



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 06/11/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2006	CRD1 2007/02/01			Index Future	106.3040	106.5270	0.210	0.0000	0.0000	10
06/11/2006	CRD1 2007/02/01	106.00	Call	Index Future	12,104.0000	13,196.0000	9.022	0	0	0
06/11/2006	CRD1 2007/02/01	106.00	Put	Index Future	9,064.0000	7,926.0000	(12.555)	0	0	0
06/11/2006	GOVI 2007/02/01			jGovi	247.3630	247.9440	0.235	0.0000	0.0000	71
06/11/2006	GOVI 2007/02/01	230.00	Call	jGovi	173,631.0000	179,440.0000	3.346	0	0	0
06/11/2006	GOVI 2007/02/01	230.00	Put	jGovi	1.0000	0.0000	(100.000)	0	0	0
06/11/2006	GOVI 2007/05/03			jGovi	252.8610	253.4530	0.234	0.0000	0.0000	121
06/11/2006	GOVI 2007/05/03	235.00	Call	jGovi	178,687.0000	184,583.0000	3.300	0	0	0
06/11/2006	GOVI 2007/05/03	235.00	Put	jGovi	77.0000	53.0000	(31.169)	0	0	0
06/11/2006	GOVI 2007/08/02			jGovi	258.6320	259.2370	0.234	0.0000	0.0000	0
06/11/2006	GOVI 2007/08/02	240.50	Put	jGovi	452.0000	357.0000	(21.018)	0	0	0
06/11/2006	GOVI 2007/08/02	240.50	Call	jGovi	181,772.0000	187,727.0000	3.276	0	0	0
06/11/2006	J153 2010/08/31			jSwap	8.8140	8.7490	(0.737)	0.0000	0.0000	0
06/11/2006	J157 2015/09/15			jSwap	8.5490	8.4800	(0.807)	0.0000	0.0000	0
06/11/2006	J186 2026/12/21			jSwap	8.1040	8.0390	(0.802)	0.0000	0.0000	0
06/11/2006	J194 2008/02/28			jSwap	9.0270	9.0030	(0.266)	0.0000	0.0000	0
06/11/2006	J201 2014/12/22			jSwap	8.5220	8.4600	(0.728)	0.0000	0.0000	0

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06/11/2006	J203	2017/09/15			jSwap	8.4850	8.4270	(0.684)	0.0000	0.0000	0
06/11/2006	J204	2018/12/21			jSwap	8.4040	8.3480	(0.666)	0.0000	0.0000	0
06/11/2006	J207	2020/01/15			jSwap	8.3770	8.3240	(0.633)	0.0000	0.0000	0
06/11/2006	JBAR	2005/12/21			jBar	8.7760	8.7760	-	0.0000	0.0000	0
06/11/2006	JFRA	2007/02/01			jFra	9.0930	9.0460	(0.517)	0.0000	0.0000	0
06/11/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	10.0000	11.0000	10.000	0	0	0
06/11/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,894.0000	3,780.0000	(2.928)	0	0	0
06/11/2006	JFRA	2007/05/03			jFra	9.1760	9.1430	(0.360)	0.0000	0.0000	0
06/11/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,150.0000	4,072.0000	(1.880)	0	0	0
06/11/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	65.0000	67.0000	3.077	0	0	0
06/11/2006	JFRA	2007/08/02			jFra	9.1470	9.1160	(0.339)	0.0000	0.0000	0
06/11/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	158.0000	163.0000	3.165	0	0	0
06/11/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,173.0000	4,102.0000	(1.701)	0	0	0
06/11/2006	JFRA	2007/11/01			jFra	9.0600	9.0400	(0.221)	0.0000	0.0000	0
06/11/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	287.0000	291.0000	1.394	0	0	0
06/11/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,376.0000	4,328.0000	(1.097)	0	0	0
06/11/2006	JFRA	2008/02/07			jFra	8.9390	8.9150	(0.268)	0.0000	0.0000	0
06/11/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,661.0000	20,617.0000	(0.213)	0	0	0
06/11/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	24,177.0000	24,074.0000	(0.426)	0	0	0
06/11/2006	JN02	2007/02/01			jNote	8.9600	8.9230	(0.413)	0.0000	0.0000	0
06/11/2006	JN02	2007/02/01	9.00	Put	Option on jNote	10,278.0000	10,464.0000	1.810	0	0	0
06/11/2006	JN02	2007/02/01	9.00	Call	Option on jNote	9,547.0000	9,059.0000	(5.112)	0	0	0
06/11/2006	JN02	2007/05/03			jNote	8.8940	8.8500	(0.495)	0.0000	0.0000	0
06/11/2006	JN02	2007/05/03	9.25	Put	Option on jNote	17,575.0000	17,930.0000	2.020	0	0	0

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06/11/2006	JN02	2007/05/03	9.25	Call	Option on jNote	11,083.0000	10,633.0000	(4.060)	0	0	0
06/11/2006	JN02	2007/08/02			jNote	8.8110	8.7570	(0.613)	0.0000	0.0000	0
06/11/2006	JN02	2007/08/02	9.25	Call	Option on jNote	13,576.0000	13,073.0000	(3.705)	0	0	0
06/11/2006	JN02	2007/08/02	9.25	Put	Option on jNote	21,588.0000	22,074.0000	2.251	0	0	0
06/11/2006	JN05	2007/02/01			jNote	8.6180	8.5500	(0.789)	0.0000	0.0000	0
06/11/2006	JN05	2007/02/01	9.25	Call	Option on jNote	2,057.0000	1,577.0000	(23.335)	0	0	0
06/11/2006	JN05	2007/02/01	9.25	Put	Option on jNote	27,439.0000	29,729.0000	8.346	0	0	0
06/11/2006	JN05	2007/05/03			jNote	8.5680	8.5000	(0.794)	0.0000	0.0000	0
06/11/2006	JN05	2007/05/03	9.25	Put	Option on jNote	31,959.0000	34,085.0000	6.652	0	0	0
06/11/2006	JN05	2007/05/03	9.25	Call	Option on jNote	4,534.0000	3,882.0000	(14.380)	0	0	0
06/11/2006	JN05	2007/08/02			jNote	8.5140	8.4450	(0.810)	0.0000	0.0000	0
06/11/2006	JN05	2007/08/02	9.25	Put	Option on jNote	36,150.0000	38,248.0000	5.804	0	0	0
06/11/2006	JN05	2007/08/02	9.25	Call	Option on jNote	6,506.0000	5,775.0000	(11.236)	0	0	0
06/11/2006	JN10	2007/02/01			jNote	8.4150	8.3540	(0.725)	0.0000	0.0000	0
06/11/2006	JN10	2007/02/01	9.00	Put	Option on jNote	39,760.0000	43,701.0000	9.912	0	0	0
06/11/2006	JN10	2007/02/01	9.00	Call	Option on jNote	670.0000	418.0000	(37.612)	0	0	0
06/11/2006	JN10	2007/05/03			jNote	8.3800	8.3190	(0.728)	0.0000	0.0000	0
06/11/2006	JN10	2007/05/03	9.00	Call	Option on jNote	2,210.0000	1,696.0000	(23.258)	0	0	0
06/11/2006	JN10	2007/05/03	9.00	Put	Option on jNote	43,710.0000	47,405.0000	8.453	0	0	0
06/11/2006	JN10	2007/08/02			jNote	8.3400	8.2790	(0.731)	0.0000	0.0000	0
06/11/2006	JN10	2007/08/02	9.00	Put	Option on jNote	47,918.0000	51,492.0000	7.459	0	0	0
06/11/2006	JN10	2007/08/02	9.00	Call	Option on jNote	3,649.0000	2,996.0000	(17.895)	0	0	0
06/11/2006	JROD	2006/11/30			jRod	7.9460	7.9340	(0.151)	0.0000	0.0000	0
06/11/2006	JROD	2006/12/29			jRod	8.3070	8.2870	(0.241)	0.0000	0.0000	0
06/11/2006	JROD	2007/01/31			jRod	8.7280	8.7050	(0.264)	0.0000	0.0000	0

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06/11/2006	JROD	2007/02/28			jRod	8.4730	8.4590	(0.165)	0.0000	0.0000	0
06/11/2006	JROD	2007/03/30			jRod	8.7360	8.7180	(0.206)	0.0000	0.0000	0
