



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 07/12/2006

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
07/12/2006	CRD1 2007/02/01			Index Future	106.8210	106.9680	0.138	0.0000	0.0000	10
07/12/2006	CRD1 2007/02/01	106.00	Put	Index Future	4,914.0000	4,360.0000	(11.274)	0	0	0
07/12/2006	CRD1 2007/02/01	106.00	Call	Index Future	13,124.0000	14,040.0000	6.980	0	0	0
07/12/2006	GOVI 2007/02/01			jGovi	249.2440	249.5815	0.135	0.0000	0.0000	71
07/12/2006	GOVI 2007/02/01	230.00	Call	jGovi	192,440.0000	195,815.0000	1.754	0	0	0
07/12/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
07/12/2006	GOVI 2007/05/03			jGovi	254.8955	255.1385	0.095	0.0000	0.0000	118
07/12/2006	GOVI 2007/05/03	235.00	Call	jGovi	198,963.0000	201,392.0000	1.221	0	0	0
07/12/2006	GOVI 2007/05/03	235.00	Put	jGovi	8.0000	7.0000	(12.500)	0	0	0
07/12/2006	GOVI 2007/08/02			jGovi	260.5150	260.7050	0.073	0.0000	0.0000	0
07/12/2006	GOVI 2007/08/02	240.50	Call	jGovi	200,290.0000	202,177.0000	0.942	0	0	0
07/12/2006	GOVI 2007/08/02	240.50	Put	jGovi	140.0000	127.0000	(9.286)	0	0	0
07/12/2006	ILBI 2007/02/01			Index Future	272.8320	272.8080	(0.009)	0.0000	0.0000	0
07/12/2006	ILBI 2007/02/01	265.00	Call	Index Future	79,971.0000	79,685.0000	(0.358)	0	0	0
07/12/2006	ILBI 2007/02/01	265.00	Put	Index Future	1,651.0000	1,605.0000	(2.786)	0	0	0
07/12/2006	J153 2010/08/31			jSwap	8.8420	8.8050	(0.418)	0.0000	0.0000	0
07/12/2006	J157 2015/09/15			jSwap	8.4040	8.3620	(0.500)	0.0000	0.0000	0
07/12/2006	J186 2026/12/21			jSwap	7.8140	7.7680	(0.589)	0.0000	0.0000	0

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07/12/2006	J194	2008/02/28			jSwap	9.1300	9.1060	(0.263)	0.0000	0.0000	0
07/12/2006	J201	2014/12/22			jSwap	8.4220	8.3700	(0.617)	0.0000	0.0000	0
07/12/2006	J203	2017/09/15			jSwap	8.2750	8.2310	(0.532)	0.0000	0.0000	0
07/12/2006	J204	2018/12/21			jSwap	8.1730	8.1450	(0.343)	0.0000	0.0000	0
07/12/2006	J207	2020/01/15			jSwap	8.1220	8.1000	(0.271)	0.0000	0.0000	0
07/12/2006	JBAR	2005/12/21			jBar	8.9750	8.9750	-	0.0000	0.0000	0
07/12/2006	JFRA	2007/02/01			jFra	9.1980	9.1910	(0.076)	0.0000	0.0000	0
07/12/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,139.0000	4,122.0000	(0.411)	0	0	0
07/12/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1.0000	1.0000	-	0	0	0
07/12/2006	JFRA	2007/05/03			jFra	9.3320	9.2970	(0.375)	0.0000	0.0000	0
07/12/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,490.0000	4,407.0000	(1.849)	0	0	0
07/12/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	26.0000	28.0000	7.692	0	0	0
07/12/2006	JFRA	2007/08/02			jFra	9.2940	9.2530	(0.441)	0.0000	0.0000	0
07/12/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,467.0000	4,374.0000	(2.082)	0	0	0
07/12/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	95.0000	102.0000	7.368	0	0	0
07/12/2006	JFRA	2007/11/01			jFra	9.2750	9.2300	(0.485)	0.0000	0.0000	0
07/12/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	181.0000	193.0000	6.630	0	0	0
07/12/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,831.0000	4,725.0000	(2.194)	0	0	0
07/12/2006	JFRA	2008/02/07			jFra	9.0510	9.0340	(0.188)	0.0000	0.0000	0
07/12/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,505.0000	23,456.0000	(0.208)	0	0	0
07/12/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	19,714.0000	19,711.0000	(0.015)	0	0	0
07/12/2006	JN02	2007/02/01			jNote	9.0810	9.0420	(0.429)	0.0000	0.0000	0
07/12/2006	JN02	2007/02/01	9.00	Call	Option on jNote	8,634.0000	8,197.0000	(5.061)	0	0	0

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07/12/2006	JN02	2007/02/01	9.00	Put	Option on jNote	7,163.0000	7,435.0000	3.797	0	0	0
07/12/2006	JN02	2007/05/03			jNote	8.9970	8.9530	(0.489)	0.0000	0.0000	0
07/12/2006	JN02	2007/05/03	9.25	Put	Option on jNote	15,167.0000	15,581.0000	2.730	0	0	0
07/12/2006	JN02	2007/05/03	9.25	Call	Option on jNote	10,559.0000	10,170.0000	(3.684)	0	0	0
07/12/2006	JN02	2007/08/02			jNote	8.8860	8.8410	(0.506)	0.0000	0.0000	0
07/12/2006	JN02	2007/08/02	9.25	Put	Option on jNote	19,727.0000	20,169.0000	2.241	0	0	0
07/12/2006	JN02	2007/08/02	9.25	Call	Option on jNote	13,092.0000	12,710.0000	(2.918)	0	0	0
07/12/2006	JN05	2007/02/01			jNote	8.6140	8.5720	(0.488)	0.0000	0.0000	0
07/12/2006	JN05	2007/02/01	9.25	Call	Option on jNote	961.0000	775.0000	(19.355)	0	0	0
07/12/2006	JN05	2007/02/01	9.25	Put	Option on jNote	26,472.0000	27,997.0000	5.761	0	0	0
07/12/2006	JN05	2007/05/03			jNote	8.5510	8.5040	(0.550)	0.0000	0.0000	0
07/12/2006	JN05	2007/05/03	9.25	Call	Option on jNote	3,425.0000	3,051.0000	(10.920)	0	0	0
07/12/2006	JN05	2007/05/03	9.25	Put	Option on jNote	31,508.0000	33,053.0000	4.904	0	0	0
07/12/2006	JN05	2007/08/02			jNote	8.4770	8.4290	(0.566)	0.0000	0.0000	0
07/12/2006	JN05	2007/08/02	9.25	Put	Option on jNote	36,440.0000	37,966.0000	4.188	0	0	0
07/12/2006	JN05	2007/08/02	9.25	Call	Option on jNote	5,319.0000	4,878.0000	(8.291)	0	0	0
07/12/2006	JN10	2007/02/01			jNote	8.2150	8.1650	(0.609)	0.0000	0.0000	0
07/12/2006	JN10	2007/02/01	9.00	Call	Option on jNote	30.0000	16.0000	(46.667)	0	0	0
07/12/2006	JN10	2007/02/01	9.00	Put	Option on jNote	52,675.0000	56,135.0000	6.569	0	0	0
07/12/2006	JN10	2007/05/03			jNote	8.1600	8.1100	(0.613)	0.0000	0.0000	0
07/12/2006	JN10	2007/05/03	9.00	Call	Option on jNote	562.0000	426.0000	(24.199)	0	0	0
07/12/2006	JN10	2007/05/03	9.00	Put	Option on jNote	57,038.0000	60,399.0000	5.893	0	0	0
07/12/2006	JN10	2007/08/02			jNote	8.0990	8.0510	(0.593)	0.0000	0.0000	0
07/12/2006	JN10	2007/08/02	9.00	Call	Option on jNote	1,343.0000	1,114.0000	(17.051)	0	0	0
07/12/2006	JN10	2007/08/02	9.00	Put	Option on jNote	62,103.0000	65,257.0000	5.079	0	0	0
07/12/2006	JROD	2006/12/29			jRod	8.0960	8.0900	(0.074)	0.0000	0.0000	0

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07/12/2006	JROD	2007/01/31			jRod	8.4830	8.4690	(0.165)	0.0000	0.0000	0
07/12/2006	JROD	2007/02/28			jRod	8.8830	8.8670	(0.180)	0.0000	0.0000	0
07/12/2006	JROD	2007/03/30			jRod	8.6700	8.6640	(0.069)	0.0000	0.0000	0
07/12/2006	JROD	2007/04/30			jRod	8.9360	8.9350	(0.011)	0.0000	0.0000	0
