



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 01/12/2006

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
01/12/2006	CRD1 2007/02/01			Index Future	106.5800	106.7080	0.120	0.0000	0.0000	10
01/12/2006	CRD1 2007/02/01	106.00	Call	Index Future	12,010.0000	12,736.0000	6.045	0	0	0
01/12/2006	CRD1 2007/02/01	106.00	Put	Index Future	6,210.0000	5,656.0000	(8.921)	0	0	0
01/12/2006	GOVI 2007/02/01			jGovi	248.2750	248.6680	0.158	0.0000	0.0000	71
01/12/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
01/12/2006	GOVI 2007/02/01	230.00	Call	jGovi	182,750.0000	186,680.0000	2.150	0	0	0
01/12/2006	GOVI 2007/05/03			jGovi	253.6930	254.0510	0.141	0.0000	0.0000	118
01/12/2006	GOVI 2007/05/03	235.00	Call	jGovi	186,951.0000	190,527.0000	1.913	0	0	0
01/12/2006	GOVI 2007/05/03	235.00	Put	jGovi	21.0000	17.0000	(19.048)	0	0	0
01/12/2006	GOVI 2007/08/02			jGovi	259.1060	259.4720	0.141	0.0000	0.0000	0
01/12/2006	GOVI 2007/08/02	240.50	Put	jGovi	260.0000	225.0000	(13.462)	0	0	0
01/12/2006	GOVI 2007/08/02	240.50	Call	jGovi	186,320.0000	189,945.0000	1.946	0	0	0
01/12/2006	ILBI 2007/02/01			Index Future	272.9360	272.9620	0.010	0.0000	0.0000	0
01/12/2006	ILBI 2007/02/01	265.00	Call	Index Future	81,318.0000	81,494.0000	0.216	0	0	0
01/12/2006	ILBI 2007/02/01	265.00	Put	Index Future	1,958.0000	1,874.0000	(4.290)	0	0	0
01/12/2006	J153 2010/08/31			jSwap	8.8250	8.7960	(0.329)	0.0000	0.0000	0
01/12/2006	J157 2015/09/15			jSwap	8.4570	8.4290	(0.331)	0.0000	0.0000	0
01/12/2006	J186 2026/12/21			jSwap	7.8810	7.8510	(0.381)	0.0000	0.0000	0

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01/12/2006	J194	2008/02/28			jSwap	9.0720	9.0710	(0.011)	0.0000	0.0000	0
01/12/2006	J201	2014/12/22			jSwap	8.4630	8.4320	(0.366)	0.0000	0.0000	0
01/12/2006	J203	2017/09/15			jSwap	8.3450	8.3120	(0.395)	0.0000	0.0000	0
01/12/2006	J204	2018/12/21			jSwap	8.2440	8.2100	(0.412)	0.0000	0.0000	0
01/12/2006	J207	2020/01/15			jSwap	8.1940	8.1590	(0.427)	0.0000	0.0000	0
01/12/2006	JBAR	2005/12/21			jBar	8.9180	8.9750	0.639	0.0000	0.0000	0
01/12/2006	JFRA	2007/02/01			jFra	9.1800	9.1760	(0.044)	0.0000	0.0000	0
01/12/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,096.0000	4,087.0000	(0.220)	0	0	0
01/12/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	2.0000	1.0000	(50.000)	0	0	0
01/12/2006	JFRA	2007/05/03			jFra	9.2360	9.2360	-	0.0000	0.0000	0
01/12/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,268.0000	4,267.0000	(0.023)	0	0	0
01/12/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	37.0000	37.0000	-	0	0	0
01/12/2006	JFRA	2007/08/02			jFra	9.1840	9.1850	0.011	0.0000	0.0000	0
01/12/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,226.0000	4,228.0000	0.047	0	0	0
01/12/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	122.0000	121.0000	(0.820)	0	0	0
01/12/2006	JFRA	2007/11/01			jFra	9.1700	9.1730	0.033	0.0000	0.0000	0
01/12/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	218.0000	216.0000	(0.917)	0	0	0
01/12/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,594.0000	4,600.0000	0.131	0	0	0
01/12/2006	JFRA	2008/02/07			jFra	8.9850	8.9990	0.156	0.0000	0.0000	0
01/12/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	19,943.0000	19,902.0000	(0.206)	0	0	0
01/12/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,571.0000	23,563.0000	(0.034)	0	0	0
01/12/2006	JN02	2007/02/01			jNote	9.0150	9.0100	(0.055)	0.0000	0.0000	0
01/12/2006	JN02	2007/02/01	9.00	Put	Option on jNote	8,151.0000	8,131.0000	(0.245)	0	0	0

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01/12/2006	JN02	2007/02/01	9.00	Call	Option on jNote	8,422.0000	8,311.0000	(1.318)	0	0	0
01/12/2006	JN02	2007/05/03			jNote	8.9380	8.9240	(0.157)	0.0000	0.0000	0
01/12/2006	JN02	2007/05/03	9.25	Put	Option on jNote	16,034.0000	16,139.0000	0.655	0	0	0
01/12/2006	JN02	2007/05/03	9.25	Call	Option on jNote	10,347.0000	10,198.0000	(1.440)	0	0	0
01/12/2006	JN02	2007/08/02			jNote	8.8450	8.8190	(0.294)	0.0000	0.0000	0
01/12/2006	JN02	2007/08/02	9.25	Call	Option on jNote	12,972.0000	12,740.0000	(1.788)	0	0	0
01/12/2006	JN02	2007/08/02	9.25	Put	Option on jNote	20,360.0000	20,603.0000	1.194	0	0	0
01/12/2006	JN05	2007/02/01			jNote	8.6280	8.5950	(0.382)	0.0000	0.0000	0
01/12/2006	JN05	2007/02/01	9.25	Call	Option on jNote	1,212.0000	1,034.0000	(14.686)	0	0	0
01/12/2006	JN05	2007/02/01	9.25	Put	Option on jNote	26,174.0000	27,337.0000	4.443	0	0	0
01/12/2006	JN05	2007/05/03			jNote	8.5710	8.5380	(0.385)	0.0000	0.0000	0
01/12/2006	JN05	2007/05/03	9.25	Put	Option on jNote	31,049.0000	32,105.0000	3.401	0	0	0
01/12/2006	JN05	2007/05/03	9.25	Call	Option on jNote	3,758.0000	3,469.0000	(7.690)	0	0	0
01/12/2006	JN05	2007/08/02			jNote	8.5100	8.4740	(0.423)	0.0000	0.0000	0
01/12/2006	JN05	2007/08/02	9.25	Put	Option on jNote	35,567.0000	36,683.0000	3.138	0	0	0
01/12/2006	JN05	2007/08/02	9.25	Call	Option on jNote	5,773.0000	5,415.0000	(6.201)	0	0	0
01/12/2006	JN10	2007/02/01			jNote	8.2860	8.2530	(0.398)	0.0000	0.0000	0
01/12/2006	JN10	2007/02/01	9.00	Put	Option on jNote	47,895.0000	50,140.0000	4.687	0	0	0
01/12/2006	JN10	2007/02/01	9.00	Call	Option on jNote	91.0000	63.0000	(30.769)	0	0	0
01/12/2006	JN10	2007/05/03			jNote	8.2360	8.2010	(0.425)	0.0000	0.0000	0
01/12/2006	JN10	2007/05/03	9.00	Call	Option on jNote	891.0000	744.0000	(16.498)	0	0	0
01/12/2006	JN10	2007/05/03	9.00	Put	Option on jNote	52,161.0000	54,436.0000	4.361	0	0	0
01/12/2006	JN10	2007/08/02			jNote	8.1810	8.1440	(0.452)	0.0000	0.0000	0
01/12/2006	JN10	2007/08/02	9.00	Call	Option on jNote	1,878.0000	1,640.0000	(12.673)	0	0	0
01/12/2006	JN10	2007/08/02	9.00	Put	Option on jNote	56,980.0000	59,315.0000	4.098	0	0	0
01/12/2006	JROD	2006/12/29			jRod	8.1300	8.1300	-	0.0000	0.0000	0

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01/12/2006	JROD	2007/01/31			jRod	8.5310	8.5490	0.211	0.0000	0.0000	0
01/12/2006	JROD	2007/02/28			jRod	8.9180	8.9590	0.460	0.0000	0.0000	0
01/12/2006	JROD	2007/03/30			jRod	8.6730	8.7000	0.311	0.0000	0.0000	0
01/12/2006	JROD	2007/04/30			jRod	8.9210	8.9540	0.370	0.0000	0.0000	0
01/12/2006	JROD	2007/05/31			jRod	9.1170	9.1530	0.395	0.0000	0.0000	0
