



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 05/10/2006

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
05/10/2006	CRDI 2006/11/02			Index Future	102.2120	102.2820	0.068	0.0000	0.0000	10
05/10/2006	GOVI 2006/11/02			jGovi	236.5150	236.5090	(0.003)	0.0000	0.0000	901
05/10/2006	GOVI 2006/11/02	230.00	Call	jGovi	65,220.0000	65,151.0000	(0.106)	0	0	0
05/10/2006	GOVI 2006/11/02	230.00	Put	jGovi	70.0000	61.0000	(12.857)	0	0	0
05/10/2006	GOVI 2007/02/01			jGovi	241.4150	241.4080	(0.003)	0.0000	0.0000	0
05/10/2006	GOVI 2007/02/01	230.00	Put	jGovi	278.0000	271.0000	(2.518)	0	0	0
05/10/2006	GOVI 2007/02/01	230.00	Call	jGovi	114,428.0000	114,351.0000	(0.067)	0	0	0
05/10/2006	GOVI 2007/05/03			jGovi	246.7930	246.7840	(0.004)	0.0000	0.0000	0
05/10/2006	GOVI 2007/05/03	235.00	Call	jGovi	119,380.0000	119,278.0000	(0.085)	0	0	0
05/10/2006	GOVI 2007/05/03	235.00	Put	jGovi	1,450.0000	1,438.0000	(0.828)	0	0	0
05/10/2006	GOVI 2007/08/02			jGovi	252.8070	252.7660	(0.016)	0.0000	0.0000	0
05/10/2006	GOVI 2007/08/02	240.50	Call	jGovi	126,196.0000	125,796.0000	(0.317)	0	0	0
05/10/2006	GOVI 2007/08/02	240.50	Put	jGovi	3,126.0000	3,136.0000	0.320	0	0	0
05/10/2006	J153 2010/08/31			jSwap	9.2000	9.1750	(0.272)	0.0000	0.0000	0
05/10/2006	J157 2015/09/15			jSwap	8.9990	8.9810	(0.200)	0.0000	0.0000	0
05/10/2006	J186 2026/12/21			jSwap	8.6940	8.6560	(0.437)	0.0000	0.0000	0
05/10/2006	J194 2008/02/28			jSwap	9.2460	9.2240	(0.238)	0.0000	0.0000	0

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05/10/2006	J201	2014/12/22			jSwap	8.9640	8.9470	(0.190)	0.0000	0.0000	0
05/10/2006	J203	2017/09/15			jSwap	8.9240	8.9120	(0.134)	0.0000	0.0000	0
05/10/2006	J204	2018/12/21			jSwap	8.8330	8.8170	(0.181)	0.0000	0.0000	0
05/10/2006	J207	2020/01/15			jSwap	8.8190	8.7990	(0.227)	0.0000	0.0000	0
05/10/2006	JBAR	2005/12/21			jBar	8.5290	8.5540	0.293	0.0000	0.0000	0
05/10/2006	JFRA	2006/11/02			jFra	8.8120	8.7980	(0.159)	0.0000	0.0000	0
05/10/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,420.0000	4,386.0000	(0.769)	0	0	0
05/10/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
05/10/2006	JFRA	2007/02/01			jFra	9.2970	9.2730	(0.258)	0.0000	0.0000	0
05/10/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,392.0000	4,335.0000	(1.298)	0	0	0
05/10/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	13.0000	14.0000	7.692	0	0	0
05/10/2006	JFRA	2007/05/03			jFra	9.4730	9.4330	(0.422)	0.0000	0.0000	0
05/10/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	50.0000	54.0000	8.000	0	0	0
05/10/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,855.0000	4,762.0000	(1.916)	0	0	0
05/10/2006	JFRA	2007/08/02			jFra	9.4860	9.4800	(0.063)	0.0000	0.0000	0
05/10/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,949.0000	4,935.0000	(0.283)	0	0	0
05/10/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	112.0000	113.0000	0.893	0	0	0
05/10/2006	JFRA	2007/11/01			jFra	9.4090	9.3740	(0.372)	0.0000	0.0000	0
05/10/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,205.0000	5,122.0000	(1.595)	0	0	0
05/10/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	205.0000	214.0000	4.390	0	0	0
05/10/2006	JFRA	2008/02/07			jFra	9.2890	9.2550	(0.366)	0.0000	0.0000	0
05/10/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,961.0000	20,977.0000	0.076	0	0	0
05/10/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	25,334.0000	25,268.0000	(0.261)	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
05/10/2006	JN02	2006/11/02			jNote	9.2720	9.2440	(0.302)	0.0000	0.0000	0
05/10/2006	JN02	2006/11/02	7.25	Call	Option on jNote	36,777.0000	36,277.0000	(1.360)	0	0	0
05/10/2006	JN02	2006/11/02	7.25	Put	Option on jNote	17.0000	16.0000	(5.882)	0	0	0
05/10/2006	JN02	2007/02/01			jNote	9.3110	9.2800	(0.333)	0.0000	0.0000	0
05/10/2006	JN02	2007/02/01	9.00	Call	Option on jNote	14,449.0000	14,083.0000	(2.533)	0	0	0
05/10/2006	JN02	2007/02/01	9.00	Put	Option on jNote	8,804.0000	8,999.0000	2.215	0	0	0
05/10/2006	JN02	2007/05/03			jNote	9.2800	9.2480	(0.345)	0.0000	0.0000	0
05/10/2006	JN02	2007/05/03	9.25	Put	Option on jNote	14,891.0000	15,149.0000	1.733	0	0	0
05/10/2006	JN02	2007/05/03	9.25	Call	Option on jNote	15,434.0000	15,110.0000	(2.099)	0	0	0
05/10/2006	JN02	2007/08/02			jNote	9.2180	9.1880	(0.325)	0.0000	0.0000	0
05/10/2006	JN02	2007/08/02	9.25	Put	Option on jNote	18,441.0000	18,693.0000	1.367	0	0	0
05/10/2006	JN02	2007/08/02	9.25	Call	Option on jNote	17,858.0000	17,564.0000	(1.646)	0	0	0
05/10/2006	JN05	2006/11/02			jNote	9.0910	9.0710	(0.220)	0.0000	0.0000	0
05/10/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
05/10/2006	JN05	2006/11/02	7.25	Call	Option on jNote	73,246.0000	72,494.0000	(1.027)	0	0	0
05/10/2006	JN05	2007/02/01			jNote	9.0960	9.0780	(0.198)	0.0000	0.0000	0
05/10/2006	JN05	2007/02/01	9.25	Call	Option on jNote	8,669.0000	8,330.0000	(3.910)	0	0	0
05/10/2006	JN05	2007/02/01	9.25	Put	Option on jNote	14,794.0000	15,175.0000	2.575	0	0	0
05/10/2006	JN05	2007/05/03			jNote	9.0700	9.0540	(0.176)	0.0000	0.0000	0
05/10/2006	JN05	2007/05/03	9.25	Call	Option on jNote	11,905.0000	11,604.0000	(2.528)	0	0	0
05/10/2006	JN05	2007/05/03	9.25	Put	Option on jNote	19,068.0000	19,408.0000	1.783	0	0	0
05/10/2006	JN05	2007/08/02			jNote	9.0320	9.0180	(0.155)	0.0000	0.0000	0
05/10/2006	JN05	2007/08/02	9.25	Call	Option on jNote	14,208.0000	13,946.0000	(1.844)	0	0	0
05/10/2006	JN05	2007/08/02	9.25	Put	Option on jNote	22,892.0000	23,192.0000	1.311	0	0	0
05/10/2006	JN10	2006/11/02			jNote	8.8760	8.8660	(0.113)	0.0000	0.0000	0
05/10/2006	JN10	2006/11/02	7.25	Call	Option on jNote	106,525.0000	105,939.0000	(0.550)	0	0	0
05/10/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0

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05/10/2006	JN10	2007/02/01			jNote	8.8680	8.8580	(0.113)	0.0000	0.0000	0
05/10/2006	JN10	2007/02/01	9.00	Put	Option on jNote	16,325.0000	16,695.0000	2.266	0	0	0
05/10/2006	JN10	2007/02/01	9.00	Call	Option on jNote	7,676.0000	7,385.0000	(3.791)	0	0	0
05/10/2006	JN10	2007/05/03			jNote	8.8410	8.8320	(0.102)	0.0000	0.0000	0
05/10/2006	JN10	2007/05/03	9.00	Call	Option on jNote	10,594.0000	10,331.0000	(2.483)	0	0	0
05/10/2006	JN10	2007/05/03	9.00	Put	Option on jNote	21,023.0000	21,357.0000	1.589	0	0	0
05/10/2006	JN10	2007/08/02			jNote	8.8060	8.7970	(0.102)	0.0000	0.0000	0
05/10/2006	JN10	2007/08/02	9.00	Put	Option on jNote	25,334.0000	25,676.0000	1.350	0	0	0
05/10/2006	JN10	2007/08/02	9.00	Call	Option on jNote	12,589.0000	12,333.0000	(2.034)	0	0	0
05/10/2006	JROD	2006/10/31			jRod	7.7260	7.7210	(0.065)	0.0000	0.0000	0
05/10/2006	JROD	2006/11/30			jRod	8.0290	8.0250	(0.050)	0.0000	0.0000	0
05/10/2006	JROD	2006/12/29			jRod	8.4440	8.4490	0.059	0.0000	0.0000	0
05/10/2006	JROD	2007/01/31			jRod	8.2890	8.3020	0.157	0.0000	0.0000	0
05/10/2006	JROD	2007/02/28			jRod	8.5290	8.5530	0.281	0.0000	0.0000	0
05/10/2006	JROD	2007/03/30			jRod	8.7770	8.8110	0.387	0.0000	0.0000	0
05/10/2006	JROD	2007/04/30			jRod	8.5700	8.5970	0.315	0.0000	0.0000	0
05/10/2006	JROD	2007/05/31			jRod	8.7670	8.7980	0.354	0.0000	0.0000	0
05/10/2006	OTHI	2006/11/02			Index Future	234.8960	234.9150	0.008	0.0000	0.0000	15
05/10/2006	R153	2006/11/02			Bond Future	8.7650	8.7750	0.114	0.0000	0.0000	408
05/10/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	11,209.0000	11,395.0000	1.659	0	0	0
05/10/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	2,508.0000	2,328.0000	(7.177)	0	0	0
05/10/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	9,959.0000	10,124.0000	1.657	0	0	0
05/10/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	2,016.0000	1,858.0000	(7.837)	0	0	0

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05/10/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	5,285.0000	5,022.0000	(4.976)	0	0	0
05/10/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	5,802.0000	5,885.0000	1.431	0	0	0
05/10/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	1,598.0000	1,461.0000	(8.573)	0	0	0
05/10/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	959.0000	949.0000	(1.043)	0	0	0
05/10/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	35,736.0000	36,078.0000	0.957	0	0	0
05/10/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	539.0000	474.0000	(12.059)	0	0	0
05/10/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	17,542.0000	17,187.0000	(2.024)	0	0	0
