



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 06/10/2006

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
06/10/2006	CRDI 2006/11/02			Index Future	102.2820	102.2390	(0.042)	0.0000	0.0000	10
06/10/2006	GOVI 2006/11/02			jGovi	236.5090	236.3190	(0.080)	0.0000	0.0000	901
06/10/2006	GOVI 2006/11/02	230.00	Call	jGovi	65,151.0000	63,255.0000	(2.910)	0	0	0
06/10/2006	GOVI 2006/11/02	230.00	Put	jGovi	61.0000	65.0000	6.557	0	0	0
06/10/2006	GOVI 2007/02/01			jGovi	241.4080	241.2130	(0.081)	0.0000	0.0000	0
06/10/2006	GOVI 2007/02/01	230.00	Call	jGovi	114,351.0000	112,421.0000	(1.688)	0	0	0
06/10/2006	GOVI 2007/02/01	230.00	Put	jGovi	271.0000	291.0000	7.380	0	0	0
06/10/2006	GOVI 2007/05/03			jGovi	246.7840	246.5830	(0.081)	0.0000	0.0000	0
06/10/2006	GOVI 2007/05/03	235.00	Call	jGovi	119,278.0000	117,347.0000	(1.619)	0	0	0
06/10/2006	GOVI 2007/05/03	235.00	Put	jGovi	1,438.0000	1,517.0000	5.494	0	0	0
06/10/2006	GOVI 2007/08/02			jGovi	252.7660	252.5970	(0.067)	0.0000	0.0000	0
06/10/2006	GOVI 2007/08/02	240.50	Put	jGovi	3,136.0000	3,247.0000	3.540	0	0	0
06/10/2006	GOVI 2007/08/02	240.50	Call	jGovi	125,796.0000	124,217.0000	(1.255)	0	0	0
06/10/2006	J153 2010/08/31			jSwap	9.1750	9.1290	(0.501)	0.0000	0.0000	0
06/10/2006	J157 2015/09/15			jSwap	8.9810	8.9420	(0.434)	0.0000	0.0000	0
06/10/2006	J186 2026/12/21			jSwap	8.6560	8.6560	-	0.0000	0.0000	0
06/10/2006	J194 2008/02/28			jSwap	9.2240	9.2170	(0.076)	0.0000	0.0000	0

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06/10/2006	J201	2014/12/22			jSwap	8.9470	8.9080	(0.436)	0.0000	0.0000	0
06/10/2006	J203	2017/09/15			jSwap	8.9120	8.8760	(0.404)	0.0000	0.0000	0
06/10/2006	J204	2018/12/21			jSwap	8.8170	8.7890	(0.318)	0.0000	0.0000	0
06/10/2006	J207	2020/01/15			jSwap	8.7990	8.7750	(0.273)	0.0000	0.0000	0
06/10/2006	JBAR	2005/12/21			jBar	8.5540	8.5540	-	0.0000	0.0000	0
06/10/2006	JFRA	2006/11/02			jFra	8.7980	8.7840	(0.159)	0.0000	0.0000	0
06/10/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
06/10/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,386.0000	4,352.0000	(0.775)	0	0	0
06/10/2006	JFRA	2007/02/01			jFra	9.2730	9.2810	0.086	0.0000	0.0000	0
06/10/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	14.0000	13.0000	(7.143)	0	0	0
06/10/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,335.0000	4,353.0000	0.415	0	0	0
06/10/2006	JFRA	2007/05/03			jFra	9.4330	9.4200	(0.138)	0.0000	0.0000	0
06/10/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,762.0000	4,731.0000	(0.651)	0	0	0
06/10/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	54.0000	54.0000	-	0	0	0
06/10/2006	JFRA	2007/08/02			jFra	9.4800	9.4690	(0.116)	0.0000	0.0000	0
06/10/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,935.0000	4,910.0000	(0.507)	0	0	0
06/10/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	113.0000	114.0000	0.885	0	0	0
06/10/2006	JFRA	2007/11/01			jFra	9.3740	9.3610	(0.139)	0.0000	0.0000	0
06/10/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,122.0000	5,091.0000	(0.605)	0	0	0
06/10/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	214.0000	217.0000	1.402	0	0	0
06/10/2006	JFRA	2008/02/07			jFra	9.2550	9.2220	(0.357)	0.0000	0.0000	0
06/10/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	25,268.0000	25,203.0000	(0.257)	0	0	0
06/10/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,977.0000	20,992.0000	0.072	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
06/10/2006	JN02	2006/11/02			jNote	9.2440	9.2260	(0.195)	0.0000	0.0000	0
06/10/2006	JN02	2006/11/02	7.25	Put	Option on jNote	16.0000	15.0000	(6.250)	0	0	0
06/10/2006	JN02	2006/11/02	7.25	Call	Option on jNote	36,277.0000	35,952.0000	(0.896)	0	0	0
06/10/2006	JN02	2007/02/01			jNote	9.2800	9.2610	(0.205)	0.0000	0.0000	0
06/10/2006	JN02	2007/02/01	9.00	Put	Option on jNote	8,999.0000	9,102.0000	1.145	0	0	0
06/10/2006	JN02	2007/02/01	9.00	Call	Option on jNote	14,083.0000	13,842.0000	(1.711)	0	0	0
06/10/2006	JN02	2007/05/03			jNote	9.2480	9.2230	(0.270)	0.0000	0.0000	0
06/10/2006	JN02	2007/05/03	9.25	Call	Option on jNote	15,110.0000	14,852.0000	(1.707)	0	0	0
06/10/2006	JN02	2007/05/03	9.25	Put	Option on jNote	15,149.0000	15,345.0000	1.294	0	0	0
06/10/2006	JN02	2007/08/02			jNote	9.1880	9.1580	(0.327)	0.0000	0.0000	0
06/10/2006	JN02	2007/08/02	9.25	Put	Option on jNote	18,693.0000	18,947.0000	1.359	0	0	0
06/10/2006	JN02	2007/08/02	9.25	Call	Option on jNote	17,564.0000	17,272.0000	(1.662)	0	0	0
06/10/2006	JN05	2006/11/02			jNote	9.0710	9.0100	(0.672)	0.0000	0.0000	0
06/10/2006	JN05	2006/11/02	7.25	Call	Option on jNote	72,494.0000	70,131.0000	(3.260)	0	0	0
06/10/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
06/10/2006	JN05	2007/02/01			jNote	9.0780	9.0130	(0.716)	0.0000	0.0000	0
06/10/2006	JN05	2007/02/01	9.25	Call	Option on jNote	8,330.0000	7,291.0000	(12.473)	0	0	0
06/10/2006	JN05	2007/02/01	9.25	Put	Option on jNote	15,175.0000	16,732.0000	10.260	0	0	0
06/10/2006	JN05	2007/05/03			jNote	9.0540	8.9850	(0.762)	0.0000	0.0000	0
06/10/2006	JN05	2007/05/03	9.25	Call	Option on jNote	11,604.0000	10,472.0000	(9.755)	0	0	0
06/10/2006	JN05	2007/05/03	9.25	Put	Option on jNote	19,408.0000	21,036.0000	8.388	0	0	0
06/10/2006	JN05	2007/08/02			jNote	9.0180	8.9470	(0.787)	0.0000	0.0000	0
06/10/2006	JN05	2007/08/02	9.25	Put	Option on jNote	23,192.0000	24,874.0000	7.253	0	0	0
06/10/2006	JN05	2007/08/02	9.25	Call	Option on jNote	13,946.0000	12,781.0000	(8.354)	0	0	0
06/10/2006	JN10	2006/11/02			jNote	8.8660	8.8250	(0.462)	0.0000	0.0000	0
06/10/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
06/10/2006	JN10	2006/11/02	7.25	Call	Option on jNote	105,939.0000	103,462.0000	(2.338)	0	0	0

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06/10/2006	JN10	2007/02/01			jNote	8.8580	8.8180	(0.452)	0.0000	0.0000	0
06/10/2006	JN10	2007/02/01	9.00	Put	Option on jNote	16,695.0000	18,370.0000	10.033	0	0	0
06/10/2006	JN10	2007/02/01	9.00	Call	Option on jNote	7,385.0000	6,413.0000	(13.162)	0	0	0
06/10/2006	JN10	2007/05/03			jNote	8.8320	8.7900	(0.476)	0.0000	0.0000	0
06/10/2006	JN10	2007/05/03	9.00	Put	Option on jNote	21,357.0000	23,092.0000	8.124	0	0	0
06/10/2006	JN10	2007/05/03	9.00	Call	Option on jNote	10,331.0000	9,279.0000	(10.183)	0	0	0
06/10/2006	JN10	2007/08/02			jNote	8.7970	8.7560	(0.466)	0.0000	0.0000	0
06/10/2006	JN10	2007/08/02	9.00	Call	Option on jNote	12,333.0000	11,307.0000	(8.319)	0	0	0
06/10/2006	JN10	2007/08/02	9.00	Put	Option on jNote	25,676.0000	27,381.0000	6.640	0	0	0
06/10/2006	JROD	2006/10/31			jRod	7.7210	7.7110	(0.130)	0.0000	0.0000	0
06/10/2006	JROD	2006/11/30			jRod	8.0250	8.0010	(0.299)	0.0000	0.0000	0
06/10/2006	JROD	2006/12/29			jRod	8.4490	8.4180	(0.367)	0.0000	0.0000	0
06/10/2006	JROD	2007/01/31			jRod	8.3020	8.2870	(0.181)	0.0000	0.0000	0
06/10/2006	JROD	2007/02/28			jRod	8.5530	8.5420	(0.129)	0.0000	0.0000	0
06/10/2006	JROD	2007/03/30			jRod	8.8110	8.8040	(0.079)	0.0000	0.0000	0
06/10/2006	JROD	2007/04/30			jRod	8.5970	8.5950	(0.023)	0.0000	0.0000	0
06/10/2006	JROD	2007/05/31			jRod	8.7980	8.7960	(0.023)	0.0000	0.0000	0
06/10/2006	OTHI	2006/11/02			Index Future	234.9150	234.8370	(0.033)	0.0000	0.0000	15
06/10/2006	R153	2006/11/02			Bond Future	8.7750	8.7850	0.114	0.0000	0.0000	408
06/10/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	5,022.0000	4,761.0000	(5.197)	0	0	0
06/10/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	5,885.0000	5,969.0000	1.427	0	0	0
06/10/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	2,328.0000	2,152.0000	(7.560)	0	0	0
06/10/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	10,124.0000	10,293.0000	1.669	0	0	0

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06/10/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	1,858.0000	1,704.0000	(8.288)	0	0	0
06/10/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	11,395.0000	11,587.0000	1.685	0	0	0
06/10/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	27,217.0000	27,548.0000	1.216	0	0	0
06/10/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
06/10/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	54,195.0000	54,540.0000	0.637	0	0	0
06/10/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	36,078.0000	36,421.0000	0.951	0	0	0
06/10/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	12,744.0000	12,956.0000	1.664	0	0	0
