



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 05/06/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2006	GOVI 2006/08/03			jGovi	242.3250	242.2700	(0.023)	0.0000	0.0000	561
05/06/2006	GOVI 2006/08/03	230.00	Put	jGovi	20.0000	16.0000	(20.000)	0	0	0
05/06/2006	GOVI 2006/08/03	230.00	Call	jGovi	123,270.0000	122,716.0000	(0.449)	0	0	0
05/06/2006	GOVI 2006/11/02			jGovi	246.7150	246.6600	(0.022)	0.0000	0.0000	301
05/06/2006	GOVI 2006/11/02	230.00	Put	jGovi	81.0000	76.0000	(6.173)	0	0	0
05/06/2006	GOVI 2006/11/02	230.00	Call	jGovi	167,231.0000	166,676.0000	(0.332)	0	0	0
05/06/2006	GOVI 2007/02/01			jGovi	251.2320	251.1830	(0.020)	0.0000	0.0000	0
05/06/2006	GOVI 2007/02/01	230.00	Call	jGovi	212,383.0000	211,890.0000	(0.232)	0	0	0
05/06/2006	GOVI 2007/02/01	230.00	Put	jGovi	63.0000	60.0000	(4.762)	0	0	0
05/06/2006	J153 2010/08/31			jSwap	7.8590	7.8450	(0.178)	0.0000	0.0000	0
05/06/2006	J157 2015/09/15			jSwap	7.9780	7.9630	(0.188)	0.0000	0.0000	0
05/06/2006	J186 2026/12/21			jSwap	7.9040	7.8400	(0.810)	0.0000	0.0000	0
05/06/2006	J194 2008/02/28			jSwap	7.5870	7.5850	(0.026)	0.0000	0.0000	0
05/06/2006	J201 2014/12/22			jSwap	7.9460	7.9310	(0.189)	0.0000	0.0000	0
05/06/2006	J203 2017/09/15			jSwap	7.9650	7.9480	(0.213)	0.0000	0.0000	0
05/06/2006	J204 2018/12/21			jSwap	7.9320	7.9050	(0.340)	0.0000	0.0000	0

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05/06/2006	J207	2020/01/15			jSwap	7.9320	7.8960	(0.454)	0.0000	0.0000	0
05/06/2006	JBAR	2005/12/21			jBar	7.0790	7.0790	-	0.0000	0.0000	0
05/06/2006	JFRA	2006/08/03			jFra	7.2170	7.3140	1.344	0.0000	0.0000	0
05/06/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	872.0000	1,020.0000	16.972	0	0	0
05/06/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	341.0000	252.0000	(26.100)	0	0	0
05/06/2006	JFRA	2006/11/02			jFra	7.4950	7.4750	(0.267)	0.0000	0.0000	0
05/06/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	453.0000	460.0000	1.545	0	0	0
05/06/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,665.0000	1,623.0000	(2.523)	0	0	0
05/06/2006	JFRA	2007/02/01			jFra	7.6400	7.6250	(0.196)	0.0000	0.0000	75
05/06/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,024.0000	1,033.0000	0.879	0	0	0
05/06/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,366.0000	1,339.0000	(1.977)	0	0	0
05/06/2006	JFRA	2007/05/03			jFra	7.7940	7.7520	(0.539)	0.0000	0.0000	0
05/06/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,802.0000	1,737.0000	(3.607)	0	0	0
05/06/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,083.0000	1,121.0000	3.509	0	0	0
05/06/2006	JFRA	2007/08/02			jFra	7.7940	7.8340	0.513	0.0000	0.0000	0
05/06/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,260.0000	1,213.0000	(3.730)	0	0	0
05/06/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,979.0000	2,030.0000	2.577	0	0	0
05/06/2006	JFRA	2007/11/01			jFra	7.8940	7.8700	(0.304)	0.0000	0.0000	0
05/06/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,405.0000	2,363.0000	(1.746)	0	0	0
05/06/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,369.0000	1,390.0000	1.534	0	0	0
05/06/2006	JFRA	2008/02/07			jFra	7.8980	7.9030	0.063	0.0000	0.0000	0
05/06/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,373.0000	26,317.0000	(0.212)	0	0	0
05/06/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	25,383.0000	25,313.0000	(0.276)	0	0	0
05/06/2006	JN02	2006/08/03			jNote	7.7050	7.7090	0.052	0.0000	0.0000	0
05/06/2006	JN02	2006/08/03	7.25	Call	Option on jNote	13,076.0000	12,940.0000	(1.040)	0	0	0
05/06/2006	JN02	2006/08/03	7.25	Put	Option on jNote	4,656.0000	4,447.0000	(4.489)	0	0	0

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05/06/2006	JN02	2006/11/02			jNote	7.8060	7.7950	(0.141)	0.0000	0.0000	0
05/06/2006	JN02	2006/11/02	7.25	Call	Option on jNote	18,633.0000	18,388.0000	(1.315)	0	0	0
05/06/2006	JN02	2006/11/02	7.25	Put	Option on jNote	8,359.0000	8,316.0000	(0.514)	0	0	0
05/06/2006	JN05	2006/08/03			jNote	7.9000	7.8950	(0.063)	0.0000	0.0000	0
05/06/2006	JN05	2006/08/03	7.25	Put	Option on jNote	898.0000	835.0000	(7.016)	0	0	0
05/06/2006	JN05	2006/08/03	7.25	Call	Option on jNote	27,615.0000	27,347.0000	(0.970)	0	0	0
05/06/2006	JN05	2006/11/02			jNote	7.9490	7.9360	(0.164)	0.0000	0.0000	0
05/06/2006	JN05	2006/11/02	7.25	Call	Option on jNote	31,890.0000	31,380.0000	(1.599)	0	0	0
05/06/2006	JN05	2006/11/02	7.25	Put	Option on jNote	3,210.0000	3,226.0000	0.498	0	0	0
05/06/2006	JN10	2006/08/03			jNote	7.9410	7.9320	(0.113)	0.0000	0.0000	0
05/06/2006	JN10	2006/08/03	7.25	Call	Option on jNote	47,537.0000	46,923.0000	(1.292)	0	0	0
05/06/2006	JN10	2006/08/03	7.25	Put	Option on jNote	62.0000	55.0000	(11.290)	0	0	0
05/06/2006	JN10	2006/11/02			jNote	7.9650	7.9510	(0.176)	0.0000	0.0000	0
05/06/2006	JN10	2006/11/02	7.25	Put	Option on jNote	819.0000	840.0000	2.564	0	0	0
05/06/2006	JN10	2006/11/02	7.25	Call	Option on jNote	49,853.0000	48,939.0000	(1.833)	0	0	0
05/06/2006	JROD	2006/06/30			jRod	6.8180	6.8140	(0.059)	0.0000	0.0000	0
05/06/2006	JROD	2006/07/31			jRod	6.9140	6.9090	(0.072)	0.0000	0.0000	0
05/06/2006	JROD	2006/08/31			jRod	7.0610	7.0530	(0.113)	0.0000	0.0000	0
05/06/2006	R153	2006/08/03			Bond Future	7.5530	7.5500	(0.040)	0.0000	0.0000	754
05/06/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	6,434.0000	6,240.0000	(3.015)	0	0	100
05/06/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	4,397.0000	4,319.0000	(1.774)	0	0	0
05/06/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	10,215.0000	10,176.0000	(0.382)	0	0	0
05/06/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	1,206.0000	1,146.0000	(4.975)	0	0	0
05/06/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	12,910.0000	12,736.0000	(1.348)	0	0	0
05/06/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,682.0000	2,529.0000	(5.705)	0	0	0
05/06/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	21,624.0000	21,493.0000	(0.606)	0	0	0
05/06/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	957.0000	868.0000	(9.300)	0	0	0

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05/06/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	17,962.0000	17,987.0000	0.139	0	0	0
05/06/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	152.0000	135.0000	(11.184)	0	0	0
05/06/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	53,948.0000	54,061.0000	0.209	0	0	0
05/06/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	35,750.0000	35,849.0000	0.277	0	0	0
05/06/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	89.0000	73.0000	(17.978)	0	0	0
05/06/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	44,872.0000	44,982.0000	0.245	0	0	0
05/06/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	25.0000	19.0000	(24.000)	0	0	0
