



Derivatives High/Low Report

High/Low for 04/09/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/09/2006	GOVI 2006/11/02			jGovi	235.0060	235.3670	0.154	0.0000	0.0000	886
04/09/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,896.0000	1,414.0000	(25.422)	0	0	0
04/09/2006	GOVI 2006/11/02	230.00	Call	jGovi	51,956.0000	55,084.0000	6.020	0	0	0
04/09/2006	GOVI 2007/02/01			jGovi	240.0580	240.4200	0.151	0.0000	0.0000	0
04/09/2006	GOVI 2007/02/01	230.00	Call	jGovi	101,664.0000	105,087.0000	3.367	0	0	0
04/09/2006	GOVI 2007/02/01	230.00	Put	jGovi	1,084.0000	887.0000	(18.173)	0	0	0
04/09/2006	J153 2010/08/31			jSwap	9.3090	9.3010	(0.086)	0.0000	0.0000	0
04/09/2006	J157 2015/09/15			jSwap	9.0240	9.0230	(0.011)	0.0000	0.0000	0
04/09/2006	J186 2026/12/21			jSwap	8.8860	8.8720	(0.158)	0.0000	0.0000	0
04/09/2006	J194 2008/02/28			jSwap	9.1240	9.1340	0.110	0.0000	0.0000	0
04/09/2006	J201 2014/12/22			jSwap	9.1290	9.1260	(0.033)	0.0000	0.0000	0
04/09/2006	J203 2017/09/15			jSwap	8.9730	8.9660	(0.078)	0.0000	0.0000	0
04/09/2006	J204 2018/12/21			jSwap	9.0040	8.9950	(0.100)	0.0000	0.0000	0
04/09/2006	J207 2020/01/15			jSwap	8.9920	8.9820	(0.111)	0.0000	0.0000	0
04/09/2006	JBAR 2005/12/21			jBar	8.2280	0.0000	(100.000)	0.0000	0.0000	0

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04/09/2006	JFRA	2006/11/02			jFra	8.7020	8.7000	(0.023)	0.0000	0.0000	0
04/09/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,154.0000	4,149.0000	(0.120)	0	0	0
04/09/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1.0000	1.0000	-	0	0	0
04/09/2006	JFRA	2007/02/01			jFra	9.1360	9.1380	0.022	0.0000	0.0000	0
04/09/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,031.0000	4,034.0000	0.074	0	0	0
04/09/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	43.0000	41.0000	(4.651)	0	0	0
04/09/2006	JFRA	2007/05/03			jFra	9.2740	9.2710	(0.032)	0.0000	0.0000	0
04/09/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,426.0000	4,417.0000	(0.203)	0	0	0
04/09/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	103.0000	101.0000	(1.942)	0	0	0
04/09/2006	JFRA	2007/08/02			jFra	9.3120	9.3650	0.569	0.0000	0.0000	0
04/09/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	180.0000	164.0000	(8.889)	0	0	0
04/09/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,595.0000	4,707.0000	2.437	0	0	0
04/09/2006	JFRA	2007/11/01			jFra	9.3300	9.3230	(0.075)	0.0000	0.0000	0
04/09/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	262.0000	261.0000	(0.382)	0	0	0
04/09/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,055.0000	5,036.0000	(0.376)	0	0	0
04/09/2006	JFRA	2008/02/07			jFra	9.3240	9.3320	0.086	0.0000	0.0000	0
04/09/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	21,677.0000	21,600.0000	(0.355)	0	0	0
04/09/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,142.0000	26,083.0000	(0.226)	0	0	0
04/09/2006	JN02	2006/11/02			jNote	9.2150	9.2190	0.043	0.0000	0.0000	0
04/09/2006	JN02	2006/11/02	7.25	Put	Option on jNote	313.0000	271.0000	(13.419)	0	0	0
04/09/2006	JN02	2006/11/02	7.25	Call	Option on jNote	36,079.0000	36,107.0000	0.078	0	0	0
04/09/2006	JN05	2006/11/02			jNote	9.2520	9.2370	(0.162)	0.0000	0.0000	0
04/09/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
04/09/2006	JN05	2006/11/02	7.25	Call	Option on jNote	79,506.0000	78,925.0000	(0.731)	0	0	0
04/09/2006	JN10	2006/11/02			jNote	9.0390	9.0330	(0.066)	0.0000	0.0000	0
04/09/2006	JN10	2006/11/02	7.25	Call	Option on jNote	116,489.0000	116,147.0000	(0.294)	0	0	0
04/09/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0

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04/09/2006	JROD	2006/09/29			jRod	7.5610	7.5480	(0.172)	0.0000	0.0000	0
04/09/2006	JROD	2006/10/31			jRod	7.9110	7.8850	(0.329)	0.0000	0.0000	0
04/09/2006	JROD	2006/11/30			jRod	8.2170	8.1830	(0.414)	0.0000	0.0000	0
04/09/2006	JROD	2006/12/29			jRod	8.0240	8.0080	(0.199)	0.0000	0.0000	0
04/09/2006	JROD	2007/01/31			jRod	8.2980	8.2860	(0.145)	0.0000	0.0000	0
04/09/2006	JROD	2007/02/28			jRod	8.4980	8.4900	(0.094)	0.0000	0.0000	0
04/09/2006	R153	2006/11/02			Bond Future	8.8100	8.7800	(0.341)	0.0000	0.0000	418
04/09/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	7,102.0000	7,393.0000	4.097	0	0	0
04/09/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	9,171.0000	8,428.0000	(8.102)	0	0	0
04/09/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	4,247.0000	4,417.0000	4.003	0	0	0
04/09/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	13,250.0000	12,386.0000	(6.521)	0	0	0
04/09/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	3,675.0000	3,820.0000	3.946	0	0	0
04/09/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	14,420.0000	13,531.0000	(6.165)	0	0	0
04/09/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	1,596.0000	1,648.0000	3.258	0	0	0
04/09/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	564.0000	574.0000	1.773	0	0	0
04/09/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	21,099.0000	20,118.0000	(4.650)	0	0	101
04/09/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	28,911.0000	27,888.0000	(3.538)	0	0	0
04/09/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	3,159.0000	3,281.0000	3.862	0	0	0
04/09/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	15,648.0000	14,736.0000	(5.828)	0	0	0
04/09/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	55,409.0000	54,375.0000	(1.866)	0	0	0
04/09/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	8.0000	8.0000	-	0	0	0
04/09/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	39.0000	38.0000	(2.564)	0	0	0
04/09/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	46,335.0000	45,299.0000	(2.236)	0	0	0
04/09/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	64,597.0000	63,563.0000	(1.601)	0	0	0
04/09/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
04/09/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	154.0000	153.0000	(0.649)	0	0	0
04/09/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	37,432.0000	36,397.0000	(2.765)	0	0	0
04/09/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/09/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	18,112.0000	18,748.0000	3.511	0	0	0