07/12/2006	JROD	2007/05/31			jRod	9.1490	9.1540	0.055	0.0000	0.0000	0
07/12/2006	OTH1	2007/02/01			Index Future	245.4300	245.7700	0.139	0.0000	0.0000	15
07/12/2006	OTH1	2007/02/01	243.58	Call	Index Future	29,919.0000	32,029.0000	7.052	0	0	0
07/12/2006	OTH1	2007/02/01	243.58	Put	Index Future	11,419.0000	10,129.0000	(11.297)	0	0	0
07/12/2006	R153	2007/02/01			Bond Future	8.3000	8.2700	(0.361)	0.0000	0.0000	62
07/12/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,552.0000	2,289.0000	(10.306)	0	0	0
07/12/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	12,446.0000	13,056.0000	4.901	0	0	0
07/12/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	4,241.0000	3,862.0000	(8.937)	0	0	0
07/12/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	8,271.0000	7,689.0000	(7.037)	0	0	0
07/12/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	17,266.0000	17,993.0000	4.211	0	0	0
07/12/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	5,366.0000	4,922.0000	(8.274)	0	0	0
07/12/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	6,621.0000	7,029.0000	6.162	0	0	0
07/12/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	10,297.0000	10,843.0000	5.303	0	0	0
07/12/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	11,349.0000	11,927.0000	5.093	0	0	0
07/12/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,779.0000	4,368.0000	(8.600)	0	0	0
07/12/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,323.0000	3,567.0000	7.343	0	0	0
07/12/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	13,268.0000	12,523.0000	(5.615)	0	0	0
07/12/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	24,073.0000	24,908.0000	3.469	0	0	0
07/12/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,288.0000	1,133.0000	(12.034)	0	0	0
07/12/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	9.0000	9.0000	-	0	0	0
07/12/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	31,410.0000	32,314.0000	2.878	0	0	0
07/12/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	628.0000	542.0000	(13.694)	0	0	0
07/12/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	508.0000	556.0000	9.449	0	0	0
07/12/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,372.0000	1,491.0000	8.673	0	0	0
07/12/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	19,689.0000	18,818.0000	(4.424)	0	0	0
07/12/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	61,354.0000	60,364.0000	(1.614)	0	0	0

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07/12/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	158.0000	174.0000	10.127	0	0	0
07/12/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	43,940.0000	42,955.0000	(2.242)	0	0	0
07/12/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	41.0000	45.0000	9.756	0	0	0
07/12/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
07/12/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	52,594.0000	51,605.0000	(1.880)	0	0	0
07/12/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	27,274.0000	26,333.0000	(3.450)	0	0	0
07/12/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	35,451.0000	34,477.0000	(2.747)	0	0	0
07/12/2006	R153	2007/05/03			Bond Future	8.2600	8.2300	(0.363)	8.2900	8.2900	1
07/12/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	8,843.0000	8,438.0000	(4.580)	0	0	0
07/12/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	6,576.0000	6,244.0000	(5.049)	0	0	0
07/12/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	16,225.0000	16,747.0000	3.217	0	0	0
07/12/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	5,618.0000	5,320.0000	(5.304)	0	0	0
07/12/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	20,063.0000	20,658.0000	2.966	0	0	0
07/12/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	22,141.0000	22,770.0000	2.841	0	0	0
07/12/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	21,090.0000	21,702.0000	2.902	0	0	0
07/12/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	6,083.0000	5,768.0000	(5.178)	0	0	0
07/12/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	4,019.0000	3,785.0000	(5.822)	0	0	0
07/12/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	26,585.0000	27,278.0000	2.607	0	0	0
07/12/2006	R153	2007/08/02			Bond Future	8.0930	8.0640	(0.358)	0.0000	0.0000	0
07/12/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	10,673.0000	10,328.0000	(3.232)	0	0	0
07/12/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	22,340.0000	22,833.0000	2.207	0	0	0
07/12/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	8,609.0000	8,310.0000	(3.473)	0	0	0
07/12/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	25,954.0000	26,493.0000	2.077	0	0	0
07/12/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	27,864.0000	28,426.0000	2.017	0	0	0
07/12/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	7,694.0000	7,418.0000	(3.587)	0	0	0
07/12/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	8,142.0000	7,855.0000	(3.525)	0	0	0
07/12/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	26,901.0000	27,451.0000	2.045	0	0	0
07/12/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	31,878.0000	32,482.0000	1.895	0	0	0
07/12/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	6,086.0000	5,852.0000	(3.845)	0	0	0
07/12/2006	R157	2007/02/01			Bond Future	7.9400	7.9100	(0.378)	0.0000	0.0000	0
07/12/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,826.0000	1,993.0000	9.146	0	0	0
07/12/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	38,104.0000	36,234.0000	(4.908)	0	0	0
07/12/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	24,165.0000	22,628.0000	(6.360)	0	0	0

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07/12/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	77,152.0000	79,279.0000	2.757	0	0	0
07/12/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	4,593.0000	4,972.0000	8.252	0	0	0
07/12/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	73,569.0000	71,379.0000	(2.977)	0	0	0
07/12/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	128.0000	104.0000	(18.750)	0	0	150
07/12/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	93,856.0000	96,045.0000	2.332	0	0	0
