

Derivatives High/Low Report

High/Low for 07/07/2006

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
07/07/2006	GOVI 2006/08/03			jGovi	230.6820	232.5580	0.813	0.0000	0.0000	571
07/07/2006	GOVI 2006/08/03	230.00	Put	jGovi	7,900.0000	2,515.0000	(68.165)	0	0	0
07/07/2006	GOVI 2006/08/03	230.00	Call	jGovi	14,720.0000	28,095.0000	90.863	0	0	0
07/07/2006	GOVI 2006/11/02			jGovi	235.1060	237.0030	0.807	0.0000	0.0000	350
07/07/2006	GOVI 2006/11/02	230.00	Call	jGovi	56,171.0000	72,588.0000	29.227	0	0	0
07/07/2006	GOVI 2006/11/02	230.00	Put	jGovi	5,111.0000	2,558.0000	(49.951)	0	0	0
07/07/2006	GOVI 2007/02/01			jGovi	239.9080	241.7870	0.783	0.0000	0.0000	0
07/07/2006	GOVI 2007/02/01	230.00	Call	jGovi	101,461.0000	119,146.0000	17.430	0	0	0
07/07/2006	GOVI 2007/02/01	230.00	Put	jGovi	2,381.0000	1,276.0000	(46.409)	0	0	0
07/07/2006	J153 2010/08/31			jSwap	9.0620	8.8930	(1.865)	0.0000	0.0000	0
07/07/2006	J157 2015/09/15			jSwap	9.1200	8.9520	(1.842)	0.0000	0.0000	0
07/07/2006	J186 2026/12/21			jSwap	9.0140	8.7970	(2.407)	0.0000	0.0000	0
07/07/2006	J194 2008/02/28			jSwap	8.5050	8.3920	(1.329)	0.0000	0.0000	0
07/07/2006	J201 2014/12/22			jSwap	9.2250	9.0490	(1.908)	0.0000	0.0000	0
07/07/2006	J203 2017/09/15			jSwap	9.0850	8.9000	(2.036)	0.0000	0.0000	0
07/07/2006	J204 2018/12/21			jSwap	9.1230	8.9250	(2.170)	0.0000	0.0000	0

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07/07/2006	J207	2020/01/15			jSwap	8.9910	8.8020	(2.102)	0.0000	0.0000	0
07/07/2006	JBAR	2005/12/21			jBar	7.5380	7.5380	-	0.0000	0.0000	0
07/07/2006	JFRA	2006/08/03			jFra	7.9220	7.8770	(0.568)	0.0000	0.0000	0
07/07/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	2,257.0000	2,148.0000	(4.829)	0	0	0
07/07/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	3.0000	4.0000	33.333	0	0	0
07/07/2006	JFRA	2006/11/02			jFra	8.4320	8.3310	(1.198)	0.0000	0.0000	0
07/07/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,535.0000	3,301.0000	(6.620)	0	0	0
07/07/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	39.0000	50.0000	28.205	0	0	0
07/07/2006	JFRA	2007/02/01			jFra	8.8960	8.7520	(1.619)	0.0000	0.0000	115
07/07/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	144.0000	185.0000	28.472	0	0	0
07/07/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,549.0000	3,240.0000	(8.707)	0	0	0
07/07/2006	JFRA	2007/05/03			jFra	9.1070	8.9140	(2.119)	0.0000	0.0000	0
07/07/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	201.0000	263.0000	30.846	0	0	0
07/07/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,118.0000	3,712.0000	(9.859)	0	0	0
07/07/2006	JFRA	2007/08/02			jFra	9.2220	9.0250	(2.136)	0.0000	0.0000	0
07/07/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,461.0000	4,054.0000	(9.124)	0	0	0
07/07/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	264.0000	335.0000	26.894	0	0	0
07/07/2006	JFRA	2007/11/01			jFra	9.4300	9.2480	(1.930)	0.0000	0.0000	0
07/07/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	285.0000	350.0000	22.807	0	0	0
07/07/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,339.0000	4,930.0000	(7.661)	0	0	0
07/07/2006	JFRA	2008/02/07			jFra	9.4260	9.2380	(1.994)	0.0000	0.0000	0
07/07/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,531.0000	27,275.0000	(0.930)	0	0	0
07/07/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,816.0000	23,015.0000	0.872	0	0	0
07/07/2006	JN02	2006/08/03			jNote	8.9710	8.8160	(1.728)	0.0000	0.0000	0
07/07/2006	JN02	2006/08/03	7.25	Put	Option on jNote	49.0000	78.0000	59.184	0	0	0
07/07/2006	JN02	2006/08/03	7.25	Call	Option on jNote	31,508.0000	28,745.0000	(8.769)	0	0	0

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07/07/2006	JN02	2006/11/02			jNote	9.1770	8.9930	(2.005)	0.0000	0.0000	0
07/07/2006	JN02	2006/11/02	7.25	Call	Option on jNote	36,530.0000	33,602.0000	(8.015)	0	0	0
07/07/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,412.0000	1,781.0000	26.133	0	0	0
07/07/2006	JN05	2006/08/03			jNote	9.2360	9.0540	(1.971)	0.0000	0.0000	0
07/07/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
07/07/2006	JN05	2006/08/03	7.25	Call	Option on jNote	79,109.0000	72,158.0000	(8.787)	0	0	0
07/07/2006	JN05	2006/11/02			jNote	9.3190	9.1280	(2.050)	0.0000	0.0000	0
07/07/2006	JN05	2006/11/02	7.25	Call	Option on jNote	82,145.0000	74,914.0000	(8.803)	0	0	0
07/07/2006	JN05	2006/11/02	7.25	Put	Option on jNote	10.0000	26.0000	160.000	0	0	0
07/07/2006	JN10	2006/08/03			jNote	9.1180	8.9340	(2.018)	0.0000	0.0000	0
07/07/2006	JN10	2006/08/03	7.25	Call	Option on jNote	121,557.0000	110,428.0000	(9.155)	0	0	0
07/07/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
07/07/2006	JN10	2006/11/02			jNote	9.1570	8.9660	(2.086)	0.0000	0.0000	0
07/07/2006	JN10	2006/11/02	7.25	Call	Option on jNote	123,721.0000	112,227.0000	(9.290)	0	0	0
07/07/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
07/07/2006	JROD	2006/07/31			jRod	7.0580	7.0540	(0.057)	0.0000	0.0000	0
07/07/2006	JROD	2006/08/31			jRod	7.3010	7.2910	(0.137)	0.0000	0.0000	0
07/07/2006	R153	2006/08/03			Bond Future	8.7030	8.5480	(1.781)	0.0000	0.0000	944
07/07/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	10,333.0000	6,695.0000	(35.208)	0	0	0
07/07/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	2,866.0000	4,924.0000	71.807	0	0	0
07/07/2006	R153	2006/08/03	8.55	Put	Option on Bond Future	9,133.0000	5,772.0000	(36.801)	0	0	0
07/07/2006	R153	2006/08/03	8.55	Call	Option on Bond Future	3,511.0000	5,846.0000	66.505	0	0	0
07/07/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	6,973.0000	10,404.0000	49.204	0	0	0
07/07/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	5,253.0000	2,989.0000	(43.099)	0	0	0
07/07/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	144.0000	372.0000	158.333	0	0	0
07/07/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	17,572.0000	12,751.0000	(27.436)	0	0	0
07/07/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	825.0000	1,699.0000	105.939	0	0	0

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07/07/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	0.0000	2.0000	100.000	0	0	0
07/07/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	45,165.0000	39,471.0000	(12.607)	0	0	100
07/07/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	26,267.0000	20,800.0000	(20.813)	0	0	0
07/07/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	2,296.0000	1,136.0000	(50.523)	0	0	0
07/07/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	54,832.0000	49,137.0000	(10.386)	0	0	0
07/07/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	35,608.0000	29,944.0000	(15.907)	0	0	0
07/07/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	13.0000	45.0000	246.154	0	0	0
07/07/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	13,110.0000	17,645.0000	34.592	0	0	0
07/07/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	64,600.0000	58,905.0000	(8.816)	0	0	0
07/07/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2006	R153	2006/08/03	8.45	Put	Option on Bond Future	11,623.0000	7,717.0000	(33.606)	0	0	0
07/07/2006	R153	2006/08/03	8.45	Call	Option on Bond Future	2,308.0000	4,097.0000	77.513	0	0	0
07/07/2006	R153	2006/11/02			Bond Future	8.7740	8.5870	(2.131)	0.0000	0.0000	0
07/07/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	8,527.0000	11,361.0000	33.236	0	0	0
07/07/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	16,288.0000	12,648.0000	(22.348)	0	0	0
07/07/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	12,774.0000	9,719.0000	(23.916)	0	0	0
07/07/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	11,945.0000	15,366.0000	28.640	0	0	0
07/07/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	4,616.0000	6,555.0000	42.006	0	0	0
07/07/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	22,878.0000	18,342.0000	(19.827)	0	0	102
07/07/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	2,421.0000	3,676.0000	51.838	0	0	0
07/07/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	29,528.0000	24,307.0000	(17.682)	0	0	0
07/07/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	1,098.0000	1,806.0000	64.481	0	0	0
07/07/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	37,135.0000	31,368.0000	(15.530)	0	0	0
07/07/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	7,770.0000	10,454.0000	34.543	0	0	0