05/06/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	304.0000	263.0000	(13.487)	0	0	0
05/06/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
05/06/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	26,684.0000	26,758.0000	0.277	0	0	0
05/06/2006	R153	2006/11/02			Bond Future	7.5290	7.5350	0.080	0.0000	0.0000	0
05/06/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	7,875.0000	7,688.0000	(2.375)	0	0	0
05/06/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	8,926.0000	8,956.0000	0.336	0	0	0
05/06/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	27,808.0000	27,564.0000	(0.877)	0	0	0
05/06/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	35,652.0000	35,412.0000	(0.673)	0	0	0
05/06/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,152.0000	1,128.0000	(2.083)	0	0	0
05/06/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	3,749.0000	3,617.0000	(3.521)	0	0	0
05/06/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	20,660.0000	20,807.0000	0.712	0	0	0
05/06/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	1,309.0000	1,239.0000	(5.348)	0	0	0
05/06/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	13,906.0000	13,990.0000	0.604	0	0	0
05/06/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,067.0000	2,040.0000	(1.306)	0	0	100
05/06/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	281.0000	257.0000	(8.541)	0	0	0
05/06/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	13,518.0000	13,296.0000	(1.642)	0	0	0
05/06/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	28,916.0000	29,110.0000	0.671	0	0	0
05/06/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,551.0000	5,546.0000	(0.090)	0	0	0
05/06/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,395.0000	3,373.0000	(0.648)	0	0	0
05/06/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	20,292.0000	20,053.0000	(1.178)	0	0	0
05/06/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	27.0000	24.0000	(11.111)	0	0	0
05/06/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	60,485.0000	60,259.0000	(0.374)	0	0	0
05/06/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	38,039.0000	38,253.0000	0.563	0	0	0
05/06/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	43,803.0000	43,568.0000	(0.536)	0	0	0
05/06/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	627.0000	610.0000	(2.711)	0	0	0
05/06/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	52,128.0000	51,897.0000	(0.443)	0	0	0
05/06/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	361.0000	348.0000	(3.601)	0	0	0
05/06/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	209.0000	200.0000	(4.306)	0	0	0

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05/06/2006	R153	2007/02/01			Bond Future	7.5450	7.5500	0.066	0.0000	0.0000	0
05/06/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	9,885.0000	9,739.0000	(1.477)	0	0	0
05/06/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,412.0000	11,435.0000	0.202	0	0	0
05/06/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	21,428.0000	21,521.0000	0.434	0	0	0
05/06/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	5,791.0000	5,676.0000	(1.986)	0	0	0
05/06/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	2,768.0000	2,692.0000	(2.746)	0	0	0
05/06/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	15,845.0000	15,899.0000	0.341	0	0	0
05/06/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	2,822.0000	2,799.0000	(0.815)	0	0	0
05/06/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,432.0000	1,412.0000	(1.397)	0	0	0
05/06/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	49,456.0000	49,267.0000	(0.382)	0	0	0
05/06/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,002.0000	1,980.0000	(1.099)	0	0	0
05/06/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	41,956.0000	41,764.0000	(0.458)	0	0	0
05/06/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	57,056.0000	56,869.0000	(0.328)	0	0	0
05/06/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,034.0000	1,016.0000	(1.741)	0	0	0
05/06/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	34,631.0000	34,439.0000	(0.554)	0	0	0
05/06/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	27,590.0000	27,400.0000	(0.689)	0	0	0
05/06/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	996.0000	957.0000	(3.916)	0	0	0
05/06/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	36,343.0000	36,499.0000	0.429	0	0	0
05/06/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	230.0000	217.0000	(5.652)	0	0	0
05/06/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,000.0000	3,980.0000	(0.500)	0	0	0
05/06/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	28,342.0000	28,472.0000	0.459	0	0	0
05/06/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,108.0000	8,109.0000	0.012	0	0	0
05/06/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	15,031.0000	14,862.0000	(1.124)	0	0	0
05/06/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	5,704.0000	5,690.0000	(0.245)	0	0	0
05/06/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	20,998.0000	20,815.0000	(0.872)	0	0	0
05/06/2006	R157	2006/08/03			Bond Future	7.7550	7.7550	-	0.0000	0.0000	118
05/06/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	509.0000	449.0000	(11.788)	0	0	0
05/06/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,366.0000	4,141.0000	(5.153)	0	0	0
05/06/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	23,713.0000	23,488.0000	(0.949)	0	0	0
05/06/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	40,121.0000	39,995.0000	(0.314)	0	0	0
05/06/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,410.0000	1,284.0000	(8.936)	0	0	0
05/06/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
05/06/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	3,182.0000	2,998.0000	(5.783)	0	0	0
05/06/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	41,580.0000	41,520.0000	(0.144)	0	0	0

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05/06/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	23,717.0000	23,533.0000	(0.776)	0	0	0
05/06/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	112,517.0000	112,515.0000	(0.002)	0	0	0
05/06/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	11,168.0000	10,899.0000	(2.409)	0	0	100
05/06/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	23.0000	18.0000	(21.739)	0	0	0
05/06/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	99.0000	81.0000	(18.182)	0	0	0
05/06/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	10,769.0000	10,501.0000	(2.489)	0	0	0
05/06/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	33.0000	26.0000	(21.212)	0	0	0