06/11/2006	JROD	2007/04/30			jRod	8.9760	8.9550	(0.234)	0.0000	0.0000	0
06/11/2006	JROD	2007/05/31			jRod	8.7350	8.7210	(0.160)	0.0000	0.0000	0
06/11/2006	OTH1	2007/02/01			Index Future	244.5760	245.0830	0.207	0.0000	0.0000	15
06/11/2006	OTH1	2007/02/01	243.58	Call	Index Future	29,481.0000	32,060.0000	8.748	0	0	0
06/11/2006	OTH1	2007/02/01	243.58	Put	Index Future	19,521.0000	17,030.0000	(12.761)	0	0	0
06/11/2006	R153	2007/02/01			Bond Future	8.2700	8.2300	(0.484)	0.0000	0.0000	77
06/11/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	9,657.0000	8,845.0000	(8.408)	0	0	0
06/11/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	8,997.0000	9,506.0000	5.657	0	0	0
06/11/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	12,778.0000	13,434.0000	5.134	0	0	0
06/11/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	6,856.0000	6,191.0000	(9.700)	0	0	0
06/11/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	26,125.0000	27,126.0000	3.832	0	0	0
06/11/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	13,827.0000	14,519.0000	5.005	0	0	0
06/11/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	6,267.0000	5,638.0000	(10.037)	0	0	0
06/11/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	5,715.0000	5,122.0000	(10.376)	0	0	0
06/11/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	14,909.0000	15,637.0000	4.883	0	0	0
06/11/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,888.0000	3,429.0000	(11.806)	0	0	0
06/11/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	19,592.0000	20,454.0000	4.400	0	0	0
06/11/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	2,350.0000	2,031.0000	(13.574)	0	0	0
06/11/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	607.0000	646.0000	6.425	0	0	0
06/11/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,366.0000	1,459.0000	6.808	0	0	0
06/11/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	34,910.0000	33,629.0000	(3.669)	0	0	0
06/11/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	20,092.0000	18,960.0000	(5.634)	0	0	0
06/11/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	27,143.0000	25,915.0000	(4.524)	0	0	0
06/11/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	2,765.0000	2,954.0000	6.835	0	0	0
06/11/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	5,308.0000	5,642.0000	6.292	0	0	0
06/11/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	14,264.0000	13,276.0000	(6.927)	0	0	0
06/11/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	60,389.0000	59,069.0000	(2.186)	0	0	0
06/11/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	85.0000	89.0000	4.706	0	0	0

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06/11/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	51,681.0000	50,364.0000	(2.548)	0	0	0
06/11/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	26.0000	27.0000	3.846	0	0	0
06/11/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	33,176.0000	34,282.0000	3.334	0	0	0
06/11/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,404.0000	1,189.0000	(15.313)	0	0	0
06/11/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	241.0000	255.0000	5.809	0	0	0
06/11/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	43,151.0000	41,843.0000	(3.031)	0	0	0
06/11/2006	R153	2007/05/03			Bond Future	8.1480	8.2000	0.638	0.0000	0.0000	0
06/11/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	8,754.0000	9,254.0000	5.712	0	0	0
06/11/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	19,602.0000	18,491.0000	(5.668)	0	0	0
06/11/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	23,595.0000	22,384.0000	(5.132)	0	0	0
06/11/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	6,642.0000	7,042.0000	6.022	0	0	0
06/11/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	5,741.0000	6,095.0000	6.166	0	0	0
06/11/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	25,730.0000	24,473.0000	(4.885)	0	0	0
06/11/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	24,652.0000	23,417.0000	(5.010)	0	0	0
06/11/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	6,179.0000	6,556.0000	6.101	0	0	0
06/11/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	30,250.0000	28,912.0000	(4.423)	0	0	0
06/11/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	4,219.0000	4,491.0000	6.447	0	0	0
06/11/2006	R153	2007/08/02			Bond Future	8.0800	8.0270	(0.656)	0.0000	0.0000	0
06/11/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	11,544.0000	10,882.0000	(5.735)	0	0	0
06/11/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	23,587.0000	24,457.0000	3.688	0	0	0
06/11/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	27,168.0000	28,119.0000	3.500	0	0	0
06/11/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	9,448.0000	8,867.0000	(6.149)	0	0	0
06/11/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	29,056.0000	30,046.0000	3.407	0	0	0
06/11/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	28,104.0000	29,075.0000	3.455	0	0	0
06/11/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	8,970.0000	8,409.0000	(6.254)	0	0	0
06/11/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	8,511.0000	7,970.0000	(6.356)	0	0	0
06/11/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	6,847.0000	6,381.0000	(6.806)	0	0	0
06/11/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	33,015.0000	34,081.0000	3.229	0	0	0
06/11/2006	R157	2007/02/01			Bond Future	8.1200	8.0800	(0.493)	0.0000	0.0000	0
06/11/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	4,796.0000	5,125.0000	6.860	0	0	0
06/11/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	7,529.0000	6,598.0000	(12.366)	0	0	0
06/11/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	3,629.0000	3,088.0000	(14.908)	0	0	0
06/11/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	87,318.0000	84,417.0000	(3.322)	0	0	0

