



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 07/11/2006

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
07/11/2006	CRD1 2007/02/01			Index Future	106.5270	106.7860	0.243	0.0000	0.0000	10
07/11/2006	CRD1 2007/02/01	106.00	Put	Index Future	7,926.0000	6,845.0000	(13.639)	0	0	0
07/11/2006	CRD1 2007/02/01	106.00	Call	Index Future	13,196.0000	14,705.0000	11.435	0	0	0
07/11/2006	GOVI 2007/02/01			jGovi	247.9440	248.6930	0.302	0.0000	0.0000	71
07/11/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
07/11/2006	GOVI 2007/02/01	230.00	Call	jGovi	179,440.0000	186,930.0000	4.174	0	0	0
07/11/2006	GOVI 2007/05/03			jGovi	253.4530	254.2170	0.301	0.0000	0.0000	121
07/11/2006	GOVI 2007/05/03	235.00	Put	jGovi	53.0000	36.0000	(32.075)	0	0	0
07/11/2006	GOVI 2007/05/03	235.00	Call	jGovi	184,583.0000	192,206.0000	4.130	0	0	0
07/11/2006	GOVI 2007/08/02			jGovi	259.2370	260.0180	0.301	0.0000	0.0000	0
07/11/2006	GOVI 2007/08/02	240.50	Call	jGovi	187,727.0000	195,450.0000	4.114	0	0	0
07/11/2006	GOVI 2007/08/02	240.50	Put	jGovi	357.0000	270.0000	(24.370)	0	0	0
07/11/2006	J153 2010/08/31			jSwap	8.7490	8.7140	(0.400)	0.0000	0.0000	0
07/11/2006	J157 2015/09/15			jSwap	8.4800	8.4550	(0.295)	0.0000	0.0000	0
07/11/2006	J186 2026/12/21			jSwap	8.0390	8.0200	(0.236)	0.0000	0.0000	0
07/11/2006	J194 2008/02/28			jSwap	9.0030	8.9740	(0.322)	0.0000	0.0000	0
07/11/2006	J201 2014/12/22			jSwap	8.4600	8.4400	(0.236)	0.0000	0.0000	0

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07/11/2006	J203	2017/09/15			jSwap	8.4270	8.3940	(0.392)	0.0000	0.0000	0
07/11/2006	J204	2018/12/21			jSwap	8.3480	8.3130	(0.419)	0.0000	0.0000	0
07/11/2006	J207	2020/01/15			jSwap	8.3240	8.2880	(0.432)	0.0000	0.0000	0
07/11/2006	JBAR	2005/12/21			jBar	8.7760	8.7760	-	0.0000	0.0000	0
07/11/2006	JFRA	2007/02/01			jFra	9.0460	9.0180	(0.310)	0.0000	0.0000	0
07/11/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	11.0000	11.0000	-	0	0	0
07/11/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,780.0000	3,713.0000	(1.772)	0	0	0
07/11/2006	JFRA	2007/05/03			jFra	9.1430	9.0980	(0.492)	0.0000	0.0000	0
07/11/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,072.0000	3,969.0000	(2.529)	0	0	0
07/11/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	67.0000	73.0000	8.955	0	0	0
07/11/2006	JFRA	2007/08/02			jFra	9.1160	9.0680	(0.527)	0.0000	0.0000	0
07/11/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	163.0000	175.0000	7.362	0	0	0
07/11/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,102.0000	3,997.0000	(2.560)	0	0	0
07/11/2006	JFRA	2007/11/01			jFra	9.0400	8.9960	(0.487)	0.0000	0.0000	0
07/11/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,328.0000	4,229.0000	(2.287)	0	0	0
07/11/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	291.0000	307.0000	5.498	0	0	0
07/11/2006	JFRA	2008/02/07			jFra	8.9150	8.8690	(0.516)	0.0000	0.0000	0
07/11/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,617.0000	20,647.0000	0.146	0	0	0
07/11/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	24,074.0000	23,992.0000	(0.341)	0	0	0
07/11/2006	JN02	2007/02/01			jNote	8.9230	8.8830	(0.448)	0.0000	0.0000	0
07/11/2006	JN02	2007/02/01	9.00	Call	Option on jNote	9,059.0000	8,662.0000	(4.382)	0	0	0
07/11/2006	JN02	2007/02/01	9.00	Put	Option on jNote	10,464.0000	10,798.0000	3.192	0	0	0
07/11/2006	JN02	2007/05/03			jNote	8.8500	8.8130	(0.418)	0.0000	0.0000	0
07/11/2006	JN02	2007/05/03	9.25	Call	Option on jNote	10,633.0000	10,319.0000	(2.953)	0	0	0

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07/11/2006	JN02	2007/05/03	9.25	Put	Option on jNote	17,930.0000	18,294.0000	2.030	0	0	0
07/11/2006	JN02	2007/08/02			jNote	8.7570	8.7230	(0.388)	0.0000	0.0000	0
07/11/2006	JN02	2007/08/02	9.25	Put	Option on jNote	22,074.0000	22,414.0000	1.540	0	0	0
07/11/2006	JN02	2007/08/02	9.25	Call	Option on jNote	13,073.0000	12,788.0000	(2.180)	0	0	0
07/11/2006	JN05	2007/02/01			jNote	8.5500	8.5120	(0.444)	0.0000	0.0000	0
07/11/2006	JN05	2007/02/01	9.25	Put	Option on jNote	29,729.0000	31,072.0000	4.517	0	0	0
07/11/2006	JN05	2007/02/01	9.25	Call	Option on jNote	1,577.0000	1,364.0000	(13.507)	0	0	0
07/11/2006	JN05	2007/05/03			jNote	8.5000	8.4650	(0.412)	0.0000	0.0000	0
07/11/2006	JN05	2007/05/03	9.25	Put	Option on jNote	34,085.0000	35,228.0000	3.353	0	0	0
07/11/2006	JN05	2007/05/03	9.25	Call	Option on jNote	3,882.0000	3,586.0000	(7.625)	0	0	0
07/11/2006	JN05	2007/08/02			jNote	8.4450	8.4120	(0.391)	0.0000	0.0000	0
07/11/2006	JN05	2007/08/02	9.25	Call	Option on jNote	5,775.0000	5,455.0000	(5.541)	0	0	0
07/11/2006	JN05	2007/08/02	9.25	Put	Option on jNote	38,248.0000	39,290.0000	2.724	0	0	0
07/11/2006	JN10	2007/02/01			jNote	8.3540	8.3210	(0.395)	0.0000	0.0000	0
07/11/2006	JN10	2007/02/01	9.00	Put	Option on jNote	43,701.0000	45,881.0000	4.988	0	0	0
07/11/2006	JN10	2007/02/01	9.00	Call	Option on jNote	418.0000	324.0000	(22.488)	0	0	0
07/11/2006	JN10	2007/05/03			jNote	8.3190	8.2860	(0.397)	0.0000	0.0000	0
07/11/2006	JN10	2007/05/03	9.00	Call	Option on jNote	1,696.0000	1,469.0000	(13.384)	0	0	0
07/11/2006	JN10	2007/05/03	9.00	Put	Option on jNote	47,405.0000	49,460.0000	4.335	0	0	0
07/11/2006	JN10	2007/08/02			jNote	8.2790	8.2450	(0.411)	0.0000	0.0000	0
07/11/2006	JN10	2007/08/02	9.00	Call	Option on jNote	2,996.0000	2,685.0000	(10.381)	0	0	0
07/11/2006	JN10	2007/08/02	9.00	Put	Option on jNote	51,492.0000	53,537.0000	3.971	0	0	0
07/11/2006	JROD	2006/11/30			jRod	7.9340	7.9290	(0.063)	0.0000	0.0000	0
07/11/2006	JROD	2006/12/29			jRod	8.2870	8.2780	(0.109)	0.0000	0.0000	0
07/11/2006	JROD	2007/01/31			jRod	8.7050	8.6930	(0.138)	0.0000	0.0000	0

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07/11/2006	JROD	2007/02/28			jRod	8.4590	8.4530	(0.071)	0.0000	0.0000	0
07/11/2006	JROD	2007/03/30			jRod	8.7180	8.7110	(0.080)	0.0000	0.0000	0
07/11/2006	JROD	2007/04/30			jRod	8.9550	8.9470	(0.089)	0.0000	0.0000	0
