



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 06/01/2006

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
06/01/2006	GOVI 2006/02/02			jGovi	237.9400	238.2710	0.139	0.0000	0.0000	506
06/01/2006	GOVI 2006/02/02	230.00	Put	jGovi	1,460.0000	1,160.0000	(20.548)	0	0	0
06/01/2006	GOVI 2006/02/02	230.00	Call	jGovi	80,860.0000	83,870.0000	3.722	0	0	0
06/01/2006	GOVI 2006/05/04			jGovi	242.1730	242.5040	0.137	0.0000	0.0000	220
06/01/2006	GOVI 2006/05/04	230.00	Call	jGovi	122,662.0000	125,845.0000	2.595	0	0	0
06/01/2006	GOVI 2006/05/04	230.00	Put	jGovi	932.0000	805.0000	(13.627)	0	0	0
06/01/2006	GOVI 2006/08/03			jGovi	246.4910	246.8090	0.129	0.0000	0.0000	0
06/01/2006	GOVI 2006/08/03	230.00	Call	jGovi	166,065.0000	169,134.0000	1.848	0	0	0
06/01/2006	GOVI 2006/08/03	230.00	Put	jGovi	1,155.0000	1,044.0000	(9.610)	0	0	0
06/01/2006	GOVI 2006/11/02			jGovi	250.8480	251.1450	0.118	0.0000	0.0000	0
06/01/2006	GOVI 2006/11/02	230.00	Call	jGovi	209,272.0000	212,177.0000	1.388	0	0	0
06/01/2006	GOVI 2006/11/02	230.00	Put	jGovi	792.0000	727.0000	(8.207)	0	0	0
06/01/2006	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
06/01/2006	J153 2010/08/31			jSwap	7.2260	7.1980	(0.387)	0.0000	0.0000	0
06/01/2006	J157 2015/09/15			jSwap	7.3960	7.3740	(0.297)	0.0000	0.0000	0
06/01/2006	J186 2026/12/21			jSwap	7.0080	6.9840	(0.342)	0.0000	0.0000	0
06/01/2006	J194 2008/02/28			jSwap	7.1070	7.0830	(0.338)	0.0000	0.0000	0

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06/01/2006	J201	2014/12/22			jSwap	7.3790	7.3500	(0.393)	0.0000	0.0000	0
06/01/2006	J203	2017/09/15			jSwap	7.3490	7.3250	(0.327)	0.0000	0.0000	0
06/01/2006	J204	2018/12/21			jSwap	7.3450	7.3150	(0.408)	0.0000	0.0000	0
06/01/2006	J207	2020/01/15			jSwap	7.3080	7.2770	(0.424)	0.0000	0.0000	0
06/01/2006	JBAR	2005/03/16			jBar	7.0500	7.0500	-	0.0000	0.0000	0
06/01/2006	JFRA	2006/02/02			jFra	7.0920	7.0870	(0.071)	0.0000	0.0000	0
06/01/2006	JFRA	2006/02/02	7.25	Put	Option on jFra	496.0000	501.0000	1.008	0	0	0
06/01/2006	JFRA	2006/02/02	7.25	Call	Option on jFra	109.0000	102.0000	(6.422)	0	0	0
06/01/2006	JFRA	2006/05/04			jFra	6.8360	6.8220	(0.205)	0.0000	0.0000	0
06/01/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	932.0000	950.0000	1.931	0	0	0
06/01/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	530.0000	513.0000	(3.208)	0	0	0
06/01/2006	JFRA	2006/08/03			jFra	6.8730	6.8530	(0.291)	0.0000	0.0000	0
06/01/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	896.0000	871.0000	(2.790)	0	0	0
06/01/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1,207.0000	1,232.0000	2.071	0	0	0
06/01/2006	JFRA	2006/11/02			jFra	6.9450	6.9120	(0.475)	0.0000	0.0000	0
06/01/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,249.0000	1,208.0000	(3.283)	0	0	0
06/01/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,384.0000	1,424.0000	2.890	0	0	0
06/01/2006	JFRA	2007/02/01			jFra	7.0680	7.0480	(0.283)	0.0000	0.0000	500
06/01/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	2,094.0000	2,122.0000	1.337	0	0	0
06/01/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,035.0000	1,015.0000	(1.932)	0	0	0
06/01/2006	JFRA	2007/05/03			jFra	7.1690	7.1480	(0.293)	0.0000	0.0000	0
06/01/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	2,135.0000	2,163.0000	1.311	0	0	0
06/01/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,324.0000	1,301.0000	(1.737)	0	0	0

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06/01/2006	JFRA	2007/08/02			jFra	7.1850	7.2060	0.292	0.0000	0.0000	0
06/01/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,492.0000	1,512.0000	1.340	0	0	0
06/01/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,263.0000	2,232.0000	(1.370)	0	0	0
06/01/2006	JFRA	2007/11/01			jFra	7.2110	7.2590	0.666	0.0000	0.0000	0
06/01/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,493.0000	2,421.0000	(2.888)	0	0	0
06/01/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,732.0000	1,786.0000	3.118	0	0	0
06/01/2006	JN02	2006/02/02			jNote	7.0450	7.0390	(0.085)	0.0000	0.0000	0
06/01/2006	JN02	2006/02/02	7.25	Call	Option on jNote	1,256.0000	1,184.0000	(5.732)	0	0	0
06/01/2006	JN02	2006/02/02	7.25	Put	Option on jNote	5,076.0000	5,109.0000	0.650	0	0	0
06/01/2006	JN05	2006/02/02			jNote	7.3840	7.3590	(0.339)	0.0000	0.0000	0
06/01/2006	JN05	2006/02/02	7.75	Call	Option on jNote	1,082.0000	885.0000	(18.207)	0	0	0
06/01/2006	JN05	2006/02/02	7.75	Put	Option on jNote	16,341.0000	17,193.0000	5.214	0	0	0
06/01/2006	JN10	2006/02/02			jNote	7.4730	7.4500	(0.308)	0.0000	0.0000	0
06/01/2006	JN10	2006/02/02	8.00	Put	Option on jNote	37,517.0000	39,058.0000	4.107	0	0	0
06/01/2006	JN10	2006/02/02	8.00	Call	Option on jNote	489.0000	375.0000	(23.313)	0	0	0
06/01/2006	JROD	2006/01/31			jRod	6.7030	6.5530	(2.238)	0.0000	0.0000	0
06/01/2006	JROD	2006/02/28			jRod	6.8080	6.6540	(2.262)	0.0000	0.0000	0
06/01/2006	JROD	2006/03/31			jRod	6.9500	6.7960	(2.216)	0.0000	0.0000	0
06/01/2006	JROD	2006/04/28			jRod	6.9080	6.8280	(1.158)	0.0000	0.0000	0
06/01/2006	JROD	2006/05/31			jRod	6.9800	6.9010	(1.132)	0.0000	0.0000	0
06/01/2006	JROD	2006/06/30			jRod	7.0450	6.9680	(1.093)	0.0000	0.0000	0
06/01/2006	JROD	2006/07/31			jRod	6.9830	6.9310	(0.745)	0.0000	0.0000	0
06/01/2006	JROD	2006/08/31			jRod	7.0250	6.9730	(0.740)	0.0000	0.0000	0

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06/01/2006	R153	2006/02/02			Bond Future	7.2360	7.2050	(0.428)	0.0000	0.0000	267
06/01/2006	R153	2006/02/02	7.25	Call	Option on Bond Future	5,772.0000	6,400.0000	10.880	0	0	0
06/01/2006	R153	2006/02/02	7.30	Call	Option on Bond Future	7,011.0000	7,724.0000	10.170	0	0	0
06/01/2006	R153	2006/02/02	7.25	Put	Option on Bond Future	5,164.0000	4,447.0000	(13.885)	0	0	1
06/01/2006	R153	2006/02/02	7.30	Put	Option on Bond Future	4,239.0000	3,606.0000	(14.933)	0	0	0