01/12/2006	OTH1	2007/02/01			Index Future	244.8330	245.1300	0.121	0.0000	0.0000	15
01/12/2006	OTH1	2007/02/01	243.58	Put	Index Future	14,587.0000	13,283.0000	(8.939)	0	0	0
01/12/2006	OTH1	2007/02/01	243.58	Call	Index Future	27,117.0000	28,783.0000	6.144	0	0	0
01/12/2006	R153	2007/02/01			Bond Future	8.3050	8.2850	(0.241)	0.0000	0.0000	26
01/12/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	5,808.0000	5,486.0000	(5.544)	0	0	0
01/12/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	8,738.0000	8,328.0000	(4.692)	0	0	0
01/12/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	13,705.0000	13,194.0000	(3.729)	0	0	0
01/12/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	12,697.0000	13,076.0000	2.985	0	0	0
01/12/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	10,575.0000	10,912.0000	3.187	0	0	0
01/12/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,896.0000	2,694.0000	(6.975)	0	0	0
01/12/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	17,446.0000	17,903.0000	2.620	0	0	0
01/12/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	6,923.0000	7,173.0000	3.611	0	0	0
01/12/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,594.0000	3,743.0000	4.146	0	0	0
01/12/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	4,657.0000	4,377.0000	(6.012)	0	0	0
01/12/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	5,210.0000	4,909.0000	(5.777)	0	0	0
01/12/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	35,667.0000	35,018.0000	(1.820)	0	0	0
01/12/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	44,124.0000	43,467.0000	(1.489)	0	0	0
01/12/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	52,765.0000	52,106.0000	(1.249)	0	0	0
01/12/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	11,615.0000	11,973.0000	3.082	0	0	0
01/12/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
01/12/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	209.0000	219.0000	4.785	0	0	0
01/12/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	14.0000	15.0000	7.143	0	0	0
01/12/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,534.0000	1,408.0000	(8.214)	0	0	0
01/12/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	24,155.0000	24,688.0000	2.207	0	0	0
01/12/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	31,407.0000	31,992.0000	1.863	0	0	0

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01/12/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	790.0000	715.0000	(9.494)	0	0	0
01/12/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	60.0000	62.0000	3.333	0	0	0
01/12/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	61,520.0000	60,860.0000	(1.073)	0	0	0
01/12/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,562.0000	1,635.0000	4.673	0	0	0
01/12/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	20,044.0000	19,457.0000	(2.929)	0	0	0
01/12/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	27,550.0000	26,920.0000	(2.287)	0	0	0
01/12/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	619.0000	648.0000	4.685	0	0	0
01/12/2006	R153	2007/05/03			Bond Future	8.2500	8.2300	(0.242)	0.0000	0.0000	0
01/12/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	22,571.0000	22,978.0000	1.803	0	0	0
01/12/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	16,648.0000	16,984.0000	2.018	0	0	0
01/12/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	5,739.0000	5,528.0000	(3.677)	0	0	0
01/12/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	8,957.0000	8,675.0000	(3.148)	0	0	0
01/12/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	6,204.0000	5,982.0000	(3.578)	0	0	0
01/12/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	21,520.0000	21,915.0000	1.836	0	0	0
01/12/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	6,697.0000	6,463.0000	(3.494)	0	0	0
01/12/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	20,493.0000	20,877.0000	1.874	0	0	0
01/12/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	27,009.0000	27,459.0000	1.666	0	0	0
01/12/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	4,134.0000	3,966.0000	(4.064)	0	0	0
01/12/2006	R153	2007/08/02			Bond Future	8.0760	8.0620	(0.173)	0.0000	0.0000	0
01/12/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	10,677.0000	10,495.0000	(1.705)	0	0	0
01/12/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	22,835.0000	23,058.0000	0.977	0	0	0
01/12/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	7,720.0000	7,573.0000	(1.904)	0	0	0
01/12/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	28,381.0000	28,638.0000	0.906	0	0	0
01/12/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	8,629.0000	8,470.0000	(1.843)	0	0	0
01/12/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	26,465.0000	26,710.0000	0.926	0	0	0
01/12/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	8,165.0000	8,012.0000	(1.874)	0	0	0
01/12/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	27,415.0000	27,666.0000	0.916	0	0	0
01/12/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	32,404.0000	32,682.0000	0.858	0	0	0
01/12/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	6,121.0000	5,995.0000	(2.058)	0	0	0
01/12/2006	R157	2007/02/01			Bond Future	8.0200	7.9950	(0.312)	0.0000	0.0000	0
01/12/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	2,768.0000	2,483.0000	(10.296)	0	0	0
01/12/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	88,184.0000	89,961.0000	2.015	0	0	0
01/12/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	55,678.0000	57,256.0000	2.834	0	0	0

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01/12/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	79,490.0000	77,667.0000	(2.293)	0	0	0
01/12/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	5,489.0000	5,006.0000	(8.799)	0	0	0
01/12/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	654.0000	568.0000	(13.150)	0	0	0
01/12/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	60,640.0000	58,887.0000	(2.891)	0	0	0
01/12/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	554.0000	594.0000	7.220	0	0	0