07/11/2006	JROD	2007/05/31			jRod	8.7210	8.7150	(0.069)	0.0000	0.0000	0
07/11/2006	OTH1	2007/02/01			Index Future	245.0830	245.6760	0.242	0.0000	0.0000	15
07/11/2006	OTH1	2007/02/01	243.58	Put	Index Future	17,030.0000	14,666.0000	(13.881)	0	0	0
07/11/2006	OTH1	2007/02/01	243.58	Call	Index Future	32,060.0000	35,626.0000	11.123	0	0	0
07/11/2006	R153	2007/02/01			Bond Future	8.2300	8.1600	(0.851)	0.0000	0.0000	77
07/11/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	15,637.0000	17,193.0000	9.951	0	0	0
07/11/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	5,122.0000	4,361.0000	(14.857)	0	0	0
07/11/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	8,845.0000	7,716.0000	(12.764)	0	0	0
07/11/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	14,519.0000	16,018.0000	10.324	0	0	0
07/11/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	9,506.0000	10,694.0000	12.497	0	0	0
07/11/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	5,638.0000	4,821.0000	(14.491)	0	0	0
07/11/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,429.0000	2,871.0000	(16.273)	0	0	0
07/11/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	20,454.0000	22,213.0000	8.600	0	0	0
07/11/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	6,191.0000	5,315.0000	(14.150)	0	0	0
07/11/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	13,434.0000	14,874.0000	10.719	0	0	0
07/11/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	2,954.0000	3,495.0000	18.314	0	0	0
07/11/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	13,276.0000	11,813.0000	(11.020)	0	0	0
07/11/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	25,915.0000	23,907.0000	(7.748)	0	0	0
07/11/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	18,960.0000	17,184.0000	(9.367)	0	0	0
07/11/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,459.0000	1,768.0000	21.179	0	0	0
07/11/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	5,642.0000	6,495.0000	15.119	0	0	0
07/11/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	27,126.0000	29,080.0000	7.203	0	0	0
07/11/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	646.0000	802.0000	24.149	0	0	0
07/11/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	2,031.0000	1,668.0000	(17.873)	0	0	0
07/11/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	33,629.0000	31,468.0000	(6.426)	0	0	0
07/11/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	41,843.0000	39,596.0000	(5.370)	0	0	0
07/11/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	27.0000	36.0000	33.333	0	0	0

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07/11/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	255.0000	324.0000	27.059	0	0	0
07/11/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	89.0000	116.0000	30.337	0	0	0
07/11/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	59,069.0000	56,761.0000	(3.907)	0	0	0
07/11/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,189.0000	960.0000	(19.260)	0	0	0
07/11/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	50,364.0000	48,074.0000	(4.547)	0	0	0
07/11/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	34,282.0000	36,370.0000	6.091	0	0	0
07/11/2006	R153	2007/05/03			Bond Future	8.2000	8.1300	(0.854)	0.0000	0.0000	0
07/11/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	22,384.0000	23,856.0000	6.576	0	0	0
07/11/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	9,254.0000	8,408.0000	(9.142)	0	0	0
07/11/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	18,491.0000	19,814.0000	7.155	0	0	0
07/11/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	7,042.0000	6,345.0000	(9.898)	0	0	0
07/11/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	23,417.0000	24,924.0000	6.435	0	0	0
07/11/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	6,095.0000	5,467.0000	(10.304)	0	0	0
07/11/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	24,473.0000	26,015.0000	6.301	0	0	0
07/11/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	6,556.0000	5,893.0000	(10.113)	0	0	0
07/11/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	4,491.0000	3,992.0000	(11.111)	0	0	0
07/11/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	28,912.0000	30,582.0000	5.776	0	0	0
07/11/2006	R153	2007/08/02			Bond Future	8.0270	7.9540	(0.909)	0.0000	0.0000	0
07/11/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	24,457.0000	25,785.0000	5.430	0	0	0
07/11/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	8,867.0000	8,188.0000	(7.658)	0	0	0
07/11/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	10,882.0000	10,097.0000	(7.214)	0	0	0
07/11/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	28,119.0000	29,554.0000	5.103	0	0	0
07/11/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	29,075.0000	30,535.0000	5.021	0	0	0
07/11/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	8,409.0000	7,756.0000	(7.765)	0	0	0
07/11/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	30,046.0000	31,532.0000	4.946	0	0	0
07/11/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	7,970.0000	7,341.0000	(7.892)	0	0	0
07/11/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	6,381.0000	5,848.0000	(8.353)	0	0	0
07/11/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	34,081.0000	35,661.0000	4.636	0	0	0
07/11/2006	R157	2007/02/01			Bond Future	8.0800	8.0200	(0.743)	0.0000	0.0000	0
07/11/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	5,125.0000	5,959.0000	16.273	0	0	0
07/11/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,764.0000	1,445.0000	(18.084)	0	0	0
07/11/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	49,070.0000	45,445.0000	(7.387)	0	0	0
07/11/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	1,001.0000	808.0000	(19.281)	0	0	0

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07/11/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	100,910.0000	105,174.0000	4.226	0	0	0
