



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 06/12/2006

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
06/12/2006	CRD1 2007/02/01			Index Future	106.8560	106.8210	(0.033)	0.0000	0.0000	10
06/12/2006	CRD1 2007/02/01	106.00	Put	Index Future	4,862.0000	4,914.0000	1.070	0	0	0
06/12/2006	CRD1 2007/02/01	106.00	Call	Index Future	13,422.0000	13,124.0000	(2.220)	0	0	0
06/12/2006	GOVI 2007/02/01			jGovi	249.2640	249.2440	(0.008)	0.0000	0.0000	71
06/12/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
06/12/2006	GOVI 2007/02/01	230.00	Call	jGovi	192,640.0000	192,440.0000	(0.104)	0	0	0
06/12/2006	GOVI 2007/05/03			jGovi	254.9215	254.8955	(0.010)	0.0000	0.0000	118
06/12/2006	GOVI 2007/05/03	235.00	Put	jGovi	9.0000	8.0000	(11.111)	0	0	0
06/12/2006	GOVI 2007/05/03	235.00	Call	jGovi	199,224.0000	198,963.0000	(0.131)	0	0	0
06/12/2006	GOVI 2007/08/02			jGovi	260.5400	260.5150	(0.010)	0.0000	0.0000	0
06/12/2006	GOVI 2007/08/02	240.50	Put	jGovi	141.0000	140.0000	(0.709)	0	0	0
06/12/2006	GOVI 2007/08/02	240.50	Call	jGovi	200,541.0000	200,290.0000	(0.125)	0	0	0
06/12/2006	ILBI 2007/02/01			Index Future	272.9060	272.8320	(0.027)	0.0000	0.0000	0
06/12/2006	ILBI 2007/02/01	265.00	Put	Index Future	1,663.0000	1,651.0000	(0.722)	0	0	0
06/12/2006	ILBI 2007/02/01	265.00	Call	Index Future	80,723.0000	79,971.0000	(0.932)	0	0	0
06/12/2006	J153 2010/08/31			jSwap	8.8300	8.8420	0.136	0.0000	0.0000	0
06/12/2006	J157 2015/09/15			jSwap	8.4010	8.4040	0.036	0.0000	0.0000	0
06/12/2006	J186 2026/12/21			jSwap	7.8070	7.8140	0.090	0.0000	0.0000	0

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06/12/2006	J194	2008/02/28			jSwap	9.1170	9.1300	0.143	0.0000	0.0000	0
06/12/2006	J201	2014/12/22			jSwap	8.4120	8.4220	0.119	0.0000	0.0000	0
06/12/2006	J203	2017/09/15			jSwap	8.2750	8.2750	-	0.0000	0.0000	0
06/12/2006	J204	2018/12/21			jSwap	8.1780	8.1730	(0.061)	0.0000	0.0000	0
06/12/2006	J207	2020/01/15			jSwap	8.1280	8.1220	(0.074)	0.0000	0.0000	0
06/12/2006	JBAR	2005/12/21			jBar	8.9750	8.9750	-	0.0000	0.0000	0
06/12/2006	JFRA	2007/02/01			jFra	9.1870	9.1980	0.120	0.0000	0.0000	0
06/12/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,113.0000	4,139.0000	0.632	0	0	0
06/12/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1.0000	1.0000	-	0	0	0
06/12/2006	JFRA	2007/05/03			jFra	9.3070	9.3320	0.269	0.0000	0.0000	0
06/12/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,431.0000	4,490.0000	1.332	0	0	0
06/12/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	28.0000	26.0000	(7.143)	0	0	0
06/12/2006	JFRA	2007/08/02			jFra	9.2850	9.2940	0.097	0.0000	0.0000	0
06/12/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	98.0000	95.0000	(3.061)	0	0	0
06/12/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,447.0000	4,467.0000	0.450	0	0	0
06/12/2006	JFRA	2007/11/01			jFra	9.2460	9.2750	0.314	0.0000	0.0000	0
06/12/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,764.0000	4,831.0000	1.406	0	0	0
06/12/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	190.0000	181.0000	(4.737)	0	0	0
06/12/2006	JFRA	2008/02/07			jFra	9.0680	9.0510	(0.187)	0.0000	0.0000	0
06/12/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	19,721.0000	19,714.0000	(0.035)	0	0	0
06/12/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,550.0000	23,505.0000	(0.191)	0	0	0
06/12/2006	JN02	2007/02/01			jNote	9.0690	9.0810	0.132	0.0000	0.0000	0
06/12/2006	JN02	2007/02/01	9.00	Call	Option on jNote	8,589.0000	8,634.0000	0.524	0	0	0

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06/12/2006	JN02	2007/02/01	9.00	Put	Option on jNote	7,335.0000	7,163.0000	(2.345)	0	0	0
06/12/2006	JN02	2007/05/03			jNote	8.9850	8.9970	0.134	0.0000	0.0000	0
06/12/2006	JN02	2007/05/03	9.25	Put	Option on jNote	15,333.0000	15,167.0000	(1.083)	0	0	0
06/12/2006	JN02	2007/05/03	9.25	Call	Option on jNote	10,506.0000	10,559.0000	0.504	0	0	0
06/12/2006	JN02	2007/08/02			jNote	8.8740	8.8860	0.135	0.0000	0.0000	0
06/12/2006	JN02	2007/08/02	9.25	Put	Option on jNote	19,886.0000	19,727.0000	(0.800)	0	0	0
06/12/2006	JN02	2007/08/02	9.25	Call	Option on jNote	13,032.0000	13,092.0000	0.460	0	0	0
06/12/2006	JN05	2007/02/01			jNote	8.6040	8.6140	0.116	0.0000	0.0000	0
06/12/2006	JN05	2007/02/01	9.25	Call	Option on jNote	951.0000	961.0000	1.052	0	0	0
06/12/2006	JN05	2007/02/01	9.25	Put	Option on jNote	26,871.0000	26,472.0000	(1.485)	0	0	0
06/12/2006	JN05	2007/05/03			jNote	8.5420	8.5510	0.105	0.0000	0.0000	0
06/12/2006	JN05	2007/05/03	9.25	Put	Option on jNote	31,838.0000	31,508.0000	(1.036)	0	0	0
06/12/2006	JN05	2007/05/03	9.25	Call	Option on jNote	3,385.0000	3,425.0000	1.182	0	0	0
06/12/2006	JN05	2007/08/02			jNote	8.4690	8.4770	0.094	0.0000	0.0000	0
06/12/2006	JN05	2007/08/02	9.25	Call	Option on jNote	5,273.0000	5,319.0000	0.872	0	0	0
06/12/2006	JN05	2007/08/02	9.25	Put	Option on jNote	36,723.0000	36,440.0000	(0.771)	0	0	0
06/12/2006	JN10	2007/02/01			jNote	8.2140	8.2150	0.012	0.0000	0.0000	0
06/12/2006	JN10	2007/02/01	9.00	Put	Option on jNote	52,757.0000	52,675.0000	(0.155)	0	0	0
06/12/2006	JN10	2007/02/01	9.00	Call	Option on jNote	32.0000	30.0000	(6.250)	0	0	0
06/12/2006	JN10	2007/05/03			jNote	8.1610	8.1600	(0.012)	0.0000	0.0000	0
06/12/2006	JN10	2007/05/03	9.00	Put	Option on jNote	56,996.0000	57,038.0000	0.074	0	0	0
06/12/2006	JN10	2007/05/03	9.00	Call	Option on jNote	574.0000	562.0000	(2.091)	0	0	0
06/12/2006	JN10	2007/08/02			jNote	8.1000	8.0990	(0.012)	0.0000	0.0000	0
06/12/2006	JN10	2007/08/02	9.00	Put	Option on jNote	62,061.0000	62,103.0000	0.068	0	0	0
06/12/2006	JN10	2007/08/02	9.00	Call	Option on jNote	1,359.0000	1,343.0000	(1.177)	0	0	0
06/12/2006	JROD	2006/12/29			jRod	8.1040	8.0960	(0.099)	0.0000	0.0000	0

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06/12/2006	JROD	2007/01/31			jRod	8.4980	8.4830	(0.177)	0.0000	0.0000	0
06/12/2006	JROD	2007/02/28			jRod	8.8990	8.8830	(0.180)	0.0000	0.0000	0
06/12/2006	JROD	2007/03/30			jRod	8.6740	8.6700	(0.046)	0.0000	0.0000	0
06/12/2006	JROD	2007/04/30			jRod	8.9320	8.9360	0.045	0.0000	0.0000	0
06/12/2006	JROD	2007/05/31			jRod	9.1370	9.1490	0.131	0.0000	0.0000	0
