



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 04/01/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/01/2006	GOVI 2006/02/02			jGovi	237.3390	237.9860	0.273	0.0000	0.0000	506
04/01/2006	GOVI 2006/02/02	230.00	Call	jGovi	75,553.0000	81,408.0000	7.750	0	0	0
04/01/2006	GOVI 2006/02/02	230.00	Put	jGovi	2,163.0000	1,548.0000	(28.433)	0	0	0
04/01/2006	GOVI 2006/05/04			jGovi	241.5700	242.2290	0.273	0.0000	0.0000	220
04/01/2006	GOVI 2006/05/04	230.00	Call	jGovi	116,909.0000	123,224.0000	5.402	0	0	0
04/01/2006	GOVI 2006/05/04	230.00	Put	jGovi	1,209.0000	934.0000	(22.746)	0	0	0
04/01/2006	GOVI 2006/08/03			jGovi	245.9070	246.5670	0.268	0.0000	0.0000	0
04/01/2006	GOVI 2006/08/03	230.00	Put	jGovi	1,388.0000	1,147.0000	(17.363)	0	0	0
04/01/2006	GOVI 2006/08/03	230.00	Call	jGovi	160,458.0000	166,817.0000	3.963	0	0	0
04/01/2006	GOVI 2006/11/02			jGovi	250.3050	250.9460	0.256	0.0000	0.0000	0
04/01/2006	GOVI 2006/11/02	230.00	Call	jGovi	203,976.0000	210,241.0000	3.071	0	0	0
04/01/2006	GOVI 2006/11/02	230.00	Put	jGovi	926.0000	781.0000	(15.659)	0	0	0
04/01/2006	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
04/01/2006	J153 2010/08/31			jSwap	7.2850	7.2250	(0.824)	0.0000	0.0000	0
04/01/2006	J157 2015/09/15			jSwap	7.4440	7.3910	(0.712)	0.0000	0.0000	0
04/01/2006	J186 2026/12/21			jSwap	7.0300	7.0020	(0.398)	0.0000	0.0000	0
04/01/2006	J194 2008/02/28			jSwap	7.1850	7.1070	(1.086)	0.0000	0.0000	0

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04/01/2006	J201	2014/12/22			jSwap	7.4240	7.3680	(0.754)	0.0000	0.0000	0
04/01/2006	J203	2017/09/15			jSwap	7.4020	7.3440	(0.784)	0.0000	0.0000	0
04/01/2006	J204	2018/12/21			jSwap	7.3900	7.3390	(0.690)	0.0000	0.0000	0
04/01/2006	J207	2020/01/15			jSwap	7.3440	7.3020	(0.572)	0.0000	0.0000	0
04/01/2006	JBAR	2005/03/16			jBar	7.0500	7.0500	-	0.0000	0.0000	0
04/01/2006	JFRA	2006/02/02			jFra	7.1060	7.0930	(0.183)	0.0000	0.0000	0
04/01/2006	JFRA	2006/02/02	7.25	Put	Option on jFra	479.0000	498.0000	3.967	0	0	0
04/01/2006	JFRA	2006/02/02	7.25	Call	Option on jFra	126.0000	113.0000	(10.317)	0	0	0
04/01/2006	JFRA	2006/05/04			jFra	6.9380	6.7880	(2.162)	0.0000	0.0000	0
04/01/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	798.0000	1,006.0000	26.065	0	0	0
04/01/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	646.0000	486.0000	(24.768)	0	0	0
04/01/2006	JFRA	2006/08/03			jFra	7.0150	6.8480	(2.381)	0.0000	0.0000	0
04/01/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1,031.0000	1,243.0000	20.563	0	0	0
04/01/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,067.0000	871.0000	(18.369)	0	0	0
04/01/2006	JFRA	2006/11/02			jFra	7.0770	6.8950	(2.572)	0.0000	0.0000	0
04/01/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,227.0000	1,450.0000	18.174	0	0	0
04/01/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,416.0000	1,193.0000	(15.749)	0	0	0
04/01/2006	JFRA	2007/02/01			jFra	7.1550	7.0070	(2.068)	0.0000	0.0000	500
04/01/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,124.0000	980.0000	(12.811)	0	0	0
04/01/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,969.0000	2,188.0000	11.122	0	0	0
04/01/2006	JFRA	2007/05/03			jFra	7.2370	7.0970	(1.935)	0.0000	0.0000	0
04/01/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	2,043.0000	2,240.0000	9.643	0	0	0
04/01/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,399.0000	1,252.0000	(10.508)	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
04/01/2006	JFRA	2007/08/02			jFra	7.2550	7.1260	(1.778)	0.0000	0.0000	0
04/01/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,570.0000	1,431.0000	(8.854)	0	0	0
04/01/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,170.0000	2,348.0000	8.203	0	0	0
04/01/2006	JFRA	2007/11/01			jFra	7.3530	7.2350	(1.605)	0.0000	0.0000	0
04/01/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,292.0000	2,459.0000	7.286	0	0	0
04/01/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,905.0000	1,761.0000	(7.559)	0	0	0
04/01/2006	JN02	2006/02/02			jNote	7.1390	7.0090	(1.821)	0.0000	0.0000	0
04/01/2006	JN02	2006/02/02	7.25	Call	Option on jNote	1,938.0000	1,115.0000	(42.466)	0	0	0
04/01/2006	JN02	2006/02/02	7.25	Put	Option on jNote	3,996.0000	5,600.0000	40.140	0	0	0
04/01/2006	JN05	2006/02/02			jNote	7.4580	7.3730	(1.140)	0.0000	0.0000	0
04/01/2006	JN05	2006/02/02	7.75	Call	Option on jNote	1,755.0000	1,074.0000	(38.803)	0	0	0
04/01/2006	JN05	2006/02/02	7.75	Put	Option on jNote	13,904.0000	16,800.0000	20.829	0	0	0
04/01/2006	JN10	2006/02/02			jNote	7.5220	7.4590	(0.838)	0.0000	0.0000	0
04/01/2006	JN10	2006/02/02	8.00	Call	Option on jNote	808.0000	482.0000	(40.347)	0	0	0
04/01/2006	JN10	2006/02/02	8.00	Put	Option on jNote	34,298.0000	38,516.0000	12.298	0	0	0
04/01/2006	JROD	2006/01/31			jRod	6.7080	6.7020	(0.089)	0.0000	0.0000	0
04/01/2006	JROD	2006/02/28			jRod	6.8130	6.8050	(0.117)	0.0000	0.0000	0
04/01/2006	JROD	2006/03/31			jRod	6.9590	6.9530	(0.086)	0.0000	0.0000	0
04/01/2006	JROD	2006/04/28			jRod	6.9180	6.9160	(0.029)	0.0000	0.0000	0
04/01/2006	JROD	2006/05/31			jRod	7.0020	6.9970	(0.071)	0.0000	0.0000	0
04/01/2006	JROD	2006/06/30			jRod	7.0810	7.0710	(0.141)	0.0000	0.0000	0
04/01/2006	JROD	2006/07/31			jRod	7.0170	7.0060	(0.157)	0.0000	0.0000	0
04/01/2006	JROD	2006/08/31			jRod	7.0670	7.0520	(0.212)	0.0000	0.0000	0

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04/01/2006	R153	2006/02/02			Bond Future	7.3040	7.2370	(0.917)	0.0000	0.0000	267
04/01/2006	R153	2006/02/02	7.35	Put	Option on Bond Future	4,816.0000	3,552.0000	(26.246)	0	0	0
04/01/2006	R153	2006/02/02	7.30	Put	Option on Bond Future	5,788.0000	4,353.0000	(24.793)	0	0	0
04/01/2006	R153	2006/02/02	7.30	Call	Option on Bond Future	5,615.0000	7,082.0000	26.126	0	0	0
04/01/2006	R153	2006/02/02	7.35	Call	Option on Bond Future	6,803.0000	8,442.0000	24.092	0	0	0
04/01/2006	R153	2006/02/02	7.45	Call	Option on Bond Future	9,538.0000	11,496.0000	20.528	0	0	0