07/12/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	113,800.0000	116,025.0000	1.955	0	0	0
07/12/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	351.0000	291.0000	(17.094)	0	0	0
07/12/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	54,876.0000	52,794.0000	(3.794)	0	0	0
07/12/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	60,640.0000	62,651.0000	3.316	0	0	0
07/12/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	9,830.0000	10,542.0000	7.243	0	0	0
07/12/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	1,756.0000	1,517.0000	(13.610)	0	0	0
07/12/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	65.0000	51.0000	(21.538)	0	0	0
07/12/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	608.0000	668.0000	9.868	0	0	0
07/12/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	110,494.0000	112,715.0000	2.010	0	0	0
07/12/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	152.0000	124.0000	(18.421)	0	0	0
07/12/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	798.0000	675.0000	(15.414)	0	0	0
07/12/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	126,936.0000	129,173.0000	1.762	0	0	0
07/12/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	51,049.0000	52,950.0000	3.724	0	0	0
07/12/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	14,195.0000	13,063.0000	(7.975)	0	0	0
07/12/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	2,803.0000	2,454.0000	(12.451)	0	0	0
07/12/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	30,563.0000	32,068.0000	4.924	0	0	0
07/12/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	14,742.0000	15,696.0000	6.471	0	0	250
07/12/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	44,867.0000	46,675.0000	4.030	0	0	0
07/12/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	38,921.0000	40,620.0000	4.365	0	0	150
07/12/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	17,743.0000	16,447.0000	(7.304)	0	0	0
07/12/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	3,779.0000	3,338.0000	(11.670)	0	0	0
07/12/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	47,933.0000	49,789.0000	3.872	0	0	0
07/12/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	7,606.0000	6,862.0000	(9.782)	0	0	0
07/12/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	3,259.0000	2,866.0000	(12.059)	0	0	0
07/12/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	2,405.0000	2,096.0000	(12.848)	0	0	0
07/12/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	5,045.0000	4,495.0000	(10.902)	0	0	0
07/12/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	54,210.0000	56,151.0000	3.581	0	0	0
07/12/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	18,680.0000	19,798.0000	5.985	0	0	0
07/12/2006	R157	2007/05/03			Bond Future	7.9150	7.8850	(0.379)	0.0000	0.0000	504
07/12/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	66,483.0000	68,224.0000	2.619	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
07/12/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	7,891.0000	7,400.0000	(6.222)	0	0	0
07/12/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	7,180.0000	6,723.0000	(6.365)	0	0	0
07/12/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	69,263.0000	71,036.0000	2.560	0	0	0
07/12/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	6,522.0000	6,096.0000	(6.532)	0	0	0
07/12/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	53,231.0000	54,790.0000	2.929	0	0	0
07/12/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	80,729.0000	82,617.0000	2.339	0	0	0
07/12/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	11,307.0000	10,668.0000	(5.651)	0	0	0
07/12/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	63,743.0000	65,451.0000	2.680	0	0	0
07/12/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	4,359.0000	4,047.0000	(7.158)	0	0	0
07/12/2006	R157	2007/08/02			Bond Future	7.7990	7.7780	(0.269)	0.0000	0.0000	0
07/12/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	72,171.0000	73,517.0000	1.865	0	0	0
07/12/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	2,678.0000	2,512.0000	(6.199)	0	0	0
07/12/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	90,956.0000	92,175.0000	1.340	0	0	0
07/12/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	8,159.0000	7,866.0000	(3.591)	0	0	0
07/12/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	11,635.0000	11,254.0000	(3.275)	0	0	0
07/12/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	77,773.0000	78,905.0000	1.456	0	0	0
07/12/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	75,225.0000	76,337.0000	1.478	0	0	0
07/12/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	12,454.0000	12,054.0000	(3.212)	0	0	0
07/12/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	65,374.0000	66,405.0000	1.577	0	0	0
07/12/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	16,192.0000	15,711.0000	(2.971)	0	0	0
07/12/2006	R186	2007/02/01			Bond Future	7.4800	7.4600	(0.267)	0.0000	0.0000	2
07/12/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	99,269.0000	101,584.0000	2.332	0	0	0
07/12/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	11,347.0000	10,462.0000	(7.799)	0	0	0
07/12/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	2,485.0000	2,203.0000	(11.348)	0	0	0
07/12/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	88,726.0000	90,970.0000	2.529	0	0	0
07/12/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	44,738.0000	46,378.0000	3.666	0	0	0
07/12/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	118.0000	98.0000	(16.949)	0	0	0
07/12/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	67,729.0000	65,489.0000	(3.307)	0	0	0
07/12/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,640.0000	1,737.0000	5.915	0	0	0
07/12/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	1,737.0000	1,526.0000	(12.147)	0	0	0
07/12/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	5,037.0000	5,322.0000	5.658	0	0	0
07/12/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	68,227.0000	70,261.0000	2.981	0	0	0
07/12/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	98,772.0000	96,343.0000	(2.459)	0	0	0