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04/09/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	73,881.0000	72,847.0000	(1.400)	0	0	0
04/09/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/09/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	83,257.0000	82,223.0000	(1.242)	0	0	0
04/09/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	11,994.0000	12,460.0000	3.885	0	0	0
04/09/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	5,472.0000	4,904.0000	(10.380)	0	0	0
04/09/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	3,081.0000	2,683.0000	(12.918)	0	0	0
04/09/2006	R153	2007/02/01			Bond Future	8.7550	8.9100	1.770	0.0000	0.0000	0
04/09/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	9,409.0000	7,343.0000	(21.958)	0	0	0
04/09/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	16,081.0000	19,026.0000	18.314	0	0	0
04/09/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	16,996.0000	20,048.0000	17.957	0	0	0
04/09/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	8,689.0000	6,729.0000	(22.557)	0	0	0
04/09/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	17,942.0000	21,100.0000	17.601	0	0	0
04/09/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	12,778.0000	15,301.0000	19.745	0	0	0
04/09/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	12,616.0000	10,128.0000	(19.721)	0	0	0
04/09/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	7,997.0000	6,144.0000	(23.171)	0	0	0
04/09/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,301.0000	2,327.0000	(29.506)	0	0	0
04/09/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	233.0000	132.0000	(43.348)	0	0	0
04/09/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	963.0000	609.0000	(36.760)	0	0	0
04/09/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	28,122.0000	32,160.0000	14.359	0	0	0
04/09/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	17,384.0000	14,394.0000	(17.200)	0	0	0
04/09/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	5,569.0000	4,129.0000	(25.857)	0	0	0
04/09/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	22,095.0000	25,667.0000	16.167	0	0	0
04/09/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	9,475.0000	11,497.0000	21.340	0	0	0
04/09/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	34,967.0000	39,383.0000	12.629	0	0	0
04/09/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,773.0000	1,178.0000	(33.559)	0	0	0
04/09/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	59,009.0000	63,920.0000	8.322	0	0	0
04/09/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	490.0000	294.0000	(40.000)	0	0	0
04/09/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	50,660.0000	55,476.0000	9.507	0	0	0
04/09/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	42,606.0000	47,264.0000	10.933	0	0	0
04/09/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	6,977.0000	8,557.0000	22.646	0	0	0
04/09/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	22,883.0000	19,451.0000	(14.998)	0	0	0
04/09/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	67,565.0000	72,529.0000	7.347	0	0	0
04/09/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	103.0000	55.0000	(46.602)	0	0	0
04/09/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	76,271.0000	81,262.0000	6.544	0	0	0
04/09/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	42.0000	21.0000	(50.000)	0	0	0

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04/09/2006	R157	2006/11/02			Bond Future	8.8100	8.7900	(0.227)	0.0000	0.0000	16
04/09/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	10,230.0000	10,375.0000	1.417	0	0	0
04/09/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	25,439.0000	24,146.0000	(5.083)	0	0	0
04/09/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	25,050.0000	25,560.0000	2.036	0	0	0
04/09/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,659.0000	1,396.0000	(15.853)	0	0	0
04/09/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	30,249.0000	28,894.0000	(4.479)	0	0	100
04/09/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	16.0000	14.0000	(12.500)	0	0	0
04/09/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	32,850.0000	31,469.0000	(4.204)	0	0	0
04/09/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	11,497.0000	10,568.0000	(8.080)	0	0	0
04/09/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	99,057.0000	97,611.0000	(1.460)	0	0	0
04/09/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	119,037.0000	117,597.0000	(1.210)	0	0	0
04/09/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	44,447.0000	43,000.0000	(3.256)	0	0	0
04/09/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	66,856.0000	68,031.0000	1.758	0	0	0
04/09/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	7,711.0000	7,794.0000	1.076	0	0	0
04/09/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	318.0000	300.0000	(5.660)	0	0	0
04/09/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	61,206.0000	59,740.0000	(2.395)	0	0	0
04/09/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	79.0000	72.0000	(8.861)	0	0	0
04/09/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	3,379.0000	2,940.0000	(12.992)	0	0	0
04/09/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/09/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	6,483.0000	5,812.0000	(10.350)	0	0	0
04/09/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	8,913.0000	9,025.0000	1.257	0	0	0
04/09/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	51,684.0000	52,684.0000	1.935	0	0	0
04/09/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	79,634.0000	78,178.0000	(1.828)	0	0	171
04/09/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	6,627.0000	6,685.0000	0.875	0	0	0
04/09/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	160,285.0000	158,847.0000	(0.897)	0	0	0
04/09/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	1,179.0000	1,150.0000	(2.460)	0	0	0
04/09/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	11,665.0000	11,847.0000	1.560	0	0	20
04/09/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	139,456.0000	138,018.0000	(1.031)	0	0	0