04/01/2006	R153	2006/02/02	7.45	Put	Option on Bond Future	3,244.0000	2,300.0000	(29.100)	0	0	0
04/01/2006	R153	2006/02/02	7.40	Put	Option on Bond Future	3,970.0000	2,872.0000	(27.657)	0	0	0
04/01/2006	R153	2006/02/02	7.40	Call	Option on Bond Future	8,113.0000	9,917.0000	22.236	0	0	0
04/01/2006	R153	2006/02/02	8.00	Call	Option on Bond Future	29,847.0000	32,657.0000	9.415	0	0	0
04/01/2006	R153	2006/02/02	6.75	Call	Option on Bond Future	197.0000	308.0000	56.345	0	0	0
04/01/2006	R153	2006/02/02	6.75	Put	Option on Bond Future	24,460.0000	21,669.0000	(11.410)	0	0	0
04/01/2006	R153	2006/02/02	8.00	Put	Option on Bond Future	211.0000	119.0000	(43.602)	0	0	0
04/01/2006	R153	2006/02/02	7.00	Call	Option on Bond Future	1,163.0000	1,656.0000	42.390	0	0	0
04/01/2006	R153	2006/02/02	7.50	Put	Option on Bond Future	2,628.0000	1,826.0000	(30.518)	0	0	0
04/01/2006	R153	2006/02/02	8.25	Call	Option on Bond Future	40,114.0000	42,989.0000	7.167	0	0	1
04/01/2006	R153	2006/02/02	7.00	Put	Option on Bond Future	14,401.0000	11,992.0000	(16.728)	0	0	0
04/01/2006	R153	2006/02/02	8.25	Put	Option on Bond Future	57.0000	30.0000	(47.368)	0	0	0
04/01/2006	R153	2006/02/02	7.50	Call	Option on Bond Future	11,068.0000	13,168.0000	18.974	0	0	0
04/01/2006	R153	2006/02/02	8.50	Call	Option on Bond Future	50,377.0000	53,272.0000	5.747	0	0	0
04/01/2006	R153	2006/02/02	7.80	Call	Option on Bond Future	21,843.0000	24,502.0000	12.173	0	0	1
04/01/2006	R153	2006/02/02	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
04/01/2006	R153	2006/02/02	8.75	Call	Option on Bond Future	60,557.0000	63,457.0000	4.789	0	0	0
04/01/2006	R153	2006/02/02	7.80	Put	Option on Bond Future	628.0000	385.0000	(38.694)	0	0	0
04/01/2006	R153	2006/02/02	8.75	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
04/01/2006	R153	2006/02/02	8.50	Put	Option on Bond Future	15.0000	7.0000	(53.333)	0	0	0
04/01/2006	R153	2006/02/02	7.05	Put	Option on Bond Future	12,653.0000	10,379.0000	(17.972)	0	0	1
04/01/2006	R153	2006/02/02	7.75	Put	Option on Bond Future	812.0000	508.0000	(37.438)	0	0	1
04/01/2006	R153	2006/02/02	7.05	Call	Option on Bond Future	1,605.0000	2,233.0000	39.128	0	0	0
04/01/2006	R153	2006/02/02	7.75	Call	Option on Bond Future	19,909.0000	22,508.0000	13.054	0	0	1
04/01/2006	R153	2006/02/02	7.25	Call	Option on Bond Future	4,556.0000	5,846.0000	28.314	0	0	0
04/01/2006	R153	2006/02/02	7.25	Put	Option on Bond Future	6,894.0000	5,282.0000	(23.383)	0	0	1
04/01/2006	R153	2006/02/02	9.00	Call	Option on Bond Future	70,631.0000	73,533.0000	4.109	0	0	0
04/01/2006	R153	2006/02/02	7.95	Put	Option on Bond Future	279.0000	161.0000	(42.294)	0	0	0
04/01/2006	R153	2006/02/02	7.55	Call	Option on Bond Future	12,692.0000	14,920.0000	17.554	0	0	0

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04/01/2006	R153	2006/02/02	7.20	Put	Option on Bond Future	8,135.0000	6,347.0000	(21.979)	0	0	0
04/01/2006	R153	2006/02/02	7.20	Call	Option on Bond Future	3,627.0000	4,740.0000	30.687	0	0	0
04/01/2006	R153	2006/02/02	7.15	Put	Option on Bond Future	9,512.0000	7,552.0000	(20.606)	0	0	0
04/01/2006	R153	2006/02/02	7.15	Call	Option on Bond Future	2,828.0000	3,770.0000	33.310	0	0	0
04/01/2006	R153	2006/02/02	7.55	Put	Option on Bond Future	2,111.0000	1,437.0000	(31.928)	0	0	0
04/01/2006	R153	2006/02/02	7.10	Call	Option on Bond Future	2,156.0000	2,935.0000	36.132	0	0	0
04/01/2006	R153	2006/02/02	7.10	Put	Option on Bond Future	11,020.0000	8,897.0000	(19.265)	0	0	0
04/01/2006	R153	2006/02/02	7.95	Call	Option on Bond Future	27,817.0000	30,601.0000	10.008	0	0	0
04/01/2006	R153	2006/02/02	7.60	Call	Option on Bond Future	14,399.0000	16,741.0000	16.265	0	0	0
04/01/2006	R153	2006/02/02	7.65	Call	Option on Bond Future	16,178.0000	18,619.0000	15.088	0	0	0
04/01/2006	R153	2006/02/02	7.90	Put	Option on Bond Future	368.0000	216.0000	(41.304)	0	0	0
04/01/2006	R153	2006/02/02	7.90	Call	Option on Bond Future	25,803.0000	28,553.0000	10.658	0	0	0
04/01/2006	R153	2006/02/02	7.85	Put	Option on Bond Future	482.0000	289.0000	(40.041)	0	0	0
04/01/2006	R153	2006/02/02	7.85	Call	Option on Bond Future	23,809.0000	26,519.0000	11.382	0	0	0
04/01/2006	R153	2006/02/02	7.70	Put	Option on Bond Future	1,043.0000	666.0000	(36.146)	0	0	0
04/01/2006	R153	2006/02/02	7.60	Put	Option on Bond Future	1,682.0000	1,121.0000	(33.353)	0	0	0
04/01/2006	R153	2006/02/02	7.65	Put	Option on Bond Future	1,329.0000	868.0000	(34.688)	0	0	0
04/01/2006	R153	2006/02/02	7.70	Call	Option on Bond Future	18,018.0000	20,544.0000	14.019	0	0	0
04/01/2006	R153	2006/05/04			Bond Future	7.3080	7.2360	(0.985)	0.0000	0.0000	0
04/01/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	11,361.0000	12,770.0000	12.402	0	0	0
04/01/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	16,779.0000	18,571.0000	10.680	0	0	0
04/01/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	13,744.0000	12,194.0000	(11.278)	0	0	0
04/01/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	8,933.0000	7,766.0000	(13.064)	0	0	0
04/01/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	31,073.0000	33,504.0000	7.824	0	0	0
04/01/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	3,096.0000	2,568.0000	(17.054)	0	0	0
04/01/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	39,518.0000	42,163.0000	6.693	0	0	0
04/01/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	76,519.0000	79,462.0000	3.846	0	0	0
04/01/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	1,636.0000	1,321.0000	(19.254)	0	0	20
04/01/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	5,444.0000	4,627.0000	(15.007)	0	0	0
04/01/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	23,410.0000	25,552.0000	9.150	0	0	0
04/01/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	150.0000	111.0000	(26.000)	0	0	0
04/01/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	7,219.0000	8,251.0000	14.296	0	0	0