05/10/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	18,490.0000	18,771.0000	1.520	0	0	101
05/10/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	53,850.0000	54,195.0000	0.641	0	0	0
05/10/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	10,624.0000	10,293.0000	(3.116)	0	0	0
05/10/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
05/10/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,550.0000	2,564.0000	0.549	0	0	0
05/10/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	81,705.0000	82,050.0000	0.422	0	0	0
05/10/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	63,044.0000	63,389.0000	0.547	0	0	0
05/10/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	93.0000	76.0000	(18.280)	0	0	0
05/10/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	26,889.0000	27,217.0000	1.220	0	0	0
05/10/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	12,536.0000	12,744.0000	1.659	0	0	0
05/10/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	72,329.0000	72,674.0000	0.477	0	0	0
05/10/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
05/10/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	44,745.0000	45,089.0000	0.769	0	0	0
05/10/2006	R153	2007/02/01			Bond Future	8.7210	8.7300	0.103	0.0000	0.0000	0
05/10/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	10,785.0000	10,880.0000	0.881	0	0	0
05/10/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	7,075.0000	6,922.0000	(2.163)	0	0	0
05/10/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	15,916.0000	16,056.0000	0.880	0	0	0
05/10/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	11,726.0000	11,529.0000	(1.680)	0	0	0
05/10/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	14,049.0000	14,172.0000	0.876	0	0	0
05/10/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	8,480.0000	8,311.0000	(1.993)	0	0	0
05/10/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	16,623.0000	16,394.0000	(1.378)	0	0	0
05/10/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	4,710.0000	4,589.0000	(2.569)	0	0	0
05/10/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	75,140.0000	75,431.0000	0.387	0	0	0
05/10/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	57,785.0000	58,070.0000	0.493	0	0	0

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05/10/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	275.0000	260.0000	(5.455)	0	0	0
05/10/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	616.0000	588.0000	(4.545)	0	0	0
05/10/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	33,356.0000	33,599.0000	0.729	0	0	0
05/10/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	7,611.0000	7,675.0000	0.841	0	0	0
05/10/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	41,156.0000	41,419.0000	0.639	0	0	0
05/10/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	49,342.0000	49,619.0000	0.561	0	0	0
05/10/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	20,133.0000	20,305.0000	0.854	0	0	0
05/10/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	2,595.0000	2,512.0000	(3.198)	0	0	0
05/10/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	113.0000	105.0000	(7.080)	0	0	0
05/10/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	7,761.0000	7,600.0000	(2.074)	0	0	0
05/10/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	14,965.0000	15,096.0000	0.875	0	0	0
05/10/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	66,401.0000	66,690.0000	0.435	0	0	0
05/10/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	42.0000	39.0000	(7.143)	0	0	0
05/10/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	22,311.0000	22,059.0000	(1.129)	0	0	0
05/10/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,266.0000	1,216.0000	(3.949)	0	0	0
05/10/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	14.0000	13.0000	(7.143)	0	0	0
05/10/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	5,302.0000	5,342.0000	0.754	0	0	0
05/10/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	26,313.0000	26,523.0000	0.798	0	0	0
05/10/2006	R153	2007/05/03			Bond Future	8.6760	8.6870	0.127	0.0000	0.0000	0
05/10/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	14,062.0000	14,191.0000	0.917	0	0	0
05/10/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	17,308.0000	17,460.0000	0.878	0	0	0
05/10/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	14,792.0000	14,586.0000	(1.393)	0	0	0
05/10/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	11,934.0000	11,751.0000	(1.533)	0	0	0
05/10/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	16,367.0000	16,150.0000	(1.326)	0	0	0
05/10/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	12,600.0000	12,718.0000	0.937	0	0	0
05/10/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	13,317.0000	13,441.0000	0.931	0	0	0
05/10/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	15,567.0000	15,356.0000	(1.355)	0	0	0
05/10/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	9,992.0000	10,089.0000	0.971	0	0	0
05/10/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	19,801.0000	19,563.0000	(1.202)	0	0	0
05/10/2006	R153	2007/08/02			Bond Future	8.6190	8.6320	0.151	0.0000	0.0000	0
05/10/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	16,038.0000	15,833.0000	(1.278)	0	0	0
05/10/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	18,806.0000	18,583.0000	(1.186)	0	0	0
05/10/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	19,420.0000	19,584.0000	0.844	0	0	0
05/10/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	16,511.0000	16,656.0000	0.878	0	0	0

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05/10/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	20,292.0000	20,059.0000	(1.148)	0	0	0
05/10/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	15,172.0000	15,308.0000	0.896	0	0	0
05/10/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	19,540.0000	19,312.0000	(1.167)	0	0	0
05/10/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	15,832.0000	15,973.0000	0.891	0	0	0
05/10/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	23,462.0000	23,212.0000	(1.066)	0	0	0
05/10/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	12,720.0000	12,838.0000	0.928	0	0	0
05/10/2006	R157	2006/11/02			Bond Future	8.6600	8.6600	-	0.0000	0.0000	49
05/10/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,230.0000	1,147.0000	(6.748)	0	0	0
05/10/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	49,593.0000	49,556.0000	(0.075)	0	0	0
05/10/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	355.0000	319.0000	(10.141)	0	0	0
05/10/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	76,124.0000	76,112.0000	(0.016)	0	0	0
05/10/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	59,499.0000	59,464.0000	(0.059)	0	0	0
05/10/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	88.0000	76.0000	(13.636)	0	0	0
05/10/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	128,615.0000	128,615.0000	-	0	0	0
05/10/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	6,495.0000	6,313.0000	(2.802)	0	0	0
05/10/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	7,883.0000	7,692.0000	(2.423)	0	0	0
05/10/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	1,994.0000	1,887.0000	(5.366)	0	0	0
05/10/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	15,197.0000	14,999.0000	(1.303)	0	0	0
05/10/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	108,182.0000	108,182.0000	-	0	0	0
05/10/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	32,259.0000	32,152.0000	(0.332)	0	0	0
05/10/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	27,924.0000	27,775.0000	(0.534)	0	0	0
05/10/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	149,446.0000	149,446.0000	-	0	0	0
05/10/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	15,911.0000	15,719.0000	(1.207)	0	0	0
05/10/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	3,531.0000	3,382.0000	(4.220)	0	0	0
05/10/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	43,162.0000	43,079.0000	(0.192)	0	0	0
05/10/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	8,678.0000	8,481.0000	(2.270)	0	0	0
05/10/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	9,448.0000	9,250.0000	(2.096)	0	0	0
05/10/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	405.0000	367.0000	(9.383)	0	0	0
05/10/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	5,283.0000	5,113.0000	(3.218)	0	0	0