06/10/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	76.0000	62.0000	(18.421)	0	0	0
06/10/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,564.0000	2,578.0000	0.546	0	0	0
06/10/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	63,389.0000	63,734.0000	0.544	0	0	0
06/10/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	45,089.0000	45,434.0000	0.765	0	0	0
06/10/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	10,293.0000	9,962.0000	(3.216)	0	0	0
06/10/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	18,771.0000	19,055.0000	1.513	0	0	101
06/10/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	1,461.0000	1,329.0000	(9.035)	0	0	0
06/10/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	474.0000	414.0000	(12.658)	0	0	0
06/10/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	82,050.0000	82,395.0000	0.420	0	0	0
06/10/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	17,187.0000	16,831.0000	(2.071)	0	0	0
06/10/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	72,674.0000	73,019.0000	0.475	0	0	0
06/10/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	949.0000	939.0000	(1.054)	0	0	0
06/10/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R153	2007/02/01			Bond Future	8.7300	8.7430	0.149	0.0000	0.0000	0
06/10/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	8,311.0000	8,090.0000	(2.659)	0	0	0
06/10/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	11,529.0000	11,266.0000	(2.281)	0	0	0
06/10/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	10,880.0000	11,039.0000	1.461	0	0	0
06/10/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	14,172.0000	14,373.0000	1.418	0	0	0
06/10/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	16,394.0000	16,086.0000	(1.879)	0	0	0
06/10/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	33,599.0000	33,959.0000	1.071	0	0	0
06/10/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	6,922.0000	6,723.0000	(2.875)	0	0	0
06/10/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	16,056.0000	16,278.0000	1.383	0	0	0
06/10/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	4,589.0000	4,434.0000	(3.378)	0	0	0
06/10/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	7,675.0000	7,788.0000	1.472	0	0	0

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06/10/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	588.0000	553.0000	(5.952)	0	0	0
06/10/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	41,419.0000	41,806.0000	0.934	0	0	0
06/10/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	26,523.0000	26,841.0000	1.199	0	0	0
06/10/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	2,512.0000	2,409.0000	(4.100)	0	0	0
06/10/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	49,619.0000	50,023.0000	0.814	0	0	0
06/10/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	260.0000	243.0000	(6.538)	0	0	0
06/10/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	20,305.0000	20,571.0000	1.310	0	0	0
06/10/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,216.0000	1,155.0000	(5.016)	0	0	0
06/10/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	7,600.0000	7,390.0000	(2.763)	0	0	0
06/10/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	58,070.0000	58,484.0000	0.713	0	0	0
06/10/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	105.0000	97.0000	(7.619)	0	0	0
06/10/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	15,096.0000	15,307.0000	1.398	0	0	0
06/10/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	66,690.0000	67,108.0000	0.627	0	0	0
06/10/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	75,431.0000	75,851.0000	0.557	0	0	0
06/10/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	39.0000	35.0000	(10.256)	0	0	0
06/10/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	13.0000	12.0000	(7.692)	0	0	0
06/10/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	5,342.0000	5,420.0000	1.460	0	0	0
06/10/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	22,059.0000	21,715.0000	(1.559)	0	0	0
06/10/2006	R153	2007/05/03			Bond Future	8.6870	8.7020	0.173	0.0000	0.0000	0
06/10/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	11,751.0000	11,515.0000	(2.008)	0	0	0
06/10/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	17,460.0000	17,681.0000	1.266	0	0	0
06/10/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	14,586.0000	14,320.0000	(1.824)	0	0	0
06/10/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	14,191.0000	14,381.0000	1.339	0	0	0
06/10/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	15,356.0000	15,082.0000	(1.784)	0	0	0
06/10/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	13,441.0000	13,623.0000	1.354	0	0	0
06/10/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	16,150.0000	15,868.0000	(1.746)	0	0	0
06/10/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	12,718.0000	12,893.0000	1.376	0	0	0
06/10/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	19,563.0000	19,253.0000	(1.585)	0	0	0
06/10/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	10,089.0000	10,235.0000	1.447	0	0	0
06/10/2006	R153	2007/08/02			Bond Future	8.6320	8.6470	0.174	0.0000	0.0000	0
06/10/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	15,833.0000	15,603.0000	(1.453)	0	0	0
06/10/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	19,584.0000	19,780.0000	1.001	0	0	0
06/10/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	16,656.0000	16,830.0000	1.045	0	0	0
06/10/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	18,583.0000	18,331.0000	(1.356)	0	0	0

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06/10/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	15,308.0000	15,471.0000	1.065	0	0	0
06/10/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	20,059.0000	19,797.0000	(1.306)	0	0	0
06/10/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	15,973.0000	16,141.0000	1.052	0	0	0
06/10/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	19,312.0000	19,055.0000	(1.331)	0	0	0
06/10/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	23,212.0000	22,929.0000	(1.219)	0	0	0
06/10/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	12,838.0000	12,981.0000	1.114	0	0	0
06/10/2006	R157	2006/11/02			Bond Future	8.6600	8.6800	0.231	0.0000	0.0000	49
06/10/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	5,113.0000	4,531.0000	(11.383)	0	0	0
06/10/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	108,182.0000	109,634.0000	1.342	0	0	0
06/10/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	68,518.0000	69,958.0000	2.102	0	0	171
06/10/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	76,112.0000	74,659.0000	(1.909)	0	0	0
06/10/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	20,497.0000	21,367.0000	4.245	0	0	0
06/10/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	88,142.0000	89,593.0000	1.646	0	0	0
06/10/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	41.0000	29.0000	(29.268)	0	0	0
06/10/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
06/10/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	7,692.0000	6,945.0000	(9.711)	0	0	0
06/10/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	76.0000	75.0000	(1.316)	0	0	0
06/10/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	18,012.0000	18,800.0000	4.375	0	0	100
06/10/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	128,615.0000	130,067.0000	1.129	0	0	0
06/10/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	8,481.0000	8,882.0000	4.728	0	0	0
06/10/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	27,775.0000	26,469.0000	(4.702)	0	0	0
06/10/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	14,999.0000	13,948.0000	(7.007)	0	0	0
06/10/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	3,382.0000	3,529.0000	4.347	0	0	0
06/10/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	1,887.0000	1,595.0000	(15.474)	0	0	0
06/10/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	15,719.0000	16,425.0000	4.491	0	0	0
06/10/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	319.0000	323.0000	1.254	0	0	0
06/10/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	6,313.0000	5,649.0000	(10.518)	0	0	0
06/10/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	59,464.0000	58,016.0000	(2.435)	0	0	0
06/10/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	367.0000	287.0000	(21.798)	0	0	0
