



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 04/12/2006

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
04/12/2006	CRD1 2007/02/01			Index Future	106.7080	106.6500	(0.054)	0.0000	0.0000	10
04/12/2006	CRD1 2007/02/01	106.00	Call	Index Future	12,736.0000	12,168.0000	(4.460)	0	0	0
04/12/2006	CRD1 2007/02/01	106.00	Put	Index Future	5,656.0000	5,668.0000	0.212	0	0	0
04/12/2006	GOVI 2007/02/01			jGovi	248.6680	248.5360	(0.053)	0.0000	0.0000	71
04/12/2006	GOVI 2007/02/01	230.00	Call	jGovi	186,680.0000	185,360.0000	(0.707)	0	0	0
04/12/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
04/12/2006	GOVI 2007/05/03			jGovi	254.0510	254.0265	(0.010)	0.0000	0.0000	118
04/12/2006	GOVI 2007/05/03	235.00	Put	jGovi	17.0000	15.0000	(11.765)	0	0	0
04/12/2006	GOVI 2007/05/03	235.00	Call	jGovi	190,527.0000	190,280.0000	(0.130)	0	0	0
04/12/2006	GOVI 2007/08/02			jGovi	259.4720	259.6180	0.056	0.0000	0.0000	0
04/12/2006	GOVI 2007/08/02	240.50	Put	jGovi	225.0000	202.0000	(10.222)	0	0	0
04/12/2006	GOVI 2007/08/02	240.50	Call	jGovi	189,945.0000	191,382.0000	0.757	0	0	0
04/12/2006	ILBI 2007/02/01			Index Future	272.9620	272.9290	(0.012)	0.0000	0.0000	0
04/12/2006	ILBI 2007/02/01	265.00	Put	Index Future	1,874.0000	1,709.0000	(8.805)	0	0	0
04/12/2006	ILBI 2007/02/01	265.00	Call	Index Future	81,494.0000	80,999.0000	(0.607)	0	0	0
04/12/2006	J153 2010/08/31			jSwap	8.7960	8.8320	0.409	0.0000	0.0000	0
04/12/2006	J157 2015/09/15			jSwap	8.4290	8.4490	0.237	0.0000	0.0000	0
04/12/2006	J186 2026/12/21			jSwap	7.8510	7.8750	0.306	0.0000	0.0000	0

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04/12/2006	J194	2008/02/28			jSwap	9.0710	9.0900	0.209	0.0000	0.0000	0
04/12/2006	J201	2014/12/22			jSwap	8.4320	8.4570	0.296	0.0000	0.0000	0
04/12/2006	J203	2017/09/15			jSwap	8.3120	8.3280	0.192	0.0000	0.0000	0
04/12/2006	J204	2018/12/21			jSwap	8.2100	8.2350	0.305	0.0000	0.0000	0
04/12/2006	J207	2020/01/15			jSwap	8.1590	8.1890	0.368	0.0000	0.0000	0
04/12/2006	JBAR	2005/12/21			jBar	8.9750	8.9750	-	0.0000	0.0000	0
04/12/2006	JFRA	2007/02/01			jFra	9.1760	9.1790	0.033	0.0000	0.0000	0
04/12/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,087.0000	4,093.0000	0.147	0	0	0
04/12/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1.0000	1.0000	-	0	0	0
04/12/2006	JFRA	2007/05/03			jFra	9.2360	9.2570	0.227	0.0000	0.0000	0
04/12/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,267.0000	4,315.0000	1.125	0	0	0
04/12/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	37.0000	33.0000	(10.811)	0	0	0
04/12/2006	JFRA	2007/08/02			jFra	9.1850	9.2290	0.479	0.0000	0.0000	0
04/12/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,228.0000	4,323.0000	2.247	0	0	0
04/12/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	121.0000	109.0000	(9.917)	0	0	0
04/12/2006	JFRA	2007/11/01			jFra	9.1730	9.2150	0.458	0.0000	0.0000	0
04/12/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	216.0000	200.0000	(7.407)	0	0	0
04/12/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,600.0000	4,693.0000	2.022	0	0	0
04/12/2006	JFRA	2008/02/07			jFra	8.9990	9.0170	0.200	0.0000	0.0000	0
04/12/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,563.0000	23,511.0000	(0.221)	0	0	0
04/12/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	19,902.0000	19,805.0000	(0.487)	0	0	0
04/12/2006	JN02	2007/02/01			jNote	9.0100	9.0380	0.311	0.0000	0.0000	0
04/12/2006	JN02	2007/02/01	9.00	Put	Option on jNote	8,131.0000	7,677.0000	(5.584)	0	0	0

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04/12/2006	JN02	2007/02/01	9.00	Call	Option on jNote	8,311.0000	8,366.0000	0.662	0	0	0
04/12/2006	JN02	2007/05/03			jNote	8.9240	8.9570	0.370	0.0000	0.0000	0
04/12/2006	JN02	2007/05/03	9.25	Put	Option on jNote	16,139.0000	15,667.0000	(2.925)	0	0	0
04/12/2006	JN02	2007/05/03	9.25	Call	Option on jNote	10,198.0000	10,328.0000	1.275	0	0	0
04/12/2006	JN02	2007/08/02			jNote	8.8190	8.8570	0.431	0.0000	0.0000	0
04/12/2006	JN02	2007/08/02	9.25	Call	Option on jNote	12,740.0000	12,932.0000	1.507	0	0	0
04/12/2006	JN02	2007/08/02	9.25	Put	Option on jNote	20,603.0000	20,099.0000	(2.446)	0	0	0
04/12/2006	JN05	2007/02/01			jNote	8.5950	8.6270	0.372	0.0000	0.0000	0
04/12/2006	JN05	2007/02/01	9.25	Call	Option on jNote	1,034.0000	1,077.0000	4.159	0	0	0
04/12/2006	JN05	2007/02/01	9.25	Put	Option on jNote	27,337.0000	26,075.0000	(4.616)	0	0	0
04/12/2006	JN05	2007/05/03			jNote	8.5380	8.5700	0.375	0.0000	0.0000	0
04/12/2006	JN05	2007/05/03	9.25	Put	Option on jNote	32,105.0000	30,956.0000	(3.579)	0	0	0
04/12/2006	JN05	2007/05/03	9.25	Call	Option on jNote	3,469.0000	3,630.0000	4.641	0	0	0
04/12/2006	JN05	2007/08/02			jNote	8.4740	8.5050	0.366	0.0000	0.0000	0
04/12/2006	JN05	2007/08/02	9.25	Call	Option on jNote	5,415.0000	5,623.0000	3.841	0	0	0
04/12/2006	JN05	2007/08/02	9.25	Put	Option on jNote	36,683.0000	35,615.0000	(2.911)	0	0	0
04/12/2006	JN10	2007/02/01			jNote	8.2530	8.2660	0.158	0.0000	0.0000	0
04/12/2006	JN10	2007/02/01	9.00	Put	Option on jNote	50,140.0000	49,225.0000	(1.825)	0	0	0
04/12/2006	JN10	2007/02/01	9.00	Call	Option on jNote	63.0000	58.0000	(7.937)	0	0	0
04/12/2006	JN10	2007/05/03			jNote	8.2010	8.2160	0.183	0.0000	0.0000	0
04/12/2006	JN10	2007/05/03	9.00	Put	Option on jNote	54,436.0000	53,403.0000	(1.898)	0	0	0
04/12/2006	JN10	2007/05/03	9.00	Call	Option on jNote	744.0000	763.0000	2.554	0	0	0
04/12/2006	JN10	2007/08/02			jNote	8.1440	8.1610	0.209	0.0000	0.0000	0
04/12/2006	JN10	2007/08/02	9.00	Call	Option on jNote	1,640.0000	1,699.0000	3.598	0	0	0
04/12/2006	JN10	2007/08/02	9.00	Put	Option on jNote	59,315.0000	58,182.0000	(1.910)	0	0	0
04/12/2006	JROD	2006/12/29			jRod	8.1300	8.1080	(0.271)	0.0000	0.0000	0

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04/12/2006	JROD	2007/01/31			jRod	8.5490	8.5060	(0.503)	0.0000	0.0000	0
04/12/2006	JROD	2007/02/28			jRod	8.9590	8.9080	(0.569)	0.0000	0.0000	0
04/12/2006	JROD	2007/03/30			jRod	8.7000	8.6780	(0.253)	0.0000	0.0000	0
04/12/2006	JROD	2007/04/30			jRod	8.9540	8.9360	(0.201)	0.0000	0.0000	0
04/12/2006	JROD	2007/05/31			jRod	9.1530	9.1400	(0.142)	0.0000	0.0000	0