07/07/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	45,460.0000	39,316.0000	(13.515)	0	0	0
07/07/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	63,414.0000	57,004.0000	(10.108)	0	0	0
07/07/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	20.0000	43.0000	115.000	0	0	0
07/07/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	6.0000	14.0000	133.333	0	0	0
07/07/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	17,273.0000	13,482.0000	(21.948)	0	0	0
07/07/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	406.0000	737.0000	81.527	0	0	0
07/07/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	164.0000	317.0000	93.293	0	0	0
07/07/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	54,324.0000	48,003.0000	(11.636)	0	0	0
07/07/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	6,612.0000	4,799.0000	(27.420)	0	0	0
07/07/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	22,884.0000	27,546.0000	20.372	0	0	0
07/07/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	9,249.0000	6,865.0000	(25.776)	0	0	0

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07/07/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	17,012.0000	21,103.0000	24.048	0	0	0
07/07/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	82,021.0000	75,554.0000	(7.885)	0	0	0
07/07/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	72,659.0000	66,208.0000	(8.878)	0	0	0
07/07/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	60.0000	124.0000	106.667	0	0	0
07/07/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	18,307.0000	14,366.0000	(21.527)	0	0	0
07/07/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	7,059.0000	9,592.0000	35.883	0	0	0
07/07/2006	R153	2007/02/01			Bond Future	8.8220	8.6280	(2.199)	0.0000	0.0000	0
07/07/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	21,791.0000	18,313.0000	(15.961)	0	0	0
07/07/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	18,666.0000	15,569.0000	(16.592)	0	0	0
07/07/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	12,165.0000	14,885.0000	22.359	0	0	0
07/07/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	16,334.0000	19,534.0000	19.591	0	0	0
07/07/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	12,950.0000	15,769.0000	21.768	0	0	0
07/07/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	22,641.0000	19,065.0000	(15.794)	0	0	0
07/07/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,264.0000	1,833.0000	45.016	0	0	0
07/07/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	32,781.0000	28,207.0000	(13.953)	0	0	0
07/07/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	5,789.0000	7,512.0000	29.763	0	0	0
07/07/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	8,660.0000	10,882.0000	25.658	0	0	0
07/07/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	27,356.0000	23,281.0000	(14.896)	0	0	0
07/07/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	15,298.0000	12,645.0000	(17.342)	0	0	0
07/07/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	21,037.0000	24,681.0000	17.322	0	0	0
07/07/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,052.0000	2,893.0000	40.984	0	0	0
07/07/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	45,865.0000	40,408.0000	(11.898)	0	0	0
07/07/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	12,534.0000	10,280.0000	(17.983)	0	0	0
07/07/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	70,055.0000	63,985.0000	(8.665)	0	0	0
07/07/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	423.0000	651.0000	53.901	0	0	0
07/07/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	78,627.0000	72,464.0000	(7.838)	0	0	0
07/07/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	229.0000	363.0000	58.515	0	0	0
07/07/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	26,270.0000	30,313.0000	15.390	0	0	0
07/07/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	38,981.0000	33,939.0000	(12.935)	0	0	0
07/07/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	53,604.0000	47,875.0000	(10.688)	0	0	0
07/07/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	3,618.0000	4,873.0000	34.688	0	0	0
07/07/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	61,693.0000	55,764.0000	(9.610)	0	0	0
07/07/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	747.0000	1,115.0000	49.264	0	0	0
07/07/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	23,526.0000	19,851.0000	(15.621)	0	0	0
07/07/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	11,412.0000	14,034.0000	22.976	0	0	0

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07/07/2006	R157	2006/08/03			Bond Future	8.7670	8.6050	(1.848)	0.0000	0.0000	121
07/07/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	58,388.0000	46,680.0000	(20.052)	0	0	0
07/07/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	39,926.0000	29,286.0000	(26.649)	0	0	0
07/07/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	1.0000	3.0000	200.000	0	0	0
07/07/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	98,115.0000	86,106.0000	(12.240)	0	0	0
07/07/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2006	R157	2006/08/03	8.45	Call	Option on Bond Future	3,318.0000	6,430.0000	93.791	0	0	0
07/07/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	118,651.0000	106,639.0000	(10.124)	0	0	0
07/07/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	22,566.0000	31,738.0000	40.645	0	0	0
07/07/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	11.0000	44.0000	300.000	0	0	0
07/07/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	5,552.0000	2,712.0000	(51.153)	0	0	0
07/07/2006	R157	2006/08/03	8.45	Put	Option on Bond Future	26,964.0000	18,065.0000	(33.003)	0	0	0
07/07/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	1,057.0000	2,429.0000	129.801	0	0	0
07/07/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	139,595.0000	127,583.0000	(8.605)	0	0	0
07/07/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	77,989.0000	66,011.0000	(15.359)	0	0	100
07/07/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	155.0000	460.0000	196.774	0	0	0
07/07/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	37,054.0000	47,831.0000	29.085	0	0	0
07/07/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	11,287.0000	17,896.0000	58.554	0	0	0
07/07/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	2,122.0000	888.0000	(58.153)	0	0	0
07/07/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	12,540.0000	7,137.0000	(43.086)	0	0	0
07/07/2006	R157	2006/08/03	8.55	Call	Option on Bond Future	5,285.0000	9,512.0000	79.981	0	0	0
07/07/2006	R157	2006/08/03	8.55	Put	Option on Bond Future	21,410.0000	13,625.0000	(36.362)	0	0	0
07/07/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	24,098.0000	15,742.0000	(34.675)	0	0	0
07/07/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	4,220.0000	7,875.0000	86.611	0	0	0
07/07/2006	R157	2006/11/02			Bond Future	8.8370	8.6520	(2.093)	0.0000	0.0000	0
07/07/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	779.0000	1,399.0000	79.589	0	0	0
07/07/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	9,864.0000	6,990.0000	(29.136)	0	0	0
07/07/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	83,004.0000	70,852.0000	(14.640)	0	0	158
07/07/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	38,392.0000	30,196.0000	(21.348)	0	0	122
07/07/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	40,727.0000	32,213.0000	(20.905)	0	0	0
07/07/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	13,916.0000	19,079.0000	37.101	0	0	0
07/07/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	101,695.0000	88,956.0000	(12.527)	0	0	0
07/07/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	12,566.0000	17,411.0000	38.556	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
07/07/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	7,993.0000	11,605.0000	45.190	0	0	0
07/07/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	15,361.0000	20,842.0000	35.681	0	0	0
07/07/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	36,166.0000	28,288.0000	(21.783)	0	0	0
07/07/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	1,750.0000	2,957.0000	68.971	0	0	0
07/07/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	51,035.0000	41,288.0000	(19.099)	0	0	0