06/12/2006	OTH1	2007/02/01			Index Future	245.5040	245.4300	(0.030)	0.0000	0.0000	15
06/12/2006	OTH1	2007/02/01	243.58	Call	Index Future	30,560.0000	29,919.0000	(2.098)	0	0	0
06/12/2006	OTH1	2007/02/01	243.58	Put	Index Future	11,320.0000	11,419.0000	0.875	0	0	0
06/12/2006	R153	2007/02/01			Bond Future	8.2900	8.3000	0.121	0.0000	0.0000	44
06/12/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	6,841.0000	6,621.0000	(3.216)	0	0	0
06/12/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	8,161.0000	8,271.0000	1.348	0	0	0
06/12/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	13,091.0000	13,268.0000	1.352	0	0	0
06/12/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,476.0000	3,323.0000	(4.402)	0	0	0
06/12/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	17,574.0000	17,266.0000	(1.753)	0	0	0
06/12/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,723.0000	4,779.0000	1.186	0	0	0
06/12/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	11,623.0000	11,349.0000	(2.357)	0	0	0
06/12/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	4,193.0000	4,241.0000	1.145	0	0	0
06/12/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	12,728.0000	12,446.0000	(2.216)	0	0	0
06/12/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,530.0000	2,552.0000	0.870	0	0	0
06/12/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	5,300.0000	5,366.0000	1.245	0	0	0
06/12/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	26,988.0000	27,274.0000	1.060	0	0	0
06/12/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	551.0000	508.0000	(7.804)	0	0	0
06/12/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	10,562.0000	10,297.0000	(2.509)	0	0	0
06/12/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	24,398.0000	24,073.0000	(1.332)	0	0	0
06/12/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,283.0000	1,288.0000	0.390	0	0	0
06/12/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	19,447.0000	19,689.0000	1.244	0	0	0
06/12/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,460.0000	1,372.0000	(6.027)	0	0	0
06/12/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	46.0000	41.0000	(10.870)	0	0	0
06/12/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	31,742.0000	31,410.0000	(1.046)	0	0	0
06/12/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	52,266.0000	52,594.0000	0.628	0	0	0

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06/12/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	630.0000	628.0000	(0.317)	0	0	0
06/12/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	175.0000	158.0000	(9.714)	0	0	0
06/12/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	35,139.0000	35,451.0000	0.888	0	0	0
06/12/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	61,024.0000	61,354.0000	0.541	0	0	0
06/12/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	10.0000	9.0000	(10.000)	0	0	0
06/12/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
06/12/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	43,616.0000	43,940.0000	0.743	0	0	0
06/12/2006	R153	2007/05/03			Bond Future	8.2500	8.2600	0.121	0.0000	0.0000	0
06/12/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	8,760.0000	8,843.0000	0.947	0	0	0
06/12/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	16,451.0000	16,225.0000	(1.374)	0	0	0
06/12/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	5,564.0000	5,618.0000	0.971	0	0	0
06/12/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	22,397.0000	22,141.0000	(1.143)	0	0	0
06/12/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	6,514.0000	6,576.0000	0.952	0	0	0
06/12/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	20,310.0000	20,063.0000	(1.216)	0	0	0
06/12/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	21,341.0000	21,090.0000	(1.176)	0	0	0
06/12/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	6,025.0000	6,083.0000	0.963	0	0	0
06/12/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	3,981.0000	4,019.0000	0.955	0	0	0
06/12/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	26,856.0000	26,585.0000	(1.009)	0	0	0
06/12/2006	R153	2007/08/02			Bond Future	8.0740	8.0930	0.235	0.0000	0.0000	0
06/12/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	10,498.0000	10,673.0000	1.667	0	0	0
06/12/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	22,715.0000	22,340.0000	(1.651)	0	0	0
06/12/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	8,462.0000	8,609.0000	1.737	0	0	0
06/12/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	26,356.0000	25,954.0000	(1.525)	0	0	0
06/12/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	27,309.0000	26,901.0000	(1.494)	0	0	0
06/12/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	28,279.0000	27,864.0000	(1.468)	0	0	0
06/12/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	7,560.0000	7,694.0000	1.772	0	0	0
06/12/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	8,002.0000	8,142.0000	1.750	0	0	0
06/12/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	32,316.0000	31,878.0000	(1.355)	0	0	0
06/12/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	5,975.0000	6,086.0000	1.858	0	0	0
06/12/2006	R157	2007/02/01			Bond Future	7.9500	7.9400	(0.126)	0.0000	0.0000	0
06/12/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	18,413.0000	18,680.0000	1.450	0	0	0
06/12/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	93,143.0000	93,856.0000	0.765	0	0	0
06/12/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	38,437.0000	38,921.0000	1.259	0	0	150

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06/12/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	74,318.0000	73,569.0000	(1.008)	0	0	0
06/12/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	7,948.0000	7,606.0000	(4.303)	0	0	0
06/12/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	608.0000	608.0000	-	0	0	0
06/12/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	30,156.0000	30,563.0000	1.350	0	0	0
06/12/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	387.0000	351.0000	(9.302)	0	0	0
