7.7170	1.767	0.0000	0.0000	0
07/06/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	765.0000	343.0000	(55.163)	0	0	0
07/06/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	111,614.0000	127,793.0000	14.495	0	0	0
07/06/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	3,197.0000	1,701.0000	(46.794)	0	0	0
07/06/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	51,890.0000	64,885.0000	25.043	0	0	0
07/06/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	9,201.0000	5,595.0000	(39.191)	0	0	0
07/06/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	79,335.0000	94,440.0000	19.040	0	0	0
07/06/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	20,796.0000	14,168.0000	(31.872)	0	0	0
07/06/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	31,243.0000	41,215.0000	31.918	0	0	0
07/06/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	115.0000	42.0000	(63.478)	0	0	0
07/06/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	8,734.0000	12,902.0000	47.722	0	0	0
07/06/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	59,352.0000	46,919.0000	(20.948)	0	0	0
07/06/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	17,192.0000	24,010.0000	39.658	0	0	0
07/06/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	37,832.0000	28,049.0000	(25.859)	0	0	0
07/06/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	83,678.0000	69,388.0000	(17.077)	0	0	0
07/06/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	146,991.0000	163,519.0000	11.244	0	0	0
07/06/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	4,143.0000	6,454.0000	55.781	0	0	0



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07/06/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,619.0000	2,709.0000	67.326	0	0	0
07/06/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	169.0000	328.0000	94.083	0	0	0
07/06/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	160,517.0000	144,075.0000	(10.243)	0	0	0
07/06/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	557.0000	1,004.0000	80.251	0	0	0
07/06/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	134,916.0000	118,761.0000	(11.974)	0	0	0
07/06/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	109,053.0000	93,542.0000	(14.223)	0	0	0
07/06/2006	R186	2007/02/01			Bond Future	7.5860	7.7220	1.793	0.0000	0.0000	0
07/06/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	41,620.0000	51,092.0000	22.758	0	0	0
07/06/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	6,996.0000	4,484.0000	(35.906)	0	0	0
07/06/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	20,101.0000	25,469.0000	26.705	0	0	0
07/06/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	30,874.0000	23,622.0000	(23.489)	0	0	0
07/06/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	59,319.0000	71,256.0000	20.123	0	0	0
07/06/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	49,079.0000	39,577.0000	(19.361)	0	0	0
07/06/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	28,953.0000	36,174.0000	24.940	0	0	0
07/06/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	112,695.0000	128,420.0000	13.954	0	0	0
07/06/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	90,861.0000	77,883.0000	(14.283)	0	0	0
07/06/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	70,009.0000	58,652.0000	(16.222)	0	0	0
07/06/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	16,562.0000	11,776.0000	(28.897)	0	0	0
07/06/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	12,219.0000	15,964.0000	30.649	0	0	0
07/06/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,852.0000	5,371.0000	39.434	0	0	0
07/06/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	7,047.0000	9,506.0000	34.894	0	0	0
07/06/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	146,636.0000	163,097.0000	11.226	0	0	0
07/06/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	113,421.0000	99,157.0000	(12.576)	0	0	0
07/06/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,996.0000	2,878.0000	44.188	0	0	0
07/06/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	82,953.0000	97,164.0000	17.131	0	0	0
07/06/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	136,998.0000	121,793.0000	(11.099)	0	0	0
07/06/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	160,990.0000	145,148.0000	(9.840)	0	0	0
07/06/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	506.0000	243.0000	(51.976)	0	0	0
07/06/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	2,299.0000	1,300.0000	(43.454)	0	0	0
07/06/2006	R194	2006/08/03			Bond Future	7.5020	7.6220	1.600	0.0000	0.0000	55
07/06/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,058.0000	3,057.0000	48.542	0	0	0
07/06/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	2,029.0000	1,246.0000	(38.590)	0	0	0
07/06/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	18,320.0000	16,542.0000	(9.705)	0	0	0
07/06/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	4,532.0000	3,283.0000	(27.560)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/06/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	7,568.0000	9,299.0000	22.873	0	0	0
07/06/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	857.0000	1,388.0000	61.960	0	0	0
07/06/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	14,697.0000	12,932.0000	(12.009)	0	0	0
07/06/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	72.0000	23.0000	(68.056)	0	0	0
07/06/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	12.0000	28.0000	133.333	0	0	0