05/10/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	48.0000	41.0000	(14.583)	0	0	0
05/10/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	18,194.0000	18,012.0000	(1.000)	0	0	100
05/10/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	13,818.0000	13,621.0000	(1.426)	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
05/10/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	68,525.0000	68,518.0000	(0.010)	0	0	171
05/10/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	11,918.0000	11,717.0000	(1.687)	0	0	20
05/10/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	11,191.0000	10,990.0000	(1.796)	0	0	20
05/10/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	88,143.0000	88,142.0000	(0.001)	0	0	0
05/10/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	20,667.0000	20,497.0000	(0.823)	0	0	0
05/10/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
05/10/2006	R157	2007/02/01			Bond Future	8.6460	8.6450	(0.012)	0.0000	0.0000	0
05/10/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	14,860.0000	14,738.0000	(0.821)	0	0	0
05/10/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	19,301.0000	19,233.0000	(0.352)	0	0	0
05/10/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	40,643.0000	40,507.0000	(0.335)	0	0	0
05/10/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	12,079.0000	12,014.0000	(0.538)	0	0	0
05/10/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	29,735.0000	29,596.0000	(0.467)	0	0	0
05/10/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	6,930.0000	6,876.0000	(0.779)	0	0	0
05/10/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	39,694.0000	39,642.0000	(0.131)	0	0	0
05/10/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	105,381.0000	105,294.0000	(0.083)	0	0	0
05/10/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	3,514.0000	3,474.0000	(1.138)	0	0	0
05/10/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	810.0000	794.0000	(1.975)	0	0	0
05/10/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	69,370.0000	69,260.0000	(0.159)	0	0	0
05/10/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	53,967.0000	53,841.0000	(0.233)	0	0	0
05/10/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	28,532.0000	28,469.0000	(0.221)	0	0	0
05/10/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	340.0000	331.0000	(2.647)	0	0	0
05/10/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	21,168.0000	21,034.0000	(0.633)	0	0	0
05/10/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	10,263.0000	10,157.0000	(1.033)	0	0	0
05/10/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	27,841.0000	27,703.0000	(0.496)	0	0	0
05/10/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	124,822.0000	124,742.0000	(0.064)	0	0	0
05/10/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	52,247.0000	52,212.0000	(0.067)	0	0	0
05/10/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	4,749.0000	4,677.0000	(1.516)	0	0	0
05/10/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	65,842.0000	65,824.0000	(0.027)	0	0	0
05/10/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	22,765.0000	22,698.0000	(0.294)	0	0	0
05/10/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,761.0000	1,735.0000	(1.476)	0	0	0
05/10/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	6,497.0000	6,412.0000	(1.308)	0	0	150
05/10/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	80,099.0000	80,099.0000	-	0	0	0
05/10/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	86,794.0000	86,696.0000	(0.113)	0	0	0
05/10/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	7,021.0000	6,932.0000	(1.268)	0	0	0
05/10/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	68,648.0000	68,633.0000	(0.022)	0	0	0

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05/10/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	26,040.0000	25,902.0000	(0.530)	0	0	0
05/10/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	5,363.0000	5,314.0000	(0.914)	0	0	250
05/10/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	16,169.0000	16,101.0000	(0.421)	0	0	150
05/10/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	59,885.0000	59,765.0000	(0.200)	0	0	0
05/10/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	20,994.0000	20,926.0000	(0.324)	0	0	0
05/10/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	33,814.0000	33,675.0000	(0.411)	0	0	0
05/10/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	24,328.0000	24,191.0000	(0.563)	0	0	0
05/10/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	24,613.0000	24,547.0000	(0.268)	0	0	0
05/10/2006	R157	2007/05/03			Bond Future	8.6210	8.6210	-	0.0000	0.0000	0
05/10/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	38,295.0000	38,221.0000	(0.193)	0	0	0
05/10/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	25,928.0000	25,854.0000	(0.285)	0	0	0
05/10/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	27,506.0000	27,431.0000	(0.273)	0	0	0
05/10/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	36,435.0000	36,360.0000	(0.206)	0	0	0
05/10/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	20,253.0000	20,182.0000	(0.351)	0	0	0
05/10/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	46,248.0000	46,177.0000	(0.154)	0	0	0
05/10/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	36,386.0000	36,311.0000	(0.206)	0	0	0
05/10/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	27,935.0000	27,860.0000	(0.268)	0	0	0
05/10/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	34,627.0000	34,552.0000	(0.217)	0	0	0
05/10/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	29,149.0000	29,074.0000	(0.257)	0	0	0
05/10/2006	R157	2007/08/02			Bond Future	8.5920	8.5920	-	0.0000	0.0000	0
05/10/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	17,728.0000	17,690.0000	(0.214)	0	0	0
05/10/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	26,460.0000	26,398.0000	(0.234)	0	0	0
05/10/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	53,800.0000	53,738.0000	(0.115)	0	0	0
05/10/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	44,417.0000	44,353.0000	(0.144)	0	0	0
05/10/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	31,765.0000	31,726.0000	(0.123)	0	0	0
05/10/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	33,736.0000	33,672.0000	(0.190)	0	0	0
05/10/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	35,345.0000	35,281.0000	(0.181)	0	0	0
05/10/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	42,659.0000	42,595.0000	(0.150)	0	0	0
05/10/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	36,034.0000	35,969.0000	(0.180)	0	0	0
05/10/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	42,309.0000	42,244.0000	(0.154)	0	0	0
05/10/2006	R186	2006/11/02			Bond Future	8.3550	8.3600	0.060	0.0000	0.0000	59
05/10/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	1,148.0000	1,089.0000	(5.139)	0	0	0
05/10/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	13,818.0000	13,282.0000	(3.879)	0	0	0

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05/10/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	26,805.0000	26,912.0000	0.399	0	0	0
05/10/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	19,998.0000	20,021.0000	0.115	0	0	0
05/10/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	9,265.0000	8,813.0000	(4.879)	0	0	0
05/10/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	238,251.0000	238,810.0000	0.235	0	0	0
05/10/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	202,223.0000	202,783.0000	0.277	0	0	0
05/10/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	3,728.0000	3,630.0000	(2.629)	0	0	0
05/10/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	71,408.0000	71,885.0000	0.668	0	0	0
05/10/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	674.0000	592.0000	(12.166)	0	0	0
05/10/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	167,513.0000	168,072.0000	0.334	0	0	0
05/10/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	23,210.0000	23,274.0000	0.276	0	0	0
05/10/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	46,712.0000	46,055.0000	(1.406)	0	0	0
05/10/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
05/10/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	134,068.0000	134,626.0000	0.416	0	0	0
05/10/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	74.0000	60.0000	(18.919)	0	0	0
05/10/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	101,894.0000	102,439.0000	0.535	0	0	0