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06/11/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	32,854.0000	34,513.0000	5.050	0	0	150
06/11/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	82,228.0000	84,836.0000	3.172	0	0	0
06/11/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	13,106.0000	13,936.0000	6.333	0	0	250
06/11/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	66,589.0000	69,010.0000	3.636	0	0	0
06/11/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	114,180.0000	117,000.0000	2.470	0	0	0
06/11/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	40,502.0000	42,392.0000	4.666	0	0	0
06/11/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	36,840.0000	34,490.0000	(6.379)	0	0	0
06/11/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	1,227.0000	1,001.0000	(18.419)	0	0	0
06/11/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	45,940.0000	47,970.0000	4.419	0	0	0
06/11/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	51,702.0000	49,070.0000	(5.091)	0	0	0
06/11/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	2,117.0000	1,764.0000	(16.675)	0	0	0
06/11/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	10,185.0000	9,039.0000	(11.252)	0	0	0
06/11/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	962.0000	1,022.0000	6.237	0	0	0
06/11/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	51,601.0000	53,761.0000	4.186	0	0	0
06/11/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	9,110.0000	9,721.0000	6.707	0	0	0
06/11/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	703.0000	562.0000	(20.057)	0	0	0
06/11/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	9,223.0000	8,152.0000	(11.612)	0	0	0
06/11/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	98,175.0000	100,910.0000	2.786	0	0	0
06/11/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,273.0000	2,426.0000	6.731	0	0	0
06/11/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	37,878.0000	39,693.0000	4.792	0	0	0
06/11/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	68,718.0000	65,910.0000	(4.086)	0	0	0
06/11/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	6,111.0000	5,309.0000	(13.124)	0	0	0
06/11/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	12,373.0000	11,070.0000	(10.531)	0	0	0
06/11/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	1,099.0000	892.0000	(18.835)	0	0	150
06/11/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	43,191.0000	45,152.0000	4.540	0	0	0
06/11/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	29,501.0000	27,370.0000	(7.223)	0	0	0
06/11/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	8,339.0000	7,340.0000	(11.980)	0	0	0
06/11/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	101,376.0000	104,131.0000	2.718	0	0	0
06/11/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	16,355.0000	14,805.0000	(9.477)	0	0	0
06/11/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	16,286.0000	17,276.0000	6.079	0	0	0
06/11/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	25,196.0000	23,225.0000	(7.823)	0	0	0
06/11/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	25,918.0000	27,329.0000	5.444	0	0	0
06/11/2006	R157	2007/05/03			Bond Future	8.0520	8.0600	0.099	0.0000	0.0000	512
06/11/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	58,285.0000	57,650.0000	(1.089)	0	0	0
06/11/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	11,473.0000	11,415.0000	(0.506)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	7,579.0000	7,517.0000	(0.818)	0	0	0
06/11/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	73,971.0000	73,329.0000	(0.868)	0	0	0
06/11/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	10,590.0000	10,531.0000	(0.557)	0	0	0
06/11/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	60,797.0000	60,160.0000	(1.048)	0	0	0
06/11/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	63,353.0000	62,714.0000	(1.009)	0	0	0
06/11/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	12,412.0000	12,357.0000	(0.443)	0	0	0
06/11/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	16,766.0000	16,726.0000	(0.239)	0	0	0
06/11/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	48,711.0000	48,092.0000	(1.271)	0	0	0
06/11/2006	R157	2007/08/02			Bond Future	8.0160	7.9680	(0.599)	0.0000	0.0000	0
06/11/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	12,822.0000	11,921.0000	(7.027)	0	0	0
06/11/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	80,131.0000	82,635.0000	3.125	0	0	0
06/11/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	5,548.0000	4,910.0000	(11.500)	0	0	0
06/11/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	59,554.0000	62,322.0000	4.648	0	0	0
06/11/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	65,754.0000	67,996.0000	3.410	0	0	0
06/11/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	18,471.0000	17,307.0000	(6.302)	0	0	0
06/11/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	68,067.0000	70,355.0000	3.361	0	0	0
06/11/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	17,417.0000	16,299.0000	(6.419)	0	0	0
06/11/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	23,179.0000	21,824.0000	(5.846)	0	0	0
06/11/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	56,873.0000	58,924.0000	3.606	0	0	0
06/11/2006	R186	2007/02/01			Bond Future	7.7870	7.7420	(0.578)	0.0000	0.0000	4
06/11/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	28,165.0000	30,392.0000	7.907	0	0	0
06/11/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	32,641.0000	29,421.0000	(9.865)	0	0	0
06/11/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	19,768.0000	17,399.0000	(11.984)	0	0	0
06/11/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,606.0000	5,536.0000	(16.197)	0	0	0
06/11/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	88,379.0000	92,755.0000	4.951	0	0	0