07/06/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	2.0000	4.0000	100.000	0	0	0
07/06/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	303.0000	535.0000	76.568	0	0	0
07/06/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	11,104.0000	9,395.0000	(15.391)	0	0	0
07/06/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	542.0000	251.0000	(53.690)	0	0	0
07/06/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/06/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	4,295.0000	5,785.0000	34.692	0	0	0
07/06/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	7,667.0000	6,117.0000	(20.217)	0	0	0
07/06/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	21,935.0000	20,155.0000	(8.115)	0	0	0
07/06/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	11,258.0000	13,037.0000	15.802	0	0	0
07/06/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
07/06/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	71.0000	142.0000	100.000	0	0	0
07/06/2006	R194	2006/11/02			Bond Future	7.5370	7.6760	1.844	0.0000	0.0000	0
07/06/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	2,715.0000	1,956.0000	(27.956)	0	0	0
07/06/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	3,180.0000	4,165.0000	30.975	0	0	0
07/06/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	12,279.0000	10,687.0000	(12.965)	0	0	0
07/06/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	279.0000	431.0000	54.480	0	0	0
07/06/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	10,050.0000	11,742.0000	16.836	0	0	0
07/06/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	11.0000	3.0000	(72.727)	0	0	0
07/06/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/06/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/06/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	19,570.0000	21,314.0000	8.912	0	0	0
07/06/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	13,157.0000	14,894.0000	13.202	0	0	0
07/06/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	473.0000	266.0000	(43.763)	0	0	0
07/06/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	16,351.0000	18,096.0000	10.672	0	0	0
07/06/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	7,251.0000	8,789.0000	21.211	0	0	0
07/06/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,968.0000	2,669.0000	35.620	0	0	0
07/06/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	95.0000	42.0000	(55.789)	0	0	0
07/06/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	4,639.0000	3,596.0000	(22.483)	0	0	0
07/06/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	1,296.0000	840.0000	(35.185)	0	0	0
07/06/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	4,911.0000	6,199.0000	26.227	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/06/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	9,514.0000	8,053.0000	(15.356)	0	0	0
07/06/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	610.0000	894.0000	46.557	0	0	0
07/06/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	7,001.0000	5,729.0000	(18.169)	0	0	0
07/06/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,206.0000	1,679.0000	39.221	0	0	0
07/06/2006	R194	2007/02/01			Bond Future	7.5690	7.7230	2.035	0.0000	0.0000	0
07/06/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	4,961.0000	4,098.0000	(17.396)	0	0	0
07/06/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	11,140.0000	12,646.0000	13.519	0	0	0
07/06/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	13,624.0000	15,179.0000	11.414	0	0	0
07/06/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	3,116.0000	3,823.0000	22.689	0	0	0
07/06/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	141.0000	78.0000	(44.681)	0	0	0
07/06/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	6,758.0000	5,752.0000	(14.886)	0	0	0
07/06/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	670.0000	889.0000	32.687	0	0	0
07/06/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	8,534.0000	7,394.0000	(13.358)	0	0	0
07/06/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	27.0000	12.0000	(55.556)	0	0	0
07/06/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	12,619.0000	11,268.0000	(10.706)	0	0	0
07/06/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	1,062.0000	1,376.0000	29.567	0	0	0
07/06/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	10,499.0000	9,243.0000	(11.963)	0	0	0
07/06/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,619.0000	2,049.0000	26.560	0	0	0
07/06/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	2,373.0000	2,937.0000	23.767	0	0	0
07/06/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	16,206.0000	17,775.0000	9.682	0	0	0
07/06/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	470.0000	299.0000	(36.383)	0	0	0
07/06/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
07/06/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	6,998.0000	8,229.0000	17.591	0	0	0
07/06/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	1,165.0000	827.0000	(29.013)	0	0	0
07/06/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	4,062.0000	4,937.0000	21.541	0	0	0
07/06/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	8,881.0000	10,280.0000	15.753	0	0	0
07/06/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	3,357.0000	2,662.0000	(20.703)	0	0	0
07/06/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	2,071.0000	1,559.0000	(24.722)	0	0	0
07/06/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	5,335.0000	6,393.0000	19.831	0	0	0