06/01/2006	R153	2006/02/02	7.80	Call	Option on Bond Future	24,512.0000	25,766.0000	5.116	0	0	1
06/01/2006	R153	2006/02/02	8.00	Call	Option on Bond Future	32,687.0000	34,000.0000	4.017	0	0	0
06/01/2006	R153	2006/02/02	8.00	Put	Option on Bond Future	105.0000	73.0000	(30.476)	0	0	0
06/01/2006	R153	2006/02/02	7.00	Call	Option on Bond Future	1,597.0000	1,836.0000	14.966	0	0	0
06/01/2006	R153	2006/02/02	7.50	Call	Option on Bond Future	13,128.0000	14,137.0000	7.686	0	0	0
06/01/2006	R153	2006/02/02	8.25	Put	Option on Bond Future	25.0000	16.0000	(36.000)	0	0	0
06/01/2006	R153	2006/02/02	8.25	Call	Option on Bond Future	43,028.0000	44,365.0000	3.107	0	0	1
06/01/2006	R153	2006/02/02	7.80	Put	Option on Bond Future	352.0000	260.0000	(26.136)	0	0	0
06/01/2006	R153	2006/02/02	7.75	Put	Option on Bond Future	468.0000	351.0000	(25.000)	0	0	1
06/01/2006	R153	2006/02/02	7.45	Call	Option on Bond Future	11,447.0000	12,391.0000	8.247	0	0	0
06/01/2006	R153	2006/02/02	7.75	Call	Option on Bond Future	22,512.0000	23,740.0000	5.455	0	0	1
06/01/2006	R153	2006/02/02	7.05	Call	Option on Bond Future	2,167.0000	2,472.0000	14.075	0	0	0
06/01/2006	R153	2006/02/02	7.05	Put	Option on Bond Future	10,271.0000	9,230.0000	(10.135)	0	0	1
06/01/2006	R153	2006/02/02	7.45	Put	Option on Bond Future	2,207.0000	1,806.0000	(18.169)	0	0	0
06/01/2006	R153	2006/02/02	7.50	Put	Option on Bond Future	1,742.0000	1,406.0000	(19.288)	0	0	0
06/01/2006	R153	2006/02/02	9.00	Call	Option on Bond Future	73,576.0000	74,922.0000	1.829	0	0	0
06/01/2006	R153	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2006	R153	2006/02/02	7.35	Call	Option on Bond Future	8,377.0000	9,172.0000	9.490	0	0	0
06/01/2006	R153	2006/02/02	7.35	Put	Option on Bond Future	3,444.0000	2,893.0000	(15.999)	0	0	0
06/01/2006	R153	2006/02/02	6.75	Call	Option on Bond Future	285.0000	334.0000	17.193	0	0	0
06/01/2006	R153	2006/02/02	6.75	Put	Option on Bond Future	21,603.0000	20,306.0000	(6.004)	0	0	0
06/01/2006	R153	2006/02/02	8.50	Put	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
06/01/2006	R153	2006/02/02	8.50	Call	Option on Bond Future	53,314.0000	54,657.0000	2.519	0	0	0
06/01/2006	R153	2006/02/02	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/01/2006	R153	2006/02/02	8.75	Call	Option on Bond Future	63,500.0000	64,845.0000	2.118	0	0	0
06/01/2006	R153	2006/02/02	7.40	Call	Option on Bond Future	9,859.0000	10,732.0000	8.855	0	0	0
06/01/2006	R153	2006/02/02	7.00	Put	Option on Bond Future	11,891.0000	10,783.0000	(9.318)	0	0	0
06/01/2006	R153	2006/02/02	7.40	Put	Option on Bond Future	2,771.0000	2,297.0000	(17.106)	0	0	0
06/01/2006	R153	2006/02/02	7.95	Put	Option on Bond Future	143.0000	101.0000	(29.371)	0	0	0
06/01/2006	R153	2006/02/02	7.55	Call	Option on Bond Future	14,889.0000	15,956.0000	7.166	0	0	0

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06/01/2006	R153	2006/02/02	7.20	Put	Option on Bond Future	6,228.0000	5,425.0000	(12.893)	0	0	0
06/01/2006	R153	2006/02/02	7.55	Put	Option on Bond Future	1,362.0000	1,084.0000	(20.411)	0	0	0
06/01/2006	R153	2006/02/02	7.20	Call	Option on Bond Future	4,665.0000	5,208.0000	11.640	0	0	0
06/01/2006	R153	2006/02/02	7.15	Call	Option on Bond Future	3,696.0000	4,155.0000	12.419	0	0	0
06/01/2006	R153	2006/02/02	7.10	Put	Option on Bond Future	8,783.0000	7,816.0000	(11.010)	0	0	0
06/01/2006	R153	2006/02/02	7.15	Put	Option on Bond Future	7,434.0000	6,548.0000	(11.918)	0	0	0
06/01/2006	R153	2006/02/02	7.60	Call	Option on Bond Future	16,719.0000	17,837.0000	6.687	0	0	0
06/01/2006	R153	2006/02/02	7.60	Put	Option on Bond Future	1,056.0000	828.0000	(21.591)	0	0	0
06/01/2006	R153	2006/02/02	7.65	Call	Option on Bond Future	18,606.0000	19,767.0000	6.240	0	0	0
06/01/2006	R153	2006/02/02	7.90	Put	Option on Bond Future	195.0000	139.0000	(28.718)	0	0	0
06/01/2006	R153	2006/02/02	7.90	Call	Option on Bond Future	28,575.0000	29,865.0000	4.514	0	0	0
06/01/2006	R153	2006/02/02	7.85	Put	Option on Bond Future	263.0000	191.0000	(27.376)	0	0	0
06/01/2006	R153	2006/02/02	7.85	Call	Option on Bond Future	26,535.0000	27,809.0000	4.801	0	0	0
06/01/2006	R153	2006/02/02	7.70	Put	Option on Bond Future	619.0000	471.0000	(23.910)	0	0	0
06/01/2006	R153	2006/02/02	7.10	Call	Option on Bond Future	2,864.0000	3,244.0000	13.268	0	0	0
06/01/2006	R153	2006/02/02	7.65	Put	Option on Bond Future	812.0000	627.0000	(22.783)	0	0	0
06/01/2006	R153	2006/02/02	7.70	Call	Option on Bond Future	20,540.0000	21,738.0000	5.833	0	0	0
06/01/2006	R153	2006/02/02	7.95	Call	Option on Bond Future	30,627.0000	31,930.0000	4.254	0	0	0
06/01/2006	R153	2006/05/04			Bond Future	7.2360	7.2040	(0.442)	0.0000	0.0000	0
06/01/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	12,718.0000	13,352.0000	4.985	0	0	0
06/01/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	12,142.0000	11,458.0000	(5.633)	0	0	0
06/01/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	33,473.0000	34,565.0000	3.262	0	0	0
06/01/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	2,537.0000	2,310.0000	(8.948)	0	0	0
06/01/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	108.0000	92.0000	(14.815)	0	0	0
06/01/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	1,300.0000	1,167.0000	(10.231)	0	0	20
06/01/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	70,037.0000	71,340.0000	1.860	0	0	0
06/01/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	268.0000	233.0000	(13.060)	0	0	0
06/01/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	60,605.0000	61,888.0000	2.117	0	0	0
06/01/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	615.0000	544.0000	(11.545)	0	0	0
06/01/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	79,460.0000	80,772.0000	1.651	0	0	0
06/01/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	39.0000	33.0000	(15.385)	0	0	0
06/01/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	51,257.0000	52,503.0000	2.431	0	0	0