01/12/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	265.0000	226.0000	(14.717)	0	0	150
01/12/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	8,535.0000	9,025.0000	5.741	0	0	0
01/12/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	46,474.0000	47,943.0000	3.161	0	0	0
01/12/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	104,675.0000	106,494.0000	1.738	0	0	0
01/12/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	4,204.0000	3,809.0000	(9.396)	0	0	0
01/12/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	28,845.0000	27,472.0000	(4.760)	0	0	0
01/12/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	309.0000	264.0000	(14.563)	0	0	0
01/12/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	1,366.0000	1,206.0000	(11.713)	0	0	0
01/12/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	3,999.0000	4,254.0000	6.377	0	0	0
01/12/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	71,746.0000	73,449.0000	2.374	0	0	0
01/12/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	21,857.0000	20,664.0000	(5.458)	0	0	0
01/12/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	107,962.0000	109,786.0000	1.689	0	0	0
01/12/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	143.0000	121.0000	(15.385)	0	0	0
01/12/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	12,881.0000	13,551.0000	5.201	0	0	250
01/12/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	43,507.0000	44,934.0000	3.280	0	0	0
01/12/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	43,486.0000	41,877.0000	(3.700)	0	0	0
01/12/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,614.0000	1,725.0000	6.877	0	0	0
01/12/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	121,039.0000	122,880.0000	1.521	0	0	0
01/12/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	4,809.0000	4,372.0000	(9.087)	0	0	0
01/12/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	27,229.0000	28,341.0000	4.084	0	0	0
01/12/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	49,496.0000	51,004.0000	3.047	0	0	0
01/12/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	10,248.0000	9,497.0000	(7.328)	0	0	0
01/12/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	7,103.0000	6,521.0000	(8.194)	0	0	0
01/12/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	16,406.0000	17,203.0000	4.858	0	0	0
01/12/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	3,666.0000	3,310.0000	(9.711)	0	0	0
01/12/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	17,897.0000	16,830.0000	(5.962)	0	0	0
01/12/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	40,601.0000	41,982.0000	3.401	0	0	0
01/12/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	35,004.0000	36,285.0000	3.660	0	0	150
01/12/2006	R157	2007/05/03			Bond Future	7.9850	7.9600	(0.313)	0.0000	0.0000	504
01/12/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	9,374.0000	8,905.0000	(5.003)	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
01/12/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	62,764.0000	64,148.0000	2.205	0	0	0
01/12/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	60,115.0000	61,469.0000	2.252	0	0	0
01/12/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	8,572.0000	8,133.0000	(5.121)	0	0	0
01/12/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	5,343.0000	5,035.0000	(5.765)	0	0	0
01/12/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	76,602.0000	78,117.0000	1.978	0	0	0
01/12/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	7,826.0000	7,415.0000	(5.252)	0	0	0
01/12/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	65,456.0000	66,868.0000	2.157	0	0	0
01/12/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	49,994.0000	51,219.0000	2.450	0	0	0
01/12/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	13,181.0000	12,584.0000	(4.529)	0	0	0
01/12/2006	R157	2007/08/02			Bond Future	7.8820	7.8600	(0.279)	0.0000	0.0000	0
01/12/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	86,333.0000	87,571.0000	1.434	0	0	0
01/12/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	9,488.0000	9,152.0000	(3.541)	0	0	0
01/12/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	71,055.0000	72,178.0000	1.580	0	0	0
01/12/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	73,523.0000	74,667.0000	1.556	0	0	0
01/12/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	61,543.0000	62,579.0000	1.683	0	0	0
01/12/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	3,465.0000	3,255.0000	(6.061)	0	0	0
01/12/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	67,006.0000	68,371.0000	2.037	0	0	0
01/12/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	18,313.0000	17,775.0000	(2.938)	0	0	0
01/12/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	14,237.0000	13,785.0000	(3.175)	0	0	0
01/12/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	13,337.0000	12,906.0000	(3.232)	0	0	0
01/12/2006	R186	2007/02/01			Bond Future	7.6070	7.5790	(0.368)	0.0000	0.0000	2
01/12/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	56,195.0000	58,757.0000	4.559	0	0	0
01/12/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	8,891.0000	7,980.0000	(10.246)	0	0	0
01/12/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	35,320.0000	37,305.0000	5.620	0	0	0
01/12/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	32,433.0000	30,277.0000	(6.648)	0	0	0
01/12/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,128.0000	1,241.0000	10.018	0	0	0
01/12/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	19,083.0000	20,400.0000	6.901	0	0	0
01/12/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	8,985.0000	9,708.0000	8.047	0	0	0
01/12/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	114,128.0000	110,767.0000	(2.945)	0	0	0
01/12/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	17,798.0000	16,309.0000	(8.366)	0	0	0
01/12/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	4,103.0000	3,603.0000	(12.186)	0	0	0
01/12/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	80,142.0000	83,115.0000	3.710	0	0	0
01/12/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	82,087.0000	78,935.0000	(3.840)	0	0	0