04/09/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	3,343.0000	3,334.0000	(0.269)	0	0	0
04/09/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
04/09/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	37,577.0000	38,344.0000	2.041	0	0	0
04/09/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	23,231.0000	21,975.0000	(5.407)	0	0	20
04/09/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	27,779.0000	26,453.0000	(4.773)	0	0	0
04/09/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	19,209.0000	18,036.0000	(6.107)	0	0	0
04/09/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	14,888.0000	15,153.0000	1.780	0	0	0

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04/09/2006	R157	2007/02/01			Bond Future	8.8240	8.8150	(0.102)	0.0000	0.0000	0
04/09/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	6,470.0000	6,419.0000	(0.788)	0	0	0
04/09/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	46,302.0000	46,459.0000	0.339	0	0	0
04/09/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,843.0000	1,805.0000	(2.062)	0	0	0
04/09/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	431.0000	415.0000	(3.712)	0	0	0
04/09/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	99,443.0000	98,774.0000	(0.673)	0	0	0
04/09/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	137,482.0000	136,834.0000	(0.471)	0	0	0
04/09/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	40,190.0000	39,544.0000	(1.607)	0	0	0
04/09/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	81,856.0000	81,178.0000	(0.828)	0	0	0
04/09/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	16,887.0000	16,412.0000	(2.813)	0	0	0
04/09/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	17,188.0000	17,174.0000	(0.081)	0	0	0
04/09/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	9,074.0000	8,733.0000	(3.758)	0	0	0
04/09/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	118,064.0000	117,406.0000	(0.557)	0	0	0
04/09/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	66,075.0000	65,392.0000	(1.034)	0	0	0
04/09/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	71,856.0000	72,146.0000	0.404	0	0	0
04/09/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	3,432.0000	3,385.0000	(1.369)	0	0	0
04/09/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	58,681.0000	58,905.0000	0.382	0	0	0
04/09/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	924.0000	897.0000	(2.922)	0	0	0
04/09/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	12,429.0000	12,022.0000	(3.275)	0	0	0
04/09/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	52,075.0000	51,401.0000	(1.294)	0	0	0
04/09/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	10,942.0000	10,900.0000	(0.384)	0	0	0
04/09/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	34,078.0000	33,458.0000	(1.819)	0	0	0
04/09/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	35,059.0000	35,149.0000	0.257	0	0	0
04/09/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	21,794.0000	21,805.0000	0.050	0	0	0
04/09/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	22,793.0000	22,252.0000	(2.374)	0	0	0
04/09/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	5,087.0000	5,036.0000	(1.003)	0	0	250
04/09/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	20,189.0000	20,192.0000	0.015	0	0	0
04/09/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	44,693.0000	44,034.0000	(1.475)	0	0	0
04/09/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	61,258.0000	61,496.0000	0.389	0	0	0
04/09/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	36,033.0000	35,404.0000	(1.746)	0	0	0
04/09/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	11,676.0000	11,282.0000	(3.374)	0	0	150
04/09/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	18,654.0000	18,647.0000	(0.038)	0	0	0
04/09/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	14,479.0000	14,452.0000	(0.186)	0	0	150
04/09/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	38,070.0000	37,432.0000	(1.676)	0	0	0
04/09/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	72,178.0000	71,495.0000	(0.946)	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
04/09/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	30,411.0000	29,812.0000	(1.970)	0	0	0
04/09/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	25,206.0000	25,238.0000	0.127	0	0	0
04/09/2006	R186	2006/11/02			Bond Future	8.5800	8.5450	(0.408)	0.0000	0.0000	59
04/09/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	20,686.0000	21,853.0000	5.641	0	0	0
04/09/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	29,406.0000	26,771.0000	(8.961)	0	0	0
04/09/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	46,676.0000	43,473.0000	(6.862)	0	0	0
04/09/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	263,031.0000	259,228.0000	(1.446)	0	0	0
04/09/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	50,865.0000	47,569.0000	(6.480)	0	0	0
04/09/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/09/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	8,545.0000	9,052.0000	5.933	0	0	0
04/09/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	53,560.0000	56,021.0000	4.595	0	0	0
04/09/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
04/09/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	10,057.0000	10,656.0000	5.956	0	0	0
04/09/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	9,365.0000	8,024.0000	(14.319)	0	0	0
04/09/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	227,005.0000	223,202.0000	(1.675)	0	0	0
04/09/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	35,311.0000	37,144.0000	5.191	0	0	0
04/09/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	192,303.0000	188,500.0000	(1.978)	0	0	0
04/09/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	11,816.0000	12,516.0000	5.924	0	0	0
04/09/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	17,106.0000	15,137.0000	(11.511)	0	0	0
04/09/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	10.0000	10.0000	-	0	0	0
04/09/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	158,907.0000	155,103.0000	(2.394)	0	0	0