04/12/2006	OTH1	2007/02/01			Index Future	245.1300	244.9880	(0.058)	0.0000	0.0000	15
04/12/2006	OTH1	2007/02/01	243.58	Put	Index Future	13,283.0000	13,350.0000	0.504	0	0	0
04/12/2006	OTH1	2007/02/01	243.58	Call	Index Future	28,783.0000	27,430.0000	(4.701)	0	0	0
04/12/2006	R153	2007/02/01			Bond Future	8.2850	8.3200	0.422	0.0000	0.0000	26
04/12/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	7,173.0000	6,445.0000	(10.149)	0	0	0
04/12/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	8,328.0000	8,754.0000	5.115	0	0	0
04/12/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	5,486.0000	5,759.0000	4.976	0	0	0
04/12/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	24,688.0000	23,577.0000	(4.500)	0	0	0
04/12/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	648.0000	504.0000	(22.222)	0	0	0
04/12/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	17,903.0000	16,863.0000	(5.809)	0	0	0
04/12/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	219.0000	159.0000	(27.397)	0	0	0
04/12/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	11,973.0000	11,059.0000	(7.634)	0	0	0
04/12/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	35,018.0000	36,112.0000	3.124	0	0	0
04/12/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,694.0000	2,808.0000	4.232	0	0	0
04/12/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,408.0000	1,451.0000	3.054	0	0	0
04/12/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	26,920.0000	27,929.0000	3.748	0	0	0
04/12/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	10,912.0000	10,031.0000	(8.074)	0	0	0
04/12/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,909.0000	5,149.0000	4.889	0	0	0
04/12/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	13,076.0000	12,132.0000	(7.219)	0	0	0
04/12/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,635.0000	1,345.0000	(17.737)	0	0	0
04/12/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	13,194.0000	13,843.0000	4.919	0	0	0
04/12/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	19,457.0000	20,321.0000	4.441	0	0	0
04/12/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,743.0000	3,239.0000	(13.465)	0	0	0
04/12/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	4,377.0000	4,587.0000	4.798	0	0	0
04/12/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0

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04/12/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	62.0000	42.0000	(32.258)	0	0	0
04/12/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	43,467.0000	44,601.0000	2.609	0	0	0
04/12/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	31,992.0000	30,848.0000	(3.576)	0	0	0
04/12/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	52,106.0000	53,254.0000	2.203	0	0	0
04/12/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	15.0000	9.0000	(40.000)	0	0	0
04/12/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	60,860.0000	62,013.0000	1.895	0	0	0
04/12/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	715.0000	725.0000	1.399	0	0	0
04/12/2006	R153	2007/05/03			Bond Future	8.2300	8.2800	0.608	0.0000	0.0000	0
04/12/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	8,675.0000	9,172.0000	5.729	0	0	0
04/12/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	16,984.0000	15,936.0000	(6.171)	0	0	0
04/12/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	22,978.0000	21,776.0000	(5.231)	0	0	0
04/12/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	5,528.0000	5,870.0000	6.187	0	0	0
04/12/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	20,877.0000	19,723.0000	(5.528)	0	0	0
04/12/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	21,915.0000	20,737.0000	(5.375)	0	0	0
04/12/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	6,463.0000	6,854.0000	6.050	0	0	0
04/12/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	5,982.0000	6,348.0000	6.118	0	0	0
04/12/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	27,459.0000	26,171.0000	(4.691)	0	0	0
04/12/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	3,966.0000	4,222.0000	6.455	0	0	0
04/12/2006	R153	2007/08/02			Bond Future	8.0620	8.1010	0.484	0.0000	0.0000	0
04/12/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	23,058.0000	22,260.0000	(3.461)	0	0	0
04/12/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	10,495.0000	10,823.0000	3.125	0	0	0
04/12/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	8,470.0000	8,744.0000	3.235	0	0	0
04/12/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	7,573.0000	7,821.0000	3.275	0	0	0
04/12/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	26,710.0000	25,858.0000	(3.190)	0	0	0
04/12/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	28,638.0000	27,761.0000	(3.062)	0	0	0
04/12/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	27,666.0000	26,801.0000	(3.127)	0	0	0
04/12/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	8,012.0000	8,273.0000	3.258	0	0	0
04/12/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	5,995.0000	6,197.0000	3.369	0	0	0
04/12/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	32,682.0000	31,759.0000	(2.824)	0	0	0
04/12/2006	R157	2007/02/01			Bond Future	7.9950	8.0100	0.188	0.0000	0.0000	0
04/12/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	4,372.0000	4,283.0000	(2.036)	0	0	0
04/12/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	9,025.0000	8,292.0000	(8.122)	0	0	0
04/12/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	106,494.0000	105,347.0000	(1.077)	0	0	0

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04/12/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	264.0000	235.0000	(10.985)	0	0	0
04/12/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	5,006.0000	4,922.0000	(1.678)	0	0	0
04/12/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	568.0000	521.0000	(8.275)	0	0	0
04/12/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	51,004.0000	49,793.0000	(2.374)	0	0	0
04/12/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	122,880.0000	121,745.0000	(0.924)	0	0	0