06/10/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	149,446.0000	150,898.0000	0.972	0	0	0
06/10/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	43,079.0000	41,663.0000	(3.287)	0	0	0
06/10/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,147.0000	1,182.0000	3.051	0	0	0
06/10/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	32,152.0000	33,312.0000	3.608	0	0	0
06/10/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	11,717.0000	12,263.0000	4.660	0	0	20

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
06/10/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	49,556.0000	50,928.0000	2.769	0	0	0
06/10/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	10,990.0000	10,083.0000	(8.253)	0	0	20
06/10/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	13,621.0000	14,245.0000	4.581	0	0	0
06/10/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	9,250.0000	8,423.0000	(8.941)	0	0	0
06/10/2006	R157	2007/02/01			Bond Future	8.6450	8.6620	0.197	0.0000	0.0000	0
06/10/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	69,260.0000	70,268.0000	1.455	0	0	0
06/10/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	40,507.0000	41,242.0000	1.815	0	0	0
06/10/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	124,742.0000	125,921.0000	0.945	0	0	0
06/10/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	331.0000	302.0000	(8.761)	0	0	0
06/10/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	21,034.0000	21,471.0000	2.078	0	0	0
06/10/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	28,469.0000	27,698.0000	(2.708)	0	0	0
06/10/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	3,474.0000	3,275.0000	(5.728)	0	0	0
06/10/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	19,233.0000	18,606.0000	(3.260)	0	0	0
06/10/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	52,212.0000	51,221.0000	(1.898)	0	0	0
06/10/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	53,841.0000	54,723.0000	1.638	0	0	0
06/10/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	4,677.0000	4,773.0000	2.053	0	0	0
06/10/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	794.0000	733.0000	(7.683)	0	0	0
06/10/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	29,596.0000	30,176.0000	1.960	0	0	0
06/10/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	80,099.0000	78,986.0000	(1.390)	0	0	0
06/10/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	25,902.0000	26,423.0000	2.011	0	0	0
06/10/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	86,696.0000	87,788.0000	1.260	0	0	0
06/10/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	6,932.0000	7,078.0000	2.106	0	0	0
06/10/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,735.0000	1,619.0000	(6.686)	0	0	0
06/10/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	12,014.0000	11,541.0000	(3.937)	0	0	0
06/10/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	65,824.0000	64,762.0000	(1.613)	0	0	0
06/10/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	22,698.0000	22,011.0000	(3.027)	0	0	0
06/10/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	6,876.0000	6,550.0000	(4.741)	0	0	0
06/10/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	10,157.0000	10,374.0000	2.136	0	0	0
06/10/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	105,294.0000	106,441.0000	1.089	0	0	0
06/10/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	39,642.0000	38,748.0000	(2.255)	0	0	0
06/10/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	14,738.0000	15,051.0000	2.124	0	0	0
06/10/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	68,633.0000	67,560.0000	(1.563)	0	0	0
06/10/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	6,412.0000	6,546.0000	2.090	0	0	150

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
06/10/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	16,101.0000	15,535.0000	(3.515)	0	0	150
06/10/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	33,675.0000	34,317.0000	1.906	0	0	0
06/10/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	27,703.0000	28,253.0000	1.985	0	0	0
06/10/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	20,926.0000	20,269.0000	(3.140)	0	0	0
06/10/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	59,765.0000	60,701.0000	1.566	0	0	0
06/10/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	5,314.0000	5,043.0000	(5.100)	0	0	250
06/10/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	24,191.0000	24,684.0000	2.038	0	0	0
06/10/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	24,547.0000	23,831.0000	(2.917)	0	0	0
06/10/2006	R157	2007/05/03			Bond Future	8.6210	8.6390	0.209	0.0000	0.0000	0
06/10/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	27,431.0000	27,914.0000	1.761	0	0	0
06/10/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	36,360.0000	35,592.0000	(2.112)	0	0	0
06/10/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	38,221.0000	37,432.0000	(2.064)	0	0	0
06/10/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	46,177.0000	45,309.0000	(1.880)	0	0	0
06/10/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	25,854.0000	26,316.0000	1.787	0	0	0
06/10/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	20,182.0000	20,564.0000	1.893	0	0	0
06/10/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	29,074.0000	29,579.0000	1.737	0	0	0
06/10/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	34,552.0000	33,805.0000	(2.162)	0	0	0
06/10/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	36,311.0000	36,902.0000	1.628	0	0	0
06/10/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	27,860.0000	27,200.0000	(2.369)	0	0	0
06/10/2006	R157	2007/08/02			Bond Future	8.5920	8.6100	0.209	0.0000	0.0000	0
06/10/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	17,690.0000	18,143.0000	2.561	0	0	0
06/10/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	31,726.0000	30,957.0000	(2.424)	0	0	0
06/10/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	33,672.0000	34,151.0000	1.423	0	0	0
06/10/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	44,353.0000	43,610.0000	(1.675)	0	0	0
06/10/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	42,244.0000	42,807.0000	1.333	0	0	0
06/10/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	53,738.0000	52,915.0000	(1.532)	0	0	0
06/10/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	26,398.0000	26,798.0000	1.515	0	0	0
06/10/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	42,595.0000	41,868.0000	(1.707)	0	0	0
06/10/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	35,969.0000	35,310.0000	(1.832)	0	0	0
06/10/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	35,281.0000	35,777.0000	1.406	0	0	0
06/10/2006	R186	2006/11/02			Bond Future	8.3600	8.3750	0.179	8.3700	8.3700	29
06/10/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	13,282.0000	12,266.0000	(7.649)	0	0	0
06/10/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	20,021.0000	20,681.0000	3.297	0	0	0

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06/10/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	238,810.0000	240,486.0000	0.702	0	0	0
06/10/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	71,885.0000	73,447.0000	2.173	0	0	0
06/10/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	592.0000	478.0000	(19.257)	0	0	0
06/10/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	1,089.0000	1,092.0000	0.275	0	0	0
06/10/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	69,504.0000	67,832.0000	(2.406)	0	0	0
06/10/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	60.0000	44.0000	(26.667)	0	0	0
06/10/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	102,439.0000	104,099.0000	1.620	0	0	0
06/10/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	202,783.0000	204,458.0000	0.826	0	0	0
06/10/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
06/10/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	44,535.0000	45,794.0000	2.827	0	0	0
06/10/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	3,220.0000	2,803.0000	(12.950)	0	0	0
06/10/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	168,072.0000	169,748.0000	0.997	0	0	0
06/10/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	10,875.0000	9,963.0000	(8.386)	0	0	0
06/10/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	3,630.0000	3,707.0000	2.121	0	0	0