05/06/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	62,048.0000	62,041.0000	(0.011)	0	0	0
05/06/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	58,095.0000	58,042.0000	(0.091)	0	0	0
05/06/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	393.0000	341.0000	(13.232)	0	0	0
05/06/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	76,425.0000	76,407.0000	(0.024)	0	0	0
05/06/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	94,617.0000	94,611.0000	(0.006)	0	0	0
05/06/2006	R157	2006/11/02			Bond Future	7.7540	7.7590	0.064	0.0000	0.0000	0
05/06/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,547.0000	1,507.0000	(2.586)	0	0	0
05/06/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	2,996.0000	2,849.0000	(4.907)	0	0	0
05/06/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	61,200.0000	61,534.0000	0.546	0	0	0
05/06/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	43,012.0000	43,255.0000	0.565	0	0	0
05/06/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	29,138.0000	28,715.0000	(1.452)	0	0	0
05/06/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	104.0000	92.0000	(11.538)	0	0	0
05/06/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	28,096.0000	28,222.0000	0.448	0	0	0
05/06/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	10,161.0000	10,127.0000	(0.335)	0	0	0
05/06/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	2,977.0000	2,925.0000	(1.747)	0	0	117
05/06/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	81,384.0000	81,762.0000	0.464	0	0	0
05/06/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	76,231.0000	75,802.0000	(0.563)	0	0	0
05/06/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	751.0000	696.0000	(7.324)	0	0	0
05/06/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	93,351.0000	92,934.0000	(0.447)	0	0	0
05/06/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	127,495.0000	127,095.0000	(0.314)	0	0	0
05/06/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	110,483.0000	110,076.0000	(0.368)	0	0	0
05/06/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	59,444.0000	59,003.0000	(0.742)	0	0	0
05/06/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	16,988.0000	16,624.0000	(2.143)	0	0	0
05/06/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	793.0000	765.0000	(3.531)	0	0	0
05/06/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	17,300.0000	17,325.0000	0.145	0	0	158
05/06/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	8,122.0000	7,859.0000	(3.238)	0	0	0
05/06/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	67.0000	62.0000	(7.463)	0	0	0
05/06/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	185.0000	174.0000	(5.946)	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
05/06/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	144,268.0000	143,874.0000	(0.273)	0	0	0
05/06/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	385.0000	367.0000	(4.675)	0	0	0
05/06/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	43,503.0000	43,060.0000	(1.018)	0	0	0
05/06/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	5,602.0000	5,548.0000	(0.964)	0	0	0
05/06/2006	R157	2007/02/01			Bond Future	7.7720	7.7770	0.064	0.0000	0.0000	0
05/06/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	5,770.0000	5,604.0000	(2.877)	0	0	0
05/06/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	46,156.0000	46,369.0000	0.461	0	0	0
05/06/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	12,035.0000	11,784.0000	(2.086)	0	0	0
05/06/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	32,881.0000	33,009.0000	0.389	0	0	0
05/06/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	528.0000	514.0000	(2.652)	0	0	0
05/06/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	140,064.0000	139,671.0000	(0.281)	0	0	0
05/06/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	1,026.0000	1,005.0000	(2.047)	0	0	0
05/06/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,676.0000	1,649.0000	(1.611)	0	0	0
05/06/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	21,071.0000	20,748.0000	(1.533)	0	0	0
05/06/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	22,741.0000	22,798.0000	0.251	0	0	0
05/06/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	107,846.0000	107,439.0000	(0.377)	0	0	0
05/06/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	124,033.0000	123,632.0000	(0.323)	0	0	0
05/06/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	91,739.0000	91,326.0000	(0.450)	0	0	0
05/06/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,162.0000	2,075.0000	(4.024)	0	0	0
05/06/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	62,458.0000	62,750.0000	0.468	0	0	0
05/06/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	32,545.0000	32,173.0000	(1.143)	0	0	0
05/06/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	15,396.0000	15,403.0000	0.045	0	0	0
05/06/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,719.0000	2,686.0000	(1.214)	0	0	0
05/06/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	45,754.0000	45,353.0000	(0.876)	0	0	0
05/06/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	4,235.0000	4,199.0000	(0.850)	0	0	0
05/06/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	75,785.0000	75,369.0000	(0.549)	0	0	0
05/06/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	6,577.0000	6,543.0000	(0.517)	0	0	0
05/06/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	60,329.0000	59,916.0000	(0.685)	0	0	0
05/06/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	10,132.0000	10,111.0000	(0.207)	0	0	0
05/06/2006	R186	2006/08/03			Bond Future	7.5070	7.5120	0.067	0.0000	0.0000	34
05/06/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	4,460.0000	4,064.0000	(8.879)	0	0	0
05/06/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	37,822.0000	38,063.0000	0.637	0	0	0
05/06/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	15,883.0000	15,168.0000	(4.502)	0	0	0
05/06/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	1,492.0000	1,389.0000	(6.903)	0	0	0

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05/06/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	16,775.0000	16,697.0000	(0.465)	0	0	0
05/06/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	170,940.0000	170,303.0000	(0.373)	0	0	0
05/06/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	196,160.0000	195,523.0000	(0.325)	0	0	0
05/06/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/06/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
05/06/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/06/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	40.0000	32.0000	(20.000)	0	0	0
05/06/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	144,815.0000	144,177.0000	(0.441)	0	0	0