05/10/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	26,349.0000	25,707.0000	(2.437)	0	0	0
05/10/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	70,123.0000	69,504.0000	(0.883)	0	0	0
05/10/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	3,482.0000	3,220.0000	(7.524)	0	0	0
05/10/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	11,371.0000	10,875.0000	(4.362)	0	0	0
05/10/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	44,238.0000	44,535.0000	0.671	0	0	0
05/10/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	10,289.0000	10,206.0000	(0.807)	0	0	0
05/10/2006	R186	2007/02/01			Bond Future	8.3400	8.3440	0.048	0.0000	0.0000	0
05/10/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	2,271.0000	2,199.0000	(3.170)	0	0	0
05/10/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	342.0000	326.0000	(4.678)	0	0	0
05/10/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	27,746.0000	27,405.0000	(1.229)	0	0	0
05/10/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	12,470.0000	12,447.0000	(0.184)	0	0	0
05/10/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	45,820.0000	45,408.0000	(0.899)	0	0	0
05/10/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	234,980.0000	235,419.0000	0.187	0	0	0
05/10/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	37,683.0000	37,761.0000	0.207	0	0	0
05/10/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	110.0000	104.0000	(5.455)	0	0	0
05/10/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	33,211.0000	32,844.0000	(1.105)	0	0	0
05/10/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	28,185.0000	28,218.0000	0.117	0	0	0

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05/10/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	57,466.0000	57,630.0000	0.285	0	0	0
05/10/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	43,508.0000	43,613.0000	0.241	0	0	0
05/10/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	199,478.0000	199,907.0000	0.215	0	0	0
05/10/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	18,634.0000	18,352.0000	(1.513)	0	0	0
05/10/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	18,850.0000	18,848.0000	(0.011)	0	0	0
05/10/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	133,768.0000	134,142.0000	0.280	0	0	0
05/10/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	63,256.0000	62,808.0000	(0.708)	0	0	0
05/10/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	82,724.0000	82,256.0000	(0.566)	0	0	0
05/10/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	40,448.0000	40,540.0000	0.227	0	0	0
05/10/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	104,403.0000	104,724.0000	0.307	0	0	0
05/10/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	937.0000	900.0000	(3.949)	0	0	0
05/10/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	165,633.0000	166,042.0000	0.247	0	0	0
05/10/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	78,885.0000	79,129.0000	0.309	0	0	0
05/10/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	4,918.0000	4,793.0000	(2.542)	0	0	0
05/10/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	30,351.0000	29,997.0000	(1.166)	0	0	0
05/10/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	10,271.0000	10,070.0000	(1.957)	0	0	0
05/10/2006	R186	2007/05/03			Bond Future	8.3180	8.3230	0.060	0.0000	0.0000	0
05/10/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	46,052.0000	45,660.0000	(0.851)	0	0	0
05/10/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	53,645.0000	53,808.0000	0.304	0	0	0
05/10/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	56,924.0000	56,493.0000	(0.757)	0	0	0
05/10/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	28,889.0000	28,967.0000	0.270	0	0	0
05/10/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	42,390.0000	42,515.0000	0.295	0	0	0
05/10/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	75,471.0000	74,994.0000	(0.632)	0	0	0
05/10/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	62,822.0000	62,375.0000	(0.712)	0	0	0
05/10/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	37,456.0000	37,564.0000	0.288	0	0	0
05/10/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	59,836.0000	59,397.0000	(0.734)	0	0	0
05/10/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	39,867.0000	39,984.0000	0.293	0	0	0
05/10/2006	R186	2007/08/02			Bond Future	8.2950	8.3000	0.060	0.0000	0.0000	0
05/10/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	60,807.0000	60,983.0000	0.289	0	0	0
05/10/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	55,807.0000	55,428.0000	(0.679)	0	0	0
05/10/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	35,864.0000	35,966.0000	0.284	0	0	0
05/10/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	66,640.0000	66,229.0000	(0.617)	0	0	0
05/10/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	49,653.0000	49,797.0000	0.290	0	0	0
05/10/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	84,706.0000	84,254.0000	(0.534)	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
05/10/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	44,679.0000	44,807.0000	0.286	0	0	0
05/10/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	72,431.0000	72,006.0000	(0.587)	0	0	0
05/10/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	47,117.0000	47,253.0000	0.289	0	0	0
05/10/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	69,505.0000	69,087.0000	(0.601)	0	0	0
05/10/2006	R194	2006/11/02			Bond Future	9.0690	9.0650	(0.044)	0.0000	0.0000	0
05/10/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	16,327.0000	16,278.0000	(0.300)	0	0	0
05/10/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	25,776.0000	25,727.0000	(0.190)	0	0	0
05/10/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	19,463.0000	19,414.0000	(0.252)	0	0	0
05/10/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	22,613.0000	22,564.0000	(0.217)	0	0	0
05/10/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	32,144.0000	32,095.0000	(0.152)	0	0	0
05/10/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	38,568.0000	38,519.0000	(0.127)	0	0	0
05/10/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	28,953.0000	28,904.0000	(0.169)	0	0	0
05/10/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
05/10/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	307.0000	295.0000	(3.909)	0	0	0
05/10/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	13,206.0000	13,157.0000	(0.371)	0	0	0
05/10/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	35,349.0000	35,300.0000	(0.139)	0	0	0
05/10/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	6,612.0000	6,553.0000	(0.892)	0	0	0
05/10/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	6,070.0000	6,009.0000	(1.005)	0	0	0
05/10/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	232.0000	222.0000	(4.310)	0	0	0
05/10/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	7,170.0000	7,112.0000	(0.809)	0	0	0
05/10/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	172.0000	164.0000	(4.651)	0	0	0
05/10/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	29.0000	26.0000	(10.345)	0	0	0
05/10/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	10,123.0000	10,071.0000	(0.514)	0	0	0
05/10/2006	R194	2007/02/01			Bond Future	9.1230	9.1160	(0.077)	0.0000	0.0000	0
05/10/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,085.0000	2,094.0000	0.432	0	0	0
05/10/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	26,681.0000	26,611.0000	(0.262)	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
05/10/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	18,983.0000	18,913.0000	(0.369)	0	0	0
05/10/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	39.0000	39.0000	-	0	0	0
05/10/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,638.0000	6,576.0000	(0.934)	0	0	0
05/10/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	16,473.0000	16,403.0000	(0.425)	0	0	0
05/10/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	21,529.0000	21,458.0000	(0.330)	0	0	0
05/10/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	14,021.0000	13,951.0000	(0.499)	0	0	0
05/10/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	6.0000	6.0000	-	0	0	0
05/10/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	185.0000	185.0000	-	0	0	0
05/10/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	16.0000	16.0000	-	0	0	0