06/01/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	42,142.0000	43,327.0000	2.812	0	0	0
06/01/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	25,511.0000	26,475.0000	3.779	0	0	0
06/01/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	17,964.0000	17,110.0000	(4.754)	0	0	0

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06/01/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	18,522.0000	19,329.0000	4.357	0	0	0
06/01/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	8,201.0000	8,665.0000	5.658	0	0	0
06/01/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	7,717.0000	7,206.0000	(6.622)	0	0	0
06/01/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	4,933.0000	5,247.0000	6.365	0	0	0
06/01/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	4,586.0000	4,232.0000	(7.719)	0	0	0
06/01/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	25,149.0000	24,144.0000	(3.996)	0	0	0
06/01/2006	R153	2006/08/03			Bond Future	7.2340	7.2010	(0.456)	0.0000	0.0000	0
06/01/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	14,213.0000	13,561.0000	(4.587)	0	0	0
06/01/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	14,835.0000	15,468.0000	4.267	0	0	0
06/01/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	2,524.0000	2,379.0000	(5.745)	0	0	0
06/01/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	9,721.0000	10,214.0000	5.071	0	0	0
06/01/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	18,867.0000	18,075.0000	(4.198)	0	0	0
06/01/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	3,052.0000	2,877.0000	(5.734)	0	0	0
06/01/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	60,226.0000	61,336.0000	1.843	0	0	0
06/01/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	3,744.0000	3,531.0000	(5.689)	0	0	0
06/01/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	4,665.0000	4,402.0000	(5.638)	0	0	0
06/01/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	43,372.0000	44,394.0000	2.356	0	0	0
06/01/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	51,732.0000	52,804.0000	2.072	0	0	0
06/01/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	68,792.0000	69,932.0000	1.657	0	0	0
06/01/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	7,921.0000	7,505.0000	(5.252)	0	0	0
06/01/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	27,781.0000	28,649.0000	3.124	0	0	0
06/01/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	20,918.0000	21,678.0000	3.633	0	0	0
06/01/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	35,235.0000	36,193.0000	2.719	0	0	0
06/01/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	10,628.0000	10,104.0000	(4.930)	0	0	0
06/01/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	5,903.0000	5,577.0000	(5.523)	0	0	0
06/01/2006	R157	2006/02/02			Bond Future	7.4010	7.3750	(0.351)	0.0000	0.0000	140
06/01/2006	R157	2006/02/02	8.00	Put	Option on Bond Future	607.0000	462.0000	(23.888)	0	0	0
06/01/2006	R157	2006/02/02	8.00	Call	Option on Bond Future	50,783.0000	52,873.0000	4.116	0	0	0
06/01/2006	R157	2006/02/02	8.25	Put	Option on Bond Future	160.0000	114.0000	(28.750)	0	0	250
06/01/2006	R157	2006/02/02	8.25	Call	Option on Bond Future	70,564.0000	72,753.0000	3.102	0	0	250
06/01/2006	R157	2006/02/02	6.75	Call	Option on Bond Future	109.0000	123.0000	12.844	0	0	0
06/01/2006	R157	2006/02/02	6.75	Put	Option on Bond Future	57,511.0000	55,291.0000	(3.860)	0	0	0
06/01/2006	R157	2006/02/02	7.75	Put	Option on Bond Future	2,336.0000	1,903.0000	(18.536)	0	0	0
06/01/2006	R157	2006/02/02	7.75	Call	Option on Bond Future	31,869.0000	33,670.0000	5.651	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
06/01/2006	R157	2006/02/02	7.00	Call	Option on Bond Future	969.0000	1,097.0000	13.209	0	0	0
06/01/2006	R157	2006/02/02	7.50	Call	Option on Bond Future	15,835.0000	17,075.0000	7.831	0	0	0
06/01/2006	R157	2006/02/02	7.00	Put	Option on Bond Future	35,962.0000	33,856.0000	(5.856)	0	0	0
06/01/2006	R157	2006/02/02	7.50	Put	Option on Bond Future	7,371.0000	6,378.0000	(13.472)	0	0	0
06/01/2006	R157	2006/02/02	7.25	Put	Option on Bond Future	18,377.0000	16,705.0000	(9.098)	0	0	0
06/01/2006	R157	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2006	R157	2006/02/02	9.25	Call	Option on Bond Future	147,340.0000	149,574.0000	1.516	0	0	0
06/01/2006	R157	2006/02/02	9.00	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
06/01/2006	R157	2006/02/02	9.00	Call	Option on Bond Future	128,687.0000	130,920.0000	1.735	0	0	0
06/01/2006	R157	2006/02/02	8.50	Call	Option on Bond Future	90,266.0000	92,487.0000	2.461	0	0	0
06/01/2006	R157	2006/02/02	7.25	Call	Option on Bond Future	5,335.0000	5,897.0000	10.534	0	0	0
06/01/2006	R157	2006/02/02	8.50	Put	Option on Bond Future	41.0000	28.0000	(31.707)	0	0	0
06/01/2006	R157	2006/02/02	8.75	Put	Option on Bond Future	11.0000	7.0000	(36.364)	0	0	0
06/01/2006	R157	2006/02/02	8.75	Call	Option on Bond Future	109,660.0000	111,890.0000	2.034	0	0	0
06/01/2006	R157	2006/05/04			Bond Future	7.4080	7.3820	(0.351)	0.0000	0.0000	0
06/01/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	7,319.0000	6,808.0000	(6.982)	0	0	0
06/01/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	73,106.0000	74,932.0000	2.498	0	0	0
06/01/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	28,602.0000	27,241.0000	(4.758)	0	0	0
06/01/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	4,817.0000	4,460.0000	(7.411)	0	0	0
06/01/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	42,219.0000	40,532.0000	(3.996)	0	0	0
06/01/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	2,203.0000	2,025.0000	(8.080)	0	0	115
06/01/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	55,809.0000	57,481.0000	2.996	0	0	0
06/01/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	108,928.0000	110,932.0000	1.840	0	0	0
06/01/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	3,217.0000	2,966.0000	(7.802)	0	0	0