04/01/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	19,941.0000	18,014.0000	(9.664)	0	0	0
04/01/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	48,482.0000	51,270.0000	5.751	0	0	0
04/01/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	800.0000	628.0000	(21.500)	0	0	0

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04/01/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	57,739.0000	60,612.0000	4.976	0	0	0
04/01/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	57.0000	41.0000	(28.070)	0	0	0
04/01/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	67,121.0000	70,041.0000	4.350	0	0	0
04/01/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	361.0000	275.0000	(23.823)	0	0	0
04/01/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	27,451.0000	25,192.0000	(8.229)	0	0	0
04/01/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	4,277.0000	4,976.0000	16.343	0	0	0
04/01/2006	R153	2006/08/03			Bond Future	7.3070	7.2300	(1.054)	0.0000	0.0000	0
04/01/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	13,494.0000	14,949.0000	10.783	0	0	0
04/01/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	15,707.0000	14,172.0000	(9.773)	0	0	0
04/01/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	11,839.0000	10,603.0000	(10.440)	0	0	0
04/01/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	19,294.0000	21,049.0000	9.096	0	0	0
04/01/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	8,887.0000	7,907.0000	(11.027)	0	0	0
04/01/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	25,911.0000	27,922.0000	7.761	0	0	0
04/01/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	41,150.0000	43,527.0000	5.776	0	0	0
04/01/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	5,277.0000	4,664.0000	(11.616)	0	0	0
04/01/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	49,395.0000	51,891.0000	5.053	0	0	0
04/01/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	4,242.0000	3,747.0000	(11.669)	0	0	0
04/01/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	57,799.0000	60,387.0000	4.478	0	0	0
04/01/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	20,671.0000	18,805.0000	(9.027)	0	0	0
04/01/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	66,296.0000	68,954.0000	4.009	0	0	0
04/01/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	33,161.0000	35,385.0000	6.707	0	0	0
04/01/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	6,665.0000	5,898.0000	(11.508)	0	0	0
04/01/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	3,460.0000	3,057.0000	(11.647)	0	0	0
04/01/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	2,863.0000	2,531.0000	(11.596)	0	0	0
04/01/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	8,690.0000	9,815.0000	12.946	0	0	0
04/01/2006	R157	2006/02/02			Bond Future	7.4530	7.3960	(0.765)	0.0000	0.0000	140
04/01/2006	R157	2006/02/02	8.25	Call	Option on Bond Future	66,241.0000	71,008.0000	7.196	0	0	250
04/01/2006	R157	2006/02/02	8.25	Put	Option on Bond Future	290.0000	175.0000	(39.655)	0	0	250
04/01/2006	R157	2006/02/02	7.25	Put	Option on Bond Future	21,859.0000	18,252.0000	(16.501)	0	0	0
04/01/2006	R157	2006/02/02	7.25	Call	Option on Bond Future	4,363.0000	5,640.0000	29.269	0	0	0
04/01/2006	R157	2006/02/02	6.75	Put	Option on Bond Future	61,941.0000	57,103.0000	(7.811)	0	0	0
04/01/2006	R157	2006/02/02	7.00	Call	Option on Bond Future	757.0000	1,077.0000	42.272	0	0	0
04/01/2006	R157	2006/02/02	7.00	Put	Option on Bond Future	40,204.0000	35,642.0000	(11.347)	0	0	0
04/01/2006	R157	2006/02/02	6.75	Call	Option on Bond Future	85.0000	130.0000	52.941	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
04/01/2006	R157	2006/02/02	8.00	Put	Option on Bond Future	991.0000	640.0000	(35.419)	0	0	0
04/01/2006	R157	2006/02/02	8.00	Call	Option on Bond Future	46,714.0000	51,246.0000	9.702	0	0	0
04/01/2006	R157	2006/02/02	8.50	Call	Option on Bond Future	85,854.0000	90,701.0000	5.646	0	0	0
04/01/2006	R157	2006/02/02	9.00	Put	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	0
04/01/2006	R157	2006/02/02	8.75	Put	Option on Bond Future	24.0000	13.0000	(45.833)	0	0	0
04/01/2006	R157	2006/02/02	8.75	Call	Option on Bond Future	105,219.0000	110,091.0000	4.630	0	0	0
04/01/2006	R157	2006/02/02	8.50	Put	Option on Bond Future	83.0000	46.0000	(44.578)	0	0	0
04/01/2006	R157	2006/02/02	9.00	Call	Option on Bond Future	124,237.0000	129,117.0000	3.928	0	0	0
04/01/2006	R157	2006/02/02	9.25	Call	Option on Bond Future	142,887.0000	147,770.0000	3.417	0	0	0
04/01/2006	R157	2006/02/02	9.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
04/01/2006	R157	2006/02/02	7.75	Put	Option on Bond Future	3,379.0000	2,393.0000	(29.180)	0	0	0
04/01/2006	R157	2006/02/02	7.75	Call	Option on Bond Future	28,458.0000	32,355.0000	13.694	0	0	0
04/01/2006	R157	2006/02/02	7.50	Call	Option on Bond Future	13,581.0000	16,290.0000	19.947	0	0	0
04/01/2006	R157	2006/02/02	7.50	Put	Option on Bond Future	9,572.0000	7,398.0000	(22.712)	0	0	0
04/01/2006	R157	2006/05/04			Bond Future	7.4620	7.4030	(0.791)	0.0000	0.0000	0
04/01/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	6,483.0000	7,607.0000	17.338	0	0	0
04/01/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	69,387.0000	73,529.0000	5.969	0	0	0
04/01/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	5,618.0000	4,820.0000	(14.204)	0	0	0
04/01/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	8,454.0000	7,307.0000	(13.568)	0	0	0
04/01/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	104,813.0000	109,360.0000	4.338	0	0	0
04/01/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	3,782.0000	3,227.0000	(14.675)	0	0	0
04/01/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	86,960.0000	91,344.0000	5.041	0	0	0
04/01/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	2,607.0000	2,216.0000	(14.998)	0	0	115
04/01/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	31,518.0000	28,441.0000	(9.763)	0	0	0