07/07/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	70,021.0000	81,305.0000	16.115	0	0	0
07/07/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	6,762.0000	4,687.0000	(30.686)	0	0	0
07/07/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	4,042.0000	6,288.0000	55.567	0	0	0
07/07/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	141,506.0000	128,266.0000	(9.356)	0	0	0
07/07/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	20,202.0000	15,041.0000	(25.547)	0	0	0
07/07/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	114.0000	233.0000	104.386	0	0	0
07/07/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	16,889.0000	22,688.0000	34.336	0	0	0
07/07/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	66,007.0000	54,895.0000	(16.835)	0	0	0
07/07/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	43,379.0000	52,837.0000	21.803	0	0	0
07/07/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	34,036.0000	26,477.0000	(22.209)	0	0	0
07/07/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	56,232.0000	66,716.0000	18.644	0	0	0
07/07/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	31,818.0000	40,015.0000	25.762	0	0	0
07/07/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	14,223.0000	10,323.0000	(27.420)	0	0	0
07/07/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	162,260.0000	148,946.0000	(8.205)	0	0	0
07/07/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	314.0000	601.0000	91.401	0	0	0
07/07/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	28,220.0000	21,598.0000	(23.466)	0	0	0
07/07/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	21,961.0000	28,698.0000	30.677	0	0	0
07/07/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	121,273.0000	108,201.0000	(10.779)	0	0	0
07/07/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	37.0000	81.0000	118.919	0	0	0
07/07/2006	R157	2007/02/01			Bond Future	8.8640	8.6760	(2.121)	0.0000	0.0000	0
07/07/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	44,455.0000	37,188.0000	(16.347)	0	0	0
07/07/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	63,743.0000	73,090.0000	14.664	0	0	0
07/07/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	24,380.0000	30,137.0000	23.614	0	0	0
07/07/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	10,357.0000	13,691.0000	32.191	0	0	0
07/07/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	72,763.0000	62,857.0000	(13.614)	0	0	0
07/07/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	20,293.0000	16,399.0000	(19.189)	0	0	0
07/07/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	25,810.0000	31,783.0000	23.142	0	0	0
07/07/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	76,175.0000	86,203.0000	13.164	0	0	0
07/07/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	3,883.0000	5,500.0000	41.643	0	0	0
07/07/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	104,285.0000	92,662.0000	(11.145)	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
07/07/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	141,189.0000	128,621.0000	(8.902)	0	0	0
07/07/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	46,597.0000	39,114.0000	(16.059)	0	0	0
07/07/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	6,186.0000	8,519.0000	37.714	0	0	0
07/07/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,337.0000	2,009.0000	50.262	0	0	0
07/07/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	87,412.0000	76,506.0000	(12.477)	0	0	0
07/07/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	48,804.0000	41,106.0000	(15.773)	0	0	0
07/07/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	15,945.0000	20,370.0000	27.752	0	0	0
07/07/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	16,194.0000	12,982.0000	(19.835)	0	0	0
07/07/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	23,001.0000	28,543.0000	24.095	0	0	0
07/07/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	41,212.0000	48,851.0000	18.536	0	0	0
07/07/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	59,880.0000	51,064.0000	(14.723)	0	0	0
07/07/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	27,292.0000	33,482.0000	22.681	0	0	0
07/07/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	31,748.0000	26,147.0000	(17.642)	0	0	0
07/07/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	42,378.0000	35,328.0000	(16.636)	0	0	0
07/07/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	52,051.0000	60,599.0000	16.422	0	0	0
07/07/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	122,274.0000	110,102.0000	(9.955)	0	0	0
07/07/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,332.0000	3,400.0000	45.798	0	0	0
07/07/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	25,437.0000	20,745.0000	(18.446)	0	0	0
07/07/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	30,412.0000	37,035.0000	21.778	0	0	0
07/07/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	38,418.0000	31,801.0000	(17.224)	0	0	0
07/07/2006	R186	2006/08/03			Bond Future	8.4820	8.3000	(2.146)	0.0000	0.0000	60
07/07/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	301.0000	995.0000	230.565	0	0	0
07/07/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	18,730.0000	30,953.0000	65.259	0	0	0
07/07/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	33,570.0000	20,357.0000	(39.360)	0	0	0
07/07/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	85,645.0000	65,957.0000	(22.988)	0	0	0
07/07/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	7,494.0000	14,663.0000	95.663	0	0	0
07/07/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	16,743.0000	8,583.0000	(48.737)	0	0	0
07/07/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	1,940.0000	4,820.0000	148.454	0	0	0
07/07/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	7,159.0000	3,079.0000	(56.991)	0	0	0
07/07/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	81,269.0000	101,053.0000	24.344	0	0	0
07/07/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	57,112.0000	39,610.0000	(30.645)	0	0	0
07/07/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	1.0000	5.0000	400.000	0	0	0
07/07/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	857.0000	259.0000	(69.778)	0	0	0
07/07/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	217,787.0000	197,404.0000	(9.359)	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
07/07/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	149,112.0000	128,734.0000	(13.666)	0	0	0
07/07/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	182,809.0000	162,426.0000	(11.150)	0	0	0
07/07/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	23.0000	107.0000	365.217	0	0	0
07/07/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	116,664.0000	96,366.0000	(17.399)	0	0	0
07/07/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	57,831.0000	76,524.0000	32.323	0	0	0
07/07/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	36,222.0000	52,524.0000	45.006	0	0	0
07/07/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	2,641.0000	951.0000	(63.991)	0	0	0
07/07/2006	R186	2006/08/03	8.20	Put	Option on Bond Future	37,752.0000	23,560.0000	(37.593)	0	0	0
07/07/2006	R186	2006/08/03	8.20	Call	Option on Bond Future	5,941.0000	12,131.0000	104.191	0	0	0
07/07/2006	R186	2006/08/03	8.30	Put	Option on Bond Future	29,611.0000	17,399.0000	(41.241)	0	0	0
07/07/2006	R186	2006/08/03	8.30	Call	Option on Bond Future	9,228.0000	17,399.0000	88.546	0	0	0
07/07/2006	R186	2006/11/02			Bond Future	8.4800	8.2940	(2.193)	0.0000	0.0000	0
07/07/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	15,130.0000	21,742.0000	43.701	0	0	0
07/07/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	25,587.0000	34,742.0000	35.780	0	0	0
07/07/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	92,558.0000	76,106.0000	(17.775)	0	0	0
07/07/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	51,291.0000	39,725.0000	(22.550)	0	0	0
07/07/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	36,593.0000	27,477.0000	(24.912)	0	0	0
07/07/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	7,959.0000	12,228.0000	53.637	0	0	0
07/07/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	38,788.0000	50,394.0000	29.922	0	0	0
07/07/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	69,750.0000	55,642.0000	(20.227)	0	0	0