07/06/2006	R201	2006/08/03			Bond Future	7.8040	7.9410	1.756	0.0000	0.0000	26
07/06/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	86,070.0000	77,512.0000	(9.943)	0	0	0
07/06/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	71,876.0000	63,350.0000	(11.862)	0	0	0
07/06/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	16,208.0000	10,615.0000	(34.508)	0	0	0
07/06/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	1,542.0000	572.0000	(62.905)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/06/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	25.0000	64.0000	156.000	0	0	0
07/06/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	20,869.0000	28,464.0000	36.394	0	0	0
07/06/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	3,982.0000	6,954.0000	74.636	0	0	0
07/06/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	3.0000	10.0000	233.333	0	0	0
07/06/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	6,562.0000	3,440.0000	(47.577)	0	0	0
07/06/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	57,498.0000	49,099.0000	(14.607)	0	0	0
07/06/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	134.0000	299.0000	123.134	0	0	0
07/06/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	9,963.0000	15,405.0000	54.622	0	0	0
07/06/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	437.0000	921.0000	110.755	0	0	0
07/06/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,371.0000	2,667.0000	94.530	0	0	0
07/06/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	43,039.0000	34,959.0000	(18.774)	0	0	0
07/06/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	28,929.0000	21,660.0000	(25.127)	0	0	0
07/06/2006	R201	2006/11/02			Bond Future	7.8220	7.9640	1.815	0.0000	0.0000	0
07/06/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	12,344.0000	8,737.0000	(29.221)	0	0	0
07/06/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	983.0000	1,510.0000	53.611	0	0	0
07/06/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	25,500.0000	32,100.0000	25.882	0	0	0
07/06/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	70,206.0000	62,066.0000	(11.594)	0	0	0
07/06/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	5,503.0000	3,436.0000	(37.561)	0	0	0
07/06/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	83,577.0000	75,167.0000	(10.063)	0	0	0
07/06/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	2,106.0000	3,088.0000	46.629	0	0	0
07/06/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	16,773.0000	21,835.0000	30.179	0	0	0
07/06/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	421.0000	679.0000	61.283	0	0	0
07/06/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	52,432.0000	60,862.0000	16.078	0	0	0
07/06/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	57,137.0000	49,451.0000	(13.452)	0	0	0
07/06/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	44,728.0000	37,727.0000	(15.652)	0	0	0
07/06/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	37,847.0000	45,603.0000	20.493	0	0	0
07/06/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	39.0000	12.0000	(69.231)	0	0	0
07/06/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	418.0000	181.0000	(56.699)	0	0	0
07/06/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	68,516.0000	77,157.0000	12.612	0	0	0
07/06/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	4,153.0000	5,819.0000	40.116	0	0	0
07/06/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	1,991.0000	1,079.0000	(45.806)	0	0	0
07/06/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	21,534.0000	16,510.0000	(23.331)	0	0	0
07/06/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	32,499.0000	26,331.0000	(18.979)	0	0	0
07/06/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	6,648.0000	9,148.0000	37.605	0	0	0
07/06/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	10,683.0000	14,327.0000	34.110	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/06/2006	R201	2007/02/01			Bond Future	7.8370	7.9820	1.850	0.0000	0.0000	0
07/06/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	20,298.0000	25,254.0000	24.416	0	0	0
07/06/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	67,987.0000	76,481.0000	12.494	0	0	0
07/06/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	15,073.0000	11,392.0000	(24.421)	0	0	0
07/06/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	266.0000	123.0000	(53.759)	0	0	0
07/06/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	3,553.0000	2,242.0000	(36.898)	0	0	0
07/06/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	8,110.0000	5,674.0000	(30.037)	0	0	0
07/06/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	24,527.0000	19,708.0000	(19.648)	0	0	0
07/06/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	28,537.0000	34,736.0000	21.723	0	0	0
07/06/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,203.0000	666.0000	(44.638)	0	0	0
07/06/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	39,459.0000	46,784.0000	18.564	0	0	0
07/06/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	52,871.0000	60,970.0000	15.318	0	0	0
07/06/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	14,825.0000	18,642.0000	25.747	0	0	0
07/06/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	34,472.0000	28,695.0000	(16.759)	0	0	0
07/06/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	69,307.0000	61,609.0000	(11.107)	0	0	0