06/10/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	46,055.0000	44,456.0000	(3.472)	0	0	0
06/10/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	23,274.0000	24,037.0000	3.278	0	0	0
06/10/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	134,626.0000	136,300.0000	1.243	0	0	0
06/10/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	25,707.0000	24,344.0000	(5.302)	0	0	0
06/10/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	26,912.0000	27,779.0000	3.222	0	0	0
06/10/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	10,206.0000	10,519.0000	3.067	0	0	0
06/10/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	8,813.0000	8,004.0000	(9.180)	0	0	0
06/10/2006	R186	2007/02/01			Bond Future	8.3440	8.3610	0.204	0.0000	0.0000	0
06/10/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	37,761.0000	38,582.0000	2.174	0	0	0
06/10/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	32,844.0000	31,773.0000	(3.261)	0	0	0
06/10/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	10,070.0000	9,561.0000	(5.055)	0	0	0
06/10/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	79,129.0000	80,512.0000	1.748	0	0	0
06/10/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	29,997.0000	28,977.0000	(3.400)	0	0	0
06/10/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	12,447.0000	12,742.0000	2.370	0	0	0
06/10/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	62,808.0000	61,357.0000	(2.310)	0	0	0
06/10/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	235,419.0000	237,299.0000	0.799	0	0	0
06/10/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	104.0000	92.0000	(11.538)	0	0	0
06/10/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	18,848.0000	19,288.0000	2.334	0	0	0

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06/10/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	40,540.0000	41,411.0000	2.148	0	0	0
06/10/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	57,630.0000	58,762.0000	1.964	0	0	0
06/10/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	28,218.0000	28,852.0000	2.247	0	0	0
06/10/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	18,352.0000	17,592.0000	(4.141)	0	0	0
06/10/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	82,256.0000	80,659.0000	(1.941)	0	0	0
06/10/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	2,199.0000	2,040.0000	(7.231)	0	0	0
06/10/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	134,142.0000	135,874.0000	1.291	0	0	0
06/10/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	326.0000	294.0000	(9.816)	0	0	0
06/10/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	199,907.0000	201,767.0000	0.930	0	0	0
06/10/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	104,724.0000	106,320.0000	1.524	0	0	0
06/10/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	900.0000	824.0000	(8.444)	0	0	0
06/10/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	4,793.0000	4,497.0000	(6.176)	0	0	0
06/10/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	166,042.0000	167,858.0000	1.094	0	0	0
06/10/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	45,408.0000	44,150.0000	(2.770)	0	0	0
06/10/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	43,613.0000	44,536.0000	2.116	0	0	0
06/10/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	27,405.0000	26,436.0000	(3.536)	0	0	0
06/10/2006	R186	2007/05/03			Bond Future	8.3230	8.3400	0.204	0.0000	0.0000	0
06/10/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	45,660.0000	44,617.0000	(2.284)	0	0	0
06/10/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	53,808.0000	54,651.0000	1.567	0	0	0
06/10/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	39,984.0000	40,661.0000	1.693	0	0	0
06/10/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	28,967.0000	29,494.0000	1.819	0	0	0
06/10/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	59,397.0000	58,189.0000	(2.034)	0	0	0
06/10/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	74,994.0000	73,636.0000	(1.811)	0	0	0
06/10/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	56,493.0000	55,318.0000	(2.080)	0	0	0
06/10/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	42,515.0000	43,225.0000	1.670	0	0	0
06/10/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	62,375.0000	61,136.0000	(1.986)	0	0	0
06/10/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	37,564.0000	38,211.0000	1.722	0	0	0
06/10/2006	R186	2007/08/02			Bond Future	8.3000	8.3170	0.205	0.0000	0.0000	0
06/10/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	55,428.0000	54,381.0000	(1.889)	0	0	0
06/10/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	60,983.0000	61,815.0000	1.364	0	0	0
06/10/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	49,797.0000	50,517.0000	1.446	0	0	0
06/10/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	35,966.0000	36,530.0000	1.568	0	0	0
06/10/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	66,229.0000	65,070.0000	(1.750)	0	0	0
06/10/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	84,254.0000	82,939.0000	(1.561)	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
06/10/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	44,807.0000	45,474.0000	1.489	0	0	0
06/10/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	47,253.0000	47,946.0000	1.467	0	0	0
06/10/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	72,006.0000	70,793.0000	(1.685)	0	0	0
06/10/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	69,087.0000	67,901.0000	(1.717)	0	0	0
06/10/2006	R194	2006/11/02			Bond Future	9.0650	9.0730	0.088	0.0000	0.0000	0
06/10/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
06/10/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	26.0000	22.0000	(15.385)	0	0	0
06/10/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	28,904.0000	29,002.0000	0.339	0	0	0
06/10/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	10,071.0000	10,165.0000	0.933	0	0	0
06/10/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	222.0000	198.0000	(10.811)	0	0	0
06/10/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	13,157.0000	13,254.0000	0.737	0	0	0
06/10/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	25,727.0000	25,825.0000	0.381	0	0	0
06/10/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	6,553.0000	6,627.0000	1.129	0	0	0
06/10/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	22,564.0000	22,662.0000	0.434	0	0	0
06/10/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	16,278.0000	16,375.0000	0.596	0	0	0
06/10/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	164.0000	144.0000	(12.195)	0	0	0
06/10/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	19,414.0000	19,512.0000	0.505	0	0	0
06/10/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	7,112.0000	7,191.0000	1.111	0	0	0
06/10/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	32,095.0000	32,193.0000	0.305	0	0	0
06/10/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	35,300.0000	35,398.0000	0.278	0	0	0
06/10/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	38,519.0000	38,617.0000	0.254	0	0	0
06/10/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	6,009.0000	6,078.0000	1.148	0	0	0
06/10/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	295.0000	266.0000	(9.831)	0	0	0
06/10/2006	R194	2007/02/01			Bond Future	9.1160	9.1340	0.197	0.0000	0.0000	0
06/10/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	1,911.0000	1,842.0000	(3.611)	0	0	0
06/10/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,576.0000	6,686.0000	1.673	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
06/10/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	813.0000	773.0000	(4.920)	0	0	0
06/10/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	24,027.0000	24,206.0000	0.745	0	0	0
06/10/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
06/10/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	415.0000	391.0000	(5.783)	0	0	0
06/10/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	16.0000	14.0000	(12.500)	0	0	0
06/10/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	21,458.0000	21,636.0000	0.830	0	0	0
06/10/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	11,640.0000	11,796.0000	1.340	0	0	0
06/10/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	9,507.0000	9,647.0000	1.473	0	0	0
06/10/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	18,913.0000	19,089.0000	0.931	0	0	0