05/10/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	88.0000	88.0000	-	0	0	0
05/10/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	1,904.0000	1,911.0000	0.368	0	0	0
05/10/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	11,709.0000	11,640.0000	(0.589)	0	0	0
05/10/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	31,884.0000	31,814.0000	(0.220)	0	0	0
05/10/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/10/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	24,097.0000	24,027.0000	(0.290)	0	0	0
05/10/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
05/10/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	810.0000	813.0000	0.370	0	0	0
05/10/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	29,277.0000	29,207.0000	(0.239)	0	0	0
05/10/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	9,575.0000	9,507.0000	(0.710)	0	0	0
05/10/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	6,318.0000	6,256.0000	(0.981)	0	0	0
05/10/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	6,008.0000	5,948.0000	(0.999)	0	0	0
05/10/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,421.0000	1,426.0000	0.352	0	0	0
05/10/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	7,663.0000	7,599.0000	(0.835)	0	0	0
05/10/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	414.0000	415.0000	0.242	0	0	0
05/10/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,277.0000	2,287.0000	0.439	0	0	0
05/10/2006	R194	2007/05/03			Bond Future	9.0940	9.0890	(0.055)	0.0000	0.0000	0
05/10/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	4,394.0000	4,364.0000	(0.683)	0	0	0
05/10/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	5,600.0000	5,609.0000	0.161	0	0	0
05/10/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	6,430.0000	6,396.0000	(0.529)	0	0	0
05/10/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	3,763.0000	3,767.0000	0.106	0	0	0
05/10/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	5,351.0000	5,319.0000	(0.598)	0	0	0
05/10/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	4,623.0000	4,630.0000	0.151	0	0	0
05/10/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	4,442.0000	4,448.0000	0.135	0	0	0
05/10/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	5,557.0000	5,524.0000	(0.594)	0	0	0

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05/10/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	4,809.0000	4,816.0000	0.146	0	0	0
05/10/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	5,150.0000	5,118.0000	(0.621)	0	0	0
05/10/2006	R194	2007/08/02			Bond Future	9.0180	9.0160	(0.022)	0.0000	0.0000	0
05/10/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,175.0000	6,171.0000	(0.065)	0	0	0
05/10/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	5,476.0000	5,461.0000	(0.274)	0	0	0
05/10/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	6,002.0000	5,986.0000	(0.267)	0	0	0
05/10/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	6,735.0000	6,731.0000	(0.059)	0	0	0
05/10/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	6,850.0000	6,834.0000	(0.234)	0	0	0
05/10/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,391.0000	5,386.0000	(0.093)	0	0	0
05/10/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	5,907.0000	5,902.0000	(0.085)	0	0	0
05/10/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	6,276.0000	6,261.0000	(0.239)	0	0	0
05/10/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,040.0000	6,035.0000	(0.083)	0	0	0
05/10/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	6,138.0000	6,122.0000	(0.261)	0	0	0
05/10/2006	R201	2006/11/02			Bond Future	8.6440	8.6430	(0.012)	0.0000	0.0000	26
05/10/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	387.0000	355.0000	(8.269)	0	0	0
05/10/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	1,771.0000	1,689.0000	(4.630)	0	0	0
05/10/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	24,855.0000	24,715.0000	(0.563)	0	0	0
05/10/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	13,888.0000	13,703.0000	(1.332)	0	0	0
05/10/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	53,417.0000	53,353.0000	(0.120)	0	0	0
05/10/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	10,496.0000	10,307.0000	(1.801)	0	0	0
05/10/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	38,471.0000	38,381.0000	(0.234)	0	0	0
05/10/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	7,951.0000	7,820.0000	(1.648)	0	0	0
05/10/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	53.0000	46.0000	(13.208)	0	0	0
05/10/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	9,374.0000	9,243.0000	(1.397)	0	0	0
05/10/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	9,027.0000	8,839.0000	(2.083)	0	0	0
05/10/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	5,529.0000	5,401.0000	(2.315)	0	0	0
05/10/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	100,948.0000	100,891.0000	(0.056)	0	0	0
05/10/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	117,411.0000	117,354.0000	(0.049)	0	0	0
05/10/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	35,133.0000	35,123.0000	(0.028)	0	0	0
05/10/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	911.0000	843.0000	(7.464)	0	0	0
05/10/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0

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05/10/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	68,936.0000	68,878.0000	(0.084)	0	0	0
05/10/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	84,791.0000	84,733.0000	(0.068)	0	0	0
05/10/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	12,116.0000	11,928.0000	(1.552)	0	0	0
05/10/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	6,670.0000	6,539.0000	(1.964)	0	0	0
05/10/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	12,628.0000	12,508.0000	(0.950)	0	0	0
05/10/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	6,532.0000	6,354.0000	(2.725)	0	0	0
05/10/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	22,922.0000	22,854.0000	(0.297)	0	0	0
05/10/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	2,633.0000	2,507.0000	(4.785)	0	0	0
05/10/2006	R201	2007/02/01			Bond Future	8.6310	8.6310	-	0.0000	0.0000	0
05/10/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	54,126.0000	54,088.0000	(0.070)	0	0	0
05/10/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	19,426.0000	19,347.0000	(0.407)	0	0	0
05/10/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	9,463.0000	9,394.0000	(0.729)	0	0	0
05/10/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	18,352.0000	18,274.0000	(0.425)	0	0	0
05/10/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	31,304.0000	31,235.0000	(0.220)	0	0	0
05/10/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	41,846.0000	41,792.0000	(0.129)	0	0	0
05/10/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	5,344.0000	5,290.0000	(1.010)	0	0	0
05/10/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	2,696.0000	2,659.0000	(1.372)	0	0	0
05/10/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	22,625.0000	22,548.0000	(0.340)	0	0	0
05/10/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	17,948.0000	17,870.0000	(0.435)	0	0	0
05/10/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	7,484.0000	7,417.0000	(0.895)	0	0	0
05/10/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	82,710.0000	82,696.0000	(0.017)	0	0	0
05/10/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	98,119.0000	98,112.0000	(0.007)	0	0	0
05/10/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	247.0000	240.0000	(2.834)	0	0	0
05/10/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	41,718.0000	41,651.0000	(0.161)	0	0	0
05/10/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	67,961.0000	67,937.0000	(0.035)	0	0	0
05/10/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	114,017.0000	114,014.0000	(0.003)	0	0	0
05/10/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	92.0000	89.0000	(3.261)	0	0	0
05/10/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	601.0000	587.0000	(2.329)	0	0	0
05/10/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,331.0000	1,306.0000	(1.878)	0	0	0
05/10/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	19,703.0000	19,625.0000	(0.396)	0	0	0
05/10/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	15,183.0000	15,106.0000	(0.507)	0	0	0