07/07/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	252,163.0000	231,505.0000	(8.192)	0	0	0
07/07/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	1,316.0000	2,416.0000	83.587	0	0	0
07/07/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	3,581.0000	5,964.0000	66.546	0	0	0
07/07/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	119,266.0000	100,928.0000	(15.376)	0	0	0
07/07/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	166.0000	353.0000	112.651	0	0	0
07/07/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	149,243.0000	129,622.0000	(13.147)	0	0	0
07/07/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	216,254.0000	195,720.0000	(9.495)	0	0	0
07/07/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	499.0000	984.0000	97.194	0	0	0
07/07/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	48.0000	111.0000	131.250	0	0	0
07/07/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	54,761.0000	68,549.0000	25.179	0	0	0
07/07/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	25,641.0000	18,708.0000	(27.039)	0	0	0
07/07/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	72,808.0000	88,403.0000	21.419	0	0	0
07/07/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	181,876.0000	161,640.0000	(11.126)	0	0	0
07/07/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	17,698.0000	12,572.0000	(28.964)	0	0	0

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07/07/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	23,242.0000	31,888.0000	37.200	0	0	0
07/07/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	27,994.0000	37,652.0000	34.500	0	0	0
07/07/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	48,038.0000	36,975.0000	(23.030)	0	0	0
07/07/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	54,646.0000	42,571.0000	(22.097)	0	0	0
07/07/2006	R186	2007/02/01			Bond Future	8.4850	8.2970	(2.216)	0.0000	0.0000	0
07/07/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	56,701.0000	68,158.0000	20.206	0	0	0
07/07/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	55,064.0000	45,715.0000	(16.978)	0	0	0
07/07/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	30,625.0000	38,657.0000	26.227	0	0	0
07/07/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	68,824.0000	57,813.0000	(15.999)	0	0	0
07/07/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	85,456.0000	72,681.0000	(14.949)	0	0	0
07/07/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	20,692.0000	26,941.0000	30.200	0	0	0
07/07/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	105,304.0000	90,747.0000	(13.824)	0	0	0
07/07/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	42,728.0000	52,524.0000	22.926	0	0	0
07/07/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	2,533.0000	3,801.0000	50.059	0	0	0
07/07/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	217,667.0000	198,128.0000	(8.977)	0	0	0
07/07/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	72,309.0000	85,274.0000	17.930	0	0	0
07/07/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	252,228.0000	232,169.0000	(7.953)	0	0	0
07/07/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,359.0000	2,108.0000	55.114	0	0	0
07/07/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	7,433.0000	10,485.0000	41.060	0	0	0
07/07/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	43,902.0000	36,059.0000	(17.865)	0	0	0
07/07/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	154,929.0000	137,173.0000	(11.461)	0	0	0
07/07/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	34,891.0000	28,376.0000	(18.672)	0	0	0
07/07/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	4,458.0000	6,481.0000	45.379	0	0	0
07/07/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	89,147.0000	103,439.0000	16.032	0	0	0
07/07/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	185,153.0000	166,369.0000	(10.145)	0	0	0
07/07/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	128,476.0000	112,222.0000	(12.651)	0	0	0
07/07/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	12,991.0000	17,545.0000	35.055	0	0	0
07/07/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	71,907.0000	60,550.0000	(15.794)	0	0	0
07/07/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	45,379.0000	55,518.0000	22.343	0	0	0
07/07/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	40,146.0000	49,595.0000	23.537	0	0	0
07/07/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	65,850.0000	55,182.0000	(16.200)	0	0	0
07/07/2006	R194	2006/08/03			Bond Future	8.6950	8.5140	(2.082)	0.0000	0.0000	208
07/07/2006	R194	2006/08/03	8.45	Call	Option on Bond Future	969.0000	1,855.0000	91.434	0	0	0
07/07/2006	R194	2006/08/03	8.45	Put	Option on Bond Future	4,534.0000	2,788.0000	(38.509)	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
07/07/2006	R194	2006/08/03	8.55	Put	Option on Bond Future	3,562.0000	2,067.0000	(41.971)	0	0	0
07/07/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	0.0000	2.0000	100.000	0	0	0
07/07/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	867.0000	373.0000	(56.978)	0	0	0
07/07/2006	R194	2006/08/03	8.55	Call	Option on Bond Future	1,454.0000	2,591.0000	78.198	0	0	0
07/07/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	17,551.0000	14,920.0000	(14.991)	0	0	0
07/07/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	2,016.0000	1,025.0000	(49.157)	0	0	0
07/07/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	13,852.0000	11,241.0000	(18.849)	0	0	0
07/07/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	2,814.0000	4,455.0000	58.316	0	0	0
07/07/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	21,274.0000	18,642.0000	(12.372)	0	0	0
07/07/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	1,200.0000	2,211.0000	84.250	0	0	0
07/07/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	25,016.0000	22,384.0000	(10.521)	0	0	0
07/07/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	4,036.0000	2,415.0000	(40.164)	0	0	0
07/07/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	5,281.0000	7,420.0000	40.504	0	0	0
07/07/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	28,776.0000	26,144.0000	(9.147)	0	0	0
07/07/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	10,223.0000	7,718.0000	(24.504)	0	0	0
07/07/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	65.0000	193.0000	196.923	0	0	0
07/07/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	7.0000	28.0000	300.000	0	0	0
07/07/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	6,837.0000	4,653.0000	(31.944)	0	0	0
07/07/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	349.0000	798.0000	128.653	0	0	0
07/07/2006	R194	2006/11/02			Bond Future	8.8860	8.6740	(2.386)	0.0000	0.0000	0
07/07/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
07/07/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	6,753.0000	5,171.0000	(23.427)	0	0	0
07/07/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	20.0000	44.0000	120.000	0	0	0
07/07/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	29,903.0000	27,299.0000	(8.708)	0	0	0
07/07/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	2.0000	5.0000	150.000	0	0	0
07/07/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	2,616.0000	3,642.0000	39.220	0	0	0
07/07/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	36,325.0000	33,717.0000	(7.180)	0	0	0
07/07/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	33,106.0000	30,500.0000	(7.872)	0	0	0
07/07/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	20,422.0000	17,871.0000	(12.491)	0	0	0
07/07/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	6,377.0000	4,853.0000	(23.898)	0	0	0
07/07/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	53.0000	109.0000	105.660	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
07/07/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	2,857.0000	3,940.0000	37.907	0	0	0
07/07/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1,374.0000	2,057.0000	49.709	0	0	0
07/07/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	26,717.0000	24,119.0000	(9.724)	0	0	0
07/07/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	14,413.0000	12,051.0000	(16.388)	0	0	0
07/07/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	7,143.0000	5,504.0000	(22.946)	0	0	0