04/12/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	6,521.0000	6,453.0000	(1.043)	0	0	0
04/12/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	89,961.0000	88,795.0000	(1.296)	0	0	0
04/12/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	36,285.0000	35,099.0000	(3.269)	0	0	150
04/12/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	77,667.0000	78,672.0000	1.294	0	0	0
04/12/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,725.0000	1,470.0000	(14.783)	0	0	0
04/12/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	41,982.0000	40,779.0000	(2.866)	0	0	0
04/12/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	41,877.0000	42,523.0000	1.543	0	0	0
04/12/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	58,887.0000	59,751.0000	1.467	0	0	0
04/12/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	3,310.0000	3,218.0000	(2.779)	0	0	0
04/12/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	4,254.0000	3,781.0000	(11.119)	0	0	0
04/12/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	594.0000	480.0000	(19.192)	0	0	0
04/12/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	44,934.0000	43,726.0000	(2.688)	0	0	0
04/12/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	1,206.0000	1,136.0000	(5.804)	0	0	0
04/12/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	28,341.0000	27,204.0000	(4.012)	0	0	0
04/12/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	121.0000	104.0000	(14.050)	0	0	0
04/12/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	27,472.0000	27,857.0000	1.401	0	0	0
04/12/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	226.0000	200.0000	(11.504)	0	0	150
04/12/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	73,449.0000	72,260.0000	(1.619)	0	0	0
04/12/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	109,786.0000	108,642.0000	(1.042)	0	0	0
04/12/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	9,497.0000	9,478.0000	(0.200)	0	0	0
04/12/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	47,943.0000	46,733.0000	(2.524)	0	0	0
04/12/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	2,483.0000	2,394.0000	(3.584)	0	0	0
04/12/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	57,256.0000	56,048.0000	(2.110)	0	0	0
04/12/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	3,809.0000	3,717.0000	(2.415)	0	0	0
04/12/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	17,203.0000	16,223.0000	(5.697)	0	0	0
04/12/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	13,551.0000	12,660.0000	(6.575)	0	0	250
04/12/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	16,830.0000	16,968.0000	0.820	0	0	0
04/12/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	20,664.0000	20,892.0000	1.103	0	0	0
04/12/2006	R157	2007/05/03			Bond Future	7.9600	7.9850	0.314	0.0000	0.0000	504
04/12/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	61,469.0000	59,840.0000	(2.650)	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
04/12/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	8,133.0000	8,308.0000	2.152	0	0	0
04/12/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	64,148.0000	62,500.0000	(2.569)	0	0	0
04/12/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	7,415.0000	7,573.0000	2.131	0	0	0
04/12/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	66,868.0000	65,203.0000	(2.490)	0	0	0
04/12/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	8,905.0000	9,099.0000	2.179	0	0	0
04/12/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	5,035.0000	5,135.0000	1.986	0	0	0
04/12/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	78,117.0000	76,394.0000	(2.206)	0	0	0
04/12/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	51,219.0000	49,678.0000	(3.009)	0	0	0
04/12/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	12,584.0000	12,866.0000	2.241	0	0	0
04/12/2006	R157	2007/08/02			Bond Future	7.8600	7.8830	0.293	0.0000	0.0000	0
04/12/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	9,152.0000	9,302.0000	1.639	0	0	0
04/12/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	72,178.0000	70,763.0000	(1.960)	0	0	0
04/12/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	3,255.0000	3,380.0000	3.840	0	0	0
04/12/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	74,667.0000	73,236.0000	(1.917)	0	0	0
04/12/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	68,371.0000	66,850.0000	(2.225)	0	0	0
04/12/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	87,571.0000	86,075.0000	(1.708)	0	0	0
04/12/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	12,906.0000	13,122.0000	1.674	0	0	0
04/12/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	13,785.0000	14,016.0000	1.676	0	0	0
04/12/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	17,775.0000	18,073.0000	1.677	0	0	0
04/12/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	62,579.0000	61,232.0000	(2.152)	0	0	0
04/12/2006	R186	2007/02/01			Bond Future	7.5790	7.5900	0.145	0.0000	0.0000	2
04/12/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	20,400.0000	19,193.0000	(5.917)	0	0	0
04/12/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	30,277.0000	30,436.0000	0.525	0	0	0
04/12/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	108,893.0000	107,412.0000	(1.360)	0	0	0
04/12/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	3,088.0000	2,936.0000	(4.922)	0	0	0
04/12/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	88,225.0000	86,707.0000	(1.721)	0	0	0
04/12/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	1,648.0000	1,534.0000	(6.917)	0	0	0
04/12/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	16,309.0000	16,216.0000	(0.570)	0	0	0
04/12/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	3,603.0000	3,443.0000	(4.441)	0	0	0
04/12/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	37,305.0000	35,845.0000	(3.914)	0	0	0
04/12/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	83,115.0000	81,589.0000	(1.836)	0	0	0
04/12/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	58,757.0000	57,213.0000	(2.628)	0	0	0
04/12/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	7,980.0000	7,802.0000	(2.231)	0	0	0