04/01/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	13,663.0000	15,525.0000	13.628	0	0	0
04/01/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	122,696.0000	127,355.0000	3.797	0	0	0
04/01/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	52,426.0000	56,216.0000	7.229	0	0	0
04/01/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	140,133.0000	144,908.0000	3.407	0	0	0
04/01/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	1,836.0000	1,556.0000	(15.251)	0	0	0
04/01/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	983.0000	819.0000	(16.684)	0	0	0
04/01/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	45,787.0000	41,973.0000	(8.330)	0	0	0
04/01/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	37,185.0000	40,457.0000	8.799	0	0	0
04/01/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	13,412.0000	11,745.0000	(12.429)	0	0	0
04/01/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	20,852.0000	18,527.0000	(11.150)	0	0	0
04/01/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	24,020.0000	26,633.0000	10.878	0	0	50

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
04/01/2006	R157	2006/08/03			Bond Future	7.4670	7.4070	(0.804)	0.0000	0.0000	0
04/01/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	16,426.0000	14,955.0000	(8.955)	0	0	0
04/01/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	10,300.0000	9,357.0000	(9.155)	0	0	0
04/01/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	12,903.0000	11,731.0000	(9.083)	0	0	0
04/01/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	107,930.0000	112,066.0000	3.832	0	0	0
04/01/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	74,837.0000	78,569.0000	4.987	0	0	0
04/01/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	8,381.0000	7,613.0000	(9.164)	0	0	0
04/01/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	124,723.0000	128,995.0000	3.425	0	0	0
04/01/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	6,907.0000	6,274.0000	(9.165)	0	0	0
04/01/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	91,225.0000	95,185.0000	4.341	0	0	0
04/01/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	4,743.0000	4,277.0000	(9.825)	0	0	0
04/01/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	140,478.0000	144,916.0000	3.159	0	0	0
04/01/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	39,124.0000	36,246.0000	(7.356)	0	0	0
04/01/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	21,276.0000	23,302.0000	9.522	0	0	0
04/01/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	58,996.0000	62,430.0000	5.821	0	0	0
04/01/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	51,483.0000	48,041.0000	(6.686)	0	0	0
04/01/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	12,691.0000	14,153.0000	11.520	0	0	0
04/01/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	44,809.0000	47,846.0000	6.778	0	0	0
04/01/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	32,078.0000	34,640.0000	7.987	0	0	0
04/01/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	21,985.0000	20,117.0000	(8.497)	0	0	0
04/01/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	29,390.0000	27,048.0000	(7.969)	0	0	0
04/01/2006	R186	2006/02/02			Bond Future	7.0810	7.0510	(0.424)	0.0000	0.0000	0
04/01/2006	R186	2006/02/02	8.25	Call	Option on Bond Future	147,606.0000	151,740.0000	2.801	0	0	0
04/01/2006	R186	2006/02/02	7.25	Put	Option on Bond Future	6,691.0000	5,426.0000	(18.906)	0	0	0
04/01/2006	R186	2006/02/02	7.25	Call	Option on Bond Future	29,657.0000	32,531.0000	9.691	0	0	0
04/01/2006	R186	2006/02/02	6.50	Call	Option on Bond Future	121.0000	151.0000	24.793	0	0	0
04/01/2006	R186	2006/02/02	6.75	Call	Option on Bond Future	1,553.0000	1,879.0000	20.992	0	0	0
04/01/2006	R186	2006/02/02	7.00	Call	Option on Bond Future	9,915.0000	11,359.0000	14.564	0	0	0
04/01/2006	R186	2006/02/02	6.50	Put	Option on Bond Future	83,732.0000	79,623.0000	(4.907)	0	0	0
04/01/2006	R186	2006/02/02	7.00	Put	Option on Bond Future	21,132.0000	18,438.0000	(12.748)	0	0	0
04/01/2006	R186	2006/02/02	9.00	Call	Option on Bond Future	229,747.0000	233,886.0000	1.802	0	0	0
04/01/2006	R186	2006/02/02	8.25	Put	Option on Bond Future	13.0000	8.0000	(38.462)	0	0	0
04/01/2006	R186	2006/02/02	8.50	Call	Option on Bond Future	175,981.0000	180,119.0000	2.351	0	0	0
04/01/2006	R186	2006/02/02	8.50	Put	Option on Bond Future	3.0000	2.0000	(33.333)	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
04/01/2006	R186	2006/02/02	8.75	Call	Option on Bond Future	203,349.0000	207,487.0000	2.035	0	0	0
04/01/2006	R186	2006/02/02	8.00	Call	Option on Bond Future	118,209.0000	122,326.0000	3.483	0	0	0
04/01/2006	R186	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2006	R186	2006/02/02	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
04/01/2006	R186	2006/02/02	8.00	Put	Option on Bond Future	61.0000	39.0000	(36.066)	0	0	0
04/01/2006	R186	2006/02/02	7.50	Put	Option on Bond Future	1,580.0000	1,178.0000	(25.443)	0	0	0
04/01/2006	R186	2006/02/02	7.75	Call	Option on Bond Future	87,894.0000	91,938.0000	4.601	0	0	0
04/01/2006	R186	2006/02/02	7.75	Put	Option on Bond Future	299.0000	204.0000	(31.773)	0	0	0
04/01/2006	R186	2006/02/02	7.50	Call	Option on Bond Future	57,466.0000	61,202.0000	6.501	0	0	0
04/01/2006	R186	2006/02/02	6.75	Put	Option on Bond Future	48,276.0000	44,464.0000	(7.896)	0	0	0
04/01/2006	R186	2006/05/04			Bond Future	7.0780	7.0470	(0.438)	0.0000	0.0000	0
04/01/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	4,430.0000	4,944.0000	11.603	0	0	0
04/01/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	87,003.0000	83,269.0000	(4.292)	0	0	0
04/01/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	44,087.0000	46,676.0000	5.872	0	0	0
04/01/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	11,004.0000	12,079.0000	9.769	0	0	0
04/01/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	56,973.0000	53,800.0000	(5.569)	0	0	0