07/11/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,022.0000	1,237.0000	21.037	0	0	0
07/11/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	9,721.0000	11,090.0000	14.083	0	0	0
07/11/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	117,000.0000	121,343.0000	3.712	0	0	0
07/11/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	84,836.0000	88,974.0000	4.878	0	0	0
07/11/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	562.0000	447.0000	(20.463)	0	0	0
07/11/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	34,490.0000	31,400.0000	(8.959)	0	0	0
07/11/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,426.0000	2,877.0000	18.590	0	0	0
07/11/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	69,010.0000	72,948.0000	5.706	0	0	0
07/11/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	84,417.0000	80,173.0000	(5.027)	0	0	0
07/11/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	104,131.0000	108,415.0000	4.114	0	0	0
07/11/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	3,088.0000	2,569.0000	(16.807)	0	0	0
07/11/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	65,910.0000	61,902.0000	(6.081)	0	0	0
07/11/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	27,329.0000	29,981.0000	9.704	0	0	0
07/11/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	892.0000	718.0000	(19.507)	0	0	150
07/11/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	45,152.0000	48,547.0000	7.519	0	0	0
07/11/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	39,693.0000	42,901.0000	8.082	0	0	0
07/11/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	9,039.0000	7,788.0000	(13.840)	0	0	0
07/11/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	42,392.0000	45,695.0000	7.792	0	0	0
07/11/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	7,340.0000	6,277.0000	(14.482)	0	0	0
07/11/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	8,152.0000	6,997.0000	(14.168)	0	0	0
07/11/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	27,370.0000	24,664.0000	(9.887)	0	0	0
07/11/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	13,936.0000	15,688.0000	12.572	0	0	250
07/11/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	17,276.0000	19,290.0000	11.658	0	0	0
07/11/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	23,225.0000	20,781.0000	(10.523)	0	0	0
07/11/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	47,970.0000	51,452.0000	7.259	0	0	0
07/11/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	6,598.0000	5,622.0000	(14.792)	0	0	0
07/11/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	14,805.0000	13,000.0000	(12.192)	0	0	0
07/11/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	11,070.0000	9,611.0000	(13.180)	0	0	0
07/11/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	5,309.0000	4,490.0000	(15.427)	0	0	0
07/11/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	53,761.0000	57,399.0000	6.767	0	0	0
07/11/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	34,513.0000	37,511.0000	8.687	0	0	150
07/11/2006	R157	2007/05/03			Bond Future	8.0600	8.0000	(0.744)	0.0000	0.0000	512
07/11/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	7,517.0000	6,718.0000	(10.629)	0	0	0
07/11/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	73,329.0000	76,885.0000	4.849	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/11/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	62,714.0000	66,033.0000	5.292	0	0	0
07/11/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	10,531.0000	9,495.0000	(9.838)	0	0	0
07/11/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	16,726.0000	15,271.0000	(8.699)	0	0	0
07/11/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	57,650.0000	60,838.0000	5.530	0	0	0
07/11/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	48,092.0000	50,992.0000	6.030	0	0	0
07/11/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	12,357.0000	11,189.0000	(9.452)	0	0	0
07/11/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	11,415.0000	10,315.0000	(9.636)	0	0	0
07/11/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	60,160.0000	63,415.0000	5.411	0	0	0
07/11/2006	R157	2007/08/02			Bond Future	7.9680	7.9100	(0.728)	0.0000	0.0000	0
07/11/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	62,322.0000	65,818.0000	5.610	0	0	0
07/11/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	11,921.0000	11,017.0000	(7.583)	0	0	0
07/11/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	4,910.0000	4,277.0000	(12.892)	0	0	0
07/11/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	82,635.0000	85,862.0000	3.905	0	0	0
07/11/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	16,299.0000	15,157.0000	(7.007)	0	0	0
07/11/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	67,996.0000	70,933.0000	4.319	0	0	0
07/11/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	58,924.0000	61,644.0000	4.616	0	0	0
07/11/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	17,307.0000	16,114.0000	(6.893)	0	0	0
07/11/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	21,824.0000	20,414.0000	(6.461)	0	0	0
07/11/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	70,355.0000	73,343.0000	4.247	0	0	0
07/11/2006	R186	2007/02/01			Bond Future	7.7420	7.6860	(0.723)	0.0000	0.0000	4
07/11/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	29,421.0000	26,073.0000	(11.380)	0	0	0
07/11/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	8,729.0000	7,376.0000	(15.500)	0	0	0
07/11/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	30,392.0000	33,871.0000	11.447	0	0	0
07/11/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	73,842.0000	79,316.0000	7.413	0	0	0
07/11/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	64,827.0000	70,023.0000	8.015	0	0	0
07/11/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	17,399.0000	15,086.0000	(13.294)	0	0	0