01/12/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	3,527.0000	3,848.0000	9.101	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
01/12/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	335.0000	276.0000	(17.612)	0	0	0
01/12/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	802.0000	676.0000	(15.711)	0	0	0
01/12/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	105,684.0000	108,893.0000	3.036	0	0	0
01/12/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	156,725.0000	160,140.0000	2.179	0	0	0
01/12/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	1,913.0000	1,648.0000	(13.853)	0	0	0
01/12/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	288.0000	318.0000	10.417	0	0	0
01/12/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	54,346.0000	51,596.0000	(5.060)	0	0	0
01/12/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	85,194.0000	88,225.0000	3.558	0	0	0
01/12/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	4,818.0000	4,250.0000	(11.789)	0	0	0
01/12/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	149,022.0000	145,579.0000	(2.310)	0	0	0
01/12/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	131,343.0000	134,691.0000	2.549	0	0	0
01/12/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	3,530.0000	3,088.0000	(12.521)	0	0	0
01/12/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	75,192.0000	78,097.0000	3.863	0	0	0
01/12/2006	R186	2007/05/03			Bond Future	7.5640	7.5390	(0.331)	0.0000	0.0000	0
01/12/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	95,730.0000	98,054.0000	2.428	0	0	0
01/12/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	14,898.0000	14,125.0000	(5.189)	0	0	0
01/12/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	8,312.0000	7,813.0000	(6.003)	0	0	0
01/12/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	122,103.0000	124,702.0000	2.129	0	0	0
01/12/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	140,455.0000	143,195.0000	1.951	0	0	0
01/12/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	113,123.0000	115,638.0000	2.223	0	0	0
01/12/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	5,448.0000	5,090.0000	(6.571)	0	0	0
01/12/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	10,164.0000	9,582.0000	(5.726)	0	0	0
01/12/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	117,593.0000	120,151.0000	2.175	0	0	0
01/12/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	9,199.0000	8,660.0000	(5.859)	0	0	0
01/12/2006	R186	2007/08/02			Bond Future	7.5240	7.5000	(0.319)	0.0000	0.0000	0
01/12/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	22,086.0000	21,267.0000	(3.708)	0	0	0
01/12/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	107,292.0000	109,442.0000	2.004	0	0	0
01/12/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	14,103.0000	13,515.0000	(4.169)	0	0	0
01/12/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	149,292.0000	151,801.0000	1.681	0	0	0
01/12/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	132,061.0000	134,442.0000	1.803	0	0	0
01/12/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	10,244.0000	9,784.0000	(4.490)	0	0	0
01/12/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	16,445.0000	15,785.0000	(4.013)	0	0	0
01/12/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	123,637.0000	125,946.0000	1.868	0	0	0
01/12/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	127,831.0000	130,176.0000	1.834	0	0	0

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01/12/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	15,237.0000	14,613.0000	(4.095)	0	0	0
01/12/2006	R194	2007/02/01			Bond Future	8.9040	8.8520	(0.584)	0.0000	0.0000	0
01/12/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
01/12/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,762.0000	16,243.0000	(3.096)	0	0	0
01/12/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	19,326.0000	18,806.0000	(2.691)	0	0	0
01/12/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	6.0000	8.0000	33.333	0	0	0
01/12/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	552.0000	627.0000	13.587	0	0	0
01/12/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	23.0000	27.0000	17.391	0	0	0
01/12/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/12/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,696.0000	29,175.0000	(1.754)	0	0	0
01/12/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	14,219.0000	13,704.0000	(3.622)	0	0	0
01/12/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/12/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/12/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	24,491.0000	23,970.0000	(2.127)	0	0	0
01/12/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	27,088.0000	26,568.0000	(1.920)	0	0	0
01/12/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,128.0000	6,682.0000	(6.257)	0	0	0
01/12/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,717.0000	11,210.0000	(4.327)	0	0	0
01/12/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	70.0000	84.0000	20.000	0	0	0
01/12/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,903.0000	21,383.0000	(2.374)	0	0	0
01/12/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	3,923.0000	3,589.0000	(8.514)	0	0	0
01/12/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/12/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,327.0000	8,842.0000	(5.200)	0	0	0
01/12/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	3,638.0000	3,318.0000	(8.796)	0	0	0
01/12/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	1,879.0000	2,065.0000	9.899	0	0	0
01/12/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,155.0000	1,287.0000	11.429	0	0	0
01/12/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,095.0000	2,296.0000	9.594	0	0	0
01/12/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	5,210.0000	4,822.0000	(7.447)	0	0	0
01/12/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	220.0000	256.0000	16.364	0	0	0
01/12/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	1,677.0000	1,849.0000	10.256	0	0	0
01/12/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	4,223.0000	3,875.0000	(8.241)	0	0	0