04/12/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	78,097.0000	76,562.0000	(1.966)	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
04/12/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	676.0000	609.0000	(9.911)	0	0	0
04/12/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	4,250.0000	4,082.0000	(3.953)	0	0	0
04/12/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	134,691.0000	133,258.0000	(1.064)	0	0	0
04/12/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	145,579.0000	146,875.0000	0.890	0	0	0
04/12/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	78,935.0000	79,828.0000	1.131	0	0	0
04/12/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	51,596.0000	52,120.0000	1.016	0	0	0
04/12/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	318.0000	248.0000	(22.013)	0	0	0
04/12/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	276.0000	241.0000	(12.681)	0	0	0
04/12/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	9,708.0000	8,866.0000	(8.673)	0	0	0
04/12/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	3,848.0000	3,375.0000	(12.292)	0	0	0
04/12/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,241.0000	1,032.0000	(16.841)	0	0	0
04/12/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	110,767.0000	111,925.0000	1.045	0	0	0
04/12/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	160,140.0000	158,738.0000	(0.875)	0	0	0
04/12/2006	R186	2007/05/03			Bond Future	7.5390	7.5510	0.159	0.0000	0.0000	0
04/12/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	98,054.0000	96,557.0000	(1.527)	0	0	0
04/12/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	14,125.0000	14,115.0000	(0.071)	0	0	0
04/12/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	9,582.0000	9,546.0000	(0.376)	0	0	0
04/12/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	8,660.0000	8,620.0000	(0.462)	0	0	0
04/12/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	115,638.0000	114,114.0000	(1.318)	0	0	0
04/12/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	5,090.0000	5,042.0000	(0.943)	0	0	0
04/12/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	143,195.0000	141,658.0000	(1.073)	0	0	0
04/12/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	7,813.0000	7,770.0000	(0.550)	0	0	0
04/12/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	124,702.0000	123,170.0000	(1.229)	0	0	0
04/12/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	120,151.0000	118,623.0000	(1.272)	0	0	0
04/12/2006	R186	2007/08/02			Bond Future	7.5000	7.5110	0.147	0.0000	0.0000	0
04/12/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	109,442.0000	108,138.0000	(1.191)	0	0	0
04/12/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	21,267.0000	21,326.0000	0.277	0	0	0
04/12/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	15,785.0000	15,810.0000	0.158	0	0	0
04/12/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	151,801.0000	150,433.0000	(0.901)	0	0	0
04/12/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	9,784.0000	9,778.0000	(0.061)	0	0	0
04/12/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	13,515.0000	13,527.0000	0.089	0	0	0
04/12/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	125,946.0000	124,609.0000	(1.062)	0	0	0
04/12/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	134,442.0000	133,092.0000	(1.004)	0	0	0
04/12/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	14,613.0000	14,631.0000	0.123	0	0	0

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04/12/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	130,176.0000	128,832.0000	(1.032)	0	0	0
04/12/2006	R194	2007/02/01			Bond Future	8.8520	8.8900	0.429	0.0000	0.0000	0
04/12/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	27.0000	19.0000	(29.630)	0	0	0
04/12/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/12/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
04/12/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,175.0000	29,556.0000	1.306	0	0	0
04/12/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,568.0000	26,948.0000	1.430	0	0	0
04/12/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/12/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	627.0000	523.0000	(16.587)	0	0	0
04/12/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,970.0000	24,351.0000	1.589	0	0	0
04/12/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	6,682.0000	6,959.0000	4.145	0	0	0
04/12/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/12/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,806.0000	19,185.0000	2.015	0	0	0
04/12/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,383.0000	21,763.0000	1.777	0	0	0
04/12/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,065.0000	1,847.0000	(10.557)	0	0	0
04/12/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	256.0000	202.0000	(21.094)	0	0	0
04/12/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	3,589.0000	3,751.0000	4.514	0	0	0
04/12/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	8.0000	5.0000	(37.500)	0	0	0
04/12/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,210.0000	11,568.0000	3.194	0	0	0
04/12/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/12/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,287.0000	1,121.0000	(12.898)	0	0	0
04/12/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,243.0000	16,621.0000	2.327	0	0	0
04/12/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	3,875.0000	4,050.0000	4.516	0	0	0
04/12/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	84.0000	61.0000	(27.381)	0	0	0
04/12/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	8,842.0000	9,169.0000	3.698	0	0	0
04/12/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	4,822.0000	5,036.0000	4.438	0	0	0
04/12/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,704.0000	14,075.0000	2.707	0	0	0
04/12/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	1,849.0000	1,643.0000	(11.141)	0	0	0
04/12/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	3,318.0000	3,468.0000	4.521	0	0	0
04/12/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,296.0000	2,065.0000	(10.061)	0	0	0