06/11/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	103,967.0000	98,865.0000	(4.907)	0	0	0
06/11/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	136,323.0000	141,373.0000	3.704	0	0	0
06/11/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	69,891.0000	73,842.0000	5.653	0	0	0
06/11/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	171,149.0000	165,743.0000	(3.159)	0	0	0
06/11/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	10,224.0000	8,729.0000	(14.622)	0	0	0
06/11/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	15,456.0000	16,856.0000	9.058	0	0	0
06/11/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,931.0000	1,534.0000	(20.559)	0	0	0
06/11/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	12,763.0000	11,005.0000	(13.774)	0	0	0
06/11/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	61,138.0000	64,827.0000	6.034	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	50,804.0000	46,758.0000	(7.964)	0	0	0
06/11/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	417.0000	457.0000	9.592	0	0	0
06/11/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,292.0000	1,422.0000	10.062	0	0	0
06/11/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	45,074.0000	48,151.0000	6.827	0	0	0
06/11/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	75,120.0000	70,428.0000	(6.246)	0	0	0
06/11/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	136,290.0000	130,974.0000	(3.901)	0	0	0
06/11/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,575.0000	2,915.0000	(18.462)	0	0	0
06/11/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	7,761.0000	8,516.0000	9.728	0	0	0
06/11/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	65,426.0000	69,253.0000	5.849	0	0	0
06/11/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	11,385.0000	9,766.0000	(14.220)	0	0	0
06/11/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	112,119.0000	116,905.0000	4.269	0	0	0
06/11/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	3,409.0000	3,753.0000	10.091	0	0	0
06/11/2006	R186	2007/05/03			Bond Future	7.7590	7.7130	(0.593)	0.0000	0.0000	0
06/11/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	24,120.0000	22,162.0000	(8.118)	0	0	0
06/11/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	81,166.0000	84,760.0000	4.428	0	0	0
06/11/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	17,528.0000	15,957.0000	(8.963)	0	0	0
06/11/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	96,701.0000	100,681.0000	4.116	0	0	0
06/11/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	10,429.0000	9,353.0000	(10.317)	0	0	0
06/11/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	14,822.0000	13,429.0000	(9.398)	0	0	0
06/11/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	104,827.0000	108,985.0000	3.967	0	0	0
06/11/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	121,650.0000	126,126.0000	3.679	0	0	0
06/11/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	16,129.0000	14,648.0000	(9.182)	0	0	0
06/11/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	100,737.0000	104,808.0000	4.041	0	0	0
06/11/2006	R186	2007/08/02			Bond Future	7.7330	7.6860	(0.608)	0.0000	0.0000	0
06/11/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	31,806.0000	29,770.0000	(6.401)	0	0	0
06/11/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	91,581.0000	95,199.0000	3.951	0	0	0
06/11/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	24,571.0000	22,866.0000	(6.939)	0	0	0
06/11/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	106,332.0000	110,281.0000	3.714	0	0	0
06/11/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	22,984.0000	21,358.0000	(7.074)	0	0	0
06/11/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	110,148.0000	114,175.0000	3.656	0	0	0
06/11/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	114,009.0000	118,113.0000	3.600	0	0	0
06/11/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	21,482.0000	19,931.0000	(7.220)	0	0	0
06/11/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	129,863.0000	134,251.0000	3.379	0	0	0
06/11/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	16,246.0000	14,980.0000	(7.793)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2006	R194	2007/02/01			Bond Future	8.6610	8.6210	(0.462)	0.0000	0.0000	0
06/11/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	22,058.0000	21,656.0000	(1.822)	0	0	0
06/11/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	9,586.0000	9,205.0000	(3.975)	0	0	0
06/11/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
06/11/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	175.0000	184.0000	5.143	0	0	0
06/11/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,501.0000	1,578.0000	5.130	0	0	0
06/11/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	24,653.0000	24,251.0000	(1.631)	0	0	0
06/11/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	375.0000	396.0000	5.600	0	0	0
06/11/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	27,260.0000	26,858.0000	(1.475)	0	0	0
06/11/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	5,641.0000	5,317.0000	(5.744)	0	0	0
06/11/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/11/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	3,529.0000	3,686.0000	4.449	0	0	0
06/11/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,922.0000	2,686.0000	(8.077)	0	0	0
06/11/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	3,137.0000	2,892.0000	(7.810)	0	0	0
06/11/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/11/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	11,936.0000	11,543.0000	(3.293)	0	0	0
06/11/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	7,475.0000	7,117.0000	(4.789)	0	0	0
06/11/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	29.0000	30.0000	3.448	0	0	0