07/06/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	81,809.0000	73,744.0000	(9.858)	0	0	0
07/06/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,371.0000	1,943.0000	41.721	0	0	0
07/06/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	4,367.0000	5,819.0000	33.249	0	0	0
07/06/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,513.0000	3,451.0000	37.326	0	0	0
07/06/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	7,209.0000	9,331.0000	29.435	0	0	0
07/06/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	10,109.0000	12,968.0000	28.282	0	0	0
07/06/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	45,971.0000	39,456.0000	(14.172)	0	0	0
07/06/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	57,271.0000	50,087.0000	(12.544)	0	0	0
07/06/2006	R203	2006/08/03			Bond Future	7.8300	7.9620	1.686	8.0500	8.0500	111
07/06/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	64,841.0000	74,512.0000	14.915	0	0	0
07/06/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	217.0000	79.0000	(63.594)	0	0	0
07/06/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	6,736.0000	10,495.0000	55.805	0	0	0
07/06/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	19,346.0000	13,296.0000	(31.273)	0	0	0
07/06/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,336.0000	4,115.0000	76.156	0	0	0
07/06/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	623.0000	1,254.0000	101.284	0	0	0
07/06/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	49,152.0000	39,974.0000	(18.673)	0	0	0
07/06/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	125.0000	290.0000	132.000	0	0	0
07/06/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	82,793.0000	73,016.0000	(11.809)	0	0	0
07/06/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	19.0000	50.0000	163.158	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/06/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	33,121.0000	25,090.0000	(24.247)	0	0	0
07/06/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	65,981.0000	56,336.0000	(14.618)	0	0	0
07/06/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	1,028.0000	452.0000	(56.031)	0	0	0
07/06/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	45,638.0000	54,871.0000	20.231	0	0	0
07/06/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	9,341.0000	5,669.0000	(39.311)	0	0	0
07/06/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	15,347.0000	21,483.0000	39.982	0	0	0
07/06/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	3,560.0000	1,859.0000	(47.781)	0	0	0
07/06/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	28,635.0000	36,744.0000	28.318	0	0	0
07/06/2006	R203	2006/11/02			Bond Future	7.8470	7.9820	1.720	0.0000	0.0000	0
07/06/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	66,991.0000	76,049.0000	13.521	0	0	0
07/06/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	2,111.0000	1,300.0000	(38.418)	0	0	0
07/06/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	85,908.0000	95,411.0000	11.062	0	0	0
07/06/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	24,954.0000	19,350.0000	(22.457)	0	0	0
07/06/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	857.0000	492.0000	(42.590)	0	0	0
07/06/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	106,014.0000	115,741.0000	9.175	0	0	0
07/06/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	13,779.0000	18,043.0000	30.946	0	0	0
07/06/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	305.0000	162.0000	(46.885)	0	0	0
07/06/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	7,626.0000	10,480.0000	37.425	0	0	0
07/06/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,748.0000	2,672.0000	52.860	0	0	0
07/06/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	36,718.0000	29,703.0000	(19.105)	0	0	0
07/06/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	4,597.0000	3,024.0000	(34.218)	0	0	0
07/06/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	65,435.0000	56,491.0000	(13.669)	0	0	0
07/06/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	50,431.0000	42,280.0000	(16.163)	0	0	0
07/06/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	49,782.0000	58,077.0000	16.663	0	0	0
07/06/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	3,839.0000	5,556.0000	44.725	0	0	0
07/06/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	15,639.0000	11,549.0000	(26.153)	0	0	0
07/06/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	22,808.0000	28,586.0000	25.333	0	0	0
07/06/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	34,883.0000	42,062.0000	20.580	0	0	0
07/06/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	8,932.0000	6,242.0000	(30.116)	0	0	0
07/06/2006	R203	2007/02/01			Bond Future	7.8620	8.0000	1.755	0.0000	0.0000	0
07/06/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	19,443.0000	23,915.0000	23.001	0	0	0
07/06/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	69,750.0000	78,279.0000	12.228	0	0	0
07/06/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	40,149.0000	33,576.0000	(16.372)	0	0	0
07/06/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	29,362.0000	23,915.0000	(18.551)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/06/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	12,580.0000	15,926.0000	26.598	0	0	0
07/06/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	80,592.0000	71,637.0000	(11.112)	0	0	0
07/06/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	7,715.0000	10,071.0000	30.538	0	0	0