07/12/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	5,055.0000	4,564.0000	(9.713)	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
07/12/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	12,439.0000	13,079.0000	5.145	0	0	0
07/12/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	419.0000	443.0000	5.728	0	0	0
07/12/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	25,392.0000	26,529.0000	4.478	0	0	0
07/12/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	133,285.0000	130,784.0000	(1.876)	0	0	0
07/12/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	120,502.0000	122,912.0000	2.000	0	0	0
07/12/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	172,377.0000	174,882.0000	1.453	0	0	0
07/12/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	146,729.0000	149,205.0000	1.687	0	0	0
07/12/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	93,970.0000	96,253.0000	2.429	0	0	0
07/12/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	22,874.0000	21,485.0000	(6.072)	0	0	0
07/12/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	2,063.0000	1,821.0000	(11.730)	0	0	0
07/12/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	41,932.0000	40,046.0000	(4.498)	0	0	0
07/12/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	319.0000	269.0000	(15.674)	0	0	0
07/12/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	863.0000	747.0000	(13.441)	0	0	0
07/12/2006	R186	2007/05/03			Bond Future	7.4390	7.4180	(0.282)	0.0000	0.0000	0
07/12/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	135,347.0000	137,652.0000	1.703	0	0	0
07/12/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	107,624.0000	109,716.0000	1.944	0	0	0
07/12/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	11,191.0000	10,635.0000	(4.968)	0	0	0
07/12/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	5,955.0000	5,612.0000	(5.760)	0	0	0
07/12/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	6,645.0000	6,271.0000	(5.628)	0	0	0
07/12/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	130,639.0000	132,913.0000	1.741	0	0	0
07/12/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	3,774.0000	3,535.0000	(6.333)	0	0	0
07/12/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	125,961.0000	128,202.0000	1.779	0	0	0
07/12/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	7,402.0000	6,995.0000	(5.499)	0	0	0
07/12/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	154,381.0000	156,791.0000	1.561	0	0	0
07/12/2006	R186	2007/08/02			Bond Future	7.3980	7.3780	(0.270)	0.0000	0.0000	0
07/12/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	17,936.0000	17,323.0000	(3.418)	0	0	0
07/12/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	118,842.0000	120,747.0000	1.603	0	0	0
07/12/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	144,807.0000	146,895.0000	1.442	0	0	0
07/12/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	12,100.0000	11,642.0000	(3.785)	0	0	0
07/12/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	140,394.0000	142,455.0000	1.468	0	0	0
07/12/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	11,148.0000	10,718.0000	(3.857)	0	0	0
07/12/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	13,119.0000	12,633.0000	(3.705)	0	0	0
07/12/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	136,012.0000	138,044.0000	1.494	0	0	0
07/12/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	162,694.0000	164,882.0000	1.345	0	0	0

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07/12/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	7,946.0000	7,615.0000	(4.166)	0	0	0
07/12/2006	R194	2007/02/01			Bond Future	8.8640	8.8520	(0.135)	0.0000	0.0000	0
07/12/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/12/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,295.0000	29,175.0000	(0.410)	0	0	0
07/12/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/12/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,688.0000	26,568.0000	(0.450)	0	0	0
07/12/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	24,090.0000	23,970.0000	(0.498)	0	0	0
07/12/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
07/12/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/12/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	8,913.0000	8,794.0000	(1.335)	0	0	0
07/12/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	62.0000	62.0000	-	0	0	0
07/12/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,309.0000	11,189.0000	(1.061)	0	0	0
07/12/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	19.0000	18.0000	(5.263)	0	0	0
07/12/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,815.0000	13,695.0000	(0.869)	0	0	0
07/12/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,925.0000	18,805.0000	(0.634)	0	0	0
07/12/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
07/12/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	206.0000	208.0000	0.971	0	0	0
07/12/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	3,273.0000	3,182.0000	(2.780)	0	0	0
07/12/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	1,906.0000	1,932.0000	1.364	0	0	0
07/12/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	538.0000	544.0000	1.115	0	0	0
07/12/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,130.0000	2,160.0000	1.408	0	0	0
07/12/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	3,550.0000	3,456.0000	(2.648)	0	0	0
07/12/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,156.0000	1,172.0000	1.384	0	0	0
07/12/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	6,714.0000	6,600.0000	(1.698)	0	0	0
07/12/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	4,811.0000	4,706.0000	(2.182)	0	0	0
07/12/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,503.0000	21,382.0000	(0.563)	0	0	0
07/12/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	3,842.0000	3,745.0000	(2.525)	0	0	0
07/12/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,360.0000	16,240.0000	(0.733)	0	0	0
07/12/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	1,696.0000	1,719.0000	1.356	0	0	0