06/10/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	6,256.0000	6,362.0000	1.694	0	0	0
06/10/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	16,403.0000	16,575.0000	1.049	0	0	0
06/10/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,094.0000	2,020.0000	(3.534)	0	0	0
06/10/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	88.0000	81.0000	(7.955)	0	0	0
06/10/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	31,814.0000	31,994.0000	0.566	0	0	0
06/10/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	13,951.0000	14,117.0000	1.190	0	0	0
06/10/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	29,207.0000	29,387.0000	0.616	0	0	0
06/10/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/10/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	7,599.0000	7,721.0000	1.605	0	0	0
06/10/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	185.0000	172.0000	(7.027)	0	0	0
06/10/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	26,611.0000	26,790.0000	0.673	0	0	0
06/10/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	39.0000	35.0000	(10.256)	0	0	0
06/10/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
06/10/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,426.0000	1,368.0000	(4.067)	0	0	0
06/10/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,287.0000	2,209.0000	(3.411)	0	0	0
06/10/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,948.0000	6,049.0000	1.698	0	0	0
06/10/2006	R194	2007/05/03			Bond Future	9.0890	9.1140	0.275	0.0000	0.0000	0
06/10/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	5,609.0000	5,493.0000	(2.068)	0	0	0
06/10/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	4,364.0000	4,442.0000	1.787	0	0	0
06/10/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	5,319.0000	5,408.0000	1.673	0	0	0
06/10/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	5,524.0000	5,616.0000	1.665	0	0	0
06/10/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	6,396.0000	6,497.0000	1.579	0	0	0
06/10/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	3,767.0000	3,675.0000	(2.442)	0	0	0
06/10/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	4,448.0000	4,346.0000	(2.293)	0	0	0
06/10/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	4,630.0000	4,526.0000	(2.246)	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
06/10/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	4,816.0000	4,710.0000	(2.201)	0	0	0
06/10/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	5,118.0000	5,205.0000	1.700	0	0	0
06/10/2006	R194	2007/08/02			Bond Future	9.0160	9.0450	0.322	0.0000	0.0000	0
06/10/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,171.0000	6,081.0000	(1.458)	0	0	0
06/10/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	5,986.0000	6,054.0000	1.136	0	0	0
06/10/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	6,731.0000	6,637.0000	(1.397)	0	0	0
06/10/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	5,461.0000	5,524.0000	1.154	0	0	0
06/10/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	6,261.0000	6,331.0000	1.118	0	0	0
06/10/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	5,902.0000	5,814.0000	(1.491)	0	0	0
06/10/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	6,834.0000	6,908.0000	1.083	0	0	0
06/10/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,386.0000	5,303.0000	(1.541)	0	0	0
06/10/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,035.0000	5,947.0000	(1.458)	0	0	0
06/10/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	6,122.0000	6,191.0000	1.127	0	0	0
06/10/2006	R201	2006/11/02			Bond Future	8.6430	8.6530	0.116	0.0000	0.0000	26
06/10/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	100,891.0000	101,468.0000	0.572	0	0	0
06/10/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	24,715.0000	25,119.0000	1.635	0	0	0
06/10/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	1,689.0000	1,516.0000	(10.243)	0	0	0
06/10/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	22,854.0000	22,270.0000	(2.555)	0	0	0
06/10/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	38,381.0000	38,904.0000	1.363	0	0	0
06/10/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	6,539.0000	6,150.0000	(5.949)	0	0	0
06/10/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	2,507.0000	2,501.0000	(0.239)	0	0	0
06/10/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	355.0000	301.0000	(15.211)	0	0	0
06/10/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	9,243.0000	8,788.0000	(4.923)	0	0	0
06/10/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	117,354.0000	117,931.0000	0.492	0	0	0
06/10/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	11,928.0000	12,115.0000	1.568	0	0	0
06/10/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	843.0000	824.0000	(2.254)	0	0	0
06/10/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	8,839.0000	8,961.0000	1.380	0	0	0
06/10/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	84,733.0000	85,310.0000	0.681	0	0	0
06/10/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	35,123.0000	34,527.0000	(1.697)	0	0	0
06/10/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	46.0000	36.0000	(21.739)	0	0	0
06/10/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	68,878.0000	69,453.0000	0.835	0	0	0

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06/10/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
06/10/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	53,353.0000	53,920.0000	1.063	0	0	0
06/10/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	10,307.0000	10,460.0000	1.484	0	0	0
06/10/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	13,703.0000	13,926.0000	1.627	0	0	0
06/10/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	5,401.0000	5,048.0000	(6.536)	0	0	0
06/10/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	6,354.0000	6,422.0000	1.070	0	0	0
06/10/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	12,508.0000	11,999.0000	(4.069)	0	0	0
06/10/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	7,820.0000	7,396.0000	(5.422)	0	0	0
06/10/2006	R201	2007/02/01			Bond Future	8.6310	8.6420	0.127	0.0000	0.0000	0
06/10/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	16,456.0000	16,087.0000	(2.242)	0	0	0
06/10/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	19,347.0000	18,947.0000	(2.068)	0	0	0
06/10/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	98,112.0000	98,717.0000	0.617	0	0	0
06/10/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	9,394.0000	9,126.0000	(2.853)	0	0	0
06/10/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	7,417.0000	7,500.0000	1.119	0	0	0
06/10/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	240.0000	223.0000	(7.083)	0	0	0
06/10/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	31,505.0000	31,013.0000	(1.562)	0	0	0
06/10/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	10,915.0000	11,045.0000	1.191	0	0	0
06/10/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	41,651.0000	41,113.0000	(1.292)	0	0	0
06/10/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	18,274.0000	18,495.0000	1.209	0	0	0
06/10/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	21,049.0000	21,302.0000	1.202	0	0	0
06/10/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	31,235.0000	31,588.0000	1.130	0	0	0
06/10/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	89.0000	82.0000	(7.865)	0	0	0
06/10/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	587.0000	552.0000	(5.963)	0	0	0
06/10/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	82,696.0000	83,283.0000	0.710	0	0	0
06/10/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	114,014.0000	114,628.0000	0.539	0	0	0
06/10/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	2,659.0000	2,544.0000	(4.325)	0	0	0
06/10/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	41,792.0000	42,228.0000	1.043	0	0	0
06/10/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	5,290.0000	5,104.0000	(3.516)	0	0	0
06/10/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	54,088.0000	54,595.0000	0.937	0	0	0
06/10/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	67,937.0000	68,492.0000	0.817	0	0	0
06/10/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,306.0000	1,240.0000	(5.054)	0	0	0