07/07/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	127.0000	245.0000	92.913	0	0	0
07/07/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	7.0000	16.0000	128.571	0	0	0
07/07/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	329.0000	575.0000	74.772	0	0	0
07/07/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	9,224.0000	7,301.0000	(20.848)	0	0	0
07/07/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	17,347.0000	14,857.0000	(14.354)	0	0	0
07/07/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	720.0000	1,157.0000	60.694	0	0	0
07/07/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	23,553.0000	20,970.0000	(10.967)	0	0	0
07/07/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	11,681.0000	9,510.0000	(18.586)	0	0	0
07/07/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	2,388.0000	3,357.0000	40.578	0	0	0
07/07/2006	R194	2007/02/01			Bond Future	9.0520	8.8120	(2.651)	0.0000	0.0000	0
07/07/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	21,008.0000	18,730.0000	(10.843)	0	0	0
07/07/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	7,787.0000	6,387.0000	(17.979)	0	0	0
07/07/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	119.0000	197.0000	65.546	0	0	0
07/07/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	538.0000	808.0000	50.186	0	0	0
07/07/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	204.0000	326.0000	59.804	0	0	0
07/07/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	16,214.0000	14,084.0000	(13.137)	0	0	0
07/07/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	31,194.0000	28,809.0000	(7.646)	0	0	0
07/07/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	3,994.0000	5,030.0000	25.939	0	0	0
07/07/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	36.0000	64.0000	77.778	0	0	0
07/07/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	3,761.0000	4,761.0000	26.589	0	0	0
07/07/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	26,037.0000	23,684.0000	(9.037)	0	0	0
07/07/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	7,518.0000	6,153.0000	(18.156)	0	0	0
07/07/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	23,501.0000	21,178.0000	(9.885)	0	0	0
07/07/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	67.0000	114.0000	70.149	0	0	0
07/07/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	28,604.0000	26,231.0000	(8.296)	0	0	0
07/07/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	19.0000	34.0000	78.947	0	0	0
07/07/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	12,043.0000	10,193.0000	(15.362)	0	0	0
07/07/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	337.0000	522.0000	54.896	0	0	0
07/07/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,457.0000	2,007.0000	37.749	0	0	0
07/07/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	18,572.0000	16,357.0000	(11.927)	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
07/07/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	7,257.0000	5,926.0000	(18.341)	0	0	0
07/07/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	3,108.0000	4,002.0000	28.764	0	0	0
07/07/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	918.0000	1,317.0000	43.464	0	0	0
07/07/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	10,256.0000	8,575.0000	(16.390)	0	0	0
07/07/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	14,045.0000	12,043.0000	(14.254)	0	0	0
07/07/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	4,235.0000	5,305.0000	25.266	0	0	0
07/07/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,200.0000	2,920.0000	32.727	0	0	0
07/07/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	8,642.0000	7,135.0000	(17.438)	0	0	0
07/07/2006	R201	2006/08/03			Bond Future	8.8120	8.6340	(2.020)	0.0000	0.0000	26
07/07/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	91.0000	309.0000	239.560	0	0	0
07/07/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	5,180.0000	2,437.0000	(52.954)	0	0	0
07/07/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	48,848.0000	38,633.0000	(20.912)	0	0	0
07/07/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	16,048.0000	23,738.0000	47.919	0	0	0
07/07/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	6.0000	30.0000	400.000	0	0	0
07/07/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	64,389.0000	53,979.0000	(16.167)	0	0	0
07/07/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	655.0000	1,683.0000	156.947	0	0	0
07/07/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	34,080.0000	24,675.0000	(27.597)	0	0	0
07/07/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	0.0000	2.0000	100.000	0	0	0
07/07/2006	R201	2006/08/03	8.60	Put	Option on Bond Future	16,784.0000	10,184.0000	(39.323)	0	0	0
07/07/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	21,136.0000	13,562.0000	(35.835)	0	0	0
07/07/2006	R201	2006/08/03	8.55	Put	Option on Bond Future	18,891.0000	11,793.0000	(37.573)	0	0	0
07/07/2006	R201	2006/08/03	8.55	Call	Option on Bond Future	3,486.0000	6,821.0000	95.668	0	0	0
07/07/2006	R201	2006/08/03	8.45	Put	Option on Bond Future	23,511.0000	15,492.0000	(34.107)	0	0	0
07/07/2006	R201	2006/08/03	8.45	Call	Option on Bond Future	2,144.0000	4,558.0000	112.593	0	0	0
07/07/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	2,755.0000	5,615.0000	103.811	0	0	0
07/07/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	80,310.0000	69,879.0000	(12.988)	0	0	0
07/07/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	27,113.0000	36,324.0000	33.973	0	0	0
07/07/2006	R201	2006/08/03	8.60	Call	Option on Bond Future	4,342.0000	8,175.0000	88.277	0	0	0
07/07/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	11,345.0000	6,290.0000	(44.557)	0	0	0
07/07/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	2,029.0000	806.0000	(60.276)	0	0	0
07/07/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	7,726.0000	13,105.0000	69.622	0	0	0
07/07/2006	R201	2006/11/02			Bond Future	8.8550	8.6700	(2.089)	0.0000	0.0000	0
07/07/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	16,434.0000	12,264.0000	(25.374)	0	0	0
07/07/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	6,145.0000	8,938.0000	45.452	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
07/07/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	31,160.0000	24,578.0000	(21.123)	0	0	0
07/07/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	41,318.0000	33,521.0000	(18.871)	0	0	0
07/07/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	53,284.0000	44,428.0000	(16.620)	0	0	0
07/07/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	10,712.0000	14,720.0000	37.416	0	0	0
07/07/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	97,123.0000	86,755.0000	(10.675)	0	0	0
07/07/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	24,634.0000	31,053.0000	26.057	0	0	0
07/07/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	1,347.0000	2,276.0000	68.968	0	0	0
07/07/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	3,111.0000	4,845.0000	55.738	0	0	0
07/07/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	14,275.0000	19,035.0000	33.345	0	0	0
07/07/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	66,801.0000	57,140.0000	(14.462)	0	0	0
07/07/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	27,656.0000	21,576.0000	(21.984)	0	0	0
07/07/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	29,369.0000	23,039.0000	(21.553)	0	0	0
07/07/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	13,022.0000	17,532.0000	34.634	0	0	0
07/07/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	243.0000	465.0000	91.358	0	0	0
07/07/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	11,834.0000	16,093.0000	35.990	0	0	0
07/07/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	601.0000	1,079.0000	79.534	0	0	0
07/07/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	81,621.0000	71,509.0000	(12.389)	0	0	0
07/07/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	26,017.0000	20,188.0000	(22.405)	0	0	0
07/07/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	113,126.0000	102,629.0000	(9.279)	0	0	0
07/07/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	11,562.0000	8,405.0000	(27.305)	0	0	0
07/07/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	16,973.0000	22,226.0000	30.949	0	0	0