05/06/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	89,983.0000	89,309.0000	(0.749)	0	0	0
05/06/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	117,776.0000	117,132.0000	(0.547)	0	0	0
05/06/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	311.0000	273.0000	(12.219)	0	0	0
05/06/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	5,695.0000	5,527.0000	(2.950)	0	0	0
05/06/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	102,083.0000	102,708.0000	0.612	0	0	0
05/06/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	45.0000	33.0000	(26.667)	0	0	0
05/06/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	36,099.0000	35,295.0000	(2.227)	0	0	0
05/06/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	62,069.0000	61,329.0000	(1.192)	0	0	0
05/06/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	693.0000	582.0000	(16.017)	0	0	0
05/06/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	67,753.0000	68,279.0000	0.776	0	0	0
05/06/2006	R186	2006/11/02			Bond Future	7.5100	7.5160	0.080	0.0000	0.0000	0
05/06/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	92,054.0000	91,248.0000	(0.876)	0	0	0
05/06/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	66,951.0000	66,150.0000	(1.196)	0	0	0
05/06/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	25,486.0000	24,850.0000	(2.495)	0	0	0
05/06/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	14,371.0000	14,376.0000	0.035	0	0	0
05/06/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	44,192.0000	43,438.0000	(1.706)	0	0	0
05/06/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	7,152.0000	7,109.0000	(0.601)	0	0	0
05/06/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	117,889.0000	117,099.0000	(0.670)	0	0	0
05/06/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	26,751.0000	26,873.0000	0.456	0	0	0
05/06/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	3,338.0000	3,290.0000	(1.438)	0	0	0
05/06/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	102,886.0000	103,548.0000	0.643	0	0	0
05/06/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	1,217.0000	1,122.0000	(7.806)	0	0	0
05/06/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	71,511.0000	72,023.0000	0.716	0	0	0
05/06/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	4,553.0000	4,306.0000	(5.425)	0	0	0
05/06/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	12,056.0000	11,609.0000	(3.708)	0	0	0
05/06/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	45,564.0000	45,876.0000	0.685	0	0	0
05/06/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,274.0000	1,242.0000	(2.512)	0	0	0

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05/06/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	429.0000	413.0000	(3.730)	0	0	0
05/06/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	143,969.0000	143,194.0000	(0.538)	0	0	0
05/06/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	128.0000	121.0000	(5.469)	0	0	0
05/06/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	169,657.0000	168,892.0000	(0.451)	0	0	0
05/06/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	137,906.0000	138,641.0000	0.533	0	0	0
05/06/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	210.0000	187.0000	(10.952)	0	0	0
05/06/2006	R186	2007/02/01			Bond Future	7.5130	7.5180	0.067	0.0000	0.0000	0
05/06/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	37,239.0000	37,325.0000	0.231	0	0	0
05/06/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	35,606.0000	35,065.0000	(1.519)	0	0	0
05/06/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	3,153.0000	3,020.0000	(4.218)	0	0	0
05/06/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	104,436.0000	104,930.0000	0.473	0	0	0
05/06/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	75,758.0000	76,119.0000	0.477	0	0	0
05/06/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	8,915.0000	8,648.0000	(2.995)	0	0	0
05/06/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	19,897.0000	19,479.0000	(2.101)	0	0	0
05/06/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	53,542.0000	53,751.0000	0.390	0	0	0
05/06/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	98,454.0000	97,771.0000	(0.694)	0	0	0
05/06/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	10,698.0000	10,642.0000	(0.523)	0	0	0
05/06/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	121,584.0000	120,904.0000	(0.559)	0	0	0
05/06/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,096.0000	6,043.0000	(0.869)	0	0	0
05/06/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,294.0000	3,252.0000	(1.275)	0	0	0
05/06/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	17,818.0000	17,774.0000	(0.247)	0	0	0
05/06/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,687.0000	1,658.0000	(1.719)	0	0	0
05/06/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	169,795.0000	169,138.0000	(0.387)	0	0	0
05/06/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	76,838.0000	76,167.0000	(0.873)	0	0	0
05/06/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	145,552.0000	144,883.0000	(0.460)	0	0	0
05/06/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	54,993.0000	54,369.0000	(1.135)	0	0	0
05/06/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	25,754.0000	25,757.0000	0.012	0	0	0
05/06/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	137,784.0000	138,365.0000	0.422	0	0	0
05/06/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	766.0000	720.0000	(6.005)	0	0	0
05/06/2006	R194	2006/08/03			Bond Future	7.4120	7.4240	0.162	0.0000	0.0000	55
05/06/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	6,329.0000	6,477.0000	2.338	0	0	0
05/06/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	172.0000	142.0000	(17.442)	0	0	0
05/06/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	616.0000	611.0000	(0.812)	0	0	0
05/06/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	11.0000	8.0000	(27.273)	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
05/06/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	9,928.0000	10,104.0000	1.773	0	0	0
05/06/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	5,630.0000	5,447.0000	(3.250)	0	0	0
05/06/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	8,916.0000	8,730.0000	(2.086)	0	0	0
05/06/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	19,658.0000	19,479.0000	(0.911)	0	0	0
05/06/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	214.0000	206.0000	(3.738)	0	0	0
05/06/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
05/06/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	16,031.0000	15,852.0000	(1.117)	0	0	0
05/06/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	49.0000	45.0000	(8.163)	0	0	0