06/10/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	15,786.0000	15,978.0000	1.216	0	0	0
06/10/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	22,485.0000	22,057.0000	(1.903)	0	0	0
06/10/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	15,106.0000	14,754.0000	(2.330)	0	0	0
06/10/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	22,548.0000	22,818.0000	1.197	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
06/10/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	17,870.0000	17,485.0000	(2.154)	0	0	0
06/10/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	19,625.0000	19,862.0000	1.208	0	0	0
06/10/2006	R201	2007/05/03			Bond Future	8.6080	8.6200	0.139	0.0000	0.0000	0
06/10/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	16,268.0000	16,449.0000	1.113	0	0	0
06/10/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	37,670.0000	37,187.0000	(1.282)	0	0	0
06/10/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	28,377.0000	27,956.0000	(1.484)	0	0	0
06/10/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	23,007.0000	22,631.0000	(1.634)	0	0	0
06/10/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	29,007.0000	29,295.0000	0.993	0	0	0
06/10/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	23,301.0000	23,544.0000	1.043	0	0	0
06/10/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	22,004.0000	22,236.0000	1.054	0	0	0
06/10/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	20,757.0000	20,979.0000	1.070	0	0	0
06/10/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	31,313.0000	30,871.0000	(1.412)	0	0	0
06/10/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	29,824.0000	29,392.0000	(1.448)	0	0	0
06/10/2006	R201	2007/08/02			Bond Future	8.5820	8.5940	0.140	0.0000	0.0000	0
06/10/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	20,122.0000	20,315.0000	0.959	0	0	0
06/10/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	28,190.0000	27,821.0000	(1.309)	0	0	0
06/10/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	32,641.0000	32,922.0000	0.861	0	0	0
06/10/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	42,431.0000	41,975.0000	(1.075)	0	0	0
06/10/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	33,490.0000	33,085.0000	(1.209)	0	0	0
06/10/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	34,899.0000	34,486.0000	(1.183)	0	0	0
06/10/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	27,128.0000	27,373.0000	0.903	0	0	0
06/10/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	25,857.0000	26,092.0000	0.909	0	0	0
06/10/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	36,342.0000	35,919.0000	(1.164)	0	0	0
06/10/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	24,628.0000	24,854.0000	0.918	0	0	0
06/10/2006	R203	2006/11/02			Bond Future	8.5830	8.5930	0.117	0.0000	0.0000	0
06/10/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	97,497.0000	98,183.0000	0.704	0	0	0
06/10/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	14,734.0000	14,121.0000	(4.160)	0	0	0
06/10/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	59,490.0000	60,174.0000	1.150	0	0	0
06/10/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	3,359.0000	3,432.0000	2.173	0	0	0
06/10/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	5,703.0000	5,847.0000	2.525	0	0	0
06/10/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	143.0000	115.0000	(19.580)	0	0	0
06/10/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	9.0000	6.0000	(33.333)	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
06/10/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	7,226.0000	7,415.0000	2.616	0	0	0
06/10/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	5,293.0000	4,897.0000	(7.482)	0	0	0
06/10/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	41,281.0000	41,938.0000	1.592	0	0	0
06/10/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	117,193.0000	117,879.0000	0.585	0	0	0
06/10/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	78,264.0000	78,950.0000	0.877	0	0	0
06/10/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	8,996.0000	9,234.0000	2.646	0	0	0
06/10/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	10,288.0000	9,746.0000	(5.268)	0	0	0
06/10/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	8,392.0000	7,895.0000	(5.922)	0	0	0
06/10/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	6,727.0000	6,278.0000	(6.675)	0	0	0
06/10/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	24,391.0000	24,928.0000	2.202	0	0	0
06/10/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	11,013.0000	11,303.0000	2.633	0	0	0
06/10/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	1,170.0000	1,021.0000	(12.735)	0	0	0
06/10/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	158,022.0000	158,708.0000	0.434	0	0	0
06/10/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	137,363.0000	138,050.0000	0.500	0	0	0
06/10/2006	R203	2007/02/01			Bond Future	8.5730	8.5840	0.128	0.0000	0.0000	0
06/10/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	76,997.0000	77,702.0000	0.916	0	0	0
06/10/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	3,724.0000	3,554.0000	(4.565)	0	0	0
06/10/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	95,518.0000	96,247.0000	0.763	0	0	0
06/10/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	186.0000	171.0000	(8.065)	0	0	0
06/10/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	43,584.0000	44,158.0000	1.317	0	0	0
06/10/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	22,779.0000	22,252.0000	(2.314)	0	0	0
06/10/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	7,644.0000	7,362.0000	(3.689)	0	0	0
06/10/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	29,853.0000	30,317.0000	1.554	0	0	0
06/10/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	18,877.0000	19,214.0000	1.785	0	0	0
06/10/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	59,512.0000	60,167.0000	1.101	0	0	0
06/10/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	588.0000	548.0000	(6.803)	0	0	0
06/10/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	13,915.0000	13,507.0000	(2.932)	0	0	0
06/10/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	1,590.0000	1,500.0000	(5.660)	0	0	0
06/10/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	17,151.0000	16,693.0000	(2.670)	0	0	0
06/10/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	34,032.0000	33,410.0000	(1.828)	0	0	0
06/10/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	13,727.0000	13,991.0000	1.923	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
06/10/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	10,886.0000	11,103.0000	1.993	0	0	0
06/10/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	15,324.0000	15,611.0000	1.873	0	0	0
06/10/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	18,925.0000	18,444.0000	(2.542)	0	0	0
06/10/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	114,750.0000	115,490.0000	0.645	0	0	0
06/10/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	17,040.0000	17,352.0000	1.831	0	0	0
06/10/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	5,665.0000	5,788.0000	2.171	0	0	0
06/10/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
06/10/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	15,480.0000	15,048.0000	(2.791)	0	0	0
06/10/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	154,826.0000	155,570.0000	0.481	0	0	0
06/10/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	11.0000	10.0000	(9.091)	0	0	0
06/10/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	50.0000	45.0000	(10.000)	0	0	0
06/10/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	134,538.0000	135,281.0000	0.552	0	0	0
06/10/2006	R203	2007/05/03			Bond Future	8.5510	8.5630	0.140	0.0000	0.0000	0
06/10/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	26,376.0000	25,860.0000	(1.956)	0	0	0
06/10/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	30,243.0000	29,689.0000	(1.832)	0	0	0
06/10/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	13,770.0000	14,019.0000	1.808	0	0	0
06/10/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	22,952.0000	23,318.0000	1.595	0	0	0
06/10/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	28,274.0000	27,739.0000	(1.892)	0	0	0
06/10/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	15,079.0000	15,346.0000	1.771	0	0	0