07/12/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/12/2006	R194	2007/05/03			Bond Future	8.7790	8.7650	(0.159)	0.0000	0.0000	0
07/12/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	3,207.0000	3,148.0000	(1.840)	0	0	0
07/12/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,308.0000	5,358.0000	0.942	0	0	0
07/12/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,598.0000	2,546.0000	(2.002)	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
07/12/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	3,373.0000	3,312.0000	(1.808)	0	0	0
07/12/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,246.0000	6,302.0000	0.897	0	0	0
07/12/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	4,872.0000	4,918.0000	0.944	0	0	0
07/12/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	4,292.0000	4,223.0000	(1.608)	0	0	0
07/12/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,087.0000	5,135.0000	0.944	0	0	0
07/12/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,067.0000	4,106.0000	0.959	0	0	0
07/12/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	3,545.0000	3,483.0000	(1.749)	0	0	0
07/12/2006	R194	2007/08/02			Bond Future	8.6480	8.6320	(0.185)	0.0000	0.0000	0
07/12/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,434.0000	6,471.0000	0.575	0	0	0
07/12/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	4,517.0000	4,468.0000	(1.085)	0	0	0
07/12/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	4,397.0000	4,348.0000	(1.114)	0	0	0
07/12/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,708.0000	5,742.0000	0.596	0	0	0
07/12/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,585.0000	6,624.0000	0.592	0	0	0
07/12/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,284.0000	6,321.0000	0.589	0	0	0
07/12/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,640.0000	4,590.0000	(1.078)	0	0	0
07/12/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	5,152.0000	5,099.0000	(1.029)	0	0	0
07/12/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,938.0000	3,892.0000	(1.168)	0	0	0
07/12/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,212.0000	7,253.0000	0.568	0	0	0
07/12/2006	R201	2007/02/01			Bond Future	7.9190	7.8990	(0.253)	0.0000	0.0000	0
07/12/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	36,458.0000	37,413.0000	2.619	0	0	0
07/12/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	29,048.0000	28,037.0000	(3.480)	0	0	0
07/12/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	43,985.0000	45,013.0000	2.337	0	0	0
07/12/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	72,746.0000	71,561.0000	(1.629)	0	0	0
07/12/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	2,592.0000	2,355.0000	(9.144)	0	0	0
07/12/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,727.0000	3,907.0000	4.830	0	0	0
07/12/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	1,603.0000	1,440.0000	(10.168)	0	0	0
07/12/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	482.0000	506.0000	4.979	0	0	0
07/12/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	5,439.0000	5,033.0000	(7.465)	0	0	0
07/12/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	57,045.0000	55,878.0000	(2.046)	0	0	0
07/12/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	8,021.0000	8,375.0000	4.413	0	0	0
07/12/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,467.0000	1,541.0000	5.044	0	0	0
07/12/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	24,907.0000	25,692.0000	3.152	0	0	0
07/12/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	42,268.0000	41,150.0000	(2.645)	0	0	0
07/12/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	10,402.0000	9,784.0000	(5.941)	0	0	0

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07/12/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	18,142.0000	17,305.0000	(4.614)	0	0	0
07/12/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	75,755.0000	76,917.0000	1.534	0	0	0
07/12/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	15,209.0000	15,783.0000	3.774	0	0	0
07/12/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	130.0000	136.0000	4.615	0	0	0
07/12/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	212.0000	182.0000	(14.151)	0	0	0
07/12/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	502.0000	439.0000	(12.550)	0	0	0
07/12/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	62,401.0000	63,529.0000	1.808	0	0	0
07/12/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	38,930.0000	39,912.0000	2.522	0	0	0
07/12/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	1,887.0000	1,702.0000	(9.804)	0	0	0
07/12/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	49,155.0000	50,221.0000	2.169	0	0	0
07/12/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	41,441.0000	42,447.0000	2.428	0	0	0
07/12/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	1,147.0000	1,022.0000	(10.898)	0	0	0
07/12/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	2,215.0000	2,005.0000	(9.481)	0	0	0
07/12/2006	R201	2007/05/03			Bond Future	7.8680	7.8470	(0.267)	0.0000	0.0000	0
07/12/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	44,700.0000	45,563.0000	1.931	0	0	0
07/12/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	8,661.0000	8,299.0000	(4.180)	0	0	0
07/12/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	3,364.0000	3,184.0000	(5.351)	0	0	0
07/12/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	66,805.0000	67,850.0000	1.564	0	0	0
07/12/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	5,015.0000	4,772.0000	(4.845)	0	0	0
07/12/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	57,610.0000	58,592.0000	1.705	0	0	0
07/12/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	5,517.0000	5,256.0000	(4.731)	0	0	0
07/12/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	55,377.0000	56,341.0000	1.741	0	0	0
07/12/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	53,174.0000	54,119.0000	1.777	0	0	0
07/12/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	6,059.0000	5,779.0000	(4.621)	0	0	0
07/12/2006	R201	2007/08/02			Bond Future	7.8170	7.7950	(0.281)	0.0000	0.0000	0