07/11/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	48,151.0000	52,664.0000	9.373	0	0	0
07/11/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	11,005.0000	9,375.0000	(14.811)	0	0	0
07/11/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	5,536.0000	4,613.0000	(16.673)	0	0	0
07/11/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	92,755.0000	98,660.0000	6.366	0	0	0
07/11/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	3,753.0000	4,473.0000	19.185	0	0	0
07/11/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	2,915.0000	2,381.0000	(18.319)	0	0	0
07/11/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	457.0000	570.0000	24.726	0	0	0
07/11/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	98,865.0000	92,758.0000	(6.177)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/11/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	130,974.0000	124,459.0000	(4.974)	0	0	0
07/11/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	69,253.0000	74,596.0000	7.715	0	0	0
07/11/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	116,905.0000	123,197.0000	5.382	0	0	0
07/11/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,534.0000	1,230.0000	(19.817)	0	0	0
07/11/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	9,766.0000	8,282.0000	(15.196)	0	0	0
07/11/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,422.0000	1,734.0000	21.941	0	0	0
07/11/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	165,743.0000	159,029.0000	(4.051)	0	0	0
07/11/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	141,373.0000	147,896.0000	4.614	0	0	0
07/11/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	46,758.0000	42,299.0000	(9.536)	0	0	0
07/11/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	16,856.0000	19,224.0000	14.048	0	0	0
07/11/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	8,516.0000	9,923.0000	16.522	0	0	0
07/11/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	70,428.0000	65,009.0000	(7.694)	0	0	0
07/11/2006	R186	2007/05/03			Bond Future	7.7130	7.6570	(0.726)	0.0000	0.0000	0
07/11/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	84,760.0000	89,601.0000	5.711	0	0	0
07/11/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	100,681.0000	105,949.0000	5.232	0	0	0
07/11/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	15,957.0000	14,417.0000	(9.651)	0	0	0
07/11/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	22,162.0000	20,195.0000	(8.876)	0	0	0
07/11/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	13,429.0000	12,079.0000	(10.053)	0	0	0
07/11/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	108,985.0000	114,444.0000	5.009	0	0	0
07/11/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	14,648.0000	13,206.0000	(9.844)	0	0	0
07/11/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	9,353.0000	8,337.0000	(10.863)	0	0	0
07/11/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	104,808.0000	110,173.0000	5.119	0	0	0
07/11/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	126,126.0000	131,918.0000	4.592	0	0	0
07/11/2006	R186	2007/08/02			Bond Future	7.6860	7.6300	(0.729)	0.0000	0.0000	0
07/11/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	29,770.0000	27,680.0000	(7.020)	0	0	0
07/11/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	114,175.0000	119,323.0000	4.509	0	0	0
07/11/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	95,199.0000	99,894.0000	4.932	0	0	0
07/11/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	22,866.0000	21,143.0000	(7.535)	0	0	0
07/11/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	110,281.0000	115,343.0000	4.590	0	0	0
07/11/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	21,358.0000	19,721.0000	(7.665)	0	0	0
07/11/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	134,251.0000	139,788.0000	4.124	0	0	0
07/11/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	14,980.0000	13,732.0000	(8.331)	0	0	0
07/11/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	118,113.0000	123,344.0000	4.429	0	0	0
07/11/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	19,931.0000	18,377.0000	(7.797)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/11/2006	R194	2007/02/01			Bond Future	8.6210	8.5400	(0.940)	0.0000	0.0000	0
07/11/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
07/11/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	78.0000	101.0000	29.487	0	0	0
07/11/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	26,858.0000	26,044.0000	(3.031)	0	0	0
07/11/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	13,996.0000	13,204.0000	(5.659)	0	0	0
07/11/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/11/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	11,543.0000	10,777.0000	(6.636)	0	0	0
07/11/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
07/11/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	5,317.0000	4,759.0000	(10.495)	0	0	0
07/11/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	21,656.0000	20,843.0000	(3.754)	0	0	0
07/11/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,578.0000	1,835.0000	16.286	0	0	0
07/11/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	16,516.0000	15,711.0000	(4.874)	0	0	0
07/11/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	848.0000	1,013.0000	19.458	0	0	0
07/11/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	24,251.0000	23,437.0000	(3.357)	0	0	0
07/11/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	7,117.0000	6,468.0000	(9.119)	0	0	0
07/11/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	19,075.0000	18,264.0000	(4.252)	0	0	0
07/11/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	396.0000	488.0000	23.232	0	0	0
07/11/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	10.0000	14.0000	40.000	0	0	0