01/12/2006	R194	2007/05/03			Bond Future	8.7670	8.7520	(0.171)	0.0000	0.0000	0
01/12/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,445.0000	5,499.0000	0.992	0	0	0
01/12/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,007.0000	5,058.0000	1.019	0	0	0
01/12/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	3,250.0000	3,188.0000	(1.908)	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
01/12/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	3,587.0000	3,521.0000	(1.840)	0	0	0
01/12/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,643.0000	2,588.0000	(2.081)	0	0	0
01/12/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,384.0000	6,446.0000	0.971	0	0	0
01/12/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	3,416.0000	3,352.0000	(1.874)	0	0	0
01/12/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,223.0000	5,276.0000	1.015	0	0	0
01/12/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,197.0000	4,241.0000	1.048	0	0	0
01/12/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	4,329.0000	4,257.0000	(1.663)	0	0	0
01/12/2006	R194	2007/08/02			Bond Future	8.5800	8.5840	0.047	0.0000	0.0000	0
01/12/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,501.0000	7,476.0000	(0.333)	0	0	0
01/12/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,856.0000	3,854.0000	(0.052)	0	0	0
01/12/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	4,305.0000	4,303.0000	(0.046)	0	0	0
01/12/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	4,422.0000	4,421.0000	(0.023)	0	0	0
01/12/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,710.0000	6,686.0000	(0.358)	0	0	0
01/12/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,864.0000	6,840.0000	(0.350)	0	0	0
01/12/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,558.0000	6,534.0000	(0.366)	0	0	0
01/12/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,542.0000	4,541.0000	(0.022)	0	0	0
01/12/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	5,043.0000	5,042.0000	(0.020)	0	0	0
01/12/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,970.0000	5,947.0000	(0.385)	0	0	0
01/12/2006	R201	2007/02/01			Bond Future	7.9980	7.9680	(0.375)	0.0000	0.0000	0
01/12/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	124.0000	137.0000	10.484	0	0	0
01/12/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	13,340.0000	14,156.0000	6.117	0	0	0
01/12/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	7,410.0000	6,752.0000	(8.880)	0	0	0
01/12/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	61,689.0000	59,956.0000	(2.809)	0	0	0
01/12/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	6,952.0000	7,461.0000	7.322	0	0	0
01/12/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	437.0000	481.0000	10.069	0	0	0
01/12/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	22,189.0000	23,308.0000	5.043	0	0	0
01/12/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	46,782.0000	45,124.0000	(3.544)	0	0	0
01/12/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	33,005.0000	34,376.0000	4.154	0	0	0
01/12/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,293.0000	1,412.0000	9.203	0	0	0
01/12/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	21,761.0000	20,494.0000	(5.822)	0	0	0
01/12/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	71,263.0000	72,977.0000	2.405	0	0	0
01/12/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	3,827.0000	3,421.0000	(10.609)	0	0	0
01/12/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	13,222.0000	12,260.0000	(7.276)	0	0	0
01/12/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	77,429.0000	75,664.0000	(2.280)	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
01/12/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	33,247.0000	31,739.0000	(4.536)	0	0	0
01/12/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,236.0000	3,506.0000	8.344	0	0	0
01/12/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	883.0000	759.0000	(14.043)	0	0	0
01/12/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	58,093.0000	59,747.0000	2.847	0	0	0
01/12/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	45,169.0000	46,717.0000	3.427	0	0	0
01/12/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	2,494.0000	2,202.0000	(11.708)	0	0	0
01/12/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	40,187.0000	41,673.0000	3.698	0	0	0
01/12/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	1,849.0000	1,620.0000	(12.385)	0	0	0
01/12/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	35,354.0000	36,766.0000	3.994	0	0	0
01/12/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	2,884.0000	2,558.0000	(11.304)	0	0	0
01/12/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	37,749.0000	39,200.0000	3.844	0	0	0
01/12/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	3,327.0000	2,962.0000	(10.971)	0	0	0
01/12/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	409.0000	345.0000	(15.648)	0	0	0
01/12/2006	R201	2007/05/03			Bond Future	7.9410	7.9170	(0.302)	0.0000	0.0000	0
01/12/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	63,343.0000	64,506.0000	1.836	0	0	0
01/12/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	4,147.0000	3,917.0000	(5.546)	0	0	0
01/12/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	41,946.0000	42,896.0000	2.265	0	0	0
01/12/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	10,152.0000	9,709.0000	(4.364)	0	0	0
01/12/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	6,052.0000	5,746.0000	(5.056)	0	0	0
01/12/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	54,402.0000	55,489.0000	1.998	0	0	0
01/12/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	6,624.0000	6,297.0000	(4.937)	0	0	0
01/12/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	52,239.0000	53,305.0000	2.041	0	0	0
01/12/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	50,108.0000	51,152.0000	2.083	0	0	0
01/12/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	7,238.0000	6,889.0000	(4.822)	0	0	0
01/12/2006	R201	2007/08/02			Bond Future	7.8880	7.8660	(0.279)	0.0000	0.0000	0