04/09/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	64.0000	63.0000	(1.563)	0	0	0
04/09/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	69,610.0000	66,035.0000	(5.136)	0	0	0
04/09/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	126,908.0000	123,112.0000	(2.991)	0	0	0
04/09/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	308.0000	315.0000	2.273	0	0	0
04/09/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	1,295.0000	1,352.0000	4.402	0	0	0
04/09/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	96,809.0000	93,063.0000	(3.869)	0	0	0
04/09/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	42,776.0000	39,673.0000	(7.254)	0	0	0
04/09/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	4,074.0000	4,301.0000	5.572	0	0	0
04/09/2006	R186	2007/02/01			Bond Future	8.5760	8.5400	(0.420)	0.0000	0.0000	0
04/09/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	26,213.0000	27,406.0000	4.551	0	0	0
04/09/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	56,558.0000	53,860.0000	(4.770)	0	0	0
04/09/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	44,827.0000	42,451.0000	(5.300)	0	0	0
04/09/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	36,589.0000	38,105.0000	4.143	0	0	0

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04/09/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	130.0000	136.0000	4.615	0	0	0
04/09/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	67,878.0000	70,175.0000	3.384	0	0	0
04/09/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	79,357.0000	76,211.0000	(3.964)	0	0	0
04/09/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	260,873.0000	256,988.0000	(1.489)	0	0	0
04/09/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	14,652.0000	15,397.0000	5.085	0	0	0
04/09/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	51,121.0000	53,041.0000	3.756	0	0	0
04/09/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	21,823.0000	22,858.0000	4.743	0	0	0
04/09/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	32,588.0000	30,617.0000	(6.048)	0	0	0
04/09/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	63,459.0000	60,603.0000	(4.501)	0	0	0
04/09/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	23,497.0000	21,902.0000	(6.788)	0	0	0
04/09/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	59,865.0000	57,086.0000	(4.642)	0	0	0
04/09/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	23,894.0000	25,007.0000	4.658	0	0	0
04/09/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	225,364.0000	221,492.0000	(1.718)	0	0	0
04/09/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	355.0000	374.0000	5.352	0	0	0
04/09/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	876.0000	926.0000	5.708	0	0	0
04/09/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	191,445.0000	187,604.0000	(2.006)	0	0	0
04/09/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	159,330.0000	155,554.0000	(2.370)	0	0	0
04/09/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	1,960.0000	2,075.0000	5.867	0	0	0
04/09/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	4,006.0000	4,241.0000	5.866	0	0	0
04/09/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	129,365.0000	125,709.0000	(2.826)	0	0	0
04/09/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	102,647.0000	99,204.0000	(3.354)	0	0	0
04/09/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	8,160.0000	8,609.0000	5.502	0	0	0
04/09/2006	R194	2006/11/02			Bond Future	8.9660	8.9910	0.279	0.0000	0.0000	0
04/09/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	18,206.0000	18,511.0000	1.675	0	0	0
04/09/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	101.0000	78.0000	(22.772)	0	0	0
04/09/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	12,043.0000	12,326.0000	2.350	0	0	0
04/09/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	6,607.0000	6,801.0000	2.936	0	0	0
04/09/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
04/09/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	15,086.0000	15,386.0000	1.989	0	0	0
04/09/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	22.0000	15.0000	(31.818)	0	0	0
04/09/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	21,352.0000	21,658.0000	1.433	0	0	0
04/09/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	6,144.0000	6,325.0000	2.946	0	0	0
04/09/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/09/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	9,170.0000	9,418.0000	2.704	0	0	0
04/09/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	1,026.0000	900.0000	(12.281)	0	0	0

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04/09/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/09/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	871.0000	758.0000	(12.974)	0	0	0
04/09/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	24,515.0000	24,821.0000	1.248	0	0	0
04/09/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	338.0000	279.0000	(17.456)	0	0	0
04/09/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	27,692.0000	27,998.0000	1.105	0	0	0
04/09/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
04/09/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	30,883.0000	31,189.0000	0.991	0	0	0
04/09/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	5,700.0000	5,868.0000	2.947	0	0	0
04/09/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/09/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/09/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	1,198.0000	1,061.0000	(11.436)	0	0	0
04/09/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/09/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	34,087.0000	34,394.0000	0.901	0	0	0
04/09/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	37,306.0000	37,612.0000	0.820	0	0	0
04/09/2006	R194	2007/02/01			Bond Future	9.0420	9.0750	0.365	0.0000	0.0000	0
04/09/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	20,759.0000	21,080.0000	1.546	0	0	0
04/09/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	25.0000	21.0000	(16.000)	0	0	0