04/12/2006	R194	2007/05/03			Bond Future	8.7520	8.8030	0.583	0.0000	0.0000	0
04/12/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	3,188.0000	3,313.0000	3.921	0	0	0
04/12/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,446.0000	6,154.0000	(4.530)	0	0	0
04/12/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,588.0000	2,693.0000	4.057	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
04/12/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,499.0000	5,228.0000	(4.928)	0	0	0
04/12/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	3,521.0000	3,657.0000	3.863	0	0	0
04/12/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	3,352.0000	3,482.0000	3.878	0	0	0
04/12/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,276.0000	5,010.0000	(5.042)	0	0	0
04/12/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	5,058.0000	4,798.0000	(5.140)	0	0	0
04/12/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	4,257.0000	4,415.0000	3.712	0	0	0
04/12/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,241.0000	4,003.0000	(5.612)	0	0	0
04/12/2006	R194	2007/08/02			Bond Future	8.5840	8.6520	0.792	0.0000	0.0000	0
04/12/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	4,421.0000	4,550.0000	2.918	0	0	0
04/12/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,840.0000	6,595.0000	(3.582)	0	0	0
04/12/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	4,303.0000	4,429.0000	2.928	0	0	0
04/12/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,686.0000	6,444.0000	(3.620)	0	0	0
04/12/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,854.0000	3,969.0000	2.984	0	0	0
04/12/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,476.0000	7,221.0000	(3.411)	0	0	0
04/12/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,541.0000	4,672.0000	2.885	0	0	0
04/12/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,534.0000	6,295.0000	(3.658)	0	0	0
04/12/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,947.0000	5,719.0000	(3.834)	0	0	0
04/12/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	5,042.0000	5,185.0000	2.836	0	0	0
04/12/2006	R201	2007/02/01			Bond Future	7.9680	7.9890	0.264	0.0000	0.0000	0
04/12/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	14,156.0000	13,184.0000	(6.866)	0	0	0
04/12/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	12,260.0000	12,533.0000	2.227	0	0	0
04/12/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	2,558.0000	2,541.0000	(0.665)	0	0	0
04/12/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	20,494.0000	21,025.0000	2.591	0	0	0
04/12/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,752.0000	6,845.0000	1.377	0	0	0
04/12/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	3,421.0000	3,422.0000	0.029	0	0	0
04/12/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	345.0000	322.0000	(6.667)	0	0	0
04/12/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	39,200.0000	37,939.0000	(3.217)	0	0	0
04/12/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	59,747.0000	58,472.0000	(2.134)	0	0	0
04/12/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	23,308.0000	22,157.0000	(4.938)	0	0	0
04/12/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	72,977.0000	71,710.0000	(1.736)	0	0	0
04/12/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	7,461.0000	6,748.0000	(9.556)	0	0	0
04/12/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	75,664.0000	76,872.0000	1.597	0	0	0
04/12/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	2,962.0000	2,953.0000	(0.304)	0	0	0
04/12/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	45,124.0000	46,131.0000	2.232	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
04/12/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	759.0000	728.0000	(4.084)	0	0	0
04/12/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	36,766.0000	35,512.0000	(3.411)	0	0	0
04/12/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,412.0000	1,175.0000	(16.785)	0	0	0
04/12/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	1,620.0000	1,591.0000	(1.790)	0	0	0
04/12/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	137.0000	100.0000	(27.007)	0	0	0
04/12/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	481.0000	378.0000	(21.414)	0	0	0
04/12/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	46,717.0000	45,443.0000	(2.727)	0	0	0
04/12/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	59,956.0000	61,097.0000	1.903	0	0	0
04/12/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	41,673.0000	40,406.0000	(3.040)	0	0	0
04/12/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	2,202.0000	2,180.0000	(0.999)	0	0	0
04/12/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	34,376.0000	33,132.0000	(3.619)	0	0	0
04/12/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,506.0000	3,056.0000	(12.835)	0	0	0
04/12/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	31,739.0000	32,533.0000	2.502	0	0	0
04/12/2006	R201	2007/05/03			Bond Future	7.9170	7.9400	0.291	0.0000	0.0000	0
04/12/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	9,709.0000	9,885.0000	1.813	0	0	0
04/12/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	42,896.0000	41,737.0000	(2.702)	0	0	0
04/12/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	51,152.0000	49,935.0000	(2.379)	0	0	0
04/12/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	3,917.0000	3,974.0000	1.455	0	0	0
04/12/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	53,305.0000	52,075.0000	(2.307)	0	0	0
04/12/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	6,889.0000	7,007.0000	1.713	0	0	0
04/12/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	5,746.0000	5,840.0000	1.636	0	0	0
04/12/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	55,489.0000	54,248.0000	(2.236)	0	0	0
04/12/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	6,297.0000	6,402.0000	1.667	0	0	0
04/12/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	64,506.0000	63,228.0000	(1.981)	0	0	0
04/12/2006	R201	2007/08/02			Bond Future	7.8660	7.8890	0.292	0.0000	0.0000	0