01/12/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	48,155.0000	48,982.0000	1.717	0	0	0
01/12/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	14,134.0000	13,711.0000	(2.993)	0	0	0
01/12/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	10,206.0000	9,870.0000	(3.292)	0	0	0
01/12/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	59,720.0000	60,650.0000	1.557	0	0	0
01/12/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	57,721.0000	58,634.0000	1.582	0	0	0
01/12/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	9,534.0000	9,214.0000	(3.356)	0	0	0
01/12/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	55,749.0000	56,645.0000	1.607	0	0	0
01/12/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	10,915.0000	10,561.0000	(3.243)	0	0	0
01/12/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	67,968.0000	68,958.0000	1.457	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
01/12/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	7,187.0000	6,927.0000	(3.618)	0	0	0
01/12/2006	R203	2007/02/01			Bond Future	7.8860	7.8570	(0.368)	0.0000	0.0000	0
01/12/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	106,784.0000	104,689.0000	(1.962)	0	0	0
01/12/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	37.0000	42.0000	13.514	0	0	0
01/12/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	47,310.0000	49,260.0000	4.122	0	0	0
01/12/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	66,872.0000	64,807.0000	(3.088)	0	0	0
01/12/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	825.0000	679.0000	(17.697)	0	0	0
01/12/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
01/12/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	50,501.0000	52,480.0000	3.919	0	0	0
01/12/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	216.0000	247.0000	14.352	0	0	0
01/12/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	263.0000	208.0000	(20.913)	0	0	0
01/12/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	86,519.0000	84,428.0000	(2.417)	0	0	0
01/12/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	60,201.0000	62,242.0000	3.390	0	0	0
01/12/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	630.0000	513.0000	(18.571)	0	0	0
01/12/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	29,246.0000	30,887.0000	5.611	0	0	0
01/12/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	48,235.0000	46,259.0000	(4.097)	0	0	0
01/12/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	53,718.0000	55,722.0000	3.731	0	0	0
01/12/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	1,071.0000	890.0000	(16.900)	0	0	0
01/12/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	3,411.0000	2,956.0000	(13.339)	0	0	0
01/12/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	44,153.0000	46,068.0000	4.337	0	0	0
01/12/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	16,850.0000	18,062.0000	7.193	0	0	0
01/12/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	76,461.0000	78,544.0000	2.724	0	0	0
01/12/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	17,991.0000	16,625.0000	(7.593)	0	0	0
01/12/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	948.0000	1,068.0000	12.658	0	0	0
01/12/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	8,113.0000	8,843.0000	8.998	0	0	0
01/12/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	8,665.0000	7,782.0000	(10.190)	0	0	0
01/12/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	31,508.0000	29,754.0000	(5.567)	0	0	0
01/12/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	3,143.0000	3,485.0000	10.881	0	0	0
01/12/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	476.0000	384.0000	(19.328)	0	0	0
01/12/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	50.0000	38.0000	(24.000)	0	0	0
01/12/2006	R203	2007/05/03			Bond Future	7.8360	7.8120	(0.306)	0.0000	0.0000	0
01/12/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	1,594.0000	1,451.0000	(8.971)	0	0	0
01/12/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	800.0000	720.0000	(10.000)	0	0	0
01/12/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	67,482.0000	69,055.0000	2.331	0	0	0

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01/12/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	79,655.0000	81,290.0000	2.053	0	0	0
01/12/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	64,485.0000	66,038.0000	2.408	0	0	0
01/12/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	61,514.0000	63,044.0000	2.487	0	0	0
01/12/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	2,197.0000	2,012.0000	(8.421)	0	0	0
01/12/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	49,982.0000	51,400.0000	2.837	0	0	0
01/12/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	1,875.0000	1,712.0000	(8.693)	0	0	0
01/12/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	3,986.0000	3,690.0000	(7.426)	0	0	0
01/12/2006	R203	2007/08/02			Bond Future	7.7880	7.7650	(0.295)	0.0000	0.0000	0
01/12/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	4,644.0000	4,388.0000	(5.512)	0	0	0
01/12/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	66,423.0000	67,791.0000	2.060	0	0	0
01/12/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	83,342.0000	84,819.0000	1.772	0	0	0
01/12/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	2,308.0000	2,162.0000	(6.326)	0	0	0
01/12/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	55,744.0000	57,013.0000	2.276	0	0	0
01/12/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	69,179.0000	70,568.0000	2.008	0	0	0
01/12/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	7,089.0000	6,734.0000	(5.008)	0	0	0
01/12/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	3,711.0000	3,496.0000	(5.794)	0	0	0
01/12/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	4,156.0000	3,921.0000	(5.654)	0	0	0
01/12/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	71,965.0000	73,374.0000	1.958	0	0	0
01/12/2006	R204	2007/02/01			Bond Future	7.8670	7.8380	(0.369)	0.0000	0.0000	0
01/12/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	6,693.0000	6,049.0000	(9.622)	0	0	0