07/11/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	2,892.0000	2,515.0000	(13.036)	0	0	0
07/11/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	3,686.0000	4,123.0000	11.856	0	0	0
07/11/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	184.0000	232.0000	26.087	0	0	0
07/11/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	9,205.0000	8,483.0000	(7.844)	0	0	0
07/11/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	30.0000	39.0000	30.000	0	0	0
07/11/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,686.0000	2,329.0000	(13.291)	0	0	0
07/11/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,623.0000	2,980.0000	13.610	0	0	0
07/11/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	3,840.0000	3,383.0000	(11.901)	0	0	0
07/11/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,981.0000	4,438.0000	11.480	0	0	0
07/11/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	3,402.0000	3,819.0000	12.257	0	0	0
07/11/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	3,110.0000	2,713.0000	(12.765)	0	0	0
07/11/2006	R194	2007/05/03			Bond Future	8.5340	8.4420	(1.078)	0.0000	0.0000	0
07/11/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,327.0000	2,100.0000	(9.755)	0	0	0
07/11/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	7,881.0000	8,371.0000	6.217	0	0	0
07/11/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	6,861.0000	7,315.0000	6.617	0	0	0
07/11/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	2,854.0000	2,591.0000	(9.215)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/11/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	3,795.0000	3,476.0000	(8.406)	0	0	0
07/11/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	3,147.0000	2,866.0000	(8.929)	0	0	0
07/11/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	6,380.0000	6,816.0000	6.834	0	0	0
07/11/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	2,998.0000	2,726.0000	(9.073)	0	0	0
07/11/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	6,618.0000	7,063.0000	6.724	0	0	0
07/11/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	5,476.0000	5,874.0000	7.268	0	0	0
07/11/2006	R194	2007/08/02			Bond Future	8.4060	8.3020	(1.237)	0.0000	0.0000	0
07/11/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,744.0000	3,526.0000	(5.823)	0	0	0
07/11/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	8,339.0000	8,690.0000	4.209	0	0	0
07/11/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	4,281.0000	4,043.0000	(5.559)	0	0	0
07/11/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	7,519.0000	7,849.0000	4.389	0	0	0
07/11/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	7,679.0000	8,014.0000	4.363	0	0	0
07/11/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	4,170.0000	3,935.0000	(5.635)	0	0	0
07/11/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	7,361.0000	7,687.0000	4.429	0	0	0
07/11/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,395.0000	4,152.0000	(5.529)	0	0	0
07/11/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,747.0000	7,056.0000	4.580	0	0	0
07/11/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	4,869.0000	4,610.0000	(5.319)	0	0	0
07/11/2006	R201	2007/02/01			Bond Future	8.0190	7.9630	(0.698)	0.0000	0.0000	0
07/11/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	10,036.0000	8,810.0000	(12.216)	0	0	0
07/11/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	36,062.0000	38,625.0000	7.107	0	0	0
07/11/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	5,277.0000	4,524.0000	(14.269)	0	0	0
07/11/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	16,166.0000	14,460.0000	(10.553)	0	0	0
07/11/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	38,336.0000	40,964.0000	6.855	0	0	0
07/11/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	45,400.0000	48,198.0000	6.163	0	0	0
07/11/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	57,840.0000	60,838.0000	5.183	0	0	0
07/11/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	15,042.0000	16,653.0000	10.710	0	0	0
07/11/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	33,834.0000	36,328.0000	7.371	0	0	0
07/11/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	4,713.0000	4,024.0000	(14.619)	0	0	0
07/11/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,898.0000	5,076.0000	(13.937)	0	0	0
07/11/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,322.0000	2,804.0000	(15.593)	0	0	0
07/11/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	8,609.0000	9,721.0000	12.917	0	0	0
07/11/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	23,574.0000	25,663.0000	8.861	0	0	0
07/11/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	24,660.0000	22,457.0000	(8.933)	0	0	0
07/11/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	40,653.0000	43,341.0000	6.612	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/11/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	70,649.0000	73,775.0000	4.425	0	0	0
07/11/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	35,832.0000	33,202.0000	(7.340)	0	0	0
07/11/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	4,202.0000	3,574.0000	(14.945)	0	0	0
07/11/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,036.0000	847.0000	(18.243)	0	0	0
07/11/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	4,579.0000	5,266.0000	15.003	0	0	0
07/11/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	48,915.0000	45,974.0000	(6.012)	0	0	0
07/11/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,184.0000	2,559.0000	17.170	0	0	0
07/11/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,872.0000	1,554.0000	(16.987)	0	0	0
07/11/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	78,893.0000	75,652.0000	(4.108)	0	0	0
07/11/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	63,420.0000	60,283.0000	(4.946)	0	0	0
07/11/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	346.0000	421.0000	21.676	0	0	0