06/11/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	805.0000	848.0000	5.342	0	0	0
06/11/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	75.0000	78.0000	4.000	0	0	0
06/11/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	14,394.0000	13,996.0000	(2.765)	0	0	0
06/11/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	16,917.0000	16,516.0000	(2.370)	0	0	0
06/11/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	10.0000	10.0000	-	0	0	0
06/11/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	19,477.0000	19,075.0000	(2.064)	0	0	0
06/11/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,503.0000	2,623.0000	4.794	0	0	0
06/11/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	4,122.0000	3,840.0000	(6.841)	0	0	0
06/11/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,815.0000	3,981.0000	4.351	0	0	0
06/11/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	3,364.0000	3,110.0000	(7.551)	0	0	0
06/11/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	3,254.0000	3,402.0000	4.548	0	0	0
06/11/2006	R194	2007/05/03			Bond Future	8.5830	8.5340	(0.571)	0.0000	0.0000	0
06/11/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	3,180.0000	2,998.0000	(5.723)	0	0	0
06/11/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	6,418.0000	6,618.0000	3.116	0	0	0
06/11/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	3,031.0000	2,854.0000	(5.840)	0	0	0
06/11/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	3,334.0000	3,147.0000	(5.609)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	6,656.0000	6,861.0000	3.080	0	0	0
06/11/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	6,185.0000	6,380.0000	3.153	0	0	0
06/11/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,483.0000	2,327.0000	(6.283)	0	0	0
06/11/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	7,655.0000	7,881.0000	2.952	0	0	0
06/11/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	4,004.0000	3,795.0000	(5.220)	0	0	0
06/11/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	5,303.0000	5,476.0000	3.262	0	0	0
06/11/2006	R194	2007/08/02			Bond Future	8.4640	8.4060	(0.685)	0.0000	0.0000	0
06/11/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	7,522.0000	7,679.0000	2.087	0	0	0
06/11/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	7,208.0000	7,361.0000	2.123	0	0	0
06/11/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	8,172.0000	8,339.0000	2.044	0	0	0
06/11/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	7,364.0000	7,519.0000	2.105	0	0	0
06/11/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	4,329.0000	4,170.0000	(3.673)	0	0	0
06/11/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,894.0000	3,744.0000	(3.852)	0	0	0
06/11/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,559.0000	4,395.0000	(3.597)	0	0	0
06/11/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	4,443.0000	4,281.0000	(3.646)	0	0	0
06/11/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,604.0000	6,747.0000	2.165	0	0	0
06/11/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	5,044.0000	4,869.0000	(3.469)	0	0	0
06/11/2006	R201	2007/02/01			Bond Future	8.0650	8.0190	(0.570)	0.0000	0.0000	0
06/11/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	13,999.0000	15,042.0000	7.451	0	0	0
06/11/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	17,836.0000	16,166.0000	(9.363)	0	0	0
06/11/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,001.0000	2,184.0000	9.145	0	0	0
06/11/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	38,170.0000	35,832.0000	(6.125)	0	0	0
06/11/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	36,399.0000	38,336.0000	5.322	0	0	0
06/11/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	26,707.0000	24,660.0000	(7.665)	0	0	0
06/11/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,284.0000	1,036.0000	(19.315)	0	0	0
06/11/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,266.0000	1,872.0000	(17.387)	0	0	0
06/11/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,929.0000	3,322.0000	(15.449)	0	0	0
06/11/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	6,117.0000	5,277.0000	(13.732)	0	0	0
06/11/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	51,445.0000	48,915.0000	(4.918)	0	0	0
06/11/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	5,490.0000	4,713.0000	(14.153)	0	0	0
06/11/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	7,941.0000	8,609.0000	8.412	0	0	0
06/11/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	34,188.0000	36,062.0000	5.481	0	0	0
06/11/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	4,205.0000	4,579.0000	8.894	0	0	0
06/11/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	43,293.0000	45,400.0000	4.867	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	55,520.0000	57,840.0000	4.179	0	0	0
06/11/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	318.0000	346.0000	8.805	0	0	0
06/11/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	32,026.0000	33,834.0000	5.645	0	0	0
06/11/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	66,056.0000	63,420.0000	(3.991)	0	0	0
06/11/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	11,309.0000	10,036.0000	(11.257)	0	0	0
06/11/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	849.0000	926.0000	9.069	0	0	0
06/11/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	6,804.0000	5,898.0000	(13.316)	0	0	0
06/11/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	81,579.0000	78,893.0000	(3.293)	0	0	0
06/11/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	4,918.0000	4,202.0000	(14.559)	0	0	0
06/11/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	68,183.0000	70,649.0000	3.617	0	0	0
06/11/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	22,133.0000	23,574.0000	6.511	0	0	0