04/01/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	20,873.0000	19,213.0000	(7.953)	0	0	0
04/01/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	35,376.0000	32,979.0000	(6.776)	0	0	0
04/01/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	24,650.0000	26,500.0000	7.505	0	0	0
04/01/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	4,083.0000	3,653.0000	(10.531)	0	0	0
04/01/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	149,629.0000	153,596.0000	2.651	0	0	0
04/01/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	6,679.0000	6,011.0000	(10.001)	0	0	0
04/01/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	121,861.0000	125,679.0000	3.133	0	0	0
04/01/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	2,580.0000	2,299.0000	(10.891)	0	0	0
04/01/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	1,689.0000	1,500.0000	(11.190)	0	0	0
04/01/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	94,094.0000	97,673.0000	3.804	0	0	0
04/01/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	176,963.0000	181,022.0000	2.294	0	0	0
04/01/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	11,927.0000	10,849.0000	(9.038)	0	0	0
04/01/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	67,837.0000	71,008.0000	4.674	0	0	0
04/01/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	1,146.0000	1,015.0000	(11.431)	0	0	0
04/01/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	229,305.0000	233,485.0000	1.823	0	0	0
04/01/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	203,644.0000	207,761.0000	2.022	0	0	0
04/01/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	543.0000	475.0000	(12.523)	0	0	0
04/01/2006	R186	2006/08/03			Bond Future	7.0730	7.0420	(0.438)	0.0000	0.0000	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
04/01/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	54,335.0000	56,827.0000	4.586	0	0	0
04/01/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	30,607.0000	28,879.0000	(5.646)	0	0	0
04/01/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	14,363.0000	13,429.0000	(6.503)	0	0	0
04/01/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	101,858.0000	105,144.0000	3.226	0	0	0
04/01/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	44,521.0000	42,244.0000	(5.114)	0	0	0
04/01/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	10,684.0000	9,978.0000	(6.608)	0	0	0
04/01/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	34,552.0000	36,495.0000	5.623	0	0	0
04/01/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	128,351.0000	131,866.0000	2.739	0	0	0
04/01/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	5,205.0000	4,860.0000	(6.628)	0	0	0
04/01/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	6,441.0000	6,012.0000	(6.660)	0	0	0
04/01/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	231,296.0000	235,283.0000	1.724	0	0	0
04/01/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	255,251.0000	259,316.0000	1.593	0	0	0
04/01/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	2,000.0000	1,846.0000	(7.700)	0	0	0
04/01/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	20,933.0000	19,654.0000	(6.110)	0	0	0
04/01/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	3,266.0000	3,032.0000	(7.165)	0	0	0
04/01/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	77,132.0000	80,073.0000	3.813	0	0	0
04/01/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	181,267.0000	185,059.0000	2.092	0	0	0
04/01/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	207,107.0000	210,982.0000	1.871	0	0	0
04/01/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	154,957.0000	158,633.0000	2.372	0	0	0
04/01/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	8,195.0000	7,650.0000	(6.650)	0	0	0
04/01/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	19,030.0000	20,366.0000	7.020	0	0	0
04/01/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	63,978.0000	61,093.0000	(4.509)	0	0	0
04/01/2006	R194	2006/02/02			Bond Future	7.1920	7.0970	(1.321)	0.0000	0.0000	50
04/01/2006	R194	2006/02/02	7.75	Put	Option on Bond Future	138.0000	62.0000	(55.072)	0	0	0
04/01/2006	R194	2006/02/02	8.00	Put	Option on Bond Future	34.0000	13.0000	(61.765)	0	0	0
04/01/2006	R194	2006/02/02	6.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
04/01/2006	R194	2006/02/02	8.50	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
04/01/2006	R194	2006/02/02	7.50	Call	Option on Bond Future	6,546.0000	8,127.0000	24.152	0	0	0
04/01/2006	R194	2006/02/02	8.75	Call	Option on Bond Future	29,775.0000	31,626.0000	6.217	0	0	0
04/01/2006	R194	2006/02/02	8.00	Call	Option on Bond Future	15,614.0000	17,445.0000	11.727	0	0	0
04/01/2006	R194	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2006	R194	2006/02/02	7.50	Put	Option on Bond Future	572.0000	301.0000	(47.378)	0	0	0
04/01/2006	R194	2006/02/02	9.00	Call	Option on Bond Future	34,450.0000	36,301.0000	5.373	0	0	0
04/01/2006	R194	2006/02/02	8.50	Call	Option on Bond Future	25,073.0000	26,924.0000	7.382	0	0	0
04/01/2006	R194	2006/02/02	8.25	Put	Option on Bond Future	8.0000	3.0000	(62.500)	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
04/01/2006	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2006	R194	2006/02/02	7.75	Call	Option on Bond Future	10,930.0000	12,706.0000	16.249	0	0	0
04/01/2006	R194	2006/02/02	7.00	Put	Option on Bond Future	4,602.0000	3,289.0000	(28.531)	0	0	0
04/01/2006	R194	2006/02/02	6.25	Put	Option on Bond Future	18,551.0000	16,700.0000	(9.978)	0	0	0
04/01/2006	R194	2006/02/02	7.25	Call	Option on Bond Future	2,977.0000	4,119.0000	38.361	0	0	0
04/01/2006	R194	2006/02/02	6.50	Call	Option on Bond Future	9.0000	23.0000	155.556	0	0	0
04/01/2006	R194	2006/02/02	8.25	Call	Option on Bond Future	20,348.0000	22,194.0000	9.072	0	0	0
04/01/2006	R194	2006/02/02	6.50	Put	Option on Bond Future	13,595.0000	11,757.0000	(13.520)	0	0	0