06/10/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	9,350.0000	9,532.0000	1.947	0	0	0
06/10/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	16,475.0000	16,761.0000	1.736	0	0	0
06/10/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	38,790.0000	38,169.0000	(1.601)	0	0	0
06/10/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	19,533.0000	19,095.0000	(2.242)	0	0	0
06/10/2006	R203	2007/08/02			Bond Future	8.5260	8.5380	0.141	0.0000	0.0000	0
06/10/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	31,849.0000	31,347.0000	(1.576)	0	0	0
06/10/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	20,445.0000	20,735.0000	1.418	0	0	0
06/10/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	33,690.0000	33,173.0000	(1.535)	0	0	0
06/10/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	19,041.0000	19,317.0000	1.450	0	0	0
06/10/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	13,047.0000	13,252.0000	1.571	0	0	0
06/10/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	43,707.0000	43,120.0000	(1.343)	0	0	0
06/10/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	25,063.0000	24,624.0000	(1.752)	0	0	0
06/10/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	35,587.0000	35,056.0000	(1.492)	0	0	0
06/10/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	26,783.0000	27,136.0000	1.318	0	0	0
06/10/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	17,708.0000	17,969.0000	1.474	0	0	0

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06/10/2006	R204	2006/11/02			Bond Future	8.5520	8.5720	0.234	0.0000	0.0000	0
06/10/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	9,229.0000	8,396.0000	(9.026)	0	0	0
06/10/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	121,989.0000	123,437.0000	1.187	0	0	0
06/10/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	15,033.0000	13,974.0000	(7.045)	0	0	0
06/10/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	143,545.0000	144,993.0000	1.009	0	0	0
06/10/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	11,131.0000	11,666.0000	4.806	0	0	0
06/10/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	33,738.0000	32,372.0000	(4.049)	0	0	0
06/10/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	165,673.0000	167,121.0000	0.874	0	0	0
06/10/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	10,986.0000	10,073.0000	(8.311)	0	0	0
06/10/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	2,000.0000	2,082.0000	4.100	0	0	0
06/10/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	7,965.0000	8,355.0000	4.896	0	0	0
06/10/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	5,527.0000	5,795.0000	4.849	0	0	0
06/10/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	19,733.0000	18,553.0000	(5.980)	0	0	0
06/10/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	13,007.0000	13,623.0000	4.736	0	0	0
06/10/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	41,892.0000	43,199.0000	3.120	0	0	0
06/10/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	728.0000	587.0000	(19.368)	0	0	0
06/10/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	100,989.0000	102,437.0000	1.434	0	0	0
06/10/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
06/10/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	10.0000	7.0000	(30.000)	0	0	0
06/10/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	80,538.0000	81,982.0000	1.793	0	0	0
06/10/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	60,694.0000	62,115.0000	2.341	0	0	0
06/10/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	12,923.0000	11,934.0000	(7.653)	0	0	0
06/10/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	104.0000	76.0000	(26.923)	0	0	0
06/10/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	9,452.0000	9,912.0000	4.867	0	0	0
06/10/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	3,164.0000	2,737.0000	(13.496)	0	0	0
06/10/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	25,395.0000	26,416.0000	4.020	0	0	0
06/10/2006	R204	2007/02/01			Bond Future	8.5390	8.5610	0.258	0.0000	0.0000	0
06/10/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	23,455.0000	24,124.0000	2.852	0	0	0
06/10/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	24,244.0000	23,336.0000	(3.745)	0	0	0
06/10/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	119,925.0000	121,457.0000	1.277	0	0	0
06/10/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	435.0000	391.0000	(10.115)	0	0	0

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06/10/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	44,327.0000	43,123.0000	(2.716)	0	0	0
06/10/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	25,178.0000	25,885.0000	2.808	0	0	0
06/10/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	12,011.0000	12,384.0000	3.105	0	0	0
06/10/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	22,375.0000	21,506.0000	(3.884)	0	0	0
06/10/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	57.0000	49.0000	(14.035)	0	0	0
06/10/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	20,289.0000	20,883.0000	2.928	0	0	0
06/10/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	166.0000	147.0000	(11.446)	0	0	0
06/10/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	28,208.0000	27,225.0000	(3.485)	0	0	0
06/10/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	162,597.0000	164,166.0000	0.965	0	0	0
06/10/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	140,904.0000	142,461.0000	1.105	0	0	0
06/10/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	63,295.0000	64,578.0000	2.027	0	0	0
06/10/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	35,400.0000	36,308.0000	2.565	0	0	0
06/10/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	1,031.0000	939.0000	(8.923)	0	0	0
06/10/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	48,129.0000	49,236.0000	2.300	0	0	0
06/10/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	99,813.0000	101,297.0000	1.487	0	0	0
06/10/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	80,819.0000	82,222.0000	1.736	0	0	0
06/10/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	4,375.0000	4,081.0000	(6.720)	0	0	0
06/10/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	8,391.0000	7,921.0000	(5.601)	0	0	0
06/10/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	2,222.0000	2,050.0000	(7.741)	0	0	0
06/10/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	26,189.0000	25,243.0000	(3.612)	0	0	0
06/10/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	17,478.0000	18,002.0000	2.998	0	0	0
06/10/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	14,362.0000	13,694.0000	(4.651)	0	0	0
06/10/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	21,827.0000	22,457.0000	2.886	0	0	0
06/10/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	32,455.0000	31,403.0000	(3.241)	0	0	0
06/10/2006	R204	2007/05/03			Bond Future	8.5190	8.5410	0.258	0.0000	0.0000	0
06/10/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	32,524.0000	31,655.0000	(2.672)	0	0	0
06/10/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	43,617.0000	42,593.0000	(2.348)	0	0	0
06/10/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	33,875.0000	34,566.0000	2.040	0	0	0
06/10/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	23,936.0000	24,473.0000	2.243	0	0	0
06/10/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	18,611.0000	19,053.0000	2.375	0	0	0
06/10/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	51,970.0000	50,852.0000	(2.151)	0	0	0
06/10/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	25,425.0000	25,987.0000	2.210	0	0	0
06/10/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	41,644.0000	40,645.0000	(2.399)	0	0	0
06/10/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	39,720.0000	38,746.0000	(2.452)	0	0	0
06/10/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	26,980.0000	27,567.0000	2.176	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
06/10/2006	R204	2007/08/02			Bond Future	8.4970	8.5200	0.271	0.0000	0.0000	0
06/10/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	28,979.0000	29,559.0000	2.001	0	0	0
06/10/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	38,879.0000	39,593.0000	1.836	0	0	0
06/10/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	39,090.0000	38,189.0000	(2.305)	0	0	0
06/10/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	49,965.0000	48,930.0000	(2.071)	0	0	0