07/07/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	29.0000	64.0000	120.690	0	0	0
07/07/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	22,965.0000	17,629.0000	(23.235)	0	0	0
07/07/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	33,695.0000	41,128.0000	22.060	0	0	0
07/07/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	89.0000	181.0000	103.371	0	0	0
07/07/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	129,530.0000	118,975.0000	(8.149)	0	0	0
07/07/2006	R201	2007/02/01			Bond Future	8.8790	8.6910	(2.117)	0.0000	0.0000	0
07/07/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	13,282.0000	16,819.0000	26.630	0	0	0
07/07/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	49,021.0000	42,045.0000	(14.231)	0	0	0
07/07/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	59,186.0000	51,372.0000	(13.202)	0	0	0
07/07/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	26,500.0000	21,994.0000	(17.004)	0	0	0
07/07/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	33,191.0000	39,199.0000	18.101	0	0	0
07/07/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	8,786.0000	11,485.0000	30.719	0	0	0
07/07/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,495.0000	4,863.0000	39.142	0	0	0
07/07/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	98,174.0000	88,590.0000	(9.762)	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
07/07/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	128,558.0000	118,419.0000	(7.887)	0	0	0
07/07/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	84,024.0000	74,878.0000	(10.885)	0	0	0
07/07/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	40,212.0000	34,091.0000	(15.222)	0	0	0
07/07/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	21,331.0000	17,535.0000	(17.796)	0	0	0
07/07/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	38,612.0000	32,661.0000	(15.412)	0	0	0
07/07/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	41,667.0000	48,384.0000	16.121	0	0	0
07/07/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	21,411.0000	26,142.0000	22.096	0	0	0
07/07/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	735.0000	1,109.0000	50.884	0	0	0
07/07/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	20,120.0000	24,682.0000	22.674	0	0	0
07/07/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	37,065.0000	31,282.0000	(15.602)	0	0	0
07/07/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	5,418.0000	7,349.0000	35.640	0	0	0
07/07/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,167.0000	3,095.0000	42.824	0	0	0
07/07/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	70,747.0000	62,164.0000	(12.132)	0	0	0
07/07/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,289.0000	1,892.0000	46.780	0	0	0
07/07/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	18,872.0000	23,264.0000	23.273	0	0	0
07/07/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	113,059.0000	103,150.0000	(8.764)	0	0	0
07/07/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	35,569.0000	29,953.0000	(15.789)	0	0	0
07/07/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	22,744.0000	27,642.0000	21.535	0	0	0
07/07/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	32,729.0000	27,442.0000	(16.154)	0	0	0
07/07/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	25,530.0000	30,757.0000	20.474	0	0	0
07/07/2006	R203	2006/08/03			Bond Future	8.7880	8.6110	(2.014)	0.0000	0.0000	111
07/07/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	1,647.0000	4,562.0000	176.988	0	0	0
07/07/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	113,063.0000	100,883.0000	(10.773)	0	0	0
07/07/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	9,226.0000	3,896.0000	(57.772)	0	0	0
07/07/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	6,629.0000	13,479.0000	103.334	0	0	0
07/07/2006	R203	2006/08/03	8.55	Call	Option on Bond Future	2,269.0000	5,879.0000	159.101	0	0	0
07/07/2006	R203	2006/08/03	8.55	Put	Option on Bond Future	18,695.0000	10,124.0000	(45.846)	0	0	0
07/07/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	74,459.0000	62,284.0000	(16.351)	0	0	0
07/07/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	21,571.0000	12,305.0000	(42.956)	0	0	0
07/07/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	1.0000	6.0000	500.000	0	0	0
07/07/2006	R203	2006/08/03	8.60	Call	Option on Bond Future	3,058.0000	7,429.0000	142.937	0	0	0
07/07/2006	R203	2006/08/03	8.60	Put	Option on Bond Future	16,002.0000	8,193.0000	(48.800)	0	0	0
07/07/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	133,077.0000	120,897.0000	(9.153)	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
07/07/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	93,528.0000	81,348.0000	(13.023)	0	0	0
07/07/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	55,861.0000	43,765.0000	(21.654)	0	0	0
07/07/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	17.0000	102.0000	500.000	0	0	0
07/07/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	16,959.0000	27,252.0000	60.693	0	0	0
07/07/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	2,637.0000	750.0000	(71.559)	0	0	0
07/07/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	37,903.0000	26,415.0000	(30.309)	0	0	0
07/07/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	234.0000	927.0000	296.154	0	0	0
07/07/2006	R203	2006/11/02			Bond Future	8.8240	8.6410	(2.074)	0.0000	0.0000	0
07/07/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	24,672.0000	17,411.0000	(29.430)	0	0	0
07/07/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	174,381.0000	161,993.0000	(7.104)	0	0	0
07/07/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	94,785.0000	82,612.0000	(12.843)	0	0	0
07/07/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	2.0000	5.0000	150.000	0	0	0
07/07/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
07/07/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	162.0000	377.0000	132.716	0	0	0
07/07/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	22,484.0000	15,637.0000	(30.453)	0	0	0
07/07/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	133,561.0000	121,190.0000	(9.262)	0	0	0
07/07/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	8,349.0000	13,071.0000	56.558	0	0	0
07/07/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	13,486.0000	19,863.0000	47.286	0	0	0
07/07/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	42.0000	109.0000	159.524	0	0	0
07/07/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	10,710.0000	16,251.0000	51.737	0	0	0
07/07/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	113,898.0000	101,577.0000	(10.818)	0	0	0
07/07/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	76,368.0000	64,559.0000	(15.463)	0	0	0
07/07/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	9,479.0000	14,607.0000	54.099	0	0	0
07/07/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	153,724.0000	141,339.0000	(8.057)	0	0	0
07/07/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	528.0000	1,107.0000	109.659	0	0	0
07/07/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	26,977.0000	19,311.0000	(28.417)	0	0	0
07/07/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	9.0000	26.0000	188.889	0	0	0
07/07/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	1,466.0000	2,787.0000	90.109	0	0	0
07/07/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	29,398.0000	21,335.0000	(27.427)	0	0	0
07/07/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	58,962.0000	47,895.0000	(18.770)	0	0	0
07/07/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	18,470.0000	12,459.0000	(32.545)	0	0	0
07/07/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	7,319.0000	11,644.0000	59.093	0	0	0
07/07/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	43,088.0000	33,271.0000	(22.784)	0	0	0
07/07/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	3,508.0000	6,080.0000	73.318	0	0	0

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07/07/2006	R203	2007/02/01			Bond Future	8.8450	8.6600	(2.092)	0.0000	0.0000	0
07/07/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	12,946.0000	17,959.0000	38.722	0	0	0
07/07/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	113,974.0000	102,008.0000	(10.499)	0	0	0