04/01/2006	R194	2006/02/02	6.75	Put	Option on Bond Future	8,766.0000	7,036.0000	(19.735)	0	0	0
04/01/2006	R194	2006/02/02	7.25	Put	Option on Bond Future	1,848.0000	1,139.0000	(38.366)	0	0	0
04/01/2006	R194	2006/02/02	7.00	Call	Option on Bond Future	855.0000	1,394.0000	63.041	0	0	0
04/01/2006	R194	2006/02/02	6.75	Call	Option on Bond Future	115.0000	236.0000	105.217	0	0	0
04/01/2006	R194	2006/05/04			Bond Future	7.1830	7.0730	(1.531)	0.0000	0.0000	0
04/01/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	189.0000	295.0000	56.085	0	0	0
04/01/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	12,378.0000	10,719.0000	(13.403)	0	0	0
04/01/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	715.0000	507.0000	(29.091)	0	0	0
04/01/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	517.0000	757.0000	46.422	0	0	0
04/01/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	16,436.0000	14,643.0000	(10.909)	0	0	0
04/01/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	10,952.0000	12,510.0000	14.226	0	0	0
04/01/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	8,712.0000	7,276.0000	(16.483)	0	0	0
04/01/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	14,673.0000	16,363.0000	11.518	0	0	0
04/01/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	1,213.0000	1,676.0000	38.170	0	0	0
04/01/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	2,134.0000	1,596.0000	(25.211)	0	0	0
04/01/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	7,579.0000	8,939.0000	17.944	0	0	0
04/01/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	1,239.0000	899.0000	(27.441)	0	0	0
04/01/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,689.0000	5,780.0000	23.267	0	0	0
04/01/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	3,535.0000	2,727.0000	(22.857)	0	0	0
04/01/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	2,474.0000	3,239.0000	30.922	0	0	0
04/01/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	290.0000	203.0000	(30.000)	0	0	0
04/01/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	30,839.0000	32,697.0000	6.025	0	0	0
04/01/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	195.0000	136.0000	(30.256)	0	0	0
04/01/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	131.0000	91.0000	(30.534)	0	0	0
04/01/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	26,749.0000	28,589.0000	6.879	0	0	0
04/01/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	5,634.0000	4,501.0000	(20.110)	0	0	0
04/01/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	18,634.0000	20,397.0000	9.461	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
04/01/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	454.0000	320.0000	(29.515)	0	0	0
04/01/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	22,668.0000	24,479.0000	7.989	0	0	0
04/01/2006	R194	2006/08/03			Bond Future	7.1580	7.0330	(1.746)	0.0000	0.0000	0
04/01/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	8,510.0000	9,750.0000	14.571	0	0	0
04/01/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,831.0000	1,464.0000	(20.044)	0	0	0
04/01/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	3,411.0000	2,779.0000	(18.528)	0	0	0
04/01/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	14,323.0000	15,828.0000	10.508	0	0	0
04/01/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	2,497.0000	2,014.0000	(19.343)	0	0	0
04/01/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	11,302.0000	12,690.0000	12.281	0	0	0
04/01/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	4,648.0000	3,834.0000	(17.513)	0	0	0
04/01/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	6,023.0000	7,081.0000	17.566	0	0	0
04/01/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	774.0000	624.0000	(19.380)	0	0	0
04/01/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	929.0000	746.0000	(19.699)	0	0	0
04/01/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	2,547.0000	3,177.0000	24.735	0	0	0
04/01/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	8,675.0000	7,433.0000	(14.317)	0	0	0
04/01/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,925.0000	4,768.0000	21.478	0	0	0
04/01/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	24,376.0000	26,065.0000	6.929	0	0	0
04/01/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	1,151.0000	922.0000	(19.896)	0	0	0
04/01/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	20,964.0000	22,607.0000	7.837	0	0	0
04/01/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	27,838.0000	29,559.0000	6.182	0	0	0
04/01/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,428.0000	1,142.0000	(20.028)	0	0	0
04/01/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	6,292.0000	5,263.0000	(16.354)	0	0	0
04/01/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,589.0000	19,175.0000	9.017	0	0	0
04/01/2006	R201	2006/02/02			Bond Future	7.4310	7.3750	(0.754)	0.0000	0.0000	0
04/01/2006	R201	2006/02/02	7.50	Call	Option on Bond Future	12,097.0000	14,263.0000	17.905	0	0	0
04/01/2006	R201	2006/02/02	9.25	Call	Option on Bond Future	114,412.0000	118,204.0000	3.314	0	0	0
04/01/2006	R201	2006/02/02	9.00	Put	Option on Bond Future	8.0000	4.0000	(50.000)	0	0	0
04/01/2006	R201	2006/02/02	7.50	Put	Option on Bond Future	7,448.0000	5,822.0000	(21.831)	0	0	0
04/01/2006	R201	2006/02/02	8.75	Call	Option on Bond Future	84,614.0000	88,395.0000	4.469	0	0	0
04/01/2006	R201	2006/02/02	8.75	Put	Option on Bond Future	25.0000	14.0000	(44.000)	0	0	0
04/01/2006	R201	2006/02/02	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
04/01/2006	R201	2006/02/02	9.00	Call	Option on Bond Future	99,655.0000	103,443.0000	3.801	0	0	0
04/01/2006	R201	2006/02/02	7.25	Put	Option on Bond Future	16,643.0000	13,956.0000	(16.145)	0	0	0
04/01/2006	R201	2006/02/02	6.75	Put	Option on Bond Future	47,426.0000	43,693.0000	(7.871)	0	0	0

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04/01/2006	R201	2006/02/02	7.00	Put	Option on Bond Future	30,546.0000	27,085.0000	(11.330)	0	0	0