06/01/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	11,787.0000	11,047.0000	(6.278)	0	0	0
06/01/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	126,923.0000	128,977.0000	1.618	0	0	0
06/01/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	1,543.0000	1,414.0000	(8.360)	0	0	0
06/01/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	40,080.0000	41,522.0000	3.598	0	0	0
06/01/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	18,617.0000	17,587.0000	(5.533)	0	0	0
06/01/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	26,305.0000	27,457.0000	4.379	0	0	50
06/01/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	144,480.0000	146,588.0000	1.459	0	0	0
06/01/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	810.0000	735.0000	(9.259)	0	0	0
06/01/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	7,433.0000	7,929.0000	6.673	0	0	0
06/01/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	90,914.0000	92,847.0000	2.126	0	0	0
06/01/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	15,267.0000	16,088.0000	5.378	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
06/01/2006	R157	2006/08/03			Bond Future	7.4140	7.3880	(0.351)	0.0000	0.0000	0
06/01/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	4,285.0000	4,072.0000	(4.971)	0	0	0
06/01/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	78,057.0000	79,666.0000	2.061	0	0	0
06/01/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	144,351.0000	146,269.0000	1.329	0	0	0
06/01/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	61,947.0000	63,429.0000	2.392	0	0	0
06/01/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	7,638.0000	7,290.0000	(4.556)	0	0	0
06/01/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	15,046.0000	14,396.0000	(4.320)	0	0	0
06/01/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	9,397.0000	8,973.0000	(4.512)	0	0	0
06/01/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	94,652.0000	96,360.0000	1.805	0	0	0
06/01/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	22,983.0000	23,857.0000	3.803	0	0	0
06/01/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	111,518.0000	113,302.0000	1.600	0	0	0
06/01/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	36,500.0000	35,242.0000	(3.447)	0	0	0
06/01/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	11,792.0000	11,269.0000	(4.435)	0	0	0
06/01/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	47,405.0000	48,714.0000	2.761	0	0	0
06/01/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	20,249.0000	19,427.0000	(4.059)	0	0	0
06/01/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	48,372.0000	46,873.0000	(3.099)	0	0	0
06/01/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	13,911.0000	14,543.0000	4.543	0	0	0
06/01/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	27,234.0000	26,208.0000	(3.767)	0	0	0
06/01/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	34,253.0000	35,358.0000	3.226	0	0	0
06/01/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	6,290.0000	6,001.0000	(4.595)	0	0	0
06/01/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	128,437.0000	130,280.0000	1.435	0	0	0
06/01/2006	R186	2006/02/02			Bond Future	7.0560	7.0300	(0.368)	0.0000	0.0000	0
06/01/2006	R186	2006/02/02	6.75	Put	Option on Bond Future	44,967.0000	41,659.0000	(7.357)	0	0	0
06/01/2006	R186	2006/02/02	8.25	Call	Option on Bond Future	151,047.0000	154,644.0000	2.381	0	0	0
06/01/2006	R186	2006/02/02	6.75	Call	Option on Bond Future	1,691.0000	1,983.0000	17.268	0	0	0
06/01/2006	R186	2006/02/02	8.25	Put	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
06/01/2006	R186	2006/02/02	8.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/01/2006	R186	2006/02/02	8.75	Call	Option on Bond Future	206,796.0000	210,396.0000	1.741	0	0	0
06/01/2006	R186	2006/02/02	8.50	Call	Option on Bond Future	179,427.0000	183,026.0000	2.006	0	0	0
06/01/2006	R186	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2006	R186	2006/02/02	6.50	Put	Option on Bond Future	80,288.0000	76,712.0000	(4.454)	0	0	0
06/01/2006	R186	2006/02/02	7.25	Put	Option on Bond Future	5,382.0000	4,382.0000	(18.580)	0	0	0
06/01/2006	R186	2006/02/02	8.00	Call	Option on Bond Future	121,630.0000	125,217.0000	2.949	0	0	0
06/01/2006	R186	2006/02/02	8.00	Put	Option on Bond Future	34.0000	21.0000	(38.235)	0	0	0

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06/01/2006	R186	2006/02/02	6.50	Call	Option on Bond Future	124.0000	148.0000	19.355	0	0	0
06/01/2006	R186	2006/02/02	7.25	Call	Option on Bond Future	31,796.0000	34,395.0000	8.174	0	0	0
06/01/2006	R186	2006/02/02	7.75	Put	Option on Bond Future	188.0000	127.0000	(32.447)	0	0	0
06/01/2006	R186	2006/02/02	9.00	Call	Option on Bond Future	233,195.0000	236,794.0000	1.543	0	0	0
06/01/2006	R186	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2006	R186	2006/02/02	7.00	Call	Option on Bond Future	10,817.0000	12,140.0000	12.231	0	0	0
06/01/2006	R186	2006/02/02	7.00	Put	Option on Bond Future	18,587.0000	16,311.0000	(12.245)	0	0	0
06/01/2006	R186	2006/02/02	7.50	Call	Option on Bond Future	60,466.0000	63,777.0000	5.476	0	0	0
06/01/2006	R186	2006/02/02	7.50	Put	Option on Bond Future	1,133.0000	845.0000	(25.419)	0	0	0
06/01/2006	R186	2006/02/02	7.75	Call	Option on Bond Future	91,231.0000	94,770.0000	3.879	0	0	0
06/01/2006	R186	2006/05/04			Bond Future	7.0520	7.0270	(0.355)	0.0000	0.0000	0
06/01/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	1,005.0000	905.0000	(9.950)	0	0	0
06/01/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	207,064.0000	210,402.0000	1.612	0	0	0
06/01/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	19,333.0000	18,022.0000	(6.781)	0	0	0
06/01/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	46,109.0000	48,236.0000	4.613	0	0	0
06/01/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	1,490.0000	1,344.0000	(9.799)	0	0	0