06/12/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	868.0000	798.0000	(8.065)	0	0	0
06/12/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,812.0000	1,826.0000	0.773	0	0	0
06/12/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	109,763.0000	110,494.0000	0.666	0	0	0
06/12/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	5,310.0000	5,045.0000	(4.991)	0	0	0
06/12/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	76,473.0000	77,152.0000	0.888	0	0	0
06/12/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	126,196.0000	126,936.0000	0.586	0	0	0
06/12/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	44,337.0000	44,867.0000	1.195	0	0	0
06/12/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	55,612.0000	54,876.0000	(1.323)	0	0	0
06/12/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	3,998.0000	3,779.0000	(5.478)	0	0	0
06/12/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	2,564.0000	2,405.0000	(6.201)	0	0	0
06/12/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	113,067.0000	113,800.0000	0.648	0	0	0
06/12/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	24,773.0000	24,165.0000	(2.454)	0	0	0
06/12/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	53,621.0000	54,210.0000	1.098	0	0	0
06/12/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	1,883.0000	1,756.0000	(6.745)	0	0	0
06/12/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	170.0000	152.0000	(10.588)	0	0	0
06/12/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	144.0000	128.0000	(11.111)	0	0	150
06/12/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	4,538.0000	4,593.0000	1.212	0	0	0
06/12/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	50,478.0000	51,049.0000	1.131	0	0	0
06/12/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	9,689.0000	9,830.0000	1.455	0	0	0
06/12/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	3,457.0000	3,259.0000	(5.728)	0	0	0
06/12/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	2,981.0000	2,803.0000	(5.971)	0	0	0
06/12/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	73.0000	65.0000	(10.959)	0	0	0
06/12/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	47,381.0000	47,933.0000	1.165	0	0	0
06/12/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	60,019.0000	60,640.0000	1.035	0	0	0
06/12/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	38,798.0000	38,104.0000	(1.789)	0	0	0
06/12/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	14,677.0000	14,195.0000	(3.284)	0	0	0
06/12/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	14,529.0000	14,742.0000	1.466	0	0	250
06/12/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	18,279.0000	17,743.0000	(2.932)	0	0	0
06/12/2006	R157	2007/05/03			Bond Future	7.9250	7.9150	(0.126)	0.0000	0.0000	504
06/12/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	6,708.0000	6,522.0000	(2.773)	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
06/12/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	68,718.0000	69,263.0000	0.793	0	0	0
06/12/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	7,380.0000	7,180.0000	(2.710)	0	0	0
06/12/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	65,951.0000	66,483.0000	0.807	0	0	0
06/12/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	4,499.0000	4,359.0000	(3.112)	0	0	0
06/12/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	63,224.0000	63,743.0000	0.821	0	0	0
06/12/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	8,103.0000	7,891.0000	(2.616)	0	0	0
06/12/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	11,577.0000	11,307.0000	(2.332)	0	0	0
06/12/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	80,138.0000	80,729.0000	0.737	0	0	0
06/12/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	52,769.0000	53,231.0000	0.876	0	0	0
06/12/2006	R157	2007/08/02			Bond Future	7.8180	7.7990	(0.243)	0.0000	0.0000	0
06/12/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	11,991.0000	11,635.0000	(2.969)	0	0	0
06/12/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	76,764.0000	77,773.0000	1.314	0	0	0
06/12/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	2,837.0000	2,678.0000	(5.605)	0	0	0
06/12/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	74,234.0000	75,225.0000	1.335	0	0	0
06/12/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	12,828.0000	12,454.0000	(2.915)	0	0	0
06/12/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	70,965.0000	72,171.0000	1.699	0	0	0
06/12/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	89,865.0000	90,956.0000	1.214	0	0	0
06/12/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	16,641.0000	16,192.0000	(2.698)	0	0	0
06/12/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	8,434.0000	8,159.0000	(3.261)	0	0	0
06/12/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	64,458.0000	65,374.0000	1.421	0	0	0
06/12/2006	R186	2007/02/01			Bond Future	7.5040	7.4800	(0.320)	0.0000	0.0000	2
06/12/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	145.0000	118.0000	(18.621)	0	0	0
06/12/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	136,274.0000	133,285.0000	(2.193)	0	0	0
06/12/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	5,661.0000	5,055.0000	(10.705)	0	0	0
06/12/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,519.0000	1,640.0000	7.966	0	0	0
06/12/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	2,835.0000	2,485.0000	(12.346)	0	0	0
06/12/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	169,382.0000	172,377.0000	1.768	0	0	0
06/12/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	86,056.0000	88,726.0000	3.103	0	0	0
06/12/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	101,672.0000	98,772.0000	(2.852)	0	0	0
06/12/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	65,812.0000	68,227.0000	3.670	0	0	0
06/12/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	24,044.0000	25,392.0000	5.606	0	0	0
06/12/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	387.0000	419.0000	8.269	0	0	0
06/12/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	24,547.0000	22,874.0000	(6.815)	0	0	0