06/11/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	38,656.0000	40,653.0000	5.166	0	0	0
06/11/2006	R201	2007/05/03			Bond Future	8.0310	7.9830	(0.598)	0.0000	0.0000	0
06/11/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	39,981.0000	41,702.0000	4.305	0	0	0
06/11/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	13,390.0000	12,340.0000	(7.842)	0	0	0
06/11/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	8,521.0000	7,752.0000	(9.025)	0	0	0
06/11/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	51,668.0000	53,669.0000	3.873	0	0	0
06/11/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	6,135.0000	5,528.0000	(9.894)	0	0	0
06/11/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	9,219.0000	8,405.0000	(8.830)	0	0	0
06/11/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	60,127.0000	62,292.0000	3.601	0	0	0
06/11/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	49,630.0000	51,588.0000	3.945	0	0	0
06/11/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	47,627.0000	49,539.0000	4.015	0	0	0
06/11/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	9,960.0000	9,101.0000	(8.624)	0	0	0
06/11/2006	R201	2007/08/02			Bond Future	7.9970	7.9490	(0.600)	0.0000	0.0000	0
06/11/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	45,329.0000	46,987.0000	3.658	0	0	0
06/11/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	17,472.0000	16,422.0000	(6.010)	0	0	0
06/11/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	12,223.0000	11,400.0000	(6.733)	0	0	0
06/11/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	56,245.0000	58,131.0000	3.353	0	0	0
06/11/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	13,001.0000	12,142.0000	(6.607)	0	0	0
06/11/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	54,352.0000	56,202.0000	3.404	0	0	0
06/11/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	9,464.0000	8,778.0000	(7.249)	0	0	0
06/11/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	52,487.0000	54,300.0000	3.454	0	0	0
06/11/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	64,081.0000	66,104.0000	3.157	0	0	0
06/11/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	13,817.0000	12,921.0000	(6.485)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2006	R203	2007/02/01			Bond Future	7.9810	7.9350	(0.576)	0.0000	0.0000	0
06/11/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	3,495.0000	3,948.0000	12.961	0	0	0
06/11/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	45,097.0000	47,945.0000	6.315	0	0	0
06/11/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	7,934.0000	8,852.0000	11.570	0	0	0
06/11/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	39,262.0000	41,953.0000	6.854	0	0	0
06/11/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	38,687.0000	35,842.0000	(7.354)	0	0	0
06/11/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	1,102.0000	830.0000	(24.682)	0	0	0
06/11/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	24,639.0000	22,259.0000	(9.659)	0	0	0
06/11/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	54,213.0000	57,239.0000	5.582	0	0	0
06/11/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,289.0000	1,469.0000	13.964	0	0	0
06/11/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	55,403.0000	52,285.0000	(5.628)	0	0	0
06/11/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	2,492.0000	1,968.0000	(21.027)	0	0	0
06/11/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	19.0000	22.0000	15.789	0	0	0
06/11/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	2,053.0000	1,602.0000	(21.968)	0	0	0
06/11/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	93,405.0000	90,121.0000	(3.516)	0	0	0
06/11/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	96.0000	110.0000	14.583	0	0	0
06/11/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	113,625.0000	110,329.0000	(2.901)	0	0	0
06/11/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	391.0000	448.0000	14.578	0	0	0
06/11/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	25,997.0000	28,169.0000	8.355	0	0	0
06/11/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	48,095.0000	51,009.0000	6.059	0	0	0
06/11/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	73,873.0000	70,632.0000	(4.387)	0	0	0
06/11/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	42,150.0000	44,924.0000	6.581	0	0	0
06/11/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	1,680.0000	1,296.0000	(22.857)	0	0	0
06/11/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	6,989.0000	5,863.0000	(16.111)	0	0	0
06/11/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	341.0000	240.0000	(29.619)	0	0	0
06/11/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	3,007.0000	2,400.0000	(20.186)	0	0	0
06/11/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	69,925.0000	73,123.0000	4.573	0	0	0
06/11/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	15,375.0000	16,909.0000	9.977	0	0	0
06/11/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	14,017.0000	12,253.0000	(12.585)	0	0	0
06/11/2006	R203	2007/05/03			Bond Future	7.9490	7.9020	(0.591)	0.0000	0.0000	0
06/11/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	72,529.0000	75,575.0000	4.200	0	0	0
06/11/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	1,698.0000	1,417.0000	(16.549)	0	0	0
06/11/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	60,894.0000	63,772.0000	4.726	0	0	0
06/11/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	55,262.0000	58,034.0000	5.016	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	3,969.0000	3,413.0000	(14.009)	0	0	0
06/11/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	3,030.0000	2,580.0000	(14.851)	0	0	0
06/11/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	3,473.0000	2,973.0000	(14.397)	0	0	0
06/11/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	58,059.0000	60,886.0000	4.869	0	0	0