06/01/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	180,325.0000	183,617.0000	1.826	0	0	0
06/01/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	97,000.0000	99,917.0000	3.007	0	0	0
06/01/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	2,289.0000	2,072.0000	(9.480)	0	0	0
06/01/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	6,023.0000	5,503.0000	(8.634)	0	0	0
06/01/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	3,650.0000	3,317.0000	(9.123)	0	0	0
06/01/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	124,989.0000	128,094.0000	2.484	0	0	0
06/01/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	4,783.0000	5,211.0000	8.948	0	0	0
06/01/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	26,052.0000	27,582.0000	5.873	0	0	0
06/01/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	54,193.0000	51,651.0000	(4.691)	0	0	0
06/01/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	152,900.0000	156,120.0000	2.106	0	0	0
06/01/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	33,217.0000	31,309.0000	(5.744)	0	0	0
06/01/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	70,371.0000	72,964.0000	3.685	0	0	0
06/01/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	10,898.0000	10,054.0000	(7.745)	0	0	0
06/01/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	83,794.0000	80,785.0000	(3.591)	0	0	0
06/01/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	11,786.0000	12,680.0000	7.585	0	0	0
06/01/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	232,792.0000	236,178.0000	1.455	0	0	0
06/01/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	469.0000	417.0000	(11.087)	0	0	0
06/01/2006	R186	2006/08/03			Bond Future	7.0480	7.0230	(0.355)	0.0000	0.0000	0

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06/01/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	10,029.0000	9,469.0000	(5.584)	0	0	0
06/01/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	13,514.0000	12,772.0000	(5.491)	0	0	0
06/01/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	131,098.0000	133,952.0000	2.177	0	0	0
06/01/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	36,002.0000	37,597.0000	4.430	0	0	0
06/01/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	104,411.0000	107,084.0000	2.560	0	0	0
06/01/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	42,569.0000	40,750.0000	(4.273)	0	0	0
06/01/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	56,225.0000	58,262.0000	3.623	0	0	0
06/01/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	19,792.0000	18,775.0000	(5.138)	0	0	0
06/01/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	29,095.0000	27,718.0000	(4.733)	0	0	0
06/01/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	79,393.0000	81,790.0000	3.019	0	0	0
06/01/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	20,006.0000	21,108.0000	5.508	0	0	0
06/01/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	210,171.0000	213,311.0000	1.494	0	0	0
06/01/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	6,028.0000	5,687.0000	(5.657)	0	0	0
06/01/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	184,257.0000	187,330.0000	1.668	0	0	0
06/01/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	7,680.0000	7,246.0000	(5.651)	0	0	0
06/01/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	157,844.0000	160,826.0000	1.889	0	0	0
06/01/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	4,868.0000	4,593.0000	(5.649)	0	0	0
06/01/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	234,466.0000	237,695.0000	1.377	0	0	0
06/01/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	3,034.0000	2,848.0000	(6.131)	0	0	0
06/01/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1,845.0000	1,723.0000	(6.612)	0	0	0
06/01/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	258,497.0000	261,790.0000	1.274	0	0	0
06/01/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	61,552.0000	59,239.0000	(3.758)	0	0	0
06/01/2006	R194	2006/02/02			Bond Future	7.0960	7.0650	(0.437)	0.0000	0.0000	50
06/01/2006	R194	2006/02/02	7.75	Call	Option on Bond Future	12,718.0000	13,306.0000	4.623	0	0	0
06/01/2006	R194	2006/02/02	9.00	Call	Option on Bond Future	36,321.0000	36,926.0000	1.666	0	0	0
06/01/2006	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2006	R194	2006/02/02	7.75	Put	Option on Bond Future	55.0000	38.0000	(30.909)	0	0	0
06/01/2006	R194	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2006	R194	2006/02/02	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/01/2006	R194	2006/02/02	8.75	Call	Option on Bond Future	31,646.0000	32,251.0000	1.912	0	0	0
06/01/2006	R194	2006/02/02	8.25	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
06/01/2006	R194	2006/02/02	6.25	Put	Option on Bond Future	16,680.0000	16,075.0000	(3.627)	0	0	0
06/01/2006	R194	2006/02/02	6.50	Call	Option on Bond Future	20.0000	25.0000	25.000	0	0	0
06/01/2006	R194	2006/02/02	8.50	Call	Option on Bond Future	26,943.0000	27,548.0000	2.245	0	0	0
06/01/2006	R194	2006/02/02	6.50	Put	Option on Bond Future	11,735.0000	11,135.0000	(5.113)	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
06/01/2006	R194	2006/02/02	8.00	Put	Option on Bond Future	11.0000	7.0000	(36.364)	0	0	0
06/01/2006	R194	2006/02/02	6.75	Put	Option on Bond Future	7,003.0000	6,443.0000	(7.997)	0	0	0
06/01/2006	R194	2006/02/02	8.25	Call	Option on Bond Future	22,213.0000	22,818.0000	2.724	0	0	0
06/01/2006	R194	2006/02/02	6.75	Call	Option on Bond Future	223.0000	268.0000	20.179	0	0	0
06/01/2006	R194	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2006	R194	2006/02/02	8.00	Call	Option on Bond Future	17,463.0000	18,064.0000	3.442	0	0	0
06/01/2006	R194	2006/02/02	7.50	Put	Option on Bond Future	280.0000	210.0000	(25.000)	0	0	0
06/01/2006	R194	2006/02/02	7.50	Call	Option on Bond Future	8,126.0000	8,661.0000	6.584	0	0	0