06/12/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	44,189.0000	41,932.0000	(5.108)	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
06/12/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	4,692.0000	5,037.0000	7.353	0	0	0
06/12/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	96,511.0000	99,269.0000	2.858	0	0	0
06/12/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	70,405.0000	67,729.0000	(3.801)	0	0	0
06/12/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	42,793.0000	44,738.0000	4.545	0	0	0
06/12/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	11,675.0000	12,439.0000	6.544	0	0	0
06/12/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	12,424.0000	11,347.0000	(8.669)	0	0	0
06/12/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	2,000.0000	1,737.0000	(13.150)	0	0	0
06/12/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	117,629.0000	120,502.0000	2.442	0	0	0
06/12/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	1,011.0000	863.0000	(14.639)	0	0	0
06/12/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	143,771.0000	146,729.0000	2.057	0	0	0
06/12/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	2,366.0000	2,063.0000	(12.806)	0	0	0
06/12/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	382.0000	319.0000	(16.492)	0	0	0
06/12/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	91,252.0000	93,970.0000	2.979	0	0	0
06/12/2006	R186	2007/05/03			Bond Future	7.4630	7.4390	(0.322)	0.0000	0.0000	0
06/12/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	105,252.0000	107,624.0000	2.254	0	0	0
06/12/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	7,081.0000	6,645.0000	(6.157)	0	0	0
06/12/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	11,836.0000	11,191.0000	(5.449)	0	0	0
06/12/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	128,058.0000	130,639.0000	2.015	0	0	0
06/12/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	123,416.0000	125,961.0000	2.062	0	0	0
06/12/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	7,875.0000	7,402.0000	(6.006)	0	0	0
06/12/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	4,053.0000	3,774.0000	(6.884)	0	0	0
06/12/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	151,644.0000	154,381.0000	1.805	0	0	0
06/12/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	132,730.0000	135,347.0000	1.972	0	0	0
06/12/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	6,355.0000	5,955.0000	(6.294)	0	0	0
06/12/2006	R186	2007/08/02			Bond Future	7.4220	7.3980	(0.323)	0.0000	0.0000	0
06/12/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	18,673.0000	17,936.0000	(3.947)	0	0	0
06/12/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	116,566.0000	118,842.0000	1.953	0	0	0
06/12/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	133,585.0000	136,012.0000	1.817	0	0	0
06/12/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	12,651.0000	12,100.0000	(4.355)	0	0	0
06/12/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	11,665.0000	11,148.0000	(4.432)	0	0	0
06/12/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	137,933.0000	140,394.0000	1.784	0	0	0
06/12/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	13,704.0000	13,119.0000	(4.269)	0	0	0
06/12/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	142,312.0000	144,807.0000	1.753	0	0	0
06/12/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	160,080.0000	162,694.0000	1.633	0	0	0

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06/12/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	8,344.0000	7,946.0000	(4.770)	0	0	0
06/12/2006	R194	2007/02/01			Bond Future	8.8540	8.8640	0.113	0.0000	0.0000	0
06/12/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	21.0000	19.0000	(9.524)	0	0	0
06/12/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,261.0000	16,360.0000	0.609	0	0	0
06/12/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,825.0000	18,925.0000	0.531	0	0	0
06/12/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	222.0000	206.0000	(7.207)	0	0	0
06/12/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/12/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	8,828.0000	8,913.0000	0.963	0	0	0
06/12/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/12/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	68.0000	62.0000	(8.824)	0	0	0
06/12/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,588.0000	26,688.0000	0.376	0	0	0
06/12/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	3,513.0000	3,550.0000	1.053	0	0	0
06/12/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	568.0000	538.0000	(5.282)	0	0	0
06/12/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
06/12/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	6,644.0000	6,714.0000	1.054	0	0	0
06/12/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,195.0000	29,295.0000	0.343	0	0	0
06/12/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,215.0000	11,309.0000	0.838	0	0	0
06/12/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/12/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	1,969.0000	1,906.0000	(3.200)	0	0	0
06/12/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,717.0000	13,815.0000	0.714	0	0	0
06/12/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,990.0000	24,090.0000	0.417	0	0	0
06/12/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/12/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,197.0000	2,130.0000	(3.050)	0	0	0
06/12/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	4,759.0000	4,811.0000	1.093	0	0	0
06/12/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	3,239.0000	3,273.0000	1.050	0	0	0
06/12/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/12/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,205.0000	1,156.0000	(4.066)	0	0	0
06/12/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,403.0000	21,503.0000	0.467	0	0	0
06/12/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	1,755.0000	1,696.0000	(3.362)	0	0	0
06/12/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	3,801.0000	3,842.0000	1.079	0	0	0