07/07/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	30,529.0000	23,516.0000	(22.972)	0	0	0
07/07/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	14,158.0000	19,472.0000	37.534	0	0	0
07/07/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	445.0000	807.0000	81.348	0	0	0
07/07/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	34,966.0000	27,354.0000	(21.770)	0	0	0
07/07/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	32,703.0000	25,388.0000	(22.368)	0	0	0
07/07/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	11,807.0000	16,522.0000	39.934	0	0	0
07/07/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	62,089.0000	51,934.0000	(16.356)	0	0	0
07/07/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	78,224.0000	67,203.0000	(14.089)	0	0	0
07/07/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	15,444.0000	21,063.0000	36.383	0	0	0
07/07/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	22.0000	47.0000	113.636	0	0	0
07/07/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	173,043.0000	160,741.0000	(7.109)	0	0	0
07/07/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	179.0000	344.0000	92.179	0	0	0
07/07/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,104.0000	3,410.0000	62.072	0	0	0
07/07/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	65.0000	133.0000	104.615	0	0	0
07/07/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	28,444.0000	21,735.0000	(23.587)	0	0	0
07/07/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	152,790.0000	140,530.0000	(8.024)	0	0	0
07/07/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	26,543.0000	34,274.0000	29.126	0	0	0
07/07/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	133,077.0000	120,914.0000	(9.140)	0	0	0
07/07/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	16,374.0000	11,778.0000	(28.069)	0	0	0
07/07/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,011.0000	1,730.0000	71.118	0	0	0
07/07/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	95,618.0000	84,010.0000	(12.140)	0	0	0
07/07/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	4,032.0000	6,204.0000	53.869	0	0	0
07/07/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	7,152.0000	10,478.0000	46.504	0	0	0
07/07/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	24,546.0000	18,450.0000	(24.835)	0	0	0
07/07/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	18,242.0000	24,473.0000	34.157	0	0	0
07/07/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	47,559.0000	38,558.0000	(18.926)	0	0	0
07/07/2006	R204	2006/08/03			Bond Future	8.7620	8.5900	(1.963)	0.0000	0.0000	83
07/07/2006	R204	2006/08/03	8.25	Put	Option on Bond Future	38,772.0000	27,828.0000	(28.227)	0	0	0
07/07/2006	R204	2006/08/03	8.25	Call	Option on Bond Future	1,060.0000	2,562.0000	141.698	0	0	0
07/07/2006	R204	2006/08/03	8.50	Call	Option on Bond Future	4,188.0000	8,115.0000	93.768	0	0	0
07/07/2006	R204	2006/08/03	8.50	Put	Option on Bond Future	23,235.0000	14,716.0000	(36.665)	0	0	0

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07/07/2006	R204	2006/08/03	8.45	Put	Option on Bond Future	26,039.0000	16,949.0000	(34.909)	0	0	0
07/07/2006	R204	2006/08/03	8.55	Put	Option on Bond Future	20,608.0000	12,690.0000	(38.422)	0	0	0
07/07/2006	R204	2006/08/03	8.45	Call	Option on Bond Future	3,298.0000	6,653.0000	101.728	0	0	0
07/07/2006	R204	2006/08/03	8.55	Call	Option on Bond Future	5,236.0000	9,764.0000	86.478	0	0	0
07/07/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	158.0000	499.0000	215.823	0	0	0
07/07/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	57,029.0000	44,925.0000	(21.224)	0	0	0
07/07/2006	R204	2006/11/02			Bond Future	8.7930	8.6170	(2.002)	0.0000	0.0000	0
07/07/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	4,425.0000	6,706.0000	51.548	0	0	0
07/07/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	32,885.0000	40,844.0000	24.203	0	0	0
07/07/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	18,401.0000	13,801.0000	(24.999)	0	0	0
07/07/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	62,843.0000	52,565.0000	(16.355)	0	0	0
07/07/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	48,086.0000	39,143.0000	(18.598)	0	0	0
07/07/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	35,784.0000	28,333.0000	(20.822)	0	0	0
07/07/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	8,601.0000	12,217.0000	42.042	0	0	0
07/07/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	14,752.0000	19,858.0000	34.612	0	0	0
07/07/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	118,597.0000	106,337.0000	(10.338)	0	0	0
07/07/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	355.0000	654.0000	84.225	0	0	0
07/07/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	22,892.0000	29,488.0000	28.814	0	0	0
07/07/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	25,939.0000	19,977.0000	(22.985)	0	0	0
07/07/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	17,772.0000	23,483.0000	32.135	0	0	0
07/07/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	876.0000	1,520.0000	73.516	0	0	0
07/07/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	1,953.0000	3,196.0000	63.646	0	0	0
07/07/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	79,798.0000	68,483.0000	(14.180)	0	0	0
07/07/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	129.0000	253.0000	96.124	0	0	0
07/07/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	98,657.0000	86,743.0000	(12.076)	0	0	0
07/07/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	139,371.0000	126,937.0000	(8.922)	0	0	0
07/07/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	29,588.0000	23,040.0000	(22.131)	0	0	0
07/07/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	19,402.0000	25,412.0000	30.976	0	0	0
07/07/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	33,621.0000	26,472.0000	(21.263)	0	0	0
07/07/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	16,222.0000	21,631.0000	33.344	0	0	0
07/07/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	31,556.0000	24,708.0000	(21.701)	0	0	0
07/07/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	182,939.0000	170,396.0000	(6.856)	0	0	0
07/07/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	12.0000	27.0000	125.000	0	0	0
07/07/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	42.0000	88.0000	109.524	0	0	0
07/07/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	160,841.0000	148,328.0000	(7.780)	0	0	0

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07/07/2006	R204	2007/02/01			Bond Future	8.8100	8.6300	(2.043)	0.0000	0.0000	0
07/07/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	38,245.0000	32,177.0000	(15.866)	0	0	0
07/07/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	17,997.0000	22,541.0000	25.249	0	0	0
07/07/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	34,044.0000	40,656.0000	19.422	0	0	0
07/07/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	58,213.0000	50,077.0000	(13.976)	0	0	0
07/07/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	30,721.0000	25,589.0000	(16.705)	0	0	0
07/07/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	43,859.0000	51,406.0000	17.207	0	0	0
07/07/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	120,945.0000	109,482.0000	(9.478)	0	0	0
07/07/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	12,023.0000	15,520.0000	29.086	0	0	0
07/07/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	70,939.0000	61,757.0000	(12.944)	0	0	0
07/07/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	43,507.0000	36,839.0000	(15.326)	0	0	0
07/07/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	25,371.0000	30,970.0000	22.069	0	0	0
07/07/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	7,464.0000	9,983.0000	33.749	0	0	0
07/07/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	27,006.0000	32,812.0000	21.499	0	0	0
07/07/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	47,352.0000	40,271.0000	(14.954)	0	0	0
07/07/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,986.0000	4,202.0000	40.723	0	0	0
07/07/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	28,692.0000	34,704.0000	20.954	0	0	0
07/07/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	85,562.0000	75,402.0000	(11.874)	0	0	0