06/01/2006	R194	2006/02/02	7.00	Call	Option on Bond Future	1,365.0000	1,561.0000	14.359	0	0	0
06/01/2006	R194	2006/02/02	7.00	Put	Option on Bond Future	3,240.0000	2,832.0000	(12.593)	0	0	0
06/01/2006	R194	2006/02/02	7.25	Put	Option on Bond Future	1,097.0000	893.0000	(18.596)	0	0	0
06/01/2006	R194	2006/02/02	7.25	Call	Option on Bond Future	4,097.0000	4,498.0000	9.788	0	0	0
06/01/2006	R194	2006/05/04			Bond Future	7.0750	7.0410	(0.481)	0.0000	0.0000	0
06/01/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,739.0000	10,234.0000	(4.702)	0	0	0
06/01/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	14,670.0000	14,119.0000	(3.756)	0	0	0
06/01/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	287.0000	324.0000	12.892	0	0	0
06/01/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	16,323.0000	16,853.0000	3.247	0	0	0
06/01/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	743.0000	825.0000	11.036	0	0	0
06/01/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	12,470.0000	12,961.0000	3.937	0	0	0
06/01/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	7,288.0000	6,857.0000	(5.914)	0	0	0
06/01/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	316.0000	278.0000	(12.025)	0	0	0
06/01/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	502.0000	444.0000	(11.554)	0	0	0
06/01/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	32,661.0000	33,237.0000	1.764	0	0	0
06/01/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	893.0000	797.0000	(10.750)	0	0	0
06/01/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	133.0000	117.0000	(12.030)	0	0	0
06/01/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	28,551.0000	29,122.0000	2.000	0	0	0
06/01/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	200.0000	175.0000	(12.500)	0	0	0
06/01/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1,590.0000	1,436.0000	(9.686)	0	0	0
06/01/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	24,441.0000	25,004.0000	2.304	0	0	0
06/01/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	89.0000	78.0000	(12.360)	0	0	0
06/01/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	8,899.0000	9,333.0000	4.877	0	0	0
06/01/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	1,653.0000	1,809.0000	9.437	0	0	0
06/01/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	5,742.0000	6,096.0000	6.165	0	0	0
06/01/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	20,358.0000	20,908.0000	2.702	0	0	0
06/01/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	2,724.0000	2,491.0000	(8.554)	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
06/01/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	4,504.0000	4,171.0000	(7.393)	0	0	0
06/01/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	3,207.0000	3,462.0000	7.951	0	0	0
06/01/2006	R194	2006/08/03			Bond Future	7.0410	7.0060	(0.497)	0.0000	0.0000	0
06/01/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	12,588.0000	12,982.0000	3.130	0	0	0
06/01/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	2,031.0000	1,901.0000	(6.401)	0	0	0
06/01/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	626.0000	584.0000	(6.709)	0	0	0
06/01/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	15,720.0000	16,145.0000	2.704	0	0	0
06/01/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,476.0000	1,377.0000	(6.707)	0	0	0
06/01/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,804.0000	2,634.0000	(6.063)	0	0	0
06/01/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	9,655.0000	10,009.0000	3.666	0	0	0
06/01/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	3,122.0000	3,307.0000	5.926	0	0	0
06/01/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	7,497.0000	7,157.0000	(4.535)	0	0	0
06/01/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	19,063.0000	19,510.0000	2.345	0	0	0
06/01/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	29,441.0000	29,924.0000	1.641	0	0	0
06/01/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,870.0000	3,649.0000	(5.711)	0	0	0
06/01/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	749.0000	698.0000	(6.809)	0	0	0
06/01/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	6,997.0000	7,301.0000	4.345	0	0	0
06/01/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	25,948.0000	26,422.0000	1.827	0	0	0
06/01/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	22,492.0000	22,954.0000	2.054	0	0	0
06/01/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,150.0000	1,072.0000	(6.783)	0	0	0
06/01/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	927.0000	864.0000	(6.796)	0	0	0
06/01/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	4,698.0000	4,944.0000	5.236	0	0	0
06/01/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	5,313.0000	5,034.0000	(5.251)	0	0	0
06/01/2006	R201	2006/02/02			Bond Future	7.3850	7.3540	(0.420)	0.0000	0.0000	0
06/01/2006	R201	2006/02/02	7.25	Call	Option on Bond Future	5,047.0000	5,655.0000	12.047	0	0	0
06/01/2006	R201	2006/02/02	7.50	Call	Option on Bond Future	13,675.0000	14,893.0000	8.907	0	0	0
06/01/2006	R201	2006/02/02	7.25	Put	Option on Bond Future	14,251.0000	12,754.0000	(10.505)	0	0	0
06/01/2006	R201	2006/02/02	7.50	Put	Option on Bond Future	5,912.0000	5,025.0000	(15.003)	0	0	0
06/01/2006	R201	2006/02/02	7.75	Call	Option on Bond Future	26,380.0000	28,087.0000	6.471	0	0	0
06/01/2006	R201	2006/02/02	7.75	Put	Option on Bond Future	1,986.0000	1,588.0000	(20.040)	0	0	0
06/01/2006	R201	2006/02/02	8.00	Put	Option on Bond Future	557.0000	416.0000	(25.314)	0	0	0
06/01/2006	R201	2006/02/02	8.00	Call	Option on Bond Future	41,253.0000	43,218.0000	4.763	0	0	0
06/01/2006	R201	2006/02/02	7.00	Call	Option on Bond Future	1,098.0000	1,269.0000	15.574	0	0	0
06/01/2006	R201	2006/02/02	9.25	Call	Option on Bond Future	117,525.0000	119,630.0000	1.791	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