04/12/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	13,711.0000	13,948.0000	1.729	0	0	0
04/12/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	48,982.0000	47,912.0000	(2.184)	0	0	0
04/12/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	6,927.0000	7,045.0000	1.703	0	0	0
04/12/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	68,958.0000	67,769.0000	(1.724)	0	0	0
04/12/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	9,214.0000	9,373.0000	1.726	0	0	0
04/12/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	10,561.0000	10,744.0000	1.733	0	0	0
04/12/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	56,645.0000	55,522.0000	(1.983)	0	0	0
04/12/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	60,650.0000	59,502.0000	(1.893)	0	0	0
04/12/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	58,634.0000	57,498.0000	(1.937)	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
04/12/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	9,870.0000	10,040.0000	1.722	0	0	0
04/12/2006	R203	2007/02/01			Bond Future	7.8570	7.8780	0.267	0.0000	0.0000	0
04/12/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	46,259.0000	47,565.0000	2.823	0	0	0
04/12/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	679.0000	678.0000	(0.147)	0	0	0
04/12/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	29,754.0000	30,770.0000	3.415	0	0	0
04/12/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	49,260.0000	47,740.0000	(3.086)	0	0	0
04/12/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	384.0000	378.0000	(1.563)	0	0	0
04/12/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	2,956.0000	3,031.0000	2.537	0	0	0
04/12/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	3,485.0000	2,983.0000	(14.405)	0	0	0
04/12/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,068.0000	856.0000	(19.850)	0	0	0
04/12/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	890.0000	893.0000	0.337	0	0	0
04/12/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	78,544.0000	77,023.0000	(1.936)	0	0	0
04/12/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	62,242.0000	60,718.0000	(2.449)	0	0	0
04/12/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	55,722.0000	54,198.0000	(2.735)	0	0	0
04/12/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	208.0000	202.0000	(2.885)	0	0	0
04/12/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	38.0000	35.0000	(7.895)	0	0	0
04/12/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
04/12/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	30,887.0000	29,443.0000	(4.675)	0	0	0
04/12/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	42.0000	28.0000	(33.333)	0	0	0
04/12/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	46,068.0000	44,553.0000	(3.289)	0	0	0
04/12/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	64,807.0000	66,260.0000	2.242	0	0	0
04/12/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	513.0000	509.0000	(0.780)	0	0	0
04/12/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	247.0000	182.0000	(26.316)	0	0	0
04/12/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	52,480.0000	50,958.0000	(2.900)	0	0	0
04/12/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	104,689.0000	106,205.0000	1.448	0	0	0
04/12/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	84,428.0000	85,933.0000	1.783	0	0	0
04/12/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	7,782.0000	8,060.0000	3.572	0	0	0
04/12/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	18,062.0000	16,822.0000	(6.865)	0	0	0
04/12/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	16,625.0000	17,253.0000	3.777	0	0	0
04/12/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	8,843.0000	7,952.0000	(10.076)	0	0	0
04/12/2006	R203	2007/05/03			Bond Future	7.8120	7.8340	0.282	0.0000	0.0000	0
04/12/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	81,290.0000	79,739.0000	(1.908)	0	0	0
04/12/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	720.0000	741.0000	2.917	0	0	0
04/12/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	69,055.0000	67,529.0000	(2.210)	0	0	0

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04/12/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	1,451.0000	1,498.0000	3.239	0	0	0
04/12/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	63,044.0000	61,539.0000	(2.387)	0	0	0
04/12/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	2,012.0000	2,079.0000	3.330	0	0	0
04/12/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	1,712.0000	1,768.0000	3.271	0	0	0
04/12/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	66,038.0000	64,521.0000	(2.297)	0	0	0
04/12/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	3,690.0000	3,816.0000	3.415	0	0	0
04/12/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	51,400.0000	49,955.0000	(2.811)	0	0	0
04/12/2006	R203	2007/08/02			Bond Future	7.7650	7.7870	0.283	0.0000	0.0000	0
04/12/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	84,819.0000	83,332.0000	(1.753)	0	0	0
04/12/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	2,162.0000	2,227.0000	3.006	0	0	0
04/12/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	73,374.0000	71,927.0000	(1.972)	0	0	0
04/12/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	3,496.0000	3,602.0000	3.032	0	0	0
04/12/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	67,791.0000	66,370.0000	(2.096)	0	0	0
04/12/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	3,921.0000	4,040.0000	3.035	0	0	0
04/12/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	4,388.0000	4,520.0000	3.008	0	0	0
04/12/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	70,568.0000	69,134.0000	(2.032)	0	0	0
04/12/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	57,013.0000	55,660.0000	(2.373)	0	0	0
04/12/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	6,734.0000	6,934.0000	2.970	0	0	0
04/12/2006	R204	2007/02/01			Bond Future	7.8380	7.8590	0.268	0.0000	0.0000	0
04/12/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	13,565.0000	12,460.0000	(8.146)	0	0	0