06/11/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	44,530.0000	47,044.0000	5.646	0	0	0
06/11/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	6,558.0000	5,745.0000	(12.397)	0	0	0
06/11/2006	R203	2007/08/02			Bond Future	7.9170	7.8700	(0.594)	0.0000	0.0000	0
06/11/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	3,764.0000	3,332.0000	(11.477)	0	0	0
06/11/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	75,753.0000	78,604.0000	3.764	0	0	0
06/11/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	62,303.0000	64,938.0000	4.229	0	0	0
06/11/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	6,325.0000	5,677.0000	(10.245)	0	0	0
06/11/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	6,977.0000	6,279.0000	(10.004)	0	0	0
06/11/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	64,932.0000	67,615.0000	4.132	0	0	0
06/11/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	59,710.0000	62,295.0000	4.329	0	0	0
06/11/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	5,723.0000	5,123.0000	(10.484)	0	0	0
06/11/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	10,138.0000	9,217.0000	(9.085)	0	0	0
06/11/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	49,748.0000	52,111.0000	4.750	0	0	0
06/11/2006	R204	2007/02/01			Bond Future	7.9660	7.9200	(0.577)	0.0000	0.0000	0
06/11/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	21,752.0000	23,316.0000	7.190	0	0	0
06/11/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	19,172.0000	17,231.0000	(10.124)	0	0	0
06/11/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	76,926.0000	80,013.0000	4.013	0	0	0
06/11/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	7,093.0000	7,716.0000	8.783	0	0	0
06/11/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	43,371.0000	40,489.0000	(6.645)	0	0	0
06/11/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	607.0000	661.0000	8.896	0	0	0
06/11/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	33,133.0000	35,205.0000	6.254	0	0	0
06/11/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,292.0000	1,874.0000	(18.237)	0	0	0
06/11/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	78,727.0000	75,365.0000	(4.270)	0	0	0
06/11/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	5,011.0000	4,237.0000	(15.446)	0	0	0
06/11/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,555.0000	1,698.0000	9.196	0	0	0
06/11/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	99,027.0000	95,576.0000	(3.485)	0	0	0
06/11/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	12,865.0000	13,917.0000	8.177	0	0	0
06/11/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	59,981.0000	56,798.0000	(5.307)	0	0	0
06/11/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	55,249.0000	57,979.0000	4.941	0	0	0
06/11/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	208.0000	225.0000	8.173	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	29,466.0000	27,014.0000	(8.321)	0	0	0
06/11/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,518.0000	3,840.0000	9.153	0	0	0
06/11/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	120,430.0000	116,942.0000	(2.896)	0	0	0
06/11/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	11,852.0000	10,418.0000	(12.099)	0	0	0
06/11/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	46,489.0000	49,003.0000	5.408	0	0	0
06/11/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,995.0000	3,344.0000	(16.295)	0	0	0
06/11/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	52,284.0000	54,946.0000	5.091	0	0	0
06/11/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	6,974.0000	5,983.0000	(14.210)	0	0	0
06/11/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	61,290.0000	64,144.0000	4.657	0	0	0
06/11/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	49,362.0000	51,953.0000	5.249	0	0	0
06/11/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	5,603.0000	4,760.0000	(15.046)	0	0	0
06/11/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	6,255.0000	5,340.0000	(14.628)	0	0	0
06/11/2006	R204	2007/05/03			Bond Future	7.9370	7.8900	(0.592)	0.0000	0.0000	0
06/11/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	56,272.0000	58,602.0000	4.141	0	0	0
06/11/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	15,072.0000	13,856.0000	(8.068)	0	0	0
06/11/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	10,231.0000	9,303.0000	(9.070)	0	0	0
06/11/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	69,000.0000	71,618.0000	3.794	0	0	0
06/11/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	66,374.0000	68,937.0000	3.861	0	0	0
06/11/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	82,628.0000	85,492.0000	3.466	0	0	0
06/11/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	71,662.0000	74,333.0000	3.727	0	0	0
06/11/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	6,718.0000	6,037.0000	(10.137)	0	0	0
06/11/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	9,430.0000	8,556.0000	(9.268)	0	0	0
06/11/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	11,084.0000	10,102.0000	(8.860)	0	0	0
06/11/2006	R204	2007/08/02			Bond Future	7.9090	7.8620	(0.594)	0.0000	0.0000	0
06/11/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	63,016.0000	65,275.0000	3.585	0	0	0
06/11/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	20,265.0000	19,017.0000	(6.158)	0	0	0
06/11/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	74,990.0000	77,489.0000	3.332	0	0	0
06/11/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	15,860.0000	14,805.0000	(6.652)	0	0	0
06/11/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	14,885.0000	13,876.0000	(6.779)	0	0	0
06/11/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	72,528.0000	74,980.0000	3.381	0	0	0
06/11/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	13,958.0000	12,994.0000	(6.906)	0	0	0