04/01/2006	R201	2006/02/02	8.50	Call	Option on Bond Future	69,311.0000	73,070.0000	5.423	0	0	0
04/01/2006	R201	2006/02/02	6.50	Call	Option on Bond Future	12.0000	18.0000	50.000	0	0	0
04/01/2006	R201	2006/02/02	6.50	Put	Option on Bond Future	65,326.0000	61,540.0000	(5.796)	0	0	0
04/01/2006	R201	2006/02/02	6.75	Call	Option on Bond Future	134.0000	193.0000	44.030	0	0	0
04/01/2006	R201	2006/02/02	7.00	Call	Option on Bond Future	917.0000	1,247.0000	35.987	0	0	0
04/01/2006	R201	2006/02/02	8.25	Call	Option on Bond Future	53,829.0000	57,521.0000	6.859	0	0	0
04/01/2006	R201	2006/02/02	7.25	Call	Option on Bond Future	4,324.0000	5,430.0000	25.578	0	0	0
04/01/2006	R201	2006/02/02	8.25	Put	Option on Bond Future	266.0000	165.0000	(37.970)	0	0	0
04/01/2006	R201	2006/02/02	8.50	Put	Option on Bond Future	81.0000	47.0000	(41.975)	0	0	0
04/01/2006	R201	2006/02/02	7.75	Call	Option on Bond Future	24,028.0000	27,057.0000	12.606	0	0	0
04/01/2006	R201	2006/02/02	8.00	Put	Option on Bond Future	857.0000	570.0000	(33.489)	0	0	0
04/01/2006	R201	2006/02/02	8.00	Call	Option on Bond Future	38,440.0000	41,945.0000	9.118	0	0	0
04/01/2006	R201	2006/02/02	7.75	Put	Option on Bond Future	2,747.0000	1,985.0000	(27.739)	0	0	0
04/01/2006	R201	2006/05/04			Bond Future	7.4410	7.3820	(0.793)	0.0000	0.0000	0
04/01/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	70,641.0000	74,071.0000	4.856	0	0	0
04/01/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	98,742.0000	102,399.0000	3.704	0	0	0
04/01/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	1,751.0000	1,501.0000	(14.278)	0	0	0
04/01/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	2,450.0000	2,106.0000	(14.041)	0	0	0
04/01/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	3,488.0000	3,011.0000	(13.675)	0	0	0
04/01/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	84,666.0000	88,229.0000	4.208	0	0	0
04/01/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	978.0000	825.0000	(15.644)	0	0	0
04/01/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	112,461.0000	116,215.0000	3.338	0	0	0
04/01/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	21,112.0000	23,210.0000	9.937	0	0	0
04/01/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	17,223.0000	15,414.0000	(10.503)	0	0	0
04/01/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	7,412.0000	6,473.0000	(12.669)	0	0	0
04/01/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	31,570.0000	34,151.0000	8.175	0	0	0
04/01/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	56,845.0000	60,083.0000	5.696	0	0	0
04/01/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	5,050.0000	4,381.0000	(13.248)	0	0	0
04/01/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	43,548.0000	46,517.0000	6.818	0	0	0
04/01/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	11,400.0000	10,074.0000	(11.632)	0	0	0
04/01/2006	R201	2006/08/03			Bond Future	7.4480	7.3880	(0.806)	0.0000	0.0000	0
04/01/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	4,213.0000	3,821.0000	(9.305)	0	0	0
04/01/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	24,197.0000	22,366.0000	(7.567)	0	0	0

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04/01/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	8,912.0000	8,139.0000	(8.674)	0	0	0
04/01/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	112,958.0000	116,449.0000	3.091	0	0	0
04/01/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	27,548.0000	29,601.0000	7.452	0	0	0
04/01/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	74,192.0000	77,303.0000	4.193	0	0	0
04/01/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	100,564.0000	103,923.0000	3.340	0	0	0
04/01/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	6,035.0000	5,510.0000	(8.699)	0	0	0
04/01/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	87,326.0000	90,576.0000	3.722	0	0	0
04/01/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	7,284.0000	6,650.0000	(8.704)	0	0	0
04/01/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	48,822.0000	51,527.0000	5.541	0	0	0
04/01/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	11,059.0000	10,109.0000	(8.590)	0	0	0
04/01/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	18,351.0000	16,874.0000	(8.049)	0	0	0
04/01/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	61,295.0000	64,228.0000	4.785	0	0	0
04/01/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	13,918.0000	12,740.0000	(8.464)	0	0	0
04/01/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	37,628.0000	40,035.0000	6.397	0	0	0
04/01/2006	R203	2006/02/02			Bond Future	7.4260	7.3650	(0.821)	0.0000	0.0000	0
04/01/2006	R203	2006/02/02	7.75	Put	Option on Bond Future	2,007.0000	1,290.0000	(35.725)	0	0	0
04/01/2006	R203	2006/02/02	8.25	Put	Option on Bond Future	39.0000	17.0000	(56.410)	0	0	0
04/01/2006	R203	2006/02/02	8.00	Put	Option on Bond Future	353.0000	192.0000	(45.609)	0	0	0
04/01/2006	R203	2006/02/02	8.00	Call	Option on Bond Future	45,027.0000	49,766.0000	10.525	0	0	0
04/01/2006	R203	2006/02/02	8.25	Call	Option on Bond Future	63,386.0000	68,264.0000	7.696	0	0	0
04/01/2006	R203	2006/02/02	7.75	Call	Option on Bond Future	27,537.0000	31,720.0000	15.190	0	0	0
04/01/2006	R203	2006/02/02	7.50	Call	Option on Bond Future	13,302.0000	16,252.0000	22.177	0	0	0
04/01/2006	R203	2006/02/02	7.50	Put	Option on Bond Future	7,398.0000	5,448.0000	(26.358)	0	0	0
04/01/2006	R203	2006/02/02	8.75	Call	Option on Bond Future	99,336.0000	104,236.0000	4.933	0	0	0
04/01/2006	R203	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2006	R203	2006/02/02	9.00	Call	Option on Bond Future	116,677.0000	121,577.0000	4.200	0	0	0
04/01/2006	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/01/2006	R203	2006/02/02	8.50	Call	Option on Bond Future	81,566.0000	86,464.0000	6.005	0	0	0