07/11/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	926.0000	1,105.0000	19.330	0	0	0
07/11/2006	R201	2007/05/03			Bond Future	7.9830	7.9260	(0.714)	0.0000	0.0000	0
07/11/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	8,405.0000	7,627.0000	(9.256)	0	0	0
07/11/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	51,588.0000	54,112.0000	4.893	0	0	0
07/11/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	41,702.0000	43,971.0000	5.441	0	0	0
07/11/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	12,340.0000	11,306.0000	(8.379)	0	0	0
07/11/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	53,669.0000	56,240.0000	4.790	0	0	0
07/11/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	7,752.0000	7,019.0000	(9.456)	0	0	0
07/11/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	49,539.0000	52,015.0000	4.998	0	0	0
07/11/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	9,101.0000	8,275.0000	(9.076)	0	0	0
07/11/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	5,528.0000	4,965.0000	(10.185)	0	0	0
07/11/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	62,292.0000	65,031.0000	4.397	0	0	0
07/11/2006	R201	2007/08/02			Bond Future	7.9490	7.8920	(0.717)	0.0000	0.0000	0
07/11/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	16,422.0000	15,348.0000	(6.540)	0	0	0
07/11/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	46,987.0000	49,142.0000	4.586	0	0	0
07/11/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	58,131.0000	60,536.0000	4.137	0	0	0
07/11/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	12,142.0000	11,279.0000	(7.108)	0	0	0
07/11/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	12,921.0000	12,017.0000	(6.996)	0	0	0
07/11/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	66,104.0000	68,657.0000	3.862	0	0	0
07/11/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	56,202.0000	58,567.0000	4.208	0	0	0
07/11/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	11,400.0000	10,577.0000	(7.219)	0	0	0
07/11/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	54,300.0000	56,625.0000	4.282	0	0	0
07/11/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	8,778.0000	8,103.0000	(7.690)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/11/2006	R203	2007/02/01			Bond Future	7.9350	7.8790	(0.706)	0.0000	0.0000	0
07/11/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,469.0000	1,826.0000	24.302	0	0	0
07/11/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	52,285.0000	48,608.0000	(7.033)	0	0	0
07/11/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	110.0000	146.0000	32.727	0	0	0
07/11/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	448.0000	576.0000	28.571	0	0	0
07/11/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	8,852.0000	10,321.0000	16.595	0	0	0
07/11/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	22,259.0000	19,694.0000	(11.523)	0	0	0
07/11/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	70,632.0000	66,726.0000	(5.530)	0	0	0
07/11/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	35,842.0000	32,608.0000	(9.023)	0	0	0
07/11/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	22.0000	30.0000	36.364	0	0	0
07/11/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	3,948.0000	4,749.0000	20.289	0	0	0
07/11/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	110,329.0000	106,304.0000	(3.648)	0	0	0
07/11/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	90,121.0000	86,123.0000	(4.436)	0	0	0
07/11/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	73,123.0000	77,086.0000	5.420	0	0	0
07/11/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	240.0000	170.0000	(29.167)	0	0	0
07/11/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	1,296.0000	986.0000	(23.920)	0	0	0
07/11/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	28,169.0000	31,155.0000	10.600	0	0	0
07/11/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	51,009.0000	54,734.0000	7.303	0	0	0
07/11/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	5,863.0000	4,814.0000	(17.892)	0	0	0
07/11/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	830.0000	619.0000	(25.422)	0	0	0
07/11/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	57,239.0000	61,062.0000	6.679	0	0	0
07/11/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	47,945.0000	51,609.0000	7.642	0	0	0
07/11/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	2,400.0000	1,882.0000	(21.583)	0	0	0
07/11/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	1,602.0000	1,232.0000	(23.096)	0	0	0
07/11/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	41,953.0000	45,470.0000	8.383	0	0	0
07/11/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	16,909.0000	19,166.0000	13.348	0	0	0
07/11/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	44,924.0000	48,518.0000	8.000	0	0	0
07/11/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	1,968.0000	1,528.0000	(22.358)	0	0	0
07/11/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	12,253.0000	10,476.0000	(14.503)	0	0	0
07/11/2006	R203	2007/05/03			Bond Future	7.9020	7.8450	(0.721)	0.0000	0.0000	0
07/11/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	60,886.0000	64,473.0000	5.891	0	0	0
07/11/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	63,772.0000	67,411.0000	5.706	0	0	0
07/11/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	2,973.0000	2,505.0000	(15.742)	0	0	0
07/11/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	75,575.0000	79,379.0000	5.033	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/11/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	1,417.0000	1,166.0000	(17.713)	0	0	0
07/11/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	2,580.0000	2,164.0000	(16.124)	0	0	0
07/11/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	3,413.0000	2,889.0000	(15.353)	0	0	0