04/09/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	9,246.0000	9,475.0000	2.477	0	0	0
04/09/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	23,308.0000	23,633.0000	1.394	0	0	0
04/09/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	15,790.0000	16,093.0000	1.919	0	0	0
04/09/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	55.0000	46.0000	(16.364)	0	0	0
04/09/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,290.0000	1,190.0000	(7.752)	0	0	0
04/09/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	13,414.0000	13,701.0000	2.140	0	0	0
04/09/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	11,231.0000	11,492.0000	2.324	0	0	0
04/09/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	388.0000	345.0000	(11.082)	0	0	0
04/09/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	111.0000	96.0000	(13.514)	0	0	0
04/09/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	744.0000	676.0000	(9.140)	0	0	0
04/09/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
04/09/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	18,246.0000	18,560.0000	1.721	0	0	0
04/09/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
04/09/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	213.0000	187.0000	(12.207)	0	0	0
04/09/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,551.0000	6,725.0000	2.656	0	0	0
04/09/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	11.0000	9.0000	(18.182)	0	0	0
04/09/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,834.0000	2,671.0000	(5.752)	0	0	0
04/09/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	25,881.0000	26,209.0000	1.267	0	0	0

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04/09/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,975.0000	6,135.0000	2.678	0	0	0
04/09/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	28,472.0000	28,801.0000	1.156	0	0	0
04/09/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,055.0000	1,920.0000	(6.569)	0	0	0
04/09/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	6,258.0000	6,425.0000	2.669	0	0	0
04/09/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	31,077.0000	31,406.0000	1.059	0	0	0
04/09/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	7,489.0000	7,684.0000	2.604	0	0	0
04/09/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,625.0000	2,469.0000	(5.943)	0	0	0
04/09/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,053.0000	2,883.0000	(5.568)	0	0	0
04/09/2006	R201	2006/11/02			Bond Future	8.8140	8.7790	(0.397)	0.0000	0.0000	26
04/09/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	5,233.0000	4,504.0000	(13.931)	0	0	0
04/09/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	15,387.0000	14,008.0000	(8.962)	0	0	0
04/09/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	29,700.0000	30,970.0000	4.276	0	0	0
04/09/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	18,614.0000	17,110.0000	(8.080)	0	0	0
04/09/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	127,166.0000	125,168.0000	(1.571)	0	0	0
04/09/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/09/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	9,206.0000	9,700.0000	5.366	0	0	0
04/09/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
04/09/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	11,729.0000	12,349.0000	5.286	0	0	0
04/09/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	110,706.0000	108,707.0000	(1.806)	0	0	0
04/09/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	63,404.0000	61,411.0000	(3.143)	0	0	0
04/09/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	94,561.0000	92,562.0000	(2.114)	0	0	0
04/09/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	35,533.0000	33,670.0000	(5.243)	0	0	0
04/09/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	16.0000	15.0000	(6.250)	0	0	0
04/09/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	9,239.0000	8,194.0000	(11.311)	0	0	0
04/09/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	19,773.0000	20,726.0000	4.820	0	0	0
04/09/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	981.0000	1,020.0000	3.976	0	0	0
04/09/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	285.0000	291.0000	2.105	0	0	0
04/09/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	75.0000	74.0000	(1.333)	0	0	0
04/09/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	48,820.0000	46,860.0000	(4.015)	0	0	0
04/09/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	2,695.0000	2,830.0000	5.009	0	0	0
04/09/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	78,760.0000	76,761.0000	(2.538)	0	0	0
04/09/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	20,383.0000	18,821.0000	(7.663)	0	0	0
04/09/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	24,229.0000	22,560.0000	(6.888)	0	0	0
04/09/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	6,115.0000	6,445.0000	5.397	0	0	0
04/09/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	7,054.0000	7,435.0000	5.401	0	0	0

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04/09/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	8,084.0000	8,520.0000	5.393	0	0	0
04/09/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	22,255.0000	20,638.0000	(7.266)	0	0	0
04/09/2006	R201	2007/02/01			Bond Future	8.8180	8.7810	(0.420)	0.0000	0.0000	0
04/09/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	14,359.0000	14,995.0000	4.429	0	0	0
04/09/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	12,709.0000	11,845.0000	(6.798)	0	0	0
04/09/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	29,455.0000	28,024.0000	(4.858)	0	0	0
04/09/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	16,830.0000	17,549.0000	4.272	0	0	0
04/09/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	128.0000	134.0000	4.688	0	0	0
04/09/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	19,525.0000	20,327.0000	4.108	0	0	0
04/09/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	124,556.0000	122,495.0000	(1.655)	0	0	0
04/09/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	36,440.0000	37,643.0000	3.301	0	0	0
04/09/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	23,328.0000	22,063.0000	(5.423)	0	0	0