05/10/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	21,127.0000	21,049.0000	(0.369)	0	0	0
05/10/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	16,534.0000	16,456.0000	(0.472)	0	0	0
05/10/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	10,990.0000	10,915.0000	(0.682)	0	0	0
05/10/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	15,864.0000	15,786.0000	(0.492)	0	0	0

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05/10/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	31,580.0000	31,505.0000	(0.237)	0	0	0
05/10/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	22,564.0000	22,485.0000	(0.350)	0	0	0
05/10/2006	R201	2007/05/03			Bond Future	8.6080	8.6080	-	0.0000	0.0000	0
05/10/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	23,362.0000	23,301.0000	(0.261)	0	0	0
05/10/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	28,438.0000	28,377.0000	(0.215)	0	0	0
05/10/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	23,068.0000	23,007.0000	(0.264)	0	0	0
05/10/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	29,069.0000	29,007.0000	(0.213)	0	0	0
05/10/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	16,326.0000	16,268.0000	(0.355)	0	0	0
05/10/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	29,885.0000	29,824.0000	(0.204)	0	0	0
05/10/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	37,727.0000	37,670.0000	(0.151)	0	0	0
05/10/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	22,064.0000	22,004.0000	(0.272)	0	0	0
05/10/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	31,373.0000	31,313.0000	(0.191)	0	0	0
05/10/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	20,818.0000	20,757.0000	(0.293)	0	0	0
05/10/2006	R201	2007/08/02			Bond Future	8.5820	8.5820	-	0.0000	0.0000	0
05/10/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	32,691.0000	32,641.0000	(0.153)	0	0	0
05/10/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	28,240.0000	28,190.0000	(0.177)	0	0	0
05/10/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	20,170.0000	20,122.0000	(0.238)	0	0	0
05/10/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	42,479.0000	42,431.0000	(0.113)	0	0	0
05/10/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	27,178.0000	27,128.0000	(0.184)	0	0	0
05/10/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	33,540.0000	33,490.0000	(0.149)	0	0	0
05/10/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	36,391.0000	36,342.0000	(0.135)	0	0	0
05/10/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	24,677.0000	24,628.0000	(0.199)	0	0	0
05/10/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	34,949.0000	34,899.0000	(0.143)	0	0	0
05/10/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	25,907.0000	25,857.0000	(0.193)	0	0	0
05/10/2006	R203	2006/11/02			Bond Future	8.5780	8.5830	0.058	0.0000	0.0000	0
05/10/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	10,628.0000	10,288.0000	(3.199)	0	0	0
05/10/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	8,948.0000	8,996.0000	0.536	0	0	0
05/10/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	116,849.0000	117,193.0000	0.294	0	0	0
05/10/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	7,023.0000	6,727.0000	(4.215)	0	0	0
05/10/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	5,700.0000	5,703.0000	0.053	0	0	0
05/10/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	8,712.0000	8,392.0000	(3.673)	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
05/10/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	15,098.0000	14,734.0000	(2.411)	0	0	0
05/10/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	77,921.0000	78,264.0000	0.440	0	0	0
05/10/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	3,380.0000	3,359.0000	(0.621)	0	0	0
05/10/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	5,561.0000	5,293.0000	(4.819)	0	0	0
05/10/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	97,154.0000	97,497.0000	0.353	0	0	0
05/10/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	10,938.0000	11,013.0000	0.686	0	0	0
05/10/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	137,020.0000	137,363.0000	0.250	0	0	0
05/10/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	157,679.0000	158,022.0000	0.218	0	0	0
05/10/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	7,203.0000	7,226.0000	0.319	0	0	0
05/10/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	24,163.0000	24,391.0000	0.944	0	0	0
05/10/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	1,285.0000	1,170.0000	(8.949)	0	0	0
05/10/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	59,150.0000	59,490.0000	0.575	0	0	0
05/10/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	12.0000	9.0000	(25.000)	0	0	0
05/10/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	40,963.0000	41,281.0000	0.776	0	0	0
05/10/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	169.0000	143.0000	(15.385)	0	0	0
05/10/2006	R203	2007/02/01			Bond Future	8.5680	8.5730	0.058	0.0000	0.0000	0
05/10/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	18,762.0000	18,877.0000	0.613	0	0	0
05/10/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
05/10/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	614.0000	588.0000	(4.235)	0	0	0
05/10/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	14,139.0000	13,915.0000	(1.584)	0	0	0
05/10/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	12.0000	11.0000	(8.333)	0	0	0
05/10/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	76,685.0000	76,997.0000	0.407	0	0	0
05/10/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	154,487.0000	154,826.0000	0.219	0	0	0
05/10/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	15,232.0000	15,324.0000	0.604	0	0	0
05/10/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	134,200.0000	134,538.0000	0.252	0	0	0
05/10/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	197.0000	186.0000	(5.584)	0	0	0
05/10/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	54.0000	50.0000	(7.407)	0	0	0
05/10/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	23,055.0000	22,779.0000	(1.197)	0	0	0
05/10/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	114,415.0000	114,750.0000	0.293	0	0	0
05/10/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	95,189.0000	95,518.0000	0.346	0	0	0
05/10/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	7,806.0000	7,644.0000	(2.075)	0	0	0
05/10/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	29,677.0000	29,853.0000	0.593	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
05/10/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	10,823.0000	10,886.0000	0.582	0	0	0
05/10/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	17,397.0000	17,151.0000	(1.414)	0	0	0
05/10/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	1,646.0000	1,590.0000	(3.402)	0	0	0
05/10/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	59,230.0000	59,512.0000	0.476	0	0	0
05/10/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	19,182.0000	18,925.0000	(1.340)	0	0	0
05/10/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	34,344.0000	34,032.0000	(0.908)	0	0	0
05/10/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	5,638.0000	5,665.0000	0.479	0	0	0
05/10/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	15,716.0000	15,480.0000	(1.502)	0	0	0
05/10/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	43,348.0000	43,584.0000	0.544	0	0	0
05/10/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	16,937.0000	17,040.0000	0.608	0	0	0
05/10/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	13,646.0000	13,727.0000	0.594	0	0	0
05/10/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	3,828.0000	3,724.0000	(2.717)	0	0	0
05/10/2006	R203	2007/05/03			Bond Future	8.5460	8.5510	0.059	0.0000	0.0000	0
05/10/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	9,300.0000	9,350.0000	0.538	0	0	0
05/10/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	39,074.0000	38,790.0000	(0.727)	0	0	0
05/10/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	16,385.0000	16,475.0000	0.549	0	0	0
05/10/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	14,997.0000	15,079.0000	0.547	0	0	0
05/10/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	26,622.0000	26,376.0000	(0.924)	0	0	0
05/10/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	30,503.0000	30,243.0000	(0.852)	0	0	0