01/12/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	59,913.0000	61,881.0000	3.285	0	0	0
01/12/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	12,731.0000	13,565.0000	6.551	0	0	0
01/12/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	21,769.0000	20,373.0000	(6.413)	0	0	0
01/12/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	2,112.0000	1,850.0000	(12.405)	0	0	0
01/12/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	35,538.0000	37,124.0000	4.463	0	0	0
01/12/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	727.0000	621.0000	(14.580)	0	0	0
01/12/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	70,620.0000	68,483.0000	(3.026)	0	0	0
01/12/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,759.0000	2,992.0000	8.445	0	0	0
01/12/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	12,565.0000	11,567.0000	(7.943)	0	0	0
01/12/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	6,384.0000	6,865.0000	7.534	0	0	0
01/12/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	22,709.0000	23,941.0000	5.425	0	0	0
01/12/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	35,098.0000	33,349.0000	(4.983)	0	0	0
01/12/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	51,658.0000	49,661.0000	(3.866)	0	0	0
01/12/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	3,299.0000	2,923.0000	(11.397)	0	0	0

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01/12/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	50,378.0000	52,232.0000	3.680	0	0	0
01/12/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	82,925.0000	85,049.0000	2.561	0	0	0
01/12/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,012.0000	1,105.0000	9.190	0	0	0
01/12/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	56,701.0000	58,634.0000	3.409	0	0	0
01/12/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	2,456.0000	2,159.0000	(12.093)	0	0	0
01/12/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	1,553.0000	1,349.0000	(13.136)	0	0	0
01/12/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	66,412.0000	68,438.0000	3.051	0	0	0
01/12/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	79.0000	87.0000	10.127	0	0	0
01/12/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	53,520.0000	55,416.0000	3.543	0	0	0
01/12/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	2,849.0000	2,515.0000	(11.723)	0	0	0
01/12/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	91,166.0000	88,966.0000	(2.413)	0	0	0
01/12/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	112,737.0000	110,515.0000	(1.971)	0	0	0
01/12/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	310.0000	341.0000	10.000	0	0	0
01/12/2006	R204	2007/05/03			Bond Future	7.8210	7.7960	(0.320)	0.0000	0.0000	0
01/12/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	60,712.0000	62,102.0000	2.289	0	0	0
01/12/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	10,731.0000	10,216.0000	(4.799)	0	0	0
01/12/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	6,235.0000	5,890.0000	(5.533)	0	0	0
01/12/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	74,403.0000	75,938.0000	2.063	0	0	0
01/12/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	77,247.0000	78,808.0000	2.021	0	0	0
01/12/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	6,853.0000	6,483.0000	(5.399)	0	0	0
01/12/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	7,520.0000	7,123.0000	(5.279)	0	0	0
01/12/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	71,591.0000	73,099.0000	2.106	0	0	0
01/12/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	4,203.0000	3,949.0000	(6.043)	0	0	0
01/12/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	88,893.0000	90,544.0000	1.857	0	0	0
01/12/2006	R204	2007/08/02			Bond Future	7.7780	7.7550	(0.296)	0.0000	0.0000	0
01/12/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	83,752.0000	85,105.0000	1.615	0	0	0
01/12/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	10,410.0000	10,027.0000	(3.679)	0	0	0
01/12/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	68,318.0000	69,537.0000	1.784	0	0	0
01/12/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	15,751.0000	15,233.0000	(3.289)	0	0	0
01/12/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	11,182.0000	10,777.0000	(3.622)	0	0	0
01/12/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	81,103.0000	82,435.0000	1.642	0	0	0
01/12/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	78,483.0000	79,794.0000	1.670	0	0	0
01/12/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	7,743.0000	7,436.0000	(3.965)	0	0	0
01/12/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	11,999.0000	11,573.0000	(3.550)	0	0	0

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01/12/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	94,602.0000	96,032.0000	1.512	0	0	0
01/12/2006	R206	2007/02/01			Bond Future	8.0260	7.9950	(0.386)	0.0000	0.0000	0
01/12/2006	R206	2007/02/01	8.00	Call	Option on Bond Future	8,747.0000	9,464.0000	8.197	0	0	0
01/12/2006	R206	2007/02/01	8.25	Call	Option on Bond Future	16,167.0000	17,228.0000	6.563	0	0	0
01/12/2006	R206	2007/02/01	8.00	Put	Option on Bond Future	10,088.0000	9,206.0000	(8.743)	0	0	0
01/12/2006	R206	2007/02/01	7.75	Call	Option on Bond Future	3,969.0000	4,365.0000	9.977	0	0	0
01/12/2006	R206	2007/02/01	8.25	Put	Option on Bond Future	4,708.0000	4,171.0000	(11.406)	0	0	0
01/12/2006	R206	2007/02/01	7.75	Put	Option on Bond Future	18,322.0000	17,118.0000	(6.571)	0	0	0
01/12/2006	R206	2007/05/03			Bond Future	7.9690	7.9440	(0.314)	0.0000	0.0000	0
01/12/2006	R206	2007/05/03	7.75	Put	Option on Bond Future	20,883.0000	20,075.0000	(3.869)	0	0	0
01/12/2006	R206	2007/05/03	7.75	Call	Option on Bond Future	9,782.0000	10,234.0000	4.621	0	0	0
01/12/2006	R206	2007/05/03	8.25	Put	Option on Bond Future	8,543.0000	8,076.0000	(5.466)	0	0	0
01/12/2006	R206	2007/05/03	8.25	Call	Option on Bond Future	22,561.0000	23,354.0000	3.515	0	0	0
01/12/2006	R206	2007/05/03	8.00	Put	Option on Bond Future	13,811.0000	13,173.0000	(4.620)	0	0	0
01/12/2006	R206	2007/05/03	8.00	Call	Option on Bond Future	15,370.0000	15,991.0000	4.040	0	0	0