06/12/2006	R194	2007/05/03			Bond Future	8.7630	8.7790	0.183	0.0000	0.0000	0
06/12/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,338.0000	6,246.0000	(1.452)	0	0	0
06/12/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,172.0000	5,087.0000	(1.643)	0	0	0
06/12/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,566.0000	2,598.0000	1.247	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
06/12/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	3,504.0000	3,545.0000	1.170	0	0	0
06/12/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	4,955.0000	4,872.0000	(1.675)	0	0	0
06/12/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,394.0000	5,308.0000	(1.594)	0	0	0
06/12/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	3,169.0000	3,207.0000	1.199	0	0	0
06/12/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	3,334.0000	3,373.0000	1.170	0	0	0
06/12/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,142.0000	4,067.0000	(1.811)	0	0	0
06/12/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	4,243.0000	4,292.0000	1.155	0	0	0
06/12/2006	R194	2007/08/02			Bond Future	8.6060	8.6480	0.488	0.0000	0.0000	0
06/12/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,423.0000	6,284.0000	(2.164)	0	0	0
06/12/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	4,428.0000	4,517.0000	2.010	0	0	0
06/12/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,549.0000	4,640.0000	2.000	0	0	0
06/12/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,839.0000	5,708.0000	(2.244)	0	0	0
06/12/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,574.0000	6,434.0000	(2.130)	0	0	0
06/12/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,360.0000	7,212.0000	(2.011)	0	0	0
06/12/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,858.0000	3,938.0000	2.074	0	0	0
06/12/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,727.0000	6,585.0000	(2.111)	0	0	0
06/12/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	5,054.0000	5,152.0000	1.939	0	0	0
06/12/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	4,310.0000	4,397.0000	2.019	0	0	0
06/12/2006	R201	2007/02/01			Bond Future	7.9380	7.9190	(0.239)	0.0000	0.0000	0
06/12/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	125.0000	130.0000	4.000	0	0	0
06/12/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	73,871.0000	72,746.0000	(1.523)	0	0	0
06/12/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	74,658.0000	75,755.0000	1.469	0	0	0
06/12/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	11,010.0000	10,402.0000	(5.522)	0	0	0
06/12/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	245.0000	212.0000	(13.469)	0	0	0
06/12/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	18,954.0000	18,142.0000	(4.284)	0	0	0
06/12/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	30,019.0000	29,048.0000	(3.235)	0	0	0
06/12/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,568.0000	3,727.0000	4.456	0	0	0
06/12/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	461.0000	482.0000	4.555	0	0	0
06/12/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	14,687.0000	15,209.0000	3.554	0	0	0
06/12/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	43,333.0000	42,268.0000	(2.458)	0	0	0
06/12/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	48,155.0000	49,155.0000	2.077	0	0	0
06/12/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	569.0000	502.0000	(11.775)	0	0	0
06/12/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	1,772.0000	1,603.0000	(9.537)	0	0	0
06/12/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	58,154.0000	57,045.0000	(1.907)	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
06/12/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	43,024.0000	43,985.0000	2.234	0	0	0
06/12/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,403.0000	1,467.0000	4.562	0	0	0
06/12/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	38,016.0000	38,930.0000	2.404	0	0	0
06/12/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	61,338.0000	62,401.0000	1.733	0	0	0
06/12/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	40,502.0000	41,441.0000	2.318	0	0	0
06/12/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	2,430.0000	2,215.0000	(8.848)	0	0	0
06/12/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	1,277.0000	1,147.0000	(10.180)	0	0	0
06/12/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	7,703.0000	8,021.0000	4.128	0	0	0
06/12/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	2,078.0000	1,887.0000	(9.192)	0	0	0
06/12/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	35,570.0000	36,458.0000	2.496	0	0	0
06/12/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	2,834.0000	2,592.0000	(8.539)	0	0	0
06/12/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	24,182.0000	24,907.0000	2.998	0	0	0
06/12/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	5,845.0000	5,439.0000	(6.946)	0	0	0
06/12/2006	R201	2007/05/03			Bond Future	7.8870	7.8680	(0.241)	0.0000	0.0000	0
06/12/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	43,935.0000	44,700.0000	1.741	0	0	0
06/12/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	9,003.0000	8,661.0000	(3.799)	0	0	0
06/12/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	52,333.0000	53,174.0000	1.607	0	0	0
06/12/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	6,325.0000	6,059.0000	(4.206)	0	0	0
06/12/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	5,766.0000	5,517.0000	(4.318)	0	0	0
06/12/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	54,518.0000	55,377.0000	1.576	0	0	0
06/12/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	5,247.0000	5,015.0000	(4.422)	0	0	0
06/12/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	56,735.0000	57,610.0000	1.542	0	0	0
06/12/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	65,870.0000	66,805.0000	1.419	0	0	0
06/12/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	3,536.0000	3,364.0000	(4.864)	0	0	0
06/12/2006	R201	2007/08/02			Bond Future	7.8350	7.8170	(0.230)	0.0000	0.0000	0