07/12/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	71,091.0000	72,109.0000	1.432	0	0	0
07/12/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	6,270.0000	6,032.0000	(3.796)	0	0	0
07/12/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	12,659.0000	12,262.0000	(3.136)	0	0	0
07/12/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	50,720.0000	51,578.0000	1.692	0	0	0
07/12/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	8,409.0000	8,113.0000	(3.520)	0	0	0
07/12/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	62,635.0000	63,595.0000	1.533	0	0	0
07/12/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	9,026.0000	8,714.0000	(3.457)	0	0	0
07/12/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	9,678.0000	9,349.0000	(3.399)	0	0	0
07/12/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	58,552.0000	59,480.0000	1.585	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
07/12/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	60,581.0000	61,524.0000	1.557	0	0	0
07/12/2006	R203	2007/02/01			Bond Future	7.7820	7.7680	(0.180)	0.0000	0.0000	0
07/12/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	54,377.0000	55,352.0000	1.793	0	0	0
07/12/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	350.0000	304.0000	(13.143)	0	0	0
07/12/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	255.0000	220.0000	(13.725)	0	0	0
07/12/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	67,572.0000	68,579.0000	1.490	0	0	0
07/12/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	51,100.0000	52,061.0000	1.881	0	0	0
07/12/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	99,243.0000	98,222.0000	(1.029)	0	0	0
07/12/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	475.0000	415.0000	(12.632)	0	0	0
07/12/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	51.0000	52.0000	1.961	0	0	0
07/12/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	57,669.0000	58,654.0000	1.708	0	0	0
07/12/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	13,072.0000	12,438.0000	(4.850)	0	0	0
07/12/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	6.0000	6.0000	-	0	0	0
07/12/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	10,737.0000	11,124.0000	3.604	0	0	0
07/12/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	307.0000	319.0000	3.909	0	0	0
07/12/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	92.0000	77.0000	(16.304)	0	0	0
07/12/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	35,227.0000	36,073.0000	2.402	0	0	0
07/12/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	78,990.0000	77,971.0000	(1.290)	0	0	0
07/12/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	21,265.0000	21,906.0000	3.014	0	0	0
07/12/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	59,420.0000	58,411.0000	(1.698)	0	0	0
07/12/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	1,849.0000	1,675.0000	(9.410)	0	0	0
07/12/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	5,538.0000	5,157.0000	(6.880)	0	0	0
07/12/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	25,154.0000	24,307.0000	(3.367)	0	0	0
07/12/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	184.0000	157.0000	(14.674)	0	0	0
07/12/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	60,968.0000	61,963.0000	1.632	0	0	0
07/12/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	41,084.0000	40,119.0000	(2.349)	0	0	0
07/12/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,340.0000	1,395.0000	4.104	0	0	0
07/12/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	4,331.0000	4,506.0000	4.041	0	0	0
07/12/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	83,967.0000	84,985.0000	1.212	0	0	0
07/12/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	13.0000	11.0000	(15.385)	0	0	0
07/12/2006	R203	2007/05/03			Bond Future	7.7360	7.7210	(0.194)	0.0000	0.0000	0
07/12/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	74,093.0000	75,104.0000	1.365	0	0	0
07/12/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	1,034.0000	964.0000	(6.770)	0	0	0
07/12/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	1,465.0000	1,371.0000	(6.416)	0	0	0

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07/12/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	67,952.0000	68,940.0000	1.454	0	0	0
07/12/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	55,963.0000	56,888.0000	1.653	0	0	0
07/12/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	1,233.0000	1,152.0000	(6.569)	0	0	0
07/12/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	71,014.0000	72,014.0000	1.408	0	0	0
07/12/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	2,797.0000	2,641.0000	(5.577)	0	0	0
07/12/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	86,516.0000	87,559.0000	1.206	0	0	0
07/12/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	490.0000	452.0000	(7.755)	0	0	0
07/12/2006	R203	2007/08/02			Bond Future	7.6880	7.6730	(0.195)	0.0000	0.0000	0
07/12/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	72,427.0000	73,348.0000	1.272	0	0	0
07/12/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	2,810.0000	2,688.0000	(4.342)	0	0	0
07/12/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	3,168.0000	3,034.0000	(4.230)	0	0	0
07/12/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	78,147.0000	79,094.0000	1.212	0	0	0
07/12/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	75,276.0000	76,210.0000	1.241	0	0	0
07/12/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	3,565.0000	3,418.0000	(4.123)	0	0	0
07/12/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	61,325.0000	62,185.0000	1.402	0	0	0
07/12/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	5,585.0000	5,377.0000	(3.724)	0	0	0
07/12/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	89,816.0000	90,803.0000	1.099	0	0	0
07/12/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	1,698.0000	1,617.0000	(4.770)	0	0	0
07/12/2006	R204	2007/02/01			Bond Future	7.7530	7.7330	(0.258)	0.0000	0.0000	0
07/12/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	82,453.0000	80,917.0000	(1.863)	0	0	0