06/11/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	77,484.0000	80,027.0000	3.282	0	0	0
06/11/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	10,698.0000	9,903.0000	(7.431)	0	0	0
06/11/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	87,741.0000	90,453.0000	3.091	0	0	0

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06/11/2006	R207	2007/02/01			Bond Future	7.9100	7.8640	(0.582)	0.0000	0.0000	0
06/11/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	1,768.0000	1,366.0000	(22.738)	0	0	0
06/11/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	49,885.0000	52,976.0000	6.196	0	0	0
06/11/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,999.0000	2,268.0000	13.457	0	0	0
06/11/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	2,155.0000	1,684.0000	(21.856)	0	0	0
06/11/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	938.0000	699.0000	(25.480)	0	0	0
06/11/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	177.0000	202.0000	14.124	0	0	0
06/11/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	53,088.0000	56,247.0000	5.950	0	0	0
06/11/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	74,578.0000	71,109.0000	(4.652)	0	0	0
06/11/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	62,913.0000	66,235.0000	5.280	0	0	0
06/11/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	95,744.0000	92,208.0000	(3.693)	0	0	0
06/11/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	2,612.0000	2,064.0000	(20.980)	0	0	0
06/11/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	54,864.0000	51,571.0000	(6.002)	0	0	0
06/11/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	79,638.0000	83,113.0000	4.363	0	0	0
06/11/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	43,636.0000	46,564.0000	6.710	0	0	0
06/11/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	659.0000	751.0000	13.961	0	0	0
06/11/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	31,998.0000	34,507.0000	7.841	0	0	0
06/11/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	286.0000	200.0000	(30.070)	0	0	0
06/11/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	1,440.0000	1,100.0000	(23.611)	0	0	0
06/11/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	117,864.0000	114,308.0000	(3.017)	0	0	0
06/11/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	6,226.0000	5,174.0000	(16.897)	0	0	0
06/11/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	56,332.0000	59,552.0000	5.716	0	0	0
06/11/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	39.0000	44.0000	12.821	0	0	0
06/11/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	3,145.0000	2,512.0000	(20.127)	0	0	0
06/11/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	37,428.0000	34,488.0000	(7.855)	0	0	0
06/11/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	46,732.0000	49,745.0000	6.447	0	0	0
06/11/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	5,042.0000	5,664.0000	12.336	0	0	0
06/11/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	19,754.0000	21,607.0000	9.380	0	0	0
06/11/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	23,212.0000	20,826.0000	(10.279)	0	0	0
06/11/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	12,838.0000	11,130.0000	(13.304)	0	0	0
06/11/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	10,747.0000	11,922.0000	10.933	0	0	0
06/11/2006	R207	2007/05/03			Bond Future	7.8830	7.8360	(0.596)	0.0000	0.0000	0
06/11/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	1,891.0000	1,589.0000	(15.970)	0	0	0
06/11/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	82,530.0000	85,838.0000	4.008	0	0	0

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06/11/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	3,276.0000	2,805.0000	(14.377)	0	0	0
06/11/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	64,161.0000	67,194.0000	4.727	0	0	0
06/11/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	3,732.0000	3,210.0000	(13.987)	0	0	0
06/11/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	4,239.0000	3,662.0000	(13.612)	0	0	0
06/11/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	70,177.0000	73,316.0000	4.473	0	0	0
06/11/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	67,152.0000	70,241.0000	4.600	0	0	0
06/11/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	6,868.0000	6,035.0000	(12.129)	0	0	0
06/11/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	52,604.0000	55,381.0000	5.279	0	0	0
06/11/2006	R207	2007/08/02			Bond Future	7.8560	7.8090	(0.598)	0.0000	0.0000	0
06/11/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	68,226.0000	71,105.0000	4.220	0	0	0
06/11/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	6,896.0000	6,196.0000	(10.151)	0	0	0
06/11/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	73,887.0000	76,866.0000	4.032	0	0	0
06/11/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	6,245.0000	5,597.0000	(10.376)	0	0	0
06/11/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	71,040.0000	73,971.0000	4.126	0	0	0
06/11/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	85,548.0000	88,697.0000	3.681	0	0	0
06/11/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	5,646.0000	5,046.0000	(10.627)	0	0	0
06/11/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	3,702.0000	3,272.0000	(11.615)	0	0	0
06/11/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	57,352.0000	60,003.0000	4.622	0	0	0
06/11/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	10,064.0000	9,136.0000	(9.221)	0	0	0
06/11/2006	TRT1	2007/02/01			Index Future	244.4580	245.0300	0.234	0.0000	0.0000	500
06/11/2006	TRT1	2007/02/01	243.60	Call	Index Future	28,702.0000	31,623.0000	10.177	0	0	0
06/11/2006	TRT1	2007/02/01	243.60	Put	Index Future	20,122.0000	17,323.0000	(13.910)	0	0	0

Grand Total: **1,860**