04/09/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	26,260.0000	24,911.0000	(5.137)	0	0	0
04/09/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	2,552.0000	2,696.0000	5.643	0	0	0
04/09/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	662.0000	699.0000	5.589	0	0	0
04/09/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	4,846.0000	5,102.0000	5.283	0	0	0
04/09/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	51,850.0000	50,040.0000	(3.491)	0	0	0
04/09/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	93,275.0000	91,244.0000	(2.177)	0	0	0
04/09/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	108,678.0000	106,627.0000	(1.887)	0	0	0
04/09/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	64,484.0000	62,561.0000	(2.982)	0	0	0
04/09/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	40,699.0000	39,042.0000	(4.071)	0	0	0
04/09/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	303.0000	319.0000	5.281	0	0	0
04/09/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	8,355.0000	8,765.0000	4.907	0	0	0
04/09/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	78,480.0000	76,489.0000	(2.537)	0	0	0
04/09/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	27,412.0000	28,421.0000	3.681	0	0	0
04/09/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,347.0000	1,423.0000	5.642	0	0	0
04/09/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	15,567.0000	16,243.0000	4.343	0	0	0
04/09/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	31,153.0000	29,682.0000	(4.722)	0	0	0
04/09/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	13,208.0000	13,804.0000	4.512	0	0	0
04/09/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	27,824.0000	26,434.0000	(4.996)	0	0	0
04/09/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	17,325.0000	16,267.0000	(6.107)	0	0	0
04/09/2006	R203	2006/11/02			Bond Future	8.7720	8.7370	(0.399)	0.0000	0.0000	0
04/09/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
04/09/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	23,152.0000	21,206.0000	(8.405)	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
04/09/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	54,388.0000	52,053.0000	(4.293)	0	0	0
04/09/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	4,572.0000	4,990.0000	9.143	0	0	0
04/09/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	72,416.0000	70,055.0000	(3.260)	0	0	0
04/09/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	37,611.0000	35,384.0000	(5.921)	0	0	0
04/09/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	110,359.0000	107,994.0000	(2.143)	0	0	0
04/09/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	1,530.0000	1,667.0000	8.954	0	0	0
04/09/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	390.0000	420.0000	7.692	0	0	0
04/09/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	20,652.0000	18,788.0000	(9.026)	0	0	0
04/09/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	74.0000	77.0000	4.054	0	0	0
04/09/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	5,522.0000	6,023.0000	9.073	0	0	0
04/09/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	10.0000	10.0000	-	0	0	0
04/09/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	91,135.0000	88,770.0000	(2.595)	0	0	0
04/09/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	16,112.0000	14,438.0000	(10.390)	0	0	0
04/09/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/09/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/09/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	130,053.0000	127,689.0000	(1.818)	0	0	0
04/09/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/09/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	170,882.0000	168,518.0000	(1.383)	0	0	0
04/09/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	150,224.0000	147,859.0000	(1.574)	0	0	0
04/09/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	10,737.0000	11,642.0000	8.429	0	0	0
04/09/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	12,222.0000	10,763.0000	(11.937)	0	0	0
04/09/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	6,608.0000	7,200.0000	8.959	0	0	0
04/09/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	7,837.0000	8,527.0000	8.804	0	0	0
04/09/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	18,303.0000	16,530.0000	(9.687)	0	0	0
04/09/2006	R203	2007/02/01			Bond Future	8.7760	8.7400	(0.410)	0.0000	0.0000	0
04/09/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	109,147.0000	106,765.0000	(2.182)	0	0	0
04/09/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	41,670.0000	39,694.0000	(4.742)	0	0	0
04/09/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	29,102.0000	27,401.0000	(5.845)	0	0	0
04/09/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	2,935.0000	3,162.0000	7.734	0	0	0
04/09/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	5,836.0000	6,258.0000	7.231	0	0	0
04/09/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	56,419.0000	54,248.0000	(3.848)	0	0	0
04/09/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	72,873.0000	70,583.0000	(3.142)	0	0	0
04/09/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	10,516.0000	11,212.0000	6.618	0	0	0
04/09/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	191.0000	207.0000	8.377	0	0	0
04/09/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	26,348.0000	27,733.0000	5.257	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
04/09/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	11,606.0000	10,593.0000	(8.728)	0	0	0
04/09/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	90,568.0000	88,215.0000	(2.598)	0	0	0
04/09/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	535.0000	579.0000	8.224	0	0	0
04/09/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	1,326.0000	1,434.0000	8.145	0	0	0
04/09/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	17.0000	18.0000	5.882	0	0	0
04/09/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	19,055.0000	17,688.0000	(7.174)	0	0	0
04/09/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	60.0000	65.0000	8.333	0	0	0