06/01/2006	R201	2006/02/02	6.75	Call	Option on Bond Future	158.0000	185.0000	17.089	0	0	0
06/01/2006	R201	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2006	R201	2006/02/02	6.50	Put	Option on Bond Future	62,214.0000	60,111.0000	(3.380)	0	0	0
06/01/2006	R201	2006/02/02	8.25	Put	Option on Bond Future	157.0000	110.0000	(29.936)	0	0	0
06/01/2006	R201	2006/02/02	6.50	Call	Option on Bond Future	13.0000	15.0000	15.385	0	0	0
06/01/2006	R201	2006/02/02	7.00	Put	Option on Bond Future	27,614.0000	25,679.0000	(7.007)	0	0	0
06/01/2006	R201	2006/02/02	6.75	Put	Option on Bond Future	44,337.0000	42,258.0000	(4.689)	0	0	0
06/01/2006	R201	2006/02/02	8.50	Put	Option on Bond Future	43.0000	29.0000	(32.558)	0	0	0
06/01/2006	R201	2006/02/02	9.00	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
06/01/2006	R201	2006/02/02	8.50	Call	Option on Bond Future	72,387.0000	74,478.0000	2.889	0	0	0
06/01/2006	R201	2006/02/02	8.25	Call	Option on Bond Future	56,834.0000	58,892.0000	3.621	0	0	0
06/01/2006	R201	2006/02/02	8.75	Put	Option on Bond Future	12.0000	8.0000	(33.333)	0	0	0
06/01/2006	R201	2006/02/02	9.00	Call	Option on Bond Future	102,764.0000	104,868.0000	2.047	0	0	0
06/01/2006	R201	2006/02/02	8.75	Call	Option on Bond Future	87,715.0000	89,815.0000	2.394	0	0	0
06/01/2006	R201	2006/05/04			Bond Future	7.3930	7.3620	(0.419)	0.0000	0.0000	0
06/01/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	22,715.0000	23,822.0000	4.873	0	0	0
06/01/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	15,649.0000	14,698.0000	(6.077)	0	0	0
06/01/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	829.0000	748.0000	(9.771)	0	0	0
06/01/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	115,489.0000	117,466.0000	1.712	0	0	0
06/01/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	101,677.0000	103,602.0000	1.893	0	0	0
06/01/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	73,372.0000	75,177.0000	2.460	0	0	0
06/01/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	10,225.0000	9,528.0000	(6.817)	0	0	0
06/01/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	3,042.0000	2,789.0000	(8.317)	0	0	0
06/01/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	87,516.0000	89,391.0000	2.142	0	0	0
06/01/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	4,436.0000	4,083.0000	(7.958)	0	0	0
06/01/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	1,510.0000	1,376.0000	(8.874)	0	0	0
06/01/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	59,408.0000	61,114.0000	2.872	0	0	0
06/01/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	2,123.0000	1,940.0000	(8.620)	0	0	0
06/01/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	6,565.0000	6,072.0000	(7.510)	0	0	0
06/01/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	33,572.0000	34,933.0000	4.054	0	0	0
06/01/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	45,879.0000	47,443.0000	3.409	0	0	0
06/01/2006	R201	2006/08/03			Bond Future	7.4000	7.3690	(0.419)	0.0000	0.0000	0
06/01/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	22,653.0000	21,702.0000	(4.198)	0	0	0
06/01/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	29,109.0000	30,170.0000	3.645	0	0	0

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06/01/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	89,865.0000	91,540.0000	1.864	0	0	0
06/01/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	76,614.0000	78,218.0000	2.094	0	0	0
06/01/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	8,229.0000	7,822.0000	(4.946)	0	0	0
06/01/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	6,717.0000	6,381.0000	(5.002)	0	0	0
06/01/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	5,561.0000	5,281.0000	(5.035)	0	0	0
06/01/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	103,195.0000	104,926.0000	1.677	0	0	0
06/01/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	115,706.0000	117,508.0000	1.557	0	0	0
06/01/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	10,229.0000	9,731.0000	(4.869)	0	0	0
06/01/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	39,473.0000	40,716.0000	3.149	0	0	0
06/01/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	63,570.0000	65,083.0000	2.380	0	0	0
06/01/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	3,855.0000	3,646.0000	(5.422)	0	0	0
06/01/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	17,091.0000	16,322.0000	(4.499)	0	0	0
06/01/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	50,911.0000	52,308.0000	2.744	0	0	0
06/01/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	12,902.0000	12,287.0000	(4.767)	0	0	0
06/01/2006	R203	2006/02/02			Bond Future	7.3690	7.3440	(0.339)	0.0000	0.0000	0
06/01/2006	R203	2006/02/02	7.00	Call	Option on Bond Future	1,353.0000	1,507.0000	11.382	0	0	0
06/01/2006	R203	2006/02/02	8.25	Call	Option on Bond Future	67,940.0000	69,950.0000	2.958	0	0	0
06/01/2006	R203	2006/02/02	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
06/01/2006	R203	2006/02/02	7.75	Put	Option on Bond Future	1,245.0000	976.0000	(21.606)	0	0	0
06/01/2006	R203	2006/02/02	8.25	Put	Option on Bond Future	15.0000	9.0000	(40.000)	0	0	0
06/01/2006	R203	2006/02/02	7.00	Put	Option on Bond Future	31,628.0000	29,766.0000	(5.887)	0	0	0
06/01/2006	R203	2006/02/02	8.75	Call	Option on Bond Future	103,914.0000	105,930.0000	1.940	0	0	0
06/01/2006	R203	2006/02/02	7.75	Call	Option on Bond Future	31,353.0000	33,100.0000	5.572	0	0	0
06/01/2006	R203	2006/02/02	8.50	Call	Option on Bond Future	86,142.0000	88,158.0000	2.340	0	0	0
06/01/2006	R203	2006/02/02	8.00	Put	Option on Bond Future	178.0000	125.0000	(29.775)	0	0	0
06/01/2006	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2006	R203	2006/02/02	9.00	Call	Option on Bond Future	121,255.0000	123,271.0000	1.663	0	0	0
06/01/2006	R203	2006/02/02	8.00	Call	Option on Bond Future	49,429.0000	51,392.0000	3.971	0	0	0