06/12/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	70,271.0000	71,091.0000	1.167	0	0	0
06/12/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	57,808.0000	58,552.0000	1.287	0	0	0
06/12/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	9,960.0000	9,678.0000	(2.831)	0	0	0
06/12/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	6,476.0000	6,270.0000	(3.181)	0	0	0
06/12/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	8,665.0000	8,409.0000	(2.954)	0	0	0
06/12/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	59,823.0000	60,581.0000	1.267	0	0	0
06/12/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	12,998.0000	12,659.0000	(2.608)	0	0	0
06/12/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	61,865.0000	62,635.0000	1.245	0	0	0
06/12/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	9,294.0000	9,026.0000	(2.884)	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
06/12/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	50,033.0000	50,720.0000	1.373	0	0	0
06/12/2006	R203	2007/02/01			Bond Future	7.8020	7.7820	(0.256)	0.0000	0.0000	0
06/12/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	285.0000	307.0000	7.719	0	0	0
06/12/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	34,015.0000	35,227.0000	3.563	0	0	0
06/12/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	47.0000	51.0000	8.511	0	0	0
06/12/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	2,093.0000	1,849.0000	(11.658)	0	0	0
06/12/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	42,447.0000	41,084.0000	(3.211)	0	0	0
06/12/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	59,551.0000	60,968.0000	2.379	0	0	0
06/12/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	306.0000	255.0000	(16.667)	0	0	0
06/12/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	80,443.0000	78,990.0000	(1.806)	0	0	0
06/12/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	56,263.0000	57,669.0000	2.499	0	0	0
06/12/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	4,060.0000	4,331.0000	6.675	0	0	0
06/12/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	17.0000	13.0000	(23.529)	0	0	0
06/12/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	100,698.0000	99,243.0000	(1.445)	0	0	0
06/12/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	82,515.0000	83,967.0000	1.760	0	0	0
06/12/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	20,338.0000	21,265.0000	4.558	0	0	0
06/12/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,247.0000	1,340.0000	7.458	0	0	0
06/12/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	559.0000	475.0000	(15.027)	0	0	0
06/12/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	26,339.0000	25,154.0000	(4.499)	0	0	0
06/12/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	49,728.0000	51,100.0000	2.759	0	0	0
06/12/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	6.0000	6.0000	-	0	0	0
06/12/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	416.0000	350.0000	(15.865)	0	0	0
06/12/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	6,067.0000	5,538.0000	(8.719)	0	0	0
06/12/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	60,854.0000	59,420.0000	(2.356)	0	0	0
06/12/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	114.0000	92.0000	(19.298)	0	0	0
06/12/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	52,987.0000	54,377.0000	2.623	0	0	0
06/12/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	66,138.0000	67,572.0000	2.168	0	0	0
06/12/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	222.0000	184.0000	(17.117)	0	0	0
06/12/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	10,163.0000	10,737.0000	5.648	0	0	0
06/12/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	13,955.0000	13,072.0000	(6.327)	0	0	0
06/12/2006	R203	2007/05/03			Bond Future	7.7560	7.7360	(0.258)	0.0000	0.0000	0
06/12/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	66,638.0000	67,952.0000	1.972	0	0	0
06/12/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	85,127.0000	86,516.0000	1.632	0	0	0
06/12/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	1,342.0000	1,233.0000	(8.122)	0	0	0

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06/12/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	69,683.0000	71,014.0000	1.910	0	0	0
06/12/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	541.0000	490.0000	(9.427)	0	0	0
06/12/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	72,748.0000	74,093.0000	1.849	0	0	0
06/12/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	1,589.0000	1,465.0000	(7.804)	0	0	0
06/12/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	3,005.0000	2,797.0000	(6.922)	0	0	0
06/12/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	1,128.0000	1,034.0000	(8.333)	0	0	0
06/12/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	54,732.0000	55,963.0000	2.249	0	0	0
06/12/2006	R203	2007/08/02			Bond Future	7.7070	7.6880	(0.247)	0.0000	0.0000	0
06/12/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	76,951.0000	78,147.0000	1.554	0	0	0
06/12/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	2,964.0000	2,810.0000	(5.196)	0	0	0
06/12/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	3,338.0000	3,168.0000	(5.093)	0	0	0
06/12/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	60,236.0000	61,325.0000	1.808	0	0	0
06/12/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	74,094.0000	75,276.0000	1.595	0	0	0
06/12/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	5,848.0000	5,585.0000	(4.497)	0	0	0
06/12/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	3,751.0000	3,565.0000	(4.959)	0	0	0
06/12/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	88,568.0000	89,816.0000	1.409	0	0	0
06/12/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	1,801.0000	1,698.0000	(5.719)	0	0	0
06/12/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	71,262.0000	72,427.0000	1.635	0	0	0
06/12/2006	R204	2007/02/01			Bond Future	7.7730	7.7530	(0.257)	0.0000	0.0000	0
06/12/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	15,363.0000	15,995.0000	4.114	0	0	0