06/10/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	30,487.0000	31,088.0000	1.971	0	0	0
06/10/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	57,993.0000	56,874.0000	(1.930)	0	0	0
06/10/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	23,490.0000	23,986.0000	2.112	0	0	0
06/10/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	48,052.0000	47,039.0000	(2.108)	0	0	0
06/10/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	32,050.0000	32,674.0000	1.947	0	0	0
06/10/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	46,178.0000	45,187.0000	(2.146)	0	0	0
06/10/2006	R207	2006/11/02			Bond Future	8.5190	8.5450	0.305	0.0000	0.0000	0
06/10/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	19,392.0000	17,813.0000	(8.143)	0	0	0
06/10/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	78,698.0000	80,591.0000	2.405	0	0	0
06/10/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	33.0000	21.0000	(36.364)	0	0	0
06/10/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	6,452.0000	5,551.0000	(13.965)	0	0	0
06/10/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	2,755.0000	3,070.0000	11.434	0	0	0
06/10/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	11,504.0000	12,497.0000	8.632	0	0	0
06/10/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	58,587.0000	60,469.0000	3.212	0	0	0
06/10/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	2,214.0000	1,785.0000	(19.377)	0	0	0
06/10/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	99,411.0000	101,305.0000	1.905	0	0	0
06/10/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	14,234.0000	12,842.0000	(9.779)	0	0	0
06/10/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
06/10/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	4,747.0000	5,249.0000	10.575	0	0	0
06/10/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	22,131.0000	23,596.0000	6.620	0	0	0
06/10/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	120,716.0000	122,610.0000	1.569	0	0	0
06/10/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	142,631.0000	144,525.0000	1.328	0	0	0
06/10/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	34,679.0000	32,849.0000	(5.277)	0	0	0
06/10/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	508.0000	571.0000	12.402	0	0	0
06/10/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	6,069.0000	6,683.0000	10.117	0	0	0
06/10/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	39,331.0000	41,125.0000	4.561	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
06/10/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	365.0000	264.0000	(27.671)	0	0	0
06/10/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	9,887.0000	8,729.0000	(11.712)	0	0	0
06/10/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	11,951.0000	10,671.0000	(10.710)	0	0	0
06/10/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	9,440.0000	10,304.0000	9.153	0	0	0
06/10/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	7,630.0000	8,366.0000	9.646	0	0	0
06/10/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	8,053.0000	7,022.0000	(12.803)	0	0	0
06/10/2006	R207	2007/02/01			Bond Future	8.5050	8.5320	0.317	0.0000	0.0000	0
06/10/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	91.0000	76.0000	(16.484)	0	0	0
06/10/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	118,492.0000	120,428.0000	1.634	0	0	0
06/10/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	10,032.0000	9,304.0000	(7.257)	0	0	0
06/10/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	312.0000	268.0000	(14.103)	0	0	0
06/10/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	28,742.0000	29,964.0000	4.252	0	0	0
06/10/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	59,270.0000	60,980.0000	2.885	0	0	0
06/10/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	2,324.0000	2,082.0000	(10.413)	0	0	0
06/10/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	916.0000	804.0000	(12.227)	0	0	0
06/10/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	16,059.0000	16,901.0000	5.243	0	0	0
06/10/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	77,784.0000	79,623.0000	2.364	0	0	0
06/10/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	19,307.0000	18,199.0000	(5.739)	0	0	0
06/10/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	97,659.0000	99,565.0000	1.952	0	0	0
06/10/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	12,849.0000	13,568.0000	5.596	0	0	0
06/10/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	10,123.0000	10,726.0000	5.957	0	0	0
06/10/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	23,259.0000	22,027.0000	(5.297)	0	0	0
06/10/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	27,616.0000	26,268.0000	(4.881)	0	0	0
06/10/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
06/10/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	22.0000	18.0000	(18.182)	0	0	0
06/10/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	5,193.0000	5,549.0000	6.855	0	0	0
06/10/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	17,852.0000	18,758.0000	5.075	0	0	0
06/10/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	40,063.0000	38,468.0000	(3.981)	0	0	0
06/10/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	140,071.0000	142,017.0000	1.389	0	0	0
06/10/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	162,312.0000	164,262.0000	1.201	0	0	0
06/10/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	17,490.0000	16,445.0000	(5.975)	0	0	0
06/10/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	42,707.0000	44,209.0000	3.517	0	0	0
06/10/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	21,231.0000	20,060.0000	(5.516)	0	0	0
06/10/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	19,773.0000	20,743.0000	4.906	0	0	0
06/10/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	14,392.0000	15,172.0000	5.420	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
06/10/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	15,782.0000	14,801.0000	(6.216)	0	0	0
06/10/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	5,141.0000	4,692.0000	(8.734)	0	0	0
06/10/2006	R207	2007/05/03			Bond Future	8.4870	8.5150	0.330	0.0000	0.0000	0
06/10/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	34,216.0000	32,900.0000	(3.846)	0	0	0
06/10/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	32,121.0000	30,849.0000	(3.960)	0	0	0
06/10/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	17,002.0000	17,738.0000	4.329	0	0	0
06/10/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	15,599.0000	16,290.0000	4.430	0	0	0
06/10/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	9,827.0000	10,315.0000	4.966	0	0	0
06/10/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	45,663.0000	44,144.0000	(3.327)	0	0	0
06/10/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	36,380.0000	35,020.0000	(3.738)	0	0	0
06/10/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	14,282.0000	14,929.0000	4.530	0	0	0
06/10/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	24,455.0000	23,369.0000	(4.441)	0	0	0
06/10/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	23,522.0000	24,444.0000	3.920	0	0	0
06/10/2006	R207	2007/08/02			Bond Future	8.4670	8.4950	0.331	0.0000	0.0000	0
06/10/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	20,559.0000	21,306.0000	3.633	0	0	0
06/10/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	36,946.0000	35,703.0000	(3.364)	0	0	0
06/10/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	49,950.0000	48,494.0000	(2.915)	0	0	0
06/10/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	38,980.0000	37,699.0000	(3.286)	0	0	0
06/10/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	19,128.0000	19,838.0000	3.712	0	0	0
06/10/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	13,047.0000	13,582.0000	4.101	0	0	0
06/10/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	29,399.0000	28,311.0000	(3.701)	0	0	0
06/10/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	27,054.0000	27,957.0000	3.338	0	0	0
06/10/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	41,069.0000	39,751.0000	(3.209)	0	0	0
06/10/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	17,771.0000	18,444.0000	3.787	0	0	0
06/10/2006	TRTI	2006/11/02			Index Future	233.7680	233.5850	(0.078)	0.0000	0.0000	500
Grand Total:											2,900