07/07/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	4,821.0000	6,612.0000	37.150	0	0	0
07/07/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	41,687.0000	35,222.0000	(15.508)	0	0	0
07/07/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	102,596.0000	91,706.0000	(10.614)	0	0	0
07/07/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,769.0000	2,558.0000	44.601	0	0	0
07/07/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	140,438.0000	128,546.0000	(8.468)	0	0	0
07/07/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	45,395.0000	38,522.0000	(15.140)	0	0	0
07/07/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	30,428.0000	36,642.0000	20.422	0	0	0
07/07/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	160,917.0000	148,724.0000	(7.577)	0	0	0
07/07/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	182,258.0000	169,864.0000	(6.800)	0	0	0
07/07/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,001.0000	1,488.0000	48.651	0	0	0
07/07/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	540.0000	825.0000	52.778	0	0	0
07/07/2006	R207	2006/08/03			Bond Future	8.7240	8.5540	(1.949)	0.0000	0.0000	0
07/07/2006	R207	2006/08/03	8.45	Put	Option on Bond Future	22,037.0000	12,838.0000	(41.743)	0	0	0
07/07/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	46.0000	215.0000	367.391	0	0	0
07/07/2006	R207	2006/08/03	8.55	Put	Option on Bond Future	16,287.0000	8,569.0000	(47.387)	0	0	0
07/07/2006	R207	2006/08/03	8.55	Call	Option on Bond Future	3,649.0000	8,276.0000	126.802	0	0	0

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07/07/2006	R207	2006/08/03	8.60	Put	Option on Bond Future	13,735.0000	6,830.0000	(50.273)	0	0	0
07/07/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	54,295.0000	42,119.0000	(22.426)	0	0	0
07/07/2006	R207	2006/08/03	8.45	Call	Option on Bond Future	2,024.0000	5,169.0000	155.385	0	0	0
07/07/2006	R207	2006/08/03	8.50	Put	Option on Bond Future	19,061.0000	10,573.0000	(44.531)	0	0	0
07/07/2006	R207	2006/08/03	8.60	Call	Option on Bond Future	4,754.0000	10,193.0000	114.409	0	0	0
07/07/2006	R207	2006/08/03	8.25	Put	Option on Bond Future	35,495.0000	24,254.0000	(31.669)	0	0	0
07/07/2006	R207	2006/08/03	8.25	Call	Option on Bond Future	479.0000	1,584.0000	230.689	0	0	0
07/07/2006	R207	2006/08/03	8.50	Call	Option on Bond Future	2,745.0000	6,602.0000	140.510	0	0	0
07/07/2006	R207	2006/11/02			Bond Future	8.7500	8.5760	(1.989)	0.0000	0.0000	0
07/07/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
07/07/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	95,335.0000	82,850.0000	(13.096)	0	0	0
07/07/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	2.0000	9.0000	350.000	0	0	0
07/07/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	137,353.0000	124,861.0000	(9.095)	0	0	0
07/07/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	75,212.0000	62,791.0000	(16.515)	0	0	0
07/07/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	180.0000	603.0000	235.000	0	0	0
07/07/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	7,180.0000	13,280.0000	84.958	0	0	0
07/07/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	116,048.0000	103,556.0000	(10.765)	0	0	0
07/07/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	55,783.0000	43,714.0000	(21.636)	0	0	0
07/07/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	5,881.0000	11,304.0000	92.212	0	0	0
07/07/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	4,758.0000	9,516.0000	100.000	0	0	0
07/07/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	21,824.0000	13,451.0000	(38.366)	0	0	0
07/07/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	16,636.0000	9,567.0000	(42.492)	0	0	0
07/07/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	19,138.0000	11,404.0000	(40.412)	0	0	0
07/07/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	21.0000	93.0000	342.857	0	0	0
07/07/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	3,800.0000	7,919.0000	108.395	0	0	0
07/07/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	2,994.0000	6,512.0000	117.502	0	0	0
07/07/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	10,324.0000	17,774.0000	72.162	0	0	0
07/07/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	14,330.0000	7,938.0000	(44.606)	0	0	0
07/07/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	10,324.0000	5,282.0000	(48.838)	0	0	0
07/07/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	1,001.0000	2,613.0000	161.039	0	0	0
07/07/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	24,683.0000	15,709.0000	(36.357)	0	0	0
07/07/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	37,554.0000	26,675.0000	(28.969)	0	0	0
07/07/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	3,760.0000	1,537.0000	(59.122)	0	0	0
07/07/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	21,295.0000	31,564.0000	48.223	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
07/07/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	159,268.0000	146,776.0000	(7.843)	0	0	0
07/07/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2006	R207	2007/02/01			Bond Future	8.7630	8.5860	(2.020)	0.0000	0.0000	0
07/07/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	296.0000	534.0000	80.405	0	0	0
07/07/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	29,384.0000	22,750.0000	(22.577)	0	0	0
07/07/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	16,391.0000	22,024.0000	34.366	0	0	0
07/07/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	36,174.0000	28,629.0000	(20.858)	0	0	0
07/07/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	15,045.0000	20,373.0000	35.414	0	0	0
07/07/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	96,788.0000	85,158.0000	(12.016)	0	0	0
07/07/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	137,105.0000	124,770.0000	(8.997)	0	0	0
07/07/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	17,814.0000	23,753.0000	33.339	0	0	0
07/07/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	13,774.0000	18,802.0000	36.504	0	0	0
07/07/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	3,005.0000	4,646.0000	54.609	0	0	0
07/07/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	9,432.0000	13,309.0000	41.105	0	0	0
07/07/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,511.0000	2,455.0000	62.475	0	0	0
07/07/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	61,498.0000	51,548.0000	(16.179)	0	0	0
07/07/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	699.0000	1,195.0000	70.959	0	0	0
07/07/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	116,454.0000	104,377.0000	(10.371)	0	0	0
07/07/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	46,550.0000	37,854.0000	(18.681)	0	0	0
07/07/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	78,360.0000	67,428.0000	(13.951)	0	0	0
07/07/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	31,551.0000	24,611.0000	(21.996)	0	0	0
07/07/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	33,815.0000	26,570.0000	(21.425)	0	0	0
07/07/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	5,524.0000	8,147.0000	47.484	0	0	0
07/07/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	180,756.0000	168,224.0000	(6.933)	0	0	0
07/07/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	31,949.0000	40,272.0000	26.051	0	0	0
07/07/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	15,487.0000	11,237.0000	(27.442)	0	0	0
07/07/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	40.0000	81.0000	102.500	0	0	0
07/07/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	158,571.0000	146,101.0000	(7.864)	0	0	0
07/07/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	114.0000	218.0000	91.228	0	0	0
07/07/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	23,464.0000	17,748.0000	(24.361)	0	0	0
07/07/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	22,548.0000	29,406.0000	30.415	0	0	0
07/07/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	19,315.0000	25,561.0000	32.338	0	0	0
07/07/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	27,314.0000	20,987.0000	(23.164)	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
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Grand Total:										3,171
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