05/10/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	28,527.0000	28,274.0000	(0.887)	0	0	0
05/10/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	13,695.0000	13,770.0000	0.548	0	0	0
05/10/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	19,746.0000	19,533.0000	(1.079)	0	0	0
05/10/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	22,831.0000	22,952.0000	0.530	0	0	0
05/10/2006	R203	2007/08/02			Bond Future	8.5200	8.5260	0.070	0.0000	0.0000	0
05/10/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	17,600.0000	17,708.0000	0.614	0	0	0
05/10/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	44,020.0000	43,707.0000	(0.711)	0	0	0
05/10/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	35,875.0000	35,587.0000	(0.803)	0	0	0
05/10/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	12,965.0000	13,047.0000	0.632	0	0	0
05/10/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	33,971.0000	33,690.0000	(0.827)	0	0	0
05/10/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	18,926.0000	19,041.0000	0.608	0	0	0
05/10/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	20,322.0000	20,445.0000	0.605	0	0	0
05/10/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	32,122.0000	31,849.0000	(0.850)	0	0	0
05/10/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	26,629.0000	26,783.0000	0.578	0	0	0
05/10/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	25,306.0000	25,063.0000	(0.960)	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
05/10/2006	R204	2006/11/02			Bond Future	8.5520	8.5520	-	0.0000	0.0000	0
05/10/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	118.0000	104.0000	(11.864)	0	0	0
05/10/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	60,709.0000	60,694.0000	(0.025)	0	0	0
05/10/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	33,851.0000	33,738.0000	(0.334)	0	0	0
05/10/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	11,182.0000	10,986.0000	(1.753)	0	0	0
05/10/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	41,952.0000	41,892.0000	(0.143)	0	0	0
05/10/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	2,113.0000	2,000.0000	(5.348)	0	0	0
05/10/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	11,327.0000	11,131.0000	(1.730)	0	0	0
05/10/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	788.0000	728.0000	(7.614)	0	0	0
05/10/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	3,302.0000	3,164.0000	(4.179)	0	0	0
05/10/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	13,118.0000	12,923.0000	(1.487)	0	0	0
05/10/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	13,201.0000	13,007.0000	(1.470)	0	0	0
05/10/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	9,422.0000	9,229.0000	(2.048)	0	0	0
05/10/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	9,647.0000	9,452.0000	(2.021)	0	0	0
05/10/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	25,533.0000	25,395.0000	(0.540)	0	0	0
05/10/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	13.0000	10.0000	(23.077)	0	0	0
05/10/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/10/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	143,545.0000	143,545.0000	-	0	0	0
05/10/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	100,989.0000	100,989.0000	-	0	0	0
05/10/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	15,224.0000	15,033.0000	(1.255)	0	0	0
05/10/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	165,673.0000	165,673.0000	-	0	0	0
05/10/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	5,702.0000	5,527.0000	(3.069)	0	0	0
05/10/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	121,989.0000	121,989.0000	-	0	0	0
05/10/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	19,909.0000	19,733.0000	(0.884)	0	0	0
05/10/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	80,540.0000	80,538.0000	(0.002)	0	0	0
05/10/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	8,156.0000	7,965.0000	(2.342)	0	0	0
05/10/2006	R204	2007/02/01			Bond Future	8.5400	8.5390	(0.012)	0.0000	0.0000	0
05/10/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	4,419.0000	4,375.0000	(0.996)	0	0	0
05/10/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	63,411.0000	63,295.0000	(0.183)	0	0	0
05/10/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	23,590.0000	23,455.0000	(0.572)	0	0	0
05/10/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	24,307.0000	24,244.0000	(0.259)	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
05/10/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	12,123.0000	12,011.0000	(0.924)	0	0	0
05/10/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	44,367.0000	44,327.0000	(0.090)	0	0	0
05/10/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	35,537.0000	35,400.0000	(0.386)	0	0	0
05/10/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	48,259.0000	48,129.0000	(0.269)	0	0	0
05/10/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	25,314.0000	25,178.0000	(0.537)	0	0	0
05/10/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	22,439.0000	22,375.0000	(0.285)	0	0	0
05/10/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	8,448.0000	8,391.0000	(0.675)	0	0	0
05/10/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	21,960.0000	21,827.0000	(0.606)	0	0	0
05/10/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	28,267.0000	28,208.0000	(0.209)	0	0	0
05/10/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	26,250.0000	26,189.0000	(0.232)	0	0	0
05/10/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	17,605.0000	17,478.0000	(0.721)	0	0	0
05/10/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	2,253.0000	2,222.0000	(1.376)	0	0	0
05/10/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	14,428.0000	14,362.0000	(0.457)	0	0	0
05/10/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	445.0000	435.0000	(2.247)	0	0	0
05/10/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	20,421.0000	20,289.0000	(0.646)	0	0	0
05/10/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	162,671.0000	162,597.0000	(0.045)	0	0	0
05/10/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	32,510.0000	32,455.0000	(0.169)	0	0	0
05/10/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	171.0000	166.0000	(2.924)	0	0	0
05/10/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	59.0000	57.0000	(3.390)	0	0	0
05/10/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	120,007.0000	119,925.0000	(0.068)	0	0	0
05/10/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	99,904.0000	99,813.0000	(0.091)	0	0	0
05/10/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,050.0000	1,031.0000	(1.810)	0	0	0
05/10/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	140,981.0000	140,904.0000	(0.055)	0	0	0
05/10/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	80,922.0000	80,819.0000	(0.127)	0	0	0
05/10/2006	R204	2007/05/03			Bond Future	8.5190	8.5190	-	0.0000	0.0000	0
05/10/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	33,954.0000	33,875.0000	(0.233)	0	0	0
05/10/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	32,603.0000	32,524.0000	(0.242)	0	0	0
05/10/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	52,041.0000	51,970.0000	(0.136)	0	0	0
05/10/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	18,682.0000	18,611.0000	(0.380)	0	0	0
05/10/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	27,058.0000	26,980.0000	(0.288)	0	0	0
05/10/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	43,693.0000	43,617.0000	(0.174)	0	0	0
05/10/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	24,012.0000	23,936.0000	(0.317)	0	0	0
05/10/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	41,721.0000	41,644.0000	(0.185)	0	0	0
05/10/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	25,502.0000	25,425.0000	(0.302)	0	0	0
05/10/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	39,797.0000	39,720.0000	(0.193)	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
05/10/2006	R204	2007/08/02			Bond Future	8.4970	8.4970	-	0.0000	0.0000	0
05/10/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	38,943.0000	38,879.0000	(0.164)	0	0	0
05/10/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	39,154.0000	39,090.0000	(0.163)	0	0	0
05/10/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	50,027.0000	49,965.0000	(0.124)	0	0	0
05/10/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	58,052.0000	57,993.0000	(0.102)	0	0	0