04/12/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	20,373.0000	20,883.0000	2.503	0	0	0
04/12/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	621.0000	588.0000	(5.314)	0	0	0
04/12/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	341.0000	259.0000	(24.047)	0	0	0
04/12/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	85,049.0000	83,400.0000	(1.939)	0	0	0
04/12/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	2,923.0000	2,898.0000	(0.855)	0	0	0
04/12/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	1,349.0000	1,310.0000	(2.891)	0	0	0
04/12/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	37,124.0000	35,556.0000	(4.224)	0	0	0
04/12/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	68,483.0000	69,888.0000	2.052	0	0	0
04/12/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	61,881.0000	60,227.0000	(2.673)	0	0	0
04/12/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	68,438.0000	66,783.0000	(2.418)	0	0	0
04/12/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	58,634.0000	56,984.0000	(2.814)	0	0	0
04/12/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	11,567.0000	11,786.0000	1.893	0	0	0
04/12/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	55,416.0000	53,770.0000	(2.970)	0	0	0
04/12/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	2,159.0000	2,124.0000	(1.621)	0	0	0

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04/12/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	23,941.0000	22,544.0000	(5.835)	0	0	0
04/12/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	52,232.0000	50,592.0000	(3.140)	0	0	0
04/12/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	2,515.0000	2,484.0000	(1.233)	0	0	0
04/12/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	6,049.0000	6,096.0000	0.777	0	0	0
04/12/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,105.0000	894.0000	(19.095)	0	0	0
04/12/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,992.0000	2,551.0000	(14.739)	0	0	0
04/12/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	33,349.0000	34,204.0000	2.564	0	0	0
04/12/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	6,865.0000	6,104.0000	(11.085)	0	0	0
04/12/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	110,515.0000	112,105.0000	1.439	0	0	0
04/12/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	1,850.0000	1,812.0000	(2.054)	0	0	0
04/12/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	87.0000	61.0000	(29.885)	0	0	0
04/12/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	88,966.0000	90,500.0000	1.724	0	0	0
04/12/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	49,661.0000	50,836.0000	2.366	0	0	0
04/12/2006	R204	2007/05/03			Bond Future	7.7960	7.8180	0.282	0.0000	0.0000	0
04/12/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	10,216.0000	10,378.0000	1.586	0	0	0
04/12/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	62,102.0000	60,586.0000	(2.441)	0	0	0
04/12/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	6,483.0000	6,573.0000	1.388	0	0	0
04/12/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	75,938.0000	74,351.0000	(2.090)	0	0	0
04/12/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	90,544.0000	88,911.0000	(1.804)	0	0	0
04/12/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	3,949.0000	3,993.0000	1.114	0	0	0
04/12/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	73,099.0000	71,524.0000	(2.155)	0	0	0
04/12/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	5,890.0000	5,969.0000	1.341	0	0	0
04/12/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	7,123.0000	7,225.0000	1.432	0	0	0
04/12/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	78,808.0000	77,210.0000	(2.028)	0	0	0
04/12/2006	R204	2007/08/02			Bond Future	7.7550	7.7770	0.284	0.0000	0.0000	0
04/12/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	69,537.0000	68,124.0000	(2.032)	0	0	0
04/12/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	15,233.0000	15,482.0000	1.635	0	0	0
04/12/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	11,573.0000	11,759.0000	1.607	0	0	0
04/12/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	82,435.0000	80,947.0000	(1.805)	0	0	0
04/12/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	79,794.0000	78,319.0000	(1.849)	0	0	0
04/12/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	10,777.0000	10,951.0000	1.615	0	0	0
04/12/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	85,105.0000	83,604.0000	(1.764)	0	0	0
04/12/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	10,027.0000	10,187.0000	1.596	0	0	0
04/12/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	96,032.0000	94,486.0000	(1.610)	0	0	0

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04/12/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	7,436.0000	7,552.0000	1.560	0	0	0
04/12/2006	R206	2007/02/01			Bond Future	7.9950	8.0170	0.275	0.0000	0.0000	0
04/12/2006	R206	2007/02/01	8.25	Put	Option on Bond Future	4,171.0000	4,303.0000	3.165	0	0	0
04/12/2006	R206	2007/02/01	8.25	Call	Option on Bond Future	17,228.0000	16,226.0000	(5.816)	0	0	0
04/12/2006	R206	2007/02/01	8.00	Put	Option on Bond Future	9,206.0000	9,546.0000	3.693	0	0	0
04/12/2006	R206	2007/02/01	7.75	Call	Option on Bond Future	4,365.0000	3,843.0000	(11.959)	0	0	0
04/12/2006	R206	2007/02/01	8.00	Call	Option on Bond Future	9,464.0000	8,669.0000	(8.400)	0	0	0
04/12/2006	R206	2007/02/01	7.75	Put	Option on Bond Future	17,118.0000	17,732.0000	3.587	0	0	0
04/12/2006	R206	2007/05/03			Bond Future	7.9440	7.9670	0.290	0.0000	0.0000	0
04/12/2006	R206	2007/05/03	8.00	Put	Option on Bond Future	13,173.0000	13,573.0000	3.037	0	0	0
04/12/2006	R206	2007/05/03	8.25	Put	Option on Bond Future	8,076.0000	8,333.0000	3.182	0	0	0
04/12/2006	R206	2007/05/03	8.25	Call	Option on Bond Future	23,354.0000	22,452.0000	(3.862)	0	0	0
04/12/2006	R206	2007/05/03	8.00	Call	Option on Bond Future	15,991.0000	15,232.0000	(4.746)	0	0	0
04/12/2006	R206	2007/05/03	7.75	Put	Option on Bond Future	20,075.0000	20,638.0000	2.804	0	0	0
04/12/2006	R206	2007/05/03	7.75	Call	Option on Bond Future	10,234.0000	9,638.0000	(5.824)	0	0	0