07/06/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,446.0000	3,411.0000	39.452	0	0	0
07/06/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	52,532.0000	44,969.0000	(14.397)	0	0	0
07/06/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	4,829.0000	3,439.0000	(28.784)	0	0	0
07/06/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	66,145.0000	57,783.0000	(12.642)	0	0	0
07/06/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	4,473.0000	6,030.0000	34.809	0	0	0
07/06/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	2,608.0000	1,785.0000	(31.557)	0	0	0
07/06/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	87,356.0000	96,452.0000	10.413	0	0	0
07/06/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	1,307.0000	858.0000	(34.353)	0	0	0
07/06/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	106,352.0000	115,822.0000	8.904	0	0	0
07/06/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	53,881.0000	61,630.0000	14.382	0	0	0
07/06/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	8,328.0000	6,158.0000	(26.057)	0	0	0
07/06/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	20,429.0000	16,157.0000	(20.911)	0	0	0
07/06/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	28,573.0000	34,220.0000	19.763	0	0	0
07/06/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	13,447.0000	10,297.0000	(23.425)	0	0	0
07/06/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	40,078.0000	46,847.0000	16.890	0	0	0
07/06/2006	R204	2006/08/03			Bond Future	7.8250	7.9570	1.687	0.0000	0.0000	83
07/06/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	20,855.0000	14,419.0000	(30.861)	0	0	0
07/06/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	7,142.0000	11,073.0000	55.041	0	0	0
07/06/2006	R204	2006/11/02			Bond Future	7.8390	7.9740	1.722	0.0000	0.0000	0
07/06/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	37,479.0000	44,924.0000	19.864	0	0	0
07/06/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	10,569.0000	7,557.0000	(28.498)	0	0	0
07/06/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	5,685.0000	3,849.0000	(32.296)	0	0	0
07/06/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	53,056.0000	61,676.0000	16.247	0	0	0
07/06/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	71,128.0000	80,587.0000	13.299	0	0	0
07/06/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	24,853.0000	30,862.0000	24.178	0	0	0
07/06/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	2,757.0000	1,759.0000	(36.199)	0	0	0
07/06/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	17,880.0000	13,432.0000	(24.877)	0	0	0
07/06/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	8,761.0000	11,823.0000	34.950	0	0	0
07/06/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	86,323.0000	76,410.0000	(11.484)	0	0	0
07/06/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	91,122.0000	101,100.0000	10.950	0	0	0
07/06/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	27,799.0000	21,825.0000	(21.490)	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
07/06/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	1,195.0000	716.0000	(40.084)	0	0	0
07/06/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	968.0000	1,511.0000	56.095	0	0	0
07/06/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	112,515.0000	122,770.0000	9.114	0	0	0
07/06/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	15,346.0000	19,828.0000	29.206	0	0	0
07/06/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	459.0000	257.0000	(44.009)	0	0	0
07/06/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	2,209.0000	3,279.0000	48.438	0	0	0
07/06/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	70,032.0000	60,646.0000	(13.402)	0	0	0
07/06/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	4,598.0000	6,500.0000	41.366	0	0	0
07/06/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	54,436.0000	45,882.0000	(15.714)	0	0	0
07/06/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	40,147.0000	32,752.0000	(18.420)	0	0	0
07/06/2006	R204	2007/02/01			Bond Future	7.8510	7.9880	1.745	0.0000	0.0000	0
07/06/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	20,546.0000	25,197.0000	22.637	0	0	0
07/06/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	30,169.0000	36,047.0000	19.484	0	0	0
07/06/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	56,944.0000	65,040.0000	14.217	0	0	0
07/06/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	2,969.0000	2,051.0000	(30.920)	0	0	0
07/06/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	22,361.0000	17,775.0000	(20.509)	0	0	0
07/06/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	9,274.0000	6,906.0000	(25.534)	0	0	0
07/06/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	92,595.0000	102,141.0000	10.309	0	0	0
07/06/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	43,395.0000	36,411.0000	(16.094)	0	0	0
07/06/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	31,920.0000	26,107.0000	(18.211)	0	0	0
07/06/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	13,320.0000	16,801.0000	26.134	0	0	0
07/06/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	70,864.0000	62,027.0000	(12.470)	0	0	0
07/06/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	8,196.0000	10,651.0000	29.954	0	0	0
07/06/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	42,321.0000	49,379.0000	16.677	0	0	0
07/06/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	112,935.0000	122,891.0000	8.816	0	0	0