04/09/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	11,700.0000	12,460.0000	6.496	0	0	0
04/09/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	168,452.0000	166,055.0000	(1.423)	0	0	0
04/09/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	17,324.0000	18,355.0000	5.951	0	0	0
04/09/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	148,167.0000	145,771.0000	(1.617)	0	0	0
04/09/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	128,384.0000	125,991.0000	(1.864)	0	0	0
04/09/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	12,972.0000	13,797.0000	6.360	0	0	0
04/09/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
04/09/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	26,884.0000	25,246.0000	(6.093)	0	0	0
04/09/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	24,770.0000	23,197.0000	(6.350)	0	0	0
04/09/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	14,333.0000	15,225.0000	6.223	0	0	0
04/09/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	22,760.0000	21,254.0000	(6.617)	0	0	0
04/09/2006	R204	2006/11/02			Bond Future	8.7500	8.7140	(0.411)	0.0000	0.0000	0
04/09/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
04/09/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	16,589.0000	17,517.0000	5.594	0	0	0
04/09/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	157,752.0000	155,190.0000	(1.624)	0	0	0
04/09/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	16,589.0000	14,955.0000	(9.850)	0	0	0
04/09/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	13,139.0000	13,896.0000	5.761	0	0	0
04/09/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/09/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	179,880.0000	177,318.0000	(1.424)	0	0	0
04/09/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	20,278.0000	18,473.0000	(8.901)	0	0	0
04/09/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	75,227.0000	72,679.0000	(3.387)	0	0	0
04/09/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	22,324.0000	20,437.0000	(8.453)	0	0	0
04/09/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	112.0000	112.0000	-	0	0	0
04/09/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	136,199.0000	133,637.0000	(1.881)	0	0	0
04/09/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	11,588.0000	12,262.0000	5.816	0	0	0
04/09/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
04/09/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	94,845.0000	92,284.0000	(2.700)	0	0	0
04/09/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	429.0000	444.0000	3.497	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
04/09/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	26,822.0000	24,783.0000	(7.602)	0	0	0
04/09/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	24,505.0000	22,540.0000	(8.019)	0	0	0
04/09/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	8,836.0000	9,359.0000	5.919	0	0	0
04/09/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	10,154.0000	10,750.0000	5.870	0	0	0
04/09/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	56,836.0000	54,347.0000	(4.379)	0	0	0
04/09/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	1,466.0000	1,539.0000	4.980	0	0	0
04/09/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	9,707.0000	8,508.0000	(12.352)	0	0	0
04/09/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	3,976.0000	4,206.0000	5.785	0	0	0
04/09/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	40,413.0000	38,081.0000	(5.770)	0	0	0
04/09/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	27,238.0000	28,601.0000	5.004	0	0	0
04/09/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	23.0000	23.0000	-	0	0	0
04/09/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	115,218.0000	112,656.0000	(2.224)	0	0	0
04/09/2006	R204	2007/02/01			Bond Future	8.7500	8.7140	(0.411)	0.0000	0.0000	0
04/09/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	177,600.0000	175,071.0000	(1.424)	0	0	0
04/09/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	21,964.0000	22,863.0000	4.093	0	0	0
04/09/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	210.0000	220.0000	4.762	0	0	0
04/09/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	32,578.0000	30,944.0000	(5.016)	0	0	0
04/09/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	83.0000	87.0000	4.819	0	0	0
04/09/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	23,665.0000	24,615.0000	4.014	0	0	0
04/09/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	155,925.0000	153,402.0000	(1.618)	0	0	0
04/09/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	18,767.0000	19,564.0000	4.247	0	0	0
04/09/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	134,956.0000	132,448.0000	(1.858)	0	0	0
04/09/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	489.0000	514.0000	5.112	0	0	0
04/09/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	30,724.0000	29,141.0000	(5.152)	0	0	0
04/09/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	27,264.0000	28,317.0000	3.862	0	0	0
04/09/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	36,547.0000	34,811.0000	(4.750)	0	0	0
04/09/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	61,935.0000	59,762.0000	(3.509)	0	0	0
04/09/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	27,264.0000	25,784.0000	(5.428)	0	0	0
04/09/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	7,220.0000	7,579.0000	4.972	0	0	0
04/09/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	77,786.0000	75,460.0000	(2.990)	0	0	0
04/09/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	95,669.0000	93,248.0000	(2.531)	0	0	0
04/09/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	34,519.0000	32,834.0000	(4.881)	0	0	0
04/09/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	3,889.0000	4,096.0000	5.323	0	0	0
04/09/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	20,331.0000	21,179.0000	4.171	0	0	0
04/09/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	114,810.0000	112,332.0000	(2.158)	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
04/09/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,051.0000	1,106.0000	5.233	0	0	0