06/12/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	17,148.0000	16,229.0000	(5.359)	0	0	0
06/12/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	73,008.0000	74,454.0000	1.981	0	0	0
06/12/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	66,316.0000	67,727.0000	2.128	0	0	0
06/12/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	1,762.0000	1,577.0000	(10.499)	0	0	0
06/12/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	1,263.0000	1,121.0000	(11.243)	0	0	0
06/12/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	59,686.0000	61,053.0000	2.290	0	0	0
06/12/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	897.0000	790.0000	(11.929)	0	0	0
06/12/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,432.0000	3,602.0000	4.953	0	0	0
06/12/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	40,673.0000	41,841.0000	2.872	0	0	0
06/12/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	95.0000	99.0000	4.211	0	0	0
06/12/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	83,986.0000	82,453.0000	(1.825)	0	0	0
06/12/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	45,079.0000	43,697.0000	(3.066)	0	0	0
06/12/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	383.0000	402.0000	4.961	0	0	0
06/12/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	7,850.0000	8,212.0000	4.611	0	0	0

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06/12/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	105,500.0000	103,952.0000	(1.467)	0	0	0
06/12/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	29,312.0000	28,122.0000	(4.060)	0	0	0
06/12/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,261.0000	1,325.0000	5.075	0	0	0
06/12/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	9,264.0000	8,633.0000	(6.811)	0	0	0
06/12/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	63,616.0000	62,128.0000	(2.339)	0	0	0
06/12/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	26,660.0000	27,582.0000	3.458	0	0	0
06/12/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	89,838.0000	91,338.0000	1.670	0	0	0
06/12/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	56,406.0000	57,748.0000	2.379	0	0	0
06/12/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	4,576.0000	4,191.0000	(8.413)	0	0	0
06/12/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	2,075.0000	1,864.0000	(10.169)	0	0	0
06/12/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	1,493.0000	1,332.0000	(10.784)	0	0	0
06/12/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	62,991.0000	64,381.0000	2.207	0	0	0
06/12/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	387.0000	335.0000	(13.437)	0	0	0
06/12/2006	R204	2007/05/03			Bond Future	7.7300	7.7100	(0.259)	0.0000	0.0000	0
06/12/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	8,834.0000	8,454.0000	(4.302)	0	0	0
06/12/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	65,774.0000	66,932.0000	1.761	0	0	0
06/12/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	6,062.0000	5,775.0000	(4.734)	0	0	0
06/12/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	77,093.0000	78,343.0000	1.621	0	0	0
06/12/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	3,275.0000	3,096.0000	(5.466)	0	0	0
06/12/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	94,924.0000	96,283.0000	1.432	0	0	0
06/12/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	82,943.0000	84,233.0000	1.555	0	0	0
06/12/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	80,004.0000	81,275.0000	1.589	0	0	0
06/12/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	5,495.0000	5,227.0000	(4.877)	0	0	0
06/12/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	4,971.0000	4,724.0000	(4.969)	0	0	0
06/12/2006	R204	2007/08/02			Bond Future	7.6870	7.6680	(0.247)	0.0000	0.0000	0
06/12/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	89,133.0000	90,285.0000	1.292	0	0	0
06/12/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	6,535.0000	6,302.0000	(3.565)	0	0	0
06/12/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	100,288.0000	101,502.0000	1.211	0	0	0
06/12/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	9,586.0000	9,274.0000	(3.255)	0	0	0
06/12/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	86,401.0000	87,537.0000	1.315	0	0	0
06/12/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	73,163.0000	74,207.0000	1.427	0	0	0
06/12/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	13,703.0000	13,299.0000	(2.948)	0	0	0
06/12/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	8,897.0000	8,603.0000	(3.304)	0	0	0
06/12/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	10,317.0000	9,988.0000	(3.189)	0	0	0

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06/12/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	83,695.0000	84,813.0000	1.336	0	0	0
06/12/2006	R206	2007/02/01			Bond Future	7.9650	7.9460	(0.239)	0.0000	0.0000	0
06/12/2006	R206	2007/02/01	8.00	Call	Option on Bond Future	9,969.0000	10,428.0000	4.604	0	0	0
06/12/2006	R206	2007/02/01	8.00	Put	Option on Bond Future	8,160.0000	7,635.0000	(6.434)	0	0	0
06/12/2006	R206	2007/02/01	7.75	Call	Option on Bond Future	4,571.0000	4,818.0000	5.404	0	0	0
06/12/2006	R206	2007/02/01	8.25	Put	Option on Bond Future	3,501.0000	3,196.0000	(8.712)	0	0	0
06/12/2006	R206	2007/02/01	8.25	Call	Option on Bond Future	18,109.0000	18,788.0000	3.750	0	0	0
06/12/2006	R206	2007/02/01	7.75	Put	Option on Bond Future	15,774.0000	15,037.0000	(4.672)	0	0	0
06/12/2006	R206	2007/05/03			Bond Future	7.9150	7.8950	(0.253)	0.0000	0.0000	0
06/12/2006	R206	2007/05/03	8.00	Call	Option on Bond Future	16,600.0000	17,119.0000	3.127	0	0	0
06/12/2006	R206	2007/05/03	7.75	Call	Option on Bond Future	10,644.0000	11,022.0000	3.551	0	0	0
06/12/2006	R206	2007/05/03	8.00	Put	Option on Bond Future	12,319.0000	11,826.0000	(4.002)	0	0	0
06/12/2006	R206	2007/05/03	7.75	Put	Option on Bond Future	19,023.0000	18,390.0000	(3.328)	0	0	0
06/12/2006	R206	2007/05/03	8.25	Put	Option on Bond Future	7,433.0000	7,078.0000	(4.776)	0	0	0
06/12/2006	R206	2007/05/03	8.25	Call	Option on Bond Future	24,174.0000	24,831.0000	2.718	0	0	0