05/06/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	12,420.0000	12,238.0000	(1.465)	0	0	0
05/06/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/06/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/06/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	23,274.0000	23,095.0000	(0.769)	0	0	0
05/06/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,350.0000	3,435.0000	2.537	0	0	0
05/06/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	935.0000	842.0000	(9.947)	0	0	0
05/06/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,524.0000	1,546.0000	1.444	0	0	0
05/06/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	2,833.0000	2,676.0000	(5.542)	0	0	0
05/06/2006	R194	2006/11/02			Bond Future	7.4320	7.4460	0.188	0.0000	0.0000	0
05/06/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	721.0000	669.0000	(7.212)	0	0	0
05/06/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	6,179.0000	6,304.0000	2.023	0	0	0
05/06/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	8,810.0000	8,967.0000	1.782	0	0	0
05/06/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	175.0000	156.0000	(10.857)	0	0	0
05/06/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	466.0000	470.0000	0.858	0	0	0
05/06/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	207.0000	207.0000	-	0	0	0
05/06/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	15,031.0000	15,207.0000	1.171	0	0	0
05/06/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	25.0000	21.0000	(16.000)	0	0	0
05/06/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/06/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	18,249.0000	18,426.0000	0.970	0	0	0
05/06/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	11,851.0000	12,023.0000	1.451	0	0	0
05/06/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/06/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,564.0000	1,591.0000	1.726	0	0	0
05/06/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	5,555.0000	5,406.0000	(2.682)	0	0	0
05/06/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	10,690.0000	10,518.0000	(1.609)	0	0	0
05/06/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	13,527.0000	13,352.0000	(1.294)	0	0	0
05/06/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	8,063.0000	7,899.0000	(2.034)	0	0	0
05/06/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	948.0000	960.0000	1.266	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
05/06/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	3,430.0000	3,305.0000	(3.644)	0	0	0
05/06/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	1,772.0000	1,682.0000	(5.079)	0	0	0
05/06/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	4,067.0000	4,153.0000	2.115	0	0	0
05/06/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,574.0000	2,626.0000	2.020	0	0	0
05/06/2006	R194	2007/02/01			Bond Future	7.4530	7.4670	0.188	0.0000	0.0000	0
05/06/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	5,702.0000	5,589.0000	(1.982)	0	0	0
05/06/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	12,461.0000	12,600.0000	1.115	0	0	0
05/06/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	221.0000	205.0000	(7.240)	0	0	0
05/06/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	1,502.0000	1,443.0000	(3.928)	0	0	0
05/06/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,672.0000	2,703.0000	1.160	0	0	0
05/06/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	10,035.0000	10,162.0000	1.266	0	0	0
05/06/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	7,598.0000	7,475.0000	(1.619)	0	0	0
05/06/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	883.0000	890.0000	0.793	0	0	0
05/06/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	9,465.0000	9,334.0000	(1.384)	0	0	0
05/06/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	50.0000	45.0000	(10.000)	0	0	0
05/06/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	6,149.0000	6,234.0000	1.382	0	0	0
05/06/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	549.0000	552.0000	0.546	0	0	0
05/06/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	13,683.0000	13,543.0000	(1.023)	0	0	0
05/06/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	11,505.0000	11,369.0000	(1.182)	0	0	0
05/06/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	7,884.0000	7,993.0000	1.383	0	0	0
05/06/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,364.0000	1,377.0000	0.953	0	0	0
05/06/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	659.0000	624.0000	(5.311)	0	0	0
05/06/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	2,028.0000	2,048.0000	0.986	0	0	0
05/06/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	15,024.0000	15,167.0000	0.952	0	0	0
05/06/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
05/06/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	3,976.0000	3,879.0000	(2.440)	0	0	0
05/06/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,496.0000	3,542.0000	1.316	0	0	0
05/06/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	2,550.0000	2,471.0000	(3.098)	0	0	0
05/06/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,629.0000	4,693.0000	1.383	0	0	0
05/06/2006	R201	2006/08/03			Bond Future	7.7320	7.7370	0.065	0.0000	0.0000	26
05/06/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	7,888.0000	7,832.0000	(0.710)	0	0	0
05/06/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	2,589.0000	2,375.0000	(8.266)	0	0	0
05/06/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	17,379.0000	17,481.0000	0.587	0	0	0
05/06/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	9,025.0000	8,653.0000	(4.122)	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
05/06/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	21.0000	17.0000	(19.048)	0	0	0
05/06/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
05/06/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	76,409.0000	76,089.0000	(0.419)	0	0	0
05/06/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	90,607.0000	90,290.0000	(0.350)	0	0	0
05/06/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	62,008.0000	61,677.0000	(0.534)	0	0	0
05/06/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	107.0000	91.0000	(14.953)	0	0	0
05/06/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	47,477.0000	47,126.0000	(0.739)	0	0	0
05/06/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	338.0000	303.0000	(10.355)	0	0	0
05/06/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	33,142.0000	32,757.0000	(1.162)	0	0	0
05/06/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	3,063.0000	2,965.0000	(3.199)	0	0	0
05/06/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	19,826.0000	19,412.0000	(2.088)	0	0	0