06/01/2006	R203	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/01/2006	R203	2006/02/02	7.50	Call	Option on Bond Future	15,878.0000	17,104.0000	7.721	0	0	0
06/01/2006	R203	2006/02/02	7.50	Put	Option on Bond Future	5,397.0000	4,607.0000	(14.638)	0	0	0
06/01/2006	R203	2006/02/02	7.25	Put	Option on Bond Future	15,407.0000	13,963.0000	(9.372)	0	0	0
06/01/2006	R203	2006/02/02	7.25	Call	Option on Bond Future	5,766.0000	6,337.0000	9.903	0	0	0
06/01/2006	R203	2006/05/04			Bond Future	7.3740	7.3480	(0.353)	0.0000	0.0000	0

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06/01/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	9,578.0000	8,936.0000	(6.703)	0	0	0
06/01/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	16,655.0000	15,723.0000	(5.596)	0	0	0
06/01/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	38,863.0000	40,286.0000	3.662	0	0	0
06/01/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	154.0000	133.0000	(13.636)	0	0	0
06/01/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	69,034.0000	70,873.0000	2.664	0	0	0
06/01/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	119,416.0000	121,460.0000	1.712	0	0	0
06/01/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	85,649.0000	87,599.0000	2.277	0	0	0
06/01/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	40,035.0000	38,518.0000	(3.789)	0	0	0
06/01/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	53,225.0000	54,889.0000	3.126	0	0	0
06/01/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	5,058.0000	4,657.0000	(7.928)	0	0	0
06/01/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	9,811.0000	10,359.0000	5.586	0	0	0
06/01/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	2,441.0000	2,214.0000	(9.299)	0	0	0
06/01/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	1,072.0000	957.0000	(10.728)	0	0	0
06/01/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	427.0000	375.0000	(12.178)	0	0	0
06/01/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	26,589.0000	27,722.0000	4.261	0	0	0
06/01/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	102,556.0000	104,569.0000	1.963	0	0	0
06/01/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	16,863.0000	17,691.0000	4.910	0	0	0
06/01/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	26,761.0000	25,524.0000	(4.622)	0	0	0
06/01/2006	R203	2006/08/03			Bond Future	7.3780	7.3520	(0.352)	0.0000	0.0000	0
06/01/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	118,390.0000	120,337.0000	1.645	0	0	0
06/01/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	57,343.0000	58,851.0000	2.630	0	0	0
06/01/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	15,853.0000	15,134.0000	(4.535)	0	0	0
06/01/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	44,397.0000	45,711.0000	2.960	0	0	0
06/01/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	1,066.0000	980.0000	(8.068)	0	0	0
06/01/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	10,184.0000	9,659.0000	(5.155)	0	0	0
06/01/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	6,240.0000	5,877.0000	(5.817)	0	0	0
06/01/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	2,021.0000	1,874.0000	(7.274)	0	0	0
06/01/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	71,574.0000	73,244.0000	2.333	0	0	0
06/01/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	102,426.0000	104,312.0000	1.841	0	0	0
06/01/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	3,642.0000	3,404.0000	(6.535)	0	0	0
06/01/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	46,099.0000	44,723.0000	(2.985)	0	0	0
06/01/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	16,025.0000	16,682.0000	4.100	0	0	0
06/01/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	86,720.0000	88,516.0000	2.071	0	0	0
06/01/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	23,578.0000	24,450.0000	3.698	0	0	0
06/01/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	33,639.0000	32,478.0000	(3.451)	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
06/01/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	23,590.0000	22,654.0000	(3.968)	0	0	0
06/01/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	33,065.0000	34,161.0000	3.315	0	0	0
06/01/2006	R204	2006/02/02			Bond Future	7.3530	7.3230	(0.408)	0.0000	0.0000	0
06/01/2006	R204	2006/02/02	8.00	Put	Option on Bond Future	178.0000	119.0000	(33.146)	0	0	0
06/01/2006	R204	2006/02/02	8.00	Call	Option on Bond Future	53,437.0000	55,939.0000	4.682	0	0	0
06/01/2006	R204	2006/05/04			Bond Future	7.3590	7.3280	(0.421)	0.0000	0.0000	0
06/01/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	57,358.0000	59,488.0000	3.714	0	0	0
06/01/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	5,238.0000	4,756.0000	(9.202)	0	0	0
06/01/2006	R204	2006/08/03			Bond Future	7.3630	7.3320	(0.421)	0.0000	0.0000	0
06/01/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	10,687.0000	10,045.0000	(6.007)	0	0	0
06/01/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	61,840.0000	63,776.0000	3.131	0	0	0
06/01/2006	R207	2006/02/02			Bond Future	7.3260	7.2930	(0.450)	0.0000	0.0000	0
06/01/2006	R207	2006/02/02	8.00	Put	Option on Bond Future	154.0000	100.0000	(35.065)	0	0	0
06/01/2006	R207	2006/02/02	8.00	Call	Option on Bond Future	55,923.0000	58,714.0000	4.991	0	0	0
06/01/2006	R207	2006/05/04			Bond Future	7.3310	7.2980	(0.450)	0.0000	0.0000	0
06/01/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	59,772.0000	62,098.0000	3.891	0	0	0
06/01/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	4,978.0000	4,490.0000	(9.803)	0	0	0
06/01/2006	R207	2006/08/03			Bond Future	7.3360	7.3020	(0.463)	0.0000	0.0000	0
06/01/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	64,217.0000	66,400.0000	3.399	0	0	0
06/01/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	10,411.0000	9,729.0000	(6.551)	0	0	0
Grand Total:											2,374