07/11/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	58,034.0000	61,565.0000	6.084	0	0	0
07/11/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	47,044.0000	50,304.0000	6.930	0	0	0
07/11/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	5,745.0000	4,950.0000	(13.838)	0	0	0
07/11/2006	R203	2007/08/02			Bond Future	7.8700	7.8130	(0.724)	0.0000	0.0000	0
07/11/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	3,332.0000	2,910.0000	(12.665)	0	0	0
07/11/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	5,123.0000	4,524.0000	(11.692)	0	0	0
07/11/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	64,938.0000	68,289.0000	5.160	0	0	0
07/11/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	6,279.0000	5,575.0000	(11.212)	0	0	0
07/11/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	78,604.0000	82,183.0000	4.553	0	0	0
07/11/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	62,295.0000	65,592.0000	5.293	0	0	0
07/11/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	5,677.0000	5,027.0000	(11.450)	0	0	0
07/11/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	67,615.0000	71,017.0000	5.031	0	0	0
07/11/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	52,111.0000	55,163.0000	5.857	0	0	0
07/11/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	9,217.0000	8,269.0000	(10.285)	0	0	0
07/11/2006	R204	2007/02/01			Bond Future	7.9200	7.8640	(0.707)	0.0000	0.0000	0
07/11/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	54,946.0000	58,506.0000	6.479	0	0	0
07/11/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	23,316.0000	25,666.0000	10.079	0	0	0
07/11/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	64,144.0000	67,890.0000	5.840	0	0	0
07/11/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	17,231.0000	15,292.0000	(11.253)	0	0	0
07/11/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	4,760.0000	4,031.0000	(15.315)	0	0	0
07/11/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,344.0000	2,800.0000	(16.268)	0	0	0
07/11/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	49,003.0000	52,414.0000	6.961	0	0	0
07/11/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	35,205.0000	38,144.0000	8.348	0	0	0
07/11/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,983.0000	5,105.0000	(14.675)	0	0	0
07/11/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	5,340.0000	4,539.0000	(15.000)	0	0	0
07/11/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	40,489.0000	37,297.0000	(7.884)	0	0	0
07/11/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	10,418.0000	9,068.0000	(12.958)	0	0	0
07/11/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	51,953.0000	55,441.0000	6.714	0	0	0
07/11/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	27,014.0000	24,423.0000	(9.591)	0	0	0
07/11/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	13,917.0000	15,616.0000	12.208	0	0	0
07/11/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,840.0000	4,469.0000	16.380	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/11/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	4,237.0000	3,574.0000	(15.648)	0	0	0
07/11/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,874.0000	1,545.0000	(17.556)	0	0	0
07/11/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	80,013.0000	83,973.0000	4.949	0	0	0
07/11/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	57,979.0000	61,606.0000	6.256	0	0	0
07/11/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	7,716.0000	8,813.0000	14.217	0	0	0
07/11/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	56,798.0000	53,137.0000	(6.446)	0	0	0
07/11/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	661.0000	800.0000	21.029	0	0	0
07/11/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	75,365.0000	71,392.0000	(5.272)	0	0	0
07/11/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	116,942.0000	112,705.0000	(3.623)	0	0	0
07/11/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	225.0000	277.0000	23.111	0	0	0
07/11/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	95,576.0000	91,425.0000	(4.343)	0	0	0
07/11/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,698.0000	2,014.0000	18.610	0	0	0
07/11/2006	R204	2007/05/03			Bond Future	7.8900	7.8330	(0.722)	0.0000	0.0000	0
07/11/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	10,102.0000	9,150.0000	(9.424)	0	0	0
07/11/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	68,937.0000	72,307.0000	4.889	0	0	0
07/11/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	58,602.0000	61,717.0000	5.316	0	0	0
07/11/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	13,856.0000	12,650.0000	(8.704)	0	0	0
07/11/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	8,556.0000	7,718.0000	(9.794)	0	0	0
07/11/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	71,618.0000	75,046.0000	4.787	0	0	0
07/11/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	9,303.0000	8,409.0000	(9.610)	0	0	0
07/11/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	74,333.0000	77,816.0000	4.686	0	0	0
07/11/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	85,492.0000	89,177.0000	4.310	0	0	0
07/11/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	6,037.0000	5,400.0000	(10.552)	0	0	0
07/11/2006	R204	2007/08/02			Bond Future	7.8620	7.8050	(0.725)	0.0000	0.0000	0
07/11/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	65,275.0000	68,257.0000	4.568	0	0	0
07/11/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	19,017.0000	17,724.0000	(6.799)	0	0	0
07/11/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	80,027.0000	83,327.0000	4.124	0	0	0
07/11/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	12,994.0000	12,018.0000	(7.511)	0	0	0
07/11/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	74,980.0000	78,179.0000	4.266	0	0	0
07/11/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	13,876.0000	12,851.0000	(7.387)	0	0	0