05/06/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,047.0000	978.0000	(6.590)	0	0	0
05/06/2006	R201	2006/11/02			Bond Future	7.7480	7.7530	0.065	0.0000	0.0000	0
05/06/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	14,736.0000	14,435.0000	(2.043)	0	0	0
05/06/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	14,612.0000	14,620.0000	0.055	0	0	0
05/06/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	825.0000	797.0000	(3.394)	0	0	0
05/06/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	88,059.0000	87,735.0000	(0.368)	0	0	0
05/06/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	9,230.0000	9,192.0000	(0.412)	0	0	0
05/06/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	36,119.0000	35,755.0000	(1.008)	0	0	0
05/06/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	24,634.0000	24,287.0000	(1.409)	0	0	0
05/06/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	350.0000	334.0000	(4.571)	0	0	0
05/06/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	64,000.0000	64,300.0000	0.469	0	0	0
05/06/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	5,716.0000	5,660.0000	(0.980)	0	0	0
05/06/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	7,032.0000	6,814.0000	(3.100)	0	0	0
05/06/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	76.0000	67.0000	(11.842)	0	0	0
05/06/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	3,568.0000	3,511.0000	(1.598)	0	0	0
05/06/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	74,601.0000	74,265.0000	(0.450)	0	0	0
05/06/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,787.0000	1,744.0000	(2.406)	0	0	0
05/06/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	61,371.0000	61,020.0000	(0.572)	0	0	0
05/06/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	48,697.0000	48,331.0000	(0.752)	0	0	0
05/06/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	48,123.0000	48,384.0000	0.542	0	0	0
05/06/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	34,064.0000	34,244.0000	0.528	0	0	0
05/06/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	2,761.0000	2,633.0000	(4.636)	0	0	0
05/06/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	22,475.0000	22,566.0000	0.405	0	0	0
05/06/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	662.0000	615.0000	(7.100)	0	0	0

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05/06/2006	R201	2007/02/01			Bond Future	7.7620	7.7670	0.064	0.0000	0.0000	0
05/06/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	27,411.0000	27,108.0000	(1.105)	0	0	0
05/06/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	8,946.0000	8,923.0000	(0.257)	0	0	0
05/06/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	37,812.0000	37,488.0000	(0.857)	0	0	0
05/06/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	49,643.0000	49,307.0000	(0.677)	0	0	0
05/06/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	13,205.0000	13,204.0000	(0.008)	0	0	0
05/06/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	17,386.0000	17,126.0000	(1.495)	0	0	0
05/06/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	6,378.0000	6,343.0000	(0.549)	0	0	0
05/06/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	73,475.0000	73,147.0000	(0.446)	0	0	0
05/06/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,823.0000	3,791.0000	(0.837)	0	0	0
05/06/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	18,109.0000	18,150.0000	0.226	0	0	0
05/06/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	63,622.0000	63,899.0000	0.435	0	0	0
05/06/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	61,230.0000	60,897.0000	(0.544)	0	0	0
05/06/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,177.0000	1,157.0000	(1.699)	0	0	0
05/06/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,178.0000	2,151.0000	(1.240)	0	0	0
05/06/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	86,118.0000	85,797.0000	(0.373)	0	0	0
05/06/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	404.0000	381.0000	(5.693)	0	0	0
05/06/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,646.0000	1,578.0000	(4.131)	0	0	0
05/06/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	4,518.0000	4,387.0000	(2.900)	0	0	0
05/06/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	25,671.0000	25,771.0000	0.390	0	0	0
05/06/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	35,920.0000	36,090.0000	0.473	0	0	0
05/06/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	48,811.0000	49,045.0000	0.479	0	0	0
05/06/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	9,748.0000	9,547.0000	(2.062)	0	0	0
05/06/2006	R203	2006/08/03			Bond Future	7.7590	7.7640	0.064	0.0000	0.0000	0
05/06/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	5,475.0000	5,321.0000	(2.813)	0	0	0
05/06/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	23,413.0000	22,882.0000	(2.268)	0	0	0
05/06/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	5,163.0000	4,809.0000	(6.856)	0	0	0
05/06/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	422.0000	354.0000	(16.114)	0	0	0
05/06/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	12,214.0000	11,720.0000	(4.045)	0	0	0
05/06/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	37,963.0000	37,479.0000	(1.275)	0	0	0
05/06/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	24,910.0000	24,932.0000	0.088	0	0	0
05/06/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,851.0000	1,743.0000	(5.835)	0	0	0
05/06/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	12,892.0000	12,775.0000	(0.908)	0	0	0
05/06/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	40,982.0000	41,174.0000	0.468	0	0	0

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05/06/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	88,117.0000	87,738.0000	(0.430)	0	0	0
05/06/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	59,718.0000	60,027.0000	0.517	0	0	0
05/06/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	98.0000	83.0000	(15.306)	0	0	0
05/06/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	1,700.0000	1,516.0000	(10.824)	0	0	0
05/06/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	487.0000	439.0000	(9.856)	0	0	0
05/06/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	54,344.0000	53,919.0000	(0.782)	0	0	0
05/06/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	71,281.0000	70,890.0000	(0.549)	0	0	0
05/06/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	15.0000	12.0000	(20.000)	0	0	0
05/06/2006	R203	2006/11/02			Bond Future	7.7730	7.7790	0.077	0.0000	0.0000	0
05/06/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	62,237.0000	62,534.0000	0.477	0	0	0
05/06/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	2,820.0000	2,673.0000	(5.213)	0	0	0