04/09/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	37,537.0000	38,838.0000	3.466	0	0	0
04/09/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	12,138.0000	12,698.0000	4.614	0	0	0
04/09/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	20,198.0000	18,967.0000	(6.095)	0	0	0
04/09/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	48,152.0000	46,179.0000	(4.097)	0	0	0
04/09/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	2,096.0000	2,208.0000	5.344	0	0	0
04/09/2006	R207	2006/11/02			Bond Future	8.7240	8.6880	(0.413)	0.0000	0.0000	0
04/09/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	2,053.0000	2,473.0000	20.458	0	0	0
04/09/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/09/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	259.0000	321.0000	23.938	0	0	0
04/09/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	18,225.0000	16,074.0000	(11.802)	0	0	0
04/09/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	135,502.0000	132,929.0000	(1.899)	0	0	0
04/09/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	21,274.0000	19,008.0000	(10.651)	0	0	0
04/09/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	114,196.0000	111,624.0000	(2.252)	0	0	0
04/09/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	53,767.0000	51,198.0000	(4.778)	0	0	0
04/09/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	93,482.0000	90,909.0000	(2.752)	0	0	0
04/09/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/09/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	1,436.0000	1,743.0000	21.379	0	0	0
04/09/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	73,340.0000	70,768.0000	(3.507)	0	0	0
04/09/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	15.0000	19.0000	26.667	0	0	0
04/09/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	34,961.0000	32,450.0000	(7.182)	0	0	0
04/09/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/09/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/09/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	12,781.0000	10,927.0000	(14.506)	0	0	0
04/09/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	2,857.0000	3,415.0000	19.531	0	0	0
04/09/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	15,385.0000	13,371.0000	(13.091)	0	0	0
04/09/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	6,570.0000	5,288.0000	(19.513)	0	0	0
04/09/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	3,877.0000	4,596.0000	18.545	0	0	0
04/09/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	10,435.0000	8,760.0000	(16.052)	0	0	0
04/09/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	5,136.0000	6,033.0000	17.465	0	0	0
04/09/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	8,422.0000	9,712.0000	15.317	0	0	0
04/09/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/09/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	157,416.0000	154,844.0000	(1.634)	0	0	0
04/09/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	20,796.0000	22,944.0000	10.329	0	0	0
04/09/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1,410.0000	986.0000	(30.071)	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
04/09/2006	R207	2007/02/01			Bond Future	8.7220	8.6860	(0.413)	0.0000	0.0000	0
04/09/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	776.0000	839.0000	8.119	0	0	0
04/09/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	7,426.0000	7,940.0000	6.922	0	0	0
04/09/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	113,157.0000	110,631.0000	(2.232)	0	0	0
04/09/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	292.0000	316.0000	8.219	0	0	0
04/09/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	11,652.0000	12,405.0000	6.462	0	0	0
04/09/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	31,161.0000	29,364.0000	(5.767)	0	0	0
04/09/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	97.0000	105.0000	8.247	0	0	0
04/09/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	41,653.0000	39,619.0000	(4.883)	0	0	0
04/09/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	56,968.0000	54,707.0000	(3.969)	0	0	0
04/09/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	74,299.0000	71,893.0000	(3.238)	0	0	0
04/09/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	1,835.0000	1,978.0000	7.793	0	0	0
04/09/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	3,884.0000	4,173.0000	7.441	0	0	0
04/09/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	93,162.0000	90,675.0000	(2.670)	0	0	0
04/09/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	134,016.0000	131,474.0000	(1.897)	0	0	0
04/09/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	12,926.0000	13,745.0000	6.336	0	0	0
04/09/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	28,805.0000	27,075.0000	(6.006)	0	0	0
04/09/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	18,695.0000	17,323.0000	(7.339)	0	0	0
04/09/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	26,560.0000	24,898.0000	(6.258)	0	0	0
04/09/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	14,291.0000	15,178.0000	6.207	0	0	0
04/09/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	20,671.0000	21,847.0000	5.689	0	0	0
04/09/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	15,748.0000	16,705.0000	6.077	0	0	0
04/09/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	24,427.0000	22,835.0000	(6.517)	0	0	0
04/09/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	17,297.0000	18,326.0000	5.949	0	0	0
04/09/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	22,405.0000	20,885.0000	(6.784)	0	0	0
04/09/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	7.0000	8.0000	14.286	0	0	0
04/09/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	177,832.0000	175,284.0000	(1.433)	0	0	0
04/09/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	11,309.0000	10,304.0000	(8.887)	0	0	0
04/09/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	155,594.0000	153,047.0000	(1.637)	0	0	0
04/09/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	28.0000	31.0000	10.714	0	0	0
04/09/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	30,662.0000	32,205.0000	5.032	0	0	0

Grand Total:

2,367