05/10/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	29,041.0000	28,979.0000	(0.213)	0	0	0
05/10/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	23,549.0000	23,490.0000	(0.251)	0	0	0
05/10/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	46,242.0000	46,178.0000	(0.138)	0	0	0
05/10/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	32,114.0000	32,050.0000	(0.199)	0	0	0
05/10/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	48,115.0000	48,052.0000	(0.131)	0	0	0
05/10/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	30,550.0000	30,487.0000	(0.206)	0	0	0
05/10/2006	R207	2006/11/02			Bond Future	8.5220	8.5190	(0.035)	0.0000	0.0000	0
05/10/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	58,811.0000	58,587.0000	(0.381)	0	0	0
05/10/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	78,917.0000	78,698.0000	(0.278)	0	0	0
05/10/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
05/10/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	4,959.0000	4,747.0000	(4.275)	0	0	0
05/10/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	99,630.0000	99,411.0000	(0.220)	0	0	0
05/10/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	120,935.0000	120,716.0000	(0.181)	0	0	0
05/10/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	14,227.0000	14,234.0000	0.049	0	0	0
05/10/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	564.0000	508.0000	(9.929)	0	0	0
05/10/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	142,850.0000	142,631.0000	(0.153)	0	0	0
05/10/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	34,516.0000	34,679.0000	0.472	0	0	0
05/10/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	38.0000	33.0000	(13.158)	0	0	0
05/10/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	2,919.0000	2,755.0000	(5.618)	0	0	0
05/10/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	19,337.0000	19,392.0000	0.284	0	0	0
05/10/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	2,278.0000	2,214.0000	(2.809)	0	0	0
05/10/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	7,883.0000	7,630.0000	(3.209)	0	0	0
05/10/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	11,783.0000	11,504.0000	(2.368)	0	0	0
05/10/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	6,512.0000	6,452.0000	(0.921)	0	0	0
05/10/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	22,413.0000	22,131.0000	(1.258)	0	0	0
05/10/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	9,922.0000	9,887.0000	(0.353)	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
05/10/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	8,103.0000	8,053.0000	(0.617)	0	0	0
05/10/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	9,709.0000	9,440.0000	(2.771)	0	0	0
05/10/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	391.0000	365.0000	(6.650)	0	0	0
05/10/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	39,576.0000	39,331.0000	(0.619)	0	0	0
05/10/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	11,966.0000	11,951.0000	(0.125)	0	0	0
05/10/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	6,303.0000	6,069.0000	(3.713)	0	0	0
05/10/2006	R207	2007/02/01			Bond Future	8.5080	8.5050	(0.035)	0.0000	0.0000	0
05/10/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	27,540.0000	27,616.0000	0.276	0	0	0
05/10/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	924.0000	916.0000	(0.866)	0	0	0
05/10/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	10,264.0000	10,123.0000	(1.374)	0	0	0
05/10/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
05/10/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	78,009.0000	77,784.0000	(0.288)	0	0	0
05/10/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	5,291.0000	5,193.0000	(1.852)	0	0	0
05/10/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	316.0000	312.0000	(1.266)	0	0	0
05/10/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	39,944.0000	40,063.0000	0.298	0	0	0
05/10/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	140,288.0000	140,071.0000	(0.155)	0	0	0
05/10/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	23.0000	22.0000	(4.348)	0	0	0
05/10/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	118,711.0000	118,492.0000	(0.184)	0	0	0
05/10/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	162,530.0000	162,312.0000	(0.134)	0	0	0
05/10/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	93.0000	91.0000	(2.151)	0	0	0
05/10/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	13,007.0000	12,849.0000	(1.215)	0	0	0
05/10/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	97,880.0000	97,659.0000	(0.226)	0	0	0
05/10/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	23,200.0000	23,259.0000	0.254	0	0	0
05/10/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	16,233.0000	16,059.0000	(1.072)	0	0	0
05/10/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	19,264.0000	19,307.0000	0.223	0	0	0
05/10/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	10,025.0000	10,032.0000	0.070	0	0	0
05/10/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	28,952.0000	28,742.0000	(0.725)	0	0	0
05/10/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	19,962.0000	19,773.0000	(0.947)	0	0	0
05/10/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	5,148.0000	5,141.0000	(0.136)	0	0	0
05/10/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	21,180.0000	21,231.0000	0.241	0	0	0
05/10/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	15,753.0000	15,782.0000	0.184	0	0	0
05/10/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	14,558.0000	14,392.0000	(1.140)	0	0	0
05/10/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	2,335.0000	2,324.0000	(0.471)	0	0	0
05/10/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	59,498.0000	59,270.0000	(0.383)	0	0	0
05/10/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	42,932.0000	42,707.0000	(0.524)	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
05/10/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	17,455.0000	17,490.0000	0.201	0	0	0
05/10/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	18,034.0000	17,852.0000	(1.009)	0	0	0
05/10/2006	R207	2007/05/03			Bond Future	8.4900	8.4870	(0.035)	0.0000	0.0000	0
05/10/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	45,551.0000	45,663.0000	0.246	0	0	0
05/10/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	9,930.0000	9,827.0000	(1.037)	0	0	0
05/10/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	32,044.0000	32,121.0000	0.240	0	0	0
05/10/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	15,731.0000	15,599.0000	(0.839)	0	0	0
05/10/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	34,134.0000	34,216.0000	0.240	0	0	0
05/10/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	36,291.0000	36,380.0000	0.245	0	0	0
05/10/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	17,141.0000	17,002.0000	(0.811)	0	0	0
05/10/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	14,408.0000	14,282.0000	(0.875)	0	0	0
05/10/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	24,400.0000	24,455.0000	0.225	0	0	0
05/10/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	23,683.0000	23,522.0000	(0.680)	0	0	0
05/10/2006	R207	2007/08/02			Bond Future	8.4690	8.4670	(0.024)	0.0000	0.0000	0
05/10/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	49,888.0000	49,950.0000	0.124	0	0	0
05/10/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	36,905.0000	36,946.0000	0.111	0	0	0
05/10/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	17,865.0000	17,771.0000	(0.526)	0	0	0
05/10/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	20,660.0000	20,559.0000	(0.489)	0	0	0
05/10/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	41,021.0000	41,069.0000	0.117	0	0	0
05/10/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	13,128.0000	13,047.0000	(0.617)	0	0	0
05/10/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	38,935.0000	38,980.0000	0.116	0	0	0
05/10/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	19,226.0000	19,128.0000	(0.510)	0	0	0
05/10/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	27,168.0000	27,054.0000	(0.420)	0	0	0
05/10/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	29,371.0000	29,399.0000	0.095	0	0	0
05/10/2006	TRTI	2006/11/02			Index Future	233.7720	233.7680	(0.002)	0.0000	0.0000	500

Grand Total: **2,930**