05/06/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	31,419.0000	31,536.0000	0.372	0	0	0
05/06/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	10,931.0000	10,603.0000	(3.001)	0	0	0
05/06/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	45,583.0000	45,794.0000	0.463	0	0	0
05/06/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	20,178.0000	20,213.0000	0.173	0	0	0
05/06/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	5,862.0000	5,628.0000	(3.992)	0	0	0
05/06/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	18,472.0000	18,063.0000	(2.214)	0	0	0
05/06/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	80,794.0000	81,158.0000	0.451	0	0	0
05/06/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	28,602.0000	28,138.0000	(1.622)	0	0	0
05/06/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	100,701.0000	101,107.0000	0.403	0	0	0
05/06/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	455.0000	417.0000	(8.352)	0	0	0
05/06/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	11,964.0000	11,944.0000	(0.167)	0	0	0
05/06/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	1,206.0000	1,125.0000	(6.716)	0	0	0
05/06/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	6,497.0000	6,455.0000	(0.646)	0	0	0
05/06/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	41,052.0000	40,565.0000	(1.186)	0	0	0
05/06/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	3,211.0000	3,168.0000	(1.339)	0	0	0
05/06/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	70,588.0000	70,112.0000	(0.674)	0	0	0
05/06/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,437.0000	1,405.0000	(2.227)	0	0	0
05/06/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	55,267.0000	54,779.0000	(0.883)	0	0	0
05/06/2006	R203	2007/02/01			Bond Future	7.7880	7.7930	0.064	0.0000	0.0000	0
05/06/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	17,454.0000	17,451.0000	(0.017)	0	0	0
05/06/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	2,092.0000	2,066.0000	(1.243)	0	0	0
05/06/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	36,827.0000	36,911.0000	0.228	0	0	0
05/06/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	65,408.0000	65,608.0000	0.306	0	0	0

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05/06/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	32,745.0000	32,377.0000	(1.124)	0	0	0
05/06/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	44,097.0000	43,707.0000	(0.884)	0	0	0
05/06/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	6,758.0000	6,725.0000	(0.488)	0	0	0
05/06/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	15,568.0000	15,287.0000	(1.805)	0	0	0
05/06/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	56,946.0000	56,548.0000	(0.699)	0	0	0
05/06/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	82,628.0000	82,880.0000	0.305	0	0	0
05/06/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	11,156.0000	11,131.0000	(0.224)	0	0	0
05/06/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	85,608.0000	85,218.0000	(0.456)	0	0	0
05/06/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	25,958.0000	25,992.0000	0.131	0	0	0
05/06/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	70,914.0000	70,517.0000	(0.560)	0	0	0
05/06/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	50,040.0000	50,182.0000	0.284	0	0	0
05/06/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,871.0000	3,838.0000	(0.852)	0	0	0
05/06/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	9,859.0000	9,636.0000	(2.262)	0	0	0
05/06/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	23,186.0000	22,855.0000	(1.428)	0	0	0
05/06/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	3,251.0000	3,139.0000	(3.445)	0	0	0
05/06/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	5,858.0000	5,694.0000	(2.800)	0	0	0
05/06/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	1,677.0000	1,607.0000	(4.174)	0	0	0
05/06/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	101,351.0000	101,645.0000	0.290	0	0	0
05/06/2006	R204	2006/08/03			Bond Future	7.7540	7.7590	0.064	0.0000	0.0000	83
05/06/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	5,825.0000	5,659.0000	(2.850)	0	0	0
05/06/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	25,174.0000	24,610.0000	(2.240)	0	0	0
05/06/2006	R204	2006/11/02			Bond Future	7.7660	7.7710	0.064	0.0000	0.0000	0
05/06/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	22,160.0000	22,145.0000	(0.068)	0	0	0
05/06/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	20,902.0000	20,494.0000	(1.952)	0	0	0
05/06/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,849.0000	1,804.0000	(2.434)	0	0	0
05/06/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	91,870.0000	91,449.0000	(0.458)	0	0	0
05/06/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	800.0000	772.0000	(3.500)	0	0	0
05/06/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	75,388.0000	74,950.0000	(0.581)	0	0	0
05/06/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	33,951.0000	34,006.0000	0.162	0	0	0
05/06/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	3,599.0000	3,433.0000	(4.612)	0	0	0
05/06/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,906.0000	3,843.0000	(1.613)	0	0	0
05/06/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	1,635.0000	1,538.0000	(5.933)	0	0	0
05/06/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	66,256.0000	66,482.0000	0.341	0	0	0
05/06/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	7,561.0000	7,490.0000	(0.939)	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
05/06/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	12,756.0000	12,418.0000	(2.650)	0	0	0
05/06/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	48,775.0000	48,916.0000	0.289	0	0	0
05/06/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	662.0000	613.0000	(7.402)	0	0	0
05/06/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	107,003.0000	107,346.0000	0.321	0	0	0
05/06/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	85,847.0000	86,143.0000	0.345	0	0	0
05/06/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	31,630.0000	31,179.0000	(1.426)	0	0	0
05/06/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	59,460.0000	59,004.0000	(0.767)	0	0	0
05/06/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	44,662.0000	44,198.0000	(1.039)	0	0	0
05/06/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	13,461.0000	13,403.0000	(0.431)	0	0	0
05/06/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	7,119.0000	6,867.0000	(3.540)	0	0	0
05/06/2006	R204	2007/02/01			Bond Future	7.7770	7.7820	0.064	0.0000	0.0000	0