04/12/2006	R206	2007/08/02			Bond Future	7.8920	7.9150	0.291	0.0000	0.0000	0
04/12/2006	R206	2007/08/02	8.00	Call	Option on Bond Future	20,690.0000	19,958.0000	(3.538)	0	0	0
04/12/2006	R206	2007/08/02	8.00	Put	Option on Bond Future	15,402.0000	15,799.0000	2.578	0	0	0
04/12/2006	R206	2007/08/02	7.75	Call	Option on Bond Future	14,746.0000	14,137.0000	(4.130)	0	0	0
04/12/2006	R206	2007/08/02	8.25	Call	Option on Bond Future	27,845.0000	27,002.0000	(3.027)	0	0	0
04/12/2006	R206	2007/08/02	7.75	Put	Option on Bond Future	21,754.0000	22,274.0000	2.390	0	0	0
04/12/2006	R206	2007/08/02	8.25	Put	Option on Bond Future	10,448.0000	10,735.0000	2.747	0	0	0
04/12/2006	R207	2007/02/01			Bond Future	7.7620	7.7840	0.283	0.0000	0.0000	0
04/12/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	258.0000	253.0000	(1.938)	0	0	0
04/12/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	24.0000	22.0000	(8.333)	0	0	0
04/12/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	813.0000	816.0000	0.369	0	0	0
04/12/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	14,023.0000	14,580.0000	3.972	0	0	0
04/12/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	15.0000	9.0000	(40.000)	0	0	0
04/12/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	52,826.0000	51,104.0000	(3.260)	0	0	0
04/12/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	13,081.0000	11,913.0000	(8.929)	0	0	0
04/12/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	90,898.0000	89,171.0000	(1.900)	0	0	0
04/12/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	56,262.0000	54,536.0000	(3.068)	0	0	0

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04/12/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	104.0000	72.0000	(30.769)	0	0	0
04/12/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	2,192.0000	2,240.0000	2.190	0	0	0
04/12/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	26,574.0000	27,567.0000	3.737	0	0	0
04/12/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	84,148.0000	85,841.0000	2.012	0	0	0
04/12/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	467.0000	463.0000	(0.857)	0	0	0
04/12/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,974.0000	1,623.0000	(17.781)	0	0	0
04/12/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	619.0000	618.0000	(0.162)	0	0	0
04/12/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	106,319.0000	108,038.0000	1.617	0	0	0
04/12/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	6,160.0000	6,378.0000	3.539	0	0	0
04/12/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	63,192.0000	61,462.0000	(2.738)	0	0	0
04/12/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	39,486.0000	37,810.0000	(4.245)	0	0	0
04/12/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	524.0000	399.0000	(23.855)	0	0	0
04/12/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	59,720.0000	57,991.0000	(2.895)	0	0	0
04/12/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	24,598.0000	23,092.0000	(6.122)	0	0	0
04/12/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	349.0000	344.0000	(1.433)	0	0	0
04/12/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	62,921.0000	64,521.0000	2.543	0	0	0
04/12/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	43,317.0000	44,690.0000	3.170	0	0	0
04/12/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	73,635.0000	71,905.0000	(2.349)	0	0	0
04/12/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	5,710.0000	4,978.0000	(12.820)	0	0	0
04/12/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	137.0000	132.0000	(3.650)	0	0	0
04/12/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	66,672.0000	64,941.0000	(2.596)	0	0	0
04/12/2006	R207	2007/05/03			Bond Future	7.7230	7.7450	0.285	0.0000	0.0000	0
04/12/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	3,639.0000	3,751.0000	3.078	0	0	0
04/12/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	2,023.0000	2,081.0000	2.867	0	0	0
04/12/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	74,310.0000	72,656.0000	(2.226)	0	0	0
04/12/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	61,741.0000	60,139.0000	(2.595)	0	0	0
04/12/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	80,745.0000	79,072.0000	(2.072)	0	0	0
04/12/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	756.0000	774.0000	2.381	0	0	0
04/12/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	93,761.0000	92,066.0000	(1.808)	0	0	0
04/12/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	1,732.0000	1,781.0000	2.829	0	0	0
04/12/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	77,518.0000	75,854.0000	(2.147)	0	0	0
04/12/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	1,477.0000	1,518.0000	2.776	0	0	0
04/12/2006	R207	2007/08/02			Bond Future	7.6830	7.7050	0.286	0.0000	0.0000	0
04/12/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	78,688.0000	77,110.0000	(2.005)	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
04/12/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	66,889.0000	65,374.0000	(2.265)	0	0	0
04/12/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	6,336.0000	6,522.0000	2.936	0	0	0
04/12/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	4,093.0000	4,215.0000	2.981	0	0	0
04/12/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	97,105.0000	95,464.0000	(1.690)	0	0	0
04/12/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	3,249.0000	3,346.0000	2.986	0	0	0
04/12/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	84,754.0000	83,151.0000	(1.891)	0	0	0
04/12/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	1,995.0000	2,054.0000	2.957	0	0	0
04/12/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	3,651.0000	3,759.0000	2.958	0	0	0
04/12/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	81,710.0000	80,118.0000	(1.948)	0	0	0
04/12/2006	TRT1	2007/02/01			Index Future	245.6830	245.5140	(0.069)	0.0000	0.0000	500
04/12/2006	TRT1	2007/02/01	243.60	Put	Index Future	11,390.0000	11,510.0000	1.054	0	0	0
04/12/2006	TRT1	2007/02/01	243.60	Call	Index Future	32,220.0000	30,650.0000	(4.873)	0	0	0
Grand Total:											1,796