07/06/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	5,433.0000	3,901.0000	(28.198)	0	0	0
07/06/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	56,505.0000	48,496.0000	(14.174)	0	0	0
07/06/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	14,837.0000	11,431.0000	(22.956)	0	0	0
07/06/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,629.0000	3,641.0000	38.494	0	0	0
07/06/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	73,811.0000	82,744.0000	12.103	0	0	0
07/06/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	4,775.0000	6,402.0000	34.073	0	0	0
07/06/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	86,057.0000	76,605.0000	(10.983)	0	0	0
07/06/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	1,507.0000	999.0000	(33.709)	0	0	0
07/06/2006	R207	2006/08/03			Bond Future	7.8050	7.9360	1.678	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
07/06/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	22,132.0000	15,498.0000	(29.975)	0	0	0
07/06/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	6,748.0000	10,486.0000	55.394	0	0	0
07/06/2006	R207	2006/11/02			Bond Future	7.8170	7.9500	1.701	0.0000	0.0000	0
07/06/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	15,307.0000	21,780.0000	42.288	0	0	0
07/06/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	10,004.0000	6,067.0000	(39.354)	0	0	0
07/06/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	3,762.0000	1,965.0000	(47.767)	0	0	0
07/06/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	1,057.0000	466.0000	(55.913)	0	0	0
07/06/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	47,217.0000	57,036.0000	20.795	0	0	0
07/06/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	29,207.0000	37,821.0000	29.493	0	0	0
07/06/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	52,407.0000	42,612.0000	(18.690)	0	0	0
07/06/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	87,436.0000	77,054.0000	(11.874)	0	0	0
07/06/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	89,410.0000	99,800.0000	11.621	0	0	0
07/06/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	30.0000	9.0000	(70.000)	0	0	0
07/06/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	20,785.0000	14,278.0000	(31.306)	0	0	0
07/06/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	14.0000	42.0000	200.000	0	0	0
07/06/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	6,501.0000	10,404.0000	60.037	0	0	0
07/06/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	2,156.0000	3,955.0000	83.442	0	0	0
07/06/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	102.0000	256.0000	150.980	0	0	0
07/06/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	69,990.0000	59,733.0000	(14.655)	0	0	0
07/06/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	543.0000	1,159.0000	113.444	0	0	0
07/06/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	35,491.0000	26,879.0000	(24.265)	0	0	0
07/06/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	213.0000	78.0000	(63.380)	0	0	0
07/06/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	67,679.0000	77,954.0000	15.182	0	0	0
07/06/2006	R207	2007/02/01			Bond Future	7.8260	7.9610	1.725	0.0000	0.0000	0
07/06/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	2,568.0000	3,538.0000	37.773	0	0	0
07/06/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	33,572.0000	27,635.0000	(17.684)	0	0	0
07/06/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	20,139.0000	24,646.0000	22.379	0	0	0
07/06/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	45,315.0000	38,229.0000	(15.637)	0	0	0
07/06/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	13,026.0000	16,384.0000	25.779	0	0	0
07/06/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	41,748.0000	48,652.0000	16.537	0	0	0
07/06/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	8,003.0000	10,364.0000	29.501	0	0	0
07/06/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	73,152.0000	64,269.0000	(12.143)	0	0	0
07/06/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	92,335.0000	101,791.0000	10.241	0	0	0
07/06/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	10,027.0000	7,540.0000	(24.803)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/06/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	88,436.0000	78,962.0000	(10.713)	0	0	0
07/06/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	56,375.0000	64,333.0000	14.116	0	0	0
07/06/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	4,661.0000	6,222.0000	33.491	0	0	0
07/06/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	58,640.0000	50,556.0000	(13.786)	0	0	0
07/06/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	15,878.0000	12,339.0000	(22.289)	0	0	0
07/06/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	3,285.0000	2,297.0000	(30.076)	0	0	0
07/06/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	1,689.0000	1,135.0000	(32.800)	0	0	0
07/06/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	23,712.0000	18,990.0000	(19.914)	0	0	0
07/06/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	112,998.0000	122,888.0000	8.752	0	0	0
07/06/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	29,660.0000	35,382.0000	19.292	0	0	0
07/06/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	5,940.0000	4,312.0000	(27.407)	0	0	0
07/06/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	73,342.0000	82,159.0000	12.022	0	0	0

**Grand Total:** **2,733**