07/12/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	15,995.0000	16,652.0000	4.108	0	0	0
07/12/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	99.0000	103.0000	4.040	0	0	0
07/12/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	103,952.0000	102,401.0000	(1.492)	0	0	0
07/12/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	16,229.0000	15,330.0000	(5.539)	0	0	0
07/12/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	402.0000	422.0000	4.975	0	0	0
07/12/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	64,381.0000	65,787.0000	2.184	0	0	0
07/12/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	62,128.0000	60,640.0000	(2.395)	0	0	0
07/12/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	57,748.0000	59,108.0000	2.355	0	0	0
07/12/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,325.0000	1,392.0000	5.057	0	0	0
07/12/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	1,864.0000	1,669.0000	(10.461)	0	0	0
07/12/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	91,338.0000	92,846.0000	1.651	0	0	0
07/12/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	8,633.0000	8,026.0000	(7.031)	0	0	0
07/12/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	67,727.0000	69,153.0000	2.106	0	0	0
07/12/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	4,191.0000	3,826.0000	(8.709)	0	0	0

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07/12/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	1,121.0000	992.0000	(11.508)	0	0	0
07/12/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	27,582.0000	28,530.0000	3.437	0	0	0
07/12/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	43,697.0000	42,321.0000	(3.149)	0	0	0
07/12/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	41,841.0000	43,031.0000	2.844	0	0	0
07/12/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	335.0000	288.0000	(14.030)	0	0	0
07/12/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	1,332.0000	1,182.0000	(11.261)	0	0	0
07/12/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	8,212.0000	8,591.0000	4.615	0	0	0
07/12/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	28,122.0000	26,945.0000	(4.185)	0	0	0
07/12/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	74,454.0000	75,912.0000	1.958	0	0	0
07/12/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,602.0000	3,781.0000	4.969	0	0	0
07/12/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	1,577.0000	1,406.0000	(10.843)	0	0	0
07/12/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	790.0000	693.0000	(12.278)	0	0	0
07/12/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	61,053.0000	62,437.0000	2.267	0	0	0
07/12/2006	R204	2007/05/03			Bond Future	7.7100	7.6900	(0.259)	0.0000	0.0000	0
07/12/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	8,454.0000	8,085.0000	(4.365)	0	0	0
07/12/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	66,932.0000	68,104.0000	1.751	0	0	0
07/12/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	96,283.0000	97,653.0000	1.423	0	0	0
07/12/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	3,096.0000	2,924.0000	(5.556)	0	0	0
07/12/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	84,233.0000	85,535.0000	1.546	0	0	0
07/12/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	5,775.0000	5,496.0000	(4.831)	0	0	0
07/12/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	4,724.0000	4,485.0000	(5.059)	0	0	0
07/12/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	78,343.0000	79,605.0000	1.611	0	0	0
07/12/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	5,227.0000	4,969.0000	(4.936)	0	0	0
07/12/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	81,275.0000	82,557.0000	1.577	0	0	0
07/12/2006	R204	2007/08/02			Bond Future	7.6680	7.6470	(0.274)	0.0000	0.0000	0
07/12/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	74,207.0000	75,379.0000	1.579	0	0	0
07/12/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	6,302.0000	6,055.0000	(3.919)	0	0	0
07/12/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	101,502.0000	102,858.0000	1.336	0	0	0
07/12/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	13,299.0000	12,868.0000	(3.241)	0	0	0
07/12/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	84,813.0000	86,066.0000	1.477	0	0	0
07/12/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	90,285.0000	91,575.0000	1.429	0	0	0
07/12/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	9,988.0000	9,639.0000	(3.494)	0	0	0
07/12/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	8,603.0000	8,290.0000	(3.638)	0	0	0
07/12/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	87,537.0000	88,808.0000	1.452	0	0	0

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07/12/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	9,274.0000	8,944.0000	(3.558)	0	0	0
07/12/2006	R206	2007/02/01			Bond Future	7.9460	7.9260	(0.252)	0.0000	0.0000	0
07/12/2006	R206	2007/02/01	8.00	Call	Option on Bond Future	10,428.0000	10,933.0000	4.843	0	0	0
07/12/2006	R206	2007/02/01	8.00	Put	Option on Bond Future	7,635.0000	7,104.0000	(6.955)	0	0	0
07/12/2006	R206	2007/02/01	8.25	Call	Option on Bond Future	18,788.0000	19,525.0000	3.923	0	0	0
07/12/2006	R206	2007/02/01	8.25	Put	Option on Bond Future	3,196.0000	2,896.0000	(9.387)	0	0	0
07/12/2006	R206	2007/02/01	7.75	Put	Option on Bond Future	15,037.0000	14,278.0000	(5.048)	0	0	0
07/12/2006	R206	2007/02/01	7.75	Call	Option on Bond Future	4,818.0000	5,095.0000	5.749	0	0	0
07/12/2006	R206	2007/05/03			Bond Future	7.8950	7.8740	(0.266)	0.0000	0.0000	0
07/12/2006	R206	2007/05/03	8.00	Call	Option on Bond Future	17,119.0000	17,678.0000	3.265	0	0	0
07/12/2006	R206	2007/05/03	7.75	Put	Option on Bond Future	18,390.0000	17,738.0000	(3.545)	0	0	0
07/12/2006	R206	2007/05/03	7.75	Call	Option on Bond Future	11,022.0000	11,434.0000	3.738	0	0	0
07/12/2006	R206	2007/05/03	8.00	Put	Option on Bond Future	11,826.0000	11,323.0000	(4.253)	0	0	0
07/12/2006	R206	2007/05/03	8.25	Call	Option on Bond Future	24,831.0000	25,535.0000	2.835	0	0	0
07/12/2006	R206	2007/05/03	8.25	Put	Option on Bond Future	7,078.0000	6,720.0000	(5.058)	0	0	0