05/06/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	27,430.0000	27,462.0000	0.117	0	0	0
05/06/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	25,335.0000	24,979.0000	(1.405)	0	0	0
05/06/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	107,640.0000	107,949.0000	0.287	0	0	0
05/06/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	52,905.0000	53,050.0000	0.274	0	0	0
05/06/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	3,686.0000	3,562.0000	(3.364)	0	0	0
05/06/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	10,948.0000	10,706.0000	(2.210)	0	0	0
05/06/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	1,925.0000	1,846.0000	(4.104)	0	0	0
05/06/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	69,236.0000	69,442.0000	0.298	0	0	0
05/06/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	87,599.0000	87,862.0000	0.300	0	0	0
05/06/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	35,550.0000	35,157.0000	(1.105)	0	0	0
05/06/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	38,911.0000	38,994.0000	0.213	0	0	0
05/06/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	17,139.0000	16,836.0000	(1.768)	0	0	0
05/06/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	6,570.0000	6,390.0000	(2.740)	0	0	0
05/06/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	18,464.0000	18,457.0000	(0.038)	0	0	0
05/06/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,253.0000	2,225.0000	(1.243)	0	0	0
05/06/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	91,394.0000	90,978.0000	(0.455)	0	0	0
05/06/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	75,942.0000	75,519.0000	(0.557)	0	0	0
05/06/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	4,140.0000	4,105.0000	(0.845)	0	0	0
05/06/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	61,213.0000	60,789.0000	(0.693)	0	0	0
05/06/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	47,616.0000	47,200.0000	(0.874)	0	0	0
05/06/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	11,828.0000	11,800.0000	(0.237)	0	0	0
05/06/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	7,191.0000	7,154.0000	(0.515)	0	0	0
05/06/2006	R207	2006/08/03			Bond Future	7.7330	7.7390	0.078	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/06/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	5,481.0000	5,334.0000	(2.682)	0	0	0
05/06/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	26,631.0000	26,002.0000	(2.362)	0	0	0
05/06/2006	R207	2006/11/02			Bond Future	7.7430	7.7480	0.065	0.0000	0.0000	0
05/06/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	61,988.0000	62,352.0000	0.587	0	0	0
05/06/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	24,915.0000	25,100.0000	0.743	0	0	0
05/06/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	41,969.0000	42,265.0000	0.705	0	0	0
05/06/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	1,668.0000	1,567.0000	(6.055)	0	0	0
05/06/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	5,329.0000	5,116.0000	(3.997)	0	0	0
05/06/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	382.0000	349.0000	(8.639)	0	0	0
05/06/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	12,961.0000	12,633.0000	(2.531)	0	0	0
05/06/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	75,812.0000	75,412.0000	(0.528)	0	0	0
05/06/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	12,404.0000	12,474.0000	0.564	0	0	0
05/06/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	93,290.0000	92,892.0000	(0.427)	0	0	0
05/06/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	25,114.0000	24,717.0000	(1.581)	0	0	0
05/06/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	83,583.0000	83,973.0000	0.467	0	0	0
05/06/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	62.0000	55.0000	(11.290)	0	0	0
05/06/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	4,970.0000	4,971.0000	0.020	0	0	0
05/06/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
05/06/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	40,744.0000	40,331.0000	(1.014)	0	0	0
05/06/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	58,091.0000	57,684.0000	(0.701)	0	0	0
05/06/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	65.0000	62.0000	(4.615)	0	0	0
05/06/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	368.0000	358.0000	(2.717)	0	0	0
05/06/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	1,550.0000	1,535.0000	(0.968)	0	0	0
05/06/2006	R207	2007/02/01			Bond Future	7.7520	7.7570	0.064	0.0000	0.0000	0
05/06/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	49,647.0000	49,223.0000	(0.854)	0	0	0
05/06/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	37,319.0000	36,916.0000	(1.080)	0	0	0
05/06/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	11,567.0000	11,536.0000	(0.268)	0	0	0
05/06/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	18,096.0000	18,086.0000	(0.055)	0	0	0
05/06/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	63,451.0000	63,020.0000	(0.679)	0	0	0
05/06/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	7,156.0000	6,965.0000	(2.669)	0	0	0
05/06/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	93,862.0000	93,440.0000	(0.450)	0	0	0
05/06/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	78,325.0000	77,897.0000	(0.546)	0	0	0
05/06/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	11,799.0000	11,544.0000	(2.161)	0	0	0
05/06/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	2,202.0000	2,174.0000	(1.272)	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
05/06/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	68,768.0000	68,969.0000	0.292	0	0	0
05/06/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	87,321.0000	87,580.0000	0.297	0	0	0
05/06/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	52,356.0000	52,494.0000	0.264	0	0	0
05/06/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	4,043.0000	4,007.0000	(0.890)	0	0	0
05/06/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	26,803.0000	26,436.0000	(1.369)	0	0	0
05/06/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	7,024.0000	6,985.0000	(0.555)	0	0	0
05/06/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	4,062.0000	3,928.0000	(3.299)	0	0	0
05/06/2006	R207 2007/02/01	7.75	Put	Option on Bond Future	26,960.0000	26,986.0000	0.096	0	0	0
05/06/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	38,370.0000	38,447.0000	0.201	0	0	0
05/06/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	18,292.0000	17,976.0000	(1.728)	0	0	0
05/06/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	2,147.0000	2,062.0000	(3.959)	0	0	0
05/06/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	107,666.0000	107,973.0000	0.285	0	0	0

Grand Total:

2,582