04/01/2006	R203	2006/02/02	7.25	Call	Option on Bond Future	4,601.0000	6,042.0000	31.319	0	0	0
04/01/2006	R203	2006/02/02	7.25	Put	Option on Bond Future	18,820.0000	15,361.0000	(18.379)	0	0	0
04/01/2006	R203	2006/02/02	7.00	Call	Option on Bond Future	1,041.0000	1,477.0000	41.883	0	0	0
04/01/2006	R203	2006/02/02	7.00	Put	Option on Bond Future	35,894.0000	31,429.0000	(12.439)	0	0	0
04/01/2006	R203	2006/02/02	8.50	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
04/01/2006	R203	2006/05/04			Bond Future	7.4320	7.3690	(0.848)	0.0000	0.0000	0

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04/01/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	11,093.0000	9,543.0000	(13.973)	0	0	0
04/01/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	35,789.0000	39,224.0000	9.598	0	0	0
04/01/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	2,997.0000	2,441.0000	(18.552)	0	0	0
04/01/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	49,602.0000	53,610.0000	8.080	0	0	0
04/01/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	65,002.0000	69,431.0000	6.814	0	0	0
04/01/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	6,023.0000	5,047.0000	(16.205)	0	0	0
04/01/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	24,165.0000	26,908.0000	11.351	0	0	0
04/01/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	18,819.0000	16,577.0000	(11.913)	0	0	0
04/01/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	81,350.0000	86,049.0000	5.776	0	0	0
04/01/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	8,661.0000	10,008.0000	15.552	0	0	0
04/01/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	43,473.0000	39,835.0000	(8.368)	0	0	0
04/01/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	15,109.0000	17,126.0000	13.350	0	0	0
04/01/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	562.0000	430.0000	(23.488)	0	0	0
04/01/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	98,103.0000	102,956.0000	4.947	0	0	0
04/01/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	1,361.0000	1,075.0000	(21.014)	0	0	0
04/01/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	29,595.0000	26,626.0000	(10.032)	0	0	0
04/01/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	114,885.0000	119,815.0000	4.291	0	0	0
04/01/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	211.0000	156.0000	(26.066)	0	0	0
04/01/2006	R203	2006/08/03			Bond Future	7.4360	7.3710	(0.874)	0.0000	0.0000	0
04/01/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	41,545.0000	44,825.0000	7.895	0	0	0
04/01/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	17,519.0000	15,735.0000	(10.183)	0	0	0
04/01/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	67,913.0000	72,074.0000	6.127	0	0	0
04/01/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	54,052.0000	57,812.0000	6.956	0	0	0
04/01/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	7,097.0000	6,193.0000	(12.738)	0	0	0
04/01/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	11,411.0000	10,106.0000	(11.436)	0	0	0
04/01/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	2,376.0000	2,007.0000	(15.530)	0	0	0
04/01/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	114,081.0000	118,930.0000	4.250	0	0	0
04/01/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	98,262.0000	102,959.0000	4.780	0	0	0
04/01/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	25,740.0000	23,420.0000	(9.013)	0	0	0
04/01/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	1,275.0000	1,059.0000	(16.941)	0	0	0
04/01/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	4,208.0000	3,615.0000	(14.092)	0	0	0
04/01/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	30,696.0000	33,441.0000	8.943	0	0	0
04/01/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	36,283.0000	33,409.0000	(7.921)	0	0	0
04/01/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	14,621.0000	16,279.0000	11.340	0	0	0
04/01/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	49,213.0000	45,806.0000	(6.923)	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
04/01/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	21,704.0000	23,895.0000	10.095	0	0	0
04/01/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	82,768.0000	87,240.0000	5.403	0	0	0
04/01/2006	R204	2006/02/02			Bond Future	7.4000	7.3490	(0.689)	0.0000	0.0000	0
04/01/2006	R204	2006/02/02	8.00	Call	Option on Bond Future	49,589.0000	53,793.0000	8.478	0	0	0
04/01/2006	R204	2006/02/02	8.00	Put	Option on Bond Future	327.0000	193.0000	(40.979)	0	0	0
04/01/2006	R204	2006/05/04			Bond Future	7.4060	7.3530	(0.716)	0.0000	0.0000	0
04/01/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	6,063.0000	5,213.0000	(14.019)	0	0	0
04/01/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	54,239.0000	57,838.0000	6.635	0	0	0
04/01/2006	R204	2006/08/03			Bond Future	7.4100	7.3560	(0.729)	0.0000	0.0000	0
04/01/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	11,740.0000	10,607.0000	(9.651)	0	0	0
04/01/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	59,000.0000	62,341.0000	5.663	0	0	0
04/01/2006	R207	2006/02/02			Bond Future	7.3650	7.3230	(0.570)	0.0000	0.0000	0
04/01/2006	R207	2006/02/02	8.00	Put	Option on Bond Future	268.0000	169.0000	(36.940)	0	0	0
04/01/2006	R207	2006/02/02	8.00	Call	Option on Bond Future	52,689.0000	56,196.0000	6.656	0	0	0
04/01/2006	R207	2006/05/04			Bond Future	7.3710	7.3270	(0.597)	0.0000	0.0000	0
04/01/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	5,667.0000	4,983.0000	(12.070)	0	0	0
04/01/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	57,065.0000	60,117.0000	5.348	0	0	0
04/01/2006	R207	2006/08/03			Bond Future	7.3750	7.3310	(0.597)	0.0000	0.0000	0
04/01/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	61,814.0000	64,598.0000	4.504	0	0	0
04/01/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	11,282.0000	10,372.0000	(8.066)	0	0	0
<b>Grand Total:</b>											<b>2,374</b>