07/12/2006	R206	2007/08/02			Bond Future	7.8420	7.8210	(0.268)	0.0000	0.0000	0
07/12/2006	R206	2007/08/02	7.75	Call	Option on Bond Future	15,689.0000	16,142.0000	2.887	0	0	0
07/12/2006	R206	2007/08/02	8.00	Call	Option on Bond Future	21,903.0000	22,469.0000	2.584	0	0	0
07/12/2006	R206	2007/08/02	7.75	Put	Option on Bond Future	20,236.0000	19,653.0000	(2.881)	0	0	0
07/12/2006	R206	2007/08/02	8.00	Put	Option on Bond Future	14,153.0000	13,684.0000	(3.314)	0	0	0
07/12/2006	R206	2007/08/02	8.25	Put	Option on Bond Future	9,470.0000	9,111.0000	(3.791)	0	0	0
07/12/2006	R206	2007/08/02	8.25	Call	Option on Bond Future	29,327.0000	30,004.0000	2.308	0	0	0
07/12/2006	R207	2007/02/01			Bond Future	7.6830	7.6630	(0.260)	0.0000	0.0000	0
07/12/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	65,702.0000	67,248.0000	2.353	0	0	0
07/12/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	222.0000	183.0000	(17.568)	0	0	0
07/12/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	44,805.0000	46,220.0000	3.158	0	0	0
07/12/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	15,844.0000	16,652.0000	5.100	0	0	0
07/12/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	416.0000	349.0000	(16.106)	0	0	0
07/12/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	10,559.0000	9,781.0000	(7.368)	0	0	0
07/12/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	62,176.0000	63,710.0000	2.467	0	0	0
07/12/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	4,148.0000	3,732.0000	(10.029)	0	0	0
07/12/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	1,283.0000	1,113.0000	(13.250)	0	0	0

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07/12/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	58,657.0000	60,175.0000	2.588	0	0	0
07/12/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	28,814.0000	29,983.0000	4.057	0	0	0
07/12/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	79,781.0000	81,354.0000	1.972	0	0	0
07/12/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	306.0000	254.0000	(16.993)	0	0	0
07/12/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	56.0000	44.0000	(21.429)	0	0	0
07/12/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	114.0000	92.0000	(19.298)	0	0	0
07/12/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	160.0000	130.0000	(18.750)	0	0	0
07/12/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	69,230.0000	70,786.0000	2.248	0	0	0
07/12/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	72,755.0000	74,318.0000	2.148	0	0	0
07/12/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	130.0000	140.0000	7.692	0	0	0
07/12/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	100,094.0000	98,510.0000	(1.583)	0	0	0
07/12/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	37,623.0000	36,214.0000	(3.745)	0	0	0
07/12/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	667.0000	718.0000	7.646	0	0	0
07/12/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	56,837.0000	55,302.0000	(2.701)	0	0	0
07/12/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	2,508.0000	2,685.0000	7.057	0	0	0
07/12/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	21,757.0000	20,610.0000	(5.272)	0	0	0
07/12/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	77,947.0000	76,371.0000	(2.022)	0	0	0
07/12/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	18.0000	19.0000	5.556	0	0	0
07/12/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
07/12/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	97,109.0000	98,693.0000	1.631	0	0	0
07/12/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	7,121.0000	7,559.0000	6.151	0	0	0
07/12/2006	R207	2007/05/03			Bond Future	7.6420	7.6220	(0.262)	0.0000	0.0000	0
07/12/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	510.0000	462.0000	(9.412)	0	0	0
07/12/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	99,857.0000	101,385.0000	1.530	0	0	0
07/12/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	2,724.0000	2,534.0000	(6.975)	0	0	0
07/12/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	67,168.0000	68,552.0000	2.061	0	0	0
07/12/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	86,651.0000	88,139.0000	1.717	0	0	0
07/12/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	1,041.0000	954.0000	(8.357)	0	0	0
07/12/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	1,233.0000	1,133.0000	(8.110)	0	0	0
07/12/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	1,456.0000	1,341.0000	(7.898)	0	0	0
07/12/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	83,362.0000	84,837.0000	1.769	0	0	0
07/12/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	80,086.0000	81,546.0000	1.823	0	0	0
07/12/2006	R207	2007/08/02			Bond Future	7.6020	7.5810	(0.276)	0.0000	0.0000	0
07/12/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	1,541.0000	1,442.0000	(6.424)	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
07/12/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	102,947.0000	104,489.0000	1.498	0	0	0
07/12/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	72,029.0000	73,405.0000	1.910	0	0	0
07/12/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	2,905.0000	2,738.0000	(5.749)	0	0	0
07/12/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	5,180.0000	4,916.0000	(5.097)	0	0	0
07/12/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	3,275.0000	3,091.0000	(5.618)	0	0	0
07/12/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	84,166.0000	85,623.0000	1.731	0	0	0
07/12/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	87,259.0000	88,733.0000	1.689	0	0	0
07/12/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	90,371.0000	91,861.0000	1.649	0	0	0
07/12/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	2,570.0000	2,419.0000	(5.875)	0	0	0
07/12/2006	TRT1	2007/02/01			Index Future	246.2080	246.6150	0.165	0.0000	0.0000	500
07/12/2006	TRT1	2007/02/01	243.60	Call	Index Future	35,082.0000	37,883.0000	7.984	0	0	0
07/12/2006	TRT1	2007/02/01	243.60	Put	Index Future	9,002.0000	7,733.0000	(14.097)	0	0	0
Grand Total:											1,833