01/12/2006	R206	2007/08/02			Bond Future	7.9140	7.8920	(0.278)	0.0000	0.0000	0
01/12/2006	R206	2007/08/02	8.00	Call	Option on Bond Future	20,131.0000	20,690.0000	2.777	0	0	0
01/12/2006	R206	2007/08/02	8.00	Put	Option on Bond Future	15,923.0000	15,402.0000	(3.272)	0	0	0
01/12/2006	R206	2007/08/02	7.75	Call	Option on Bond Future	14,305.0000	14,746.0000	3.083	0	0	0
01/12/2006	R206	2007/08/02	7.75	Put	Option on Bond Future	22,392.0000	21,754.0000	(2.849)	0	0	0
01/12/2006	R206	2007/08/02	8.25	Put	Option on Bond Future	10,854.0000	10,448.0000	(3.741)	0	0	0
01/12/2006	R206	2007/08/02	8.25	Call	Option on Bond Future	27,171.0000	27,845.0000	2.481	0	0	0
01/12/2006	R207	2007/02/01			Bond Future	7.7910	7.7620	(0.372)	0.0000	0.0000	0
01/12/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	57,555.0000	59,720.0000	3.762	0	0	0
01/12/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	6,931.0000	6,160.0000	(11.124)	0	0	0
01/12/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	108,589.0000	106,319.0000	(2.090)	0	0	0
01/12/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	54,125.0000	56,262.0000	3.948	0	0	0
01/12/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	13.0000	15.0000	15.385	0	0	0
01/12/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	32.0000	24.0000	(25.000)	0	0	0
01/12/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	15,307.0000	14,023.0000	(8.388)	0	0	0
01/12/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	575.0000	467.0000	(18.783)	0	0	0
01/12/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	2,559.0000	2,192.0000	(14.342)	0	0	0

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01/12/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	91.0000	104.0000	14.286	0	0	0
01/12/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	755.0000	619.0000	(18.013)	0	0	0
01/12/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	23,096.0000	24,598.0000	6.503	0	0	0
01/12/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	86,408.0000	84,148.0000	(2.615)	0	0	0
01/12/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	324.0000	258.0000	(20.370)	0	0	0
01/12/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	982.0000	813.0000	(17.210)	0	0	0
01/12/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	37,581.0000	39,486.0000	5.069	0	0	0
01/12/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	71,401.0000	73,635.0000	3.129	0	0	0
01/12/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	12,092.0000	13,081.0000	8.179	0	0	0
01/12/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	176.0000	137.0000	(22.159)	0	0	0
01/12/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	88,634.0000	90,898.0000	2.554	0	0	0
01/12/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	64,465.0000	66,672.0000	3.424	0	0	0
01/12/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	434.0000	349.0000	(19.585)	0	0	0
01/12/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	65,132.0000	62,921.0000	(3.395)	0	0	0
01/12/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	462.0000	524.0000	13.420	0	0	0
01/12/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	50,722.0000	52,826.0000	4.148	0	0	0
01/12/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	28,329.0000	26,574.0000	(6.195)	0	0	0
01/12/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	5,193.0000	5,710.0000	9.956	0	0	0
01/12/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	61,004.0000	63,192.0000	3.587	0	0	0
01/12/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	45,382.0000	43,317.0000	(4.550)	0	0	0
01/12/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,767.0000	1,974.0000	11.715	0	0	0
01/12/2006	R207	2007/05/03			Bond Future	7.7470	7.7230	(0.310)	0.0000	0.0000	0
01/12/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	75,810.0000	77,518.0000	2.253	0	0	0
01/12/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	1,892.0000	1,732.0000	(8.457)	0	0	0
01/12/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	837.0000	756.0000	(9.677)	0	0	0
01/12/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	60,161.0000	61,741.0000	2.626	0	0	0
01/12/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	91,973.0000	93,761.0000	1.944	0	0	0
01/12/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	3,928.0000	3,639.0000	(7.357)	0	0	0
01/12/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	2,205.0000	2,023.0000	(8.254)	0	0	0
01/12/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	1,619.0000	1,477.0000	(8.771)	0	0	0
01/12/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	72,624.0000	74,310.0000	2.322	0	0	0
01/12/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	79,017.0000	80,745.0000	2.187	0	0	0
01/12/2006	R207	2007/08/02			Bond Future	7.7070	7.6830	(0.311)	0.0000	0.0000	0
01/12/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	6,693.0000	6,336.0000	(5.334)	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
01/12/2006	R207 2007/08/02	8.50	Call	Option on Bond Future	65,391.0000	66,889.0000	2.291	0	0	0
01/12/2006	R207 2007/08/02	9.00	Call	Option on Bond Future	95,393.0000	97,105.0000	1.795	0	0	0
01/12/2006	R207 2007/08/02	9.00	Put	Option on Bond Future	2,138.0000	1,995.0000	(6.688)	0	0	0
01/12/2006	R207 2007/08/02	8.75	Put	Option on Bond Future	3,883.0000	3,651.0000	(5.975)	0	0	0
01/12/2006	R207 2007/08/02	8.75	Call	Option on Bond Future	80,088.0000	81,710.0000	2.025	0	0	0
01/12/2006	R207 2007/08/02	8.70	Put	Option on Bond Future	4,348.0000	4,093.0000	(5.865)	0	0	0
01/12/2006	R207 2007/08/02	8.70	Call	Option on Bond Future	77,088.0000	78,688.0000	2.076	0	0	0
01/12/2006	R207 2007/08/02	8.80	Call	Option on Bond Future	83,112.0000	84,754.0000	1.976	0	0	0
01/12/2006	R207 2007/08/02	8.80	Put	Option on Bond Future	3,461.0000	3,249.0000	(6.125)	0	0	0
01/12/2006	TRT1 2007/02/01			Index Future	245.3370	245.6830	0.141	0.0000	0.0000	500
01/12/2006	TRT1 2007/02/01	243.60	Put	Index Future	12,748.0000	11,390.0000	(10.653)	0	0	0
01/12/2006	TRT1 2007/02/01	243.60	Call	Index Future	30,118.0000	32,220.0000	6.979	0	0	0
Grand Total:										1,796