07/11/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	77,489.0000	80,739.0000	4.194	0	0	0
07/11/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	14,805.0000	13,729.0000	(7.268)	0	0	0
07/11/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	9,903.0000	9,111.0000	(7.998)	0	0	0
07/11/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	90,453.0000	93,937.0000	3.852	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/11/2006	R207	2007/02/01			Bond Future	7.8640	7.8080	(0.712)	0.0000	0.0000	0
07/11/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	1,366.0000	1,042.0000	(23.719)	0	0	0
07/11/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	56,247.0000	60,284.0000	7.177	0	0	0
07/11/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	44.0000	59.0000	34.091	0	0	0
07/11/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	51,571.0000	47,724.0000	(7.460)	0	0	0
07/11/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	751.0000	951.0000	26.631	0	0	0
07/11/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	5,664.0000	6,729.0000	18.803	0	0	0
07/11/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	71,109.0000	66,949.0000	(5.850)	0	0	0
07/11/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	699.0000	517.0000	(26.037)	0	0	0
07/11/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	2,268.0000	2,780.0000	22.575	0	0	0
07/11/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	202.0000	265.0000	31.188	0	0	0
07/11/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	34,488.0000	31,194.0000	(9.551)	0	0	0
07/11/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	83,113.0000	87,413.0000	5.174	0	0	0
07/11/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	66,235.0000	70,413.0000	6.308	0	0	0
07/11/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	92,208.0000	87,910.0000	(4.661)	0	0	0
07/11/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	114,308.0000	109,964.0000	(3.800)	0	0	0
07/11/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	200.0000	140.0000	(30.000)	0	0	0
07/11/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	2,064.0000	1,606.0000	(22.190)	0	0	0
07/11/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	49,745.0000	53,647.0000	7.844	0	0	0
07/11/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	11,922.0000	13,756.0000	15.383	0	0	0
07/11/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	1,684.0000	1,298.0000	(22.922)	0	0	0
07/11/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	46,564.0000	50,385.0000	8.206	0	0	0
07/11/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	21,607.0000	24,281.0000	12.376	0	0	0
07/11/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	34,507.0000	37,909.0000	9.859	0	0	0
07/11/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	20,826.0000	18,300.0000	(12.129)	0	0	0
07/11/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	59,552.0000	63,643.0000	6.870	0	0	0
07/11/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	1,100.0000	831.0000	(24.455)	0	0	0
07/11/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	5,174.0000	4,216.0000	(18.516)	0	0	0
07/11/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	11,130.0000	9,444.0000	(15.148)	0	0	0
07/11/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	2,512.0000	1,974.0000	(21.417)	0	0	0
07/11/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	52,976.0000	56,949.0000	7.500	0	0	0
07/11/2006	R207	2007/05/03			Bond Future	7.8360	7.7800	(0.715)	0.0000	0.0000	0
07/11/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	1,589.0000	1,323.0000	(16.740)	0	0	0
07/11/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	2,805.0000	2,376.0000	(15.294)	0	0	0

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07/11/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	85,838.0000	89,899.0000	4.731	0	0	0
07/11/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	73,316.0000	77,214.0000	5.317	0	0	0
07/11/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	3,210.0000	2,731.0000	(14.922)	0	0	0
07/11/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	70,241.0000	74,087.0000	5.475	0	0	0
07/11/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	67,194.0000	70,986.0000	5.643	0	0	0
07/11/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	3,662.0000	3,129.0000	(14.555)	0	0	0
07/11/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	6,035.0000	5,238.0000	(13.206)	0	0	0
07/11/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	55,381.0000	58,910.0000	6.372	0	0	0
07/11/2006	R207	2007/08/02			Bond Future	7.8090	7.7530	(0.717)	0.0000	0.0000	0
07/11/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	5,597.0000	4,960.0000	(11.381)	0	0	0
07/11/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	88,697.0000	92,576.0000	4.373	0	0	0
07/11/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	76,866.0000	80,569.0000	4.817	0	0	0
07/11/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	5,046.0000	4,461.0000	(11.593)	0	0	0
07/11/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	73,971.0000	77,623.0000	4.937	0	0	0
07/11/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	71,105.0000	74,704.0000	5.062	0	0	0
07/11/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	3,272.0000	2,862.0000	(12.531)	0	0	0
07/11/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	6,196.0000	5,506.0000	(11.136)	0	0	0
07/11/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	60,003.0000	63,357.0000	5.590	0	0	0
07/11/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	9,136.0000	8,200.0000	(10.245)	0	0	0
07/11/2006	TRT1	2007/02/01			Index Future	245.0300	245.7640	0.300	0.0000	0.0000	500
07/11/2006	TRT1	2007/02/01	243.60	Call	Index Future	31,623.0000	36,066.0000	14.050	0	0	0
07/11/2006	TRT1	2007/02/01	243.60	Put	Index Future	17,323.0000	14,426.0000	(16.723)	0	0	0

Grand Total: **1,860**