06/12/2006	R206	2007/08/02			Bond Future	7.8610	7.8420	(0.242)	0.0000	0.0000	0
06/12/2006	R206	2007/08/02	8.25	Call	Option on Bond Future	28,726.0000	29,327.0000	2.092	0	0	0
06/12/2006	R206	2007/08/02	8.00	Put	Option on Bond Future	14,589.0000	14,153.0000	(2.989)	0	0	0
06/12/2006	R206	2007/08/02	8.25	Put	Option on Bond Future	9,805.0000	9,470.0000	(3.417)	0	0	0
06/12/2006	R206	2007/08/02	8.00	Call	Option on Bond Future	21,402.0000	21,903.0000	2.341	0	0	0
06/12/2006	R206	2007/08/02	7.75	Put	Option on Bond Future	20,774.0000	20,236.0000	(2.590)	0	0	0
06/12/2006	R206	2007/08/02	7.75	Call	Option on Bond Future	15,291.0000	15,689.0000	2.603	0	0	0
06/12/2006	R207	2007/02/01			Bond Future	7.7020	7.6830	(0.247)	0.0000	0.0000	0
06/12/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	193.0000	160.0000	(17.098)	0	0	0
06/12/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	15,113.0000	15,844.0000	4.837	0	0	0
06/12/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	11,330.0000	10,559.0000	(6.805)	0	0	0
06/12/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	266.0000	222.0000	(16.541)	0	0	0
06/12/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	27,736.0000	28,814.0000	3.887	0	0	0
06/12/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	78,291.0000	79,781.0000	1.903	0	0	0
06/12/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	490.0000	416.0000	(15.102)	0	0	0
06/12/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	38,972.0000	37,623.0000	(3.461)	0	0	0
06/12/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	57,227.0000	58,657.0000	2.499	0	0	0

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06/12/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	58,296.0000	56,837.0000	(2.503)	0	0	0
06/12/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	64,243.0000	65,702.0000	2.271	0	0	0
06/12/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	22,871.0000	21,757.0000	(4.871)	0	0	0
06/12/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	1,462.0000	1,283.0000	(12.244)	0	0	0
06/12/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	95,609.0000	97,109.0000	1.569	0	0	0
06/12/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	69.0000	56.0000	(18.841)	0	0	0
06/12/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	60,730.0000	62,176.0000	2.381	0	0	0
06/12/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	10.0000	8.0000	(20.000)	0	0	0
06/12/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	4,573.0000	4,148.0000	(9.294)	0	0	0
06/12/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	624.0000	667.0000	6.891	0	0	0
06/12/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	43,481.0000	44,805.0000	3.045	0	0	0
06/12/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	6,733.0000	7,121.0000	5.763	0	0	0
06/12/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	363.0000	306.0000	(15.702)	0	0	0
06/12/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	122.0000	130.0000	6.557	0	0	0
06/12/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	79,441.0000	77,947.0000	(1.881)	0	0	0
06/12/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	17.0000	18.0000	5.882	0	0	0
06/12/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	2,354.0000	2,508.0000	6.542	0	0	0
06/12/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	71,277.0000	72,755.0000	2.074	0	0	0
06/12/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	101,596.0000	100,094.0000	(1.478)	0	0	0
06/12/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	67,761.0000	69,230.0000	2.168	0	0	0
06/12/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	138.0000	114.0000	(17.391)	0	0	0
06/12/2006	R207	2007/05/03			Bond Future	7.6620	7.6420	(0.261)	0.0000	0.0000	0
06/12/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	561.0000	510.0000	(9.091)	0	0	0
06/12/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	2,925.0000	2,724.0000	(6.872)	0	0	0
06/12/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	98,337.0000	99,857.0000	1.546	0	0	0
06/12/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	65,798.0000	67,168.0000	2.082	0	0	0
06/12/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	78,636.0000	80,086.0000	1.844	0	0	0
06/12/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	1,578.0000	1,456.0000	(7.731)	0	0	0
06/12/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	81,898.0000	83,362.0000	1.788	0	0	0
06/12/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	1,340.0000	1,233.0000	(7.985)	0	0	0
06/12/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	1,134.0000	1,041.0000	(8.201)	0	0	0
06/12/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	85,172.0000	86,651.0000	1.736	0	0	0
06/12/2006	R207	2007/08/02			Bond Future	7.6210	7.6020	(0.249)	0.0000	0.0000	0
06/12/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	5,431.0000	5,180.0000	(4.622)	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
06/12/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	1,637.0000	1,541.0000	(5.864)	0	0	0
06/12/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	85,937.0000	87,259.0000	1.538	0	0	0
06/12/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	70,798.0000	72,029.0000	1.739	0	0	0
06/12/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	2,715.0000	2,570.0000	(5.341)	0	0	0
06/12/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	101,561.0000	102,947.0000	1.365	0	0	0
06/12/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	3,451.0000	3,275.0000	(5.100)	0	0	0
06/12/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	82,860.0000	84,166.0000	1.576	0	0	0
06/12/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	89,034.0000	90,371.0000	1.502	0	0	0
06/12/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	3,064.0000	2,905.0000	(5.189)	0	0	0
06/12/2006	TRT1	2007/02/01			Index Future	246.2260	246.2080	(0.007)	0.0000	0.0000	500
06/12/2006	TRT1	2007/02/01	243.60	Put	Index Future	9,096.0000	9,002.0000	(1.033)	0	0	0
06/12/2006	TRT1	2007/02/01	243.60	Call	Index Future	35,356.0000	35,082.0000	(0.775)	0	0	0
Grand Total:											1,814