



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 09/11/2006

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
09/11/2006	CRD1 2007/02/01			Index Future	106.6680	107.1300	0.433	0.0000	0.0000	10
09/11/2006	CRD1 2007/02/01	106.00	Call	Index Future	13,920.0000	16,828.0000	20.891	0	0	0
09/11/2006	CRD1 2007/02/01	106.00	Put	Index Future	7,240.0000	5,528.0000	(23.646)	0	0	0
09/11/2006	GOVI 2007/02/01			jGovi	248.4300	249.2410	0.326	0.0000	0.0000	71
09/11/2006	GOVI 2007/02/01	230.00	Call	jGovi	184,300.0000	192,410.0000	4.400	0	0	0
09/11/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
09/11/2006	GOVI 2007/05/03			jGovi	253.9430	254.7690	0.325	0.0000	0.0000	121
09/11/2006	GOVI 2007/05/03	235.00	Put	jGovi	40.0000	25.0000	(37.500)	0	0	0
09/11/2006	GOVI 2007/05/03	235.00	Call	jGovi	189,470.0000	197,715.0000	4.352	0	0	0
09/11/2006	GOVI 2007/08/02			jGovi	259.7350	260.5800	0.325	0.0000	0.0000	0
09/11/2006	GOVI 2007/08/02	240.50	Put	jGovi	293.0000	216.0000	(26.280)	0	0	0
09/11/2006	GOVI 2007/08/02	240.50	Call	jGovi	192,643.0000	201,016.0000	4.346	0	0	0
09/11/2006	J153 2010/08/31			jSwap	8.7450	8.7320	(0.149)	0.0000	0.0000	0
09/11/2006	J157 2015/09/15			jSwap	8.4840	8.4330	(0.601)	0.0000	0.0000	0
09/11/2006	J186 2026/12/21			jSwap	8.0500	7.9990	(0.634)	0.0000	0.0000	0
09/11/2006	J194 2008/02/28			jSwap	8.9810	9.0100	0.323	0.0000	0.0000	0
09/11/2006	J201 2014/12/22			jSwap	8.4650	8.4210	(0.520)	0.0000	0.0000	0

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09/11/2006	J203	2017/09/15			jSwap	8.4170	8.3750	(0.499)	0.0000	0.0000	0
09/11/2006	J204	2018/12/21			jSwap	8.3140	8.3050	(0.108)	0.0000	0.0000	0
09/11/2006	J207	2020/01/15			jSwap	8.2840	8.2880	0.048	0.0000	0.0000	0
09/11/2006	JBAR	2005/12/21			jBar	8.7760	8.7760	-	0.0000	0.0000	0
09/11/2006	JFRA	2007/02/01			jFra	9.0230	9.0930	0.776	0.0000	0.0000	0
09/11/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	11.0000	8.0000	(27.273)	0	0	0
09/11/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,724.0000	3,891.0000	4.484	0	0	0
09/11/2006	JFRA	2007/05/03			jFra	9.1020	9.1440	0.461	0.0000	0.0000	0
09/11/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,977.0000	4,072.0000	2.389	0	0	0
09/11/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	71.0000	64.0000	(9.859)	0	0	0
09/11/2006	JFRA	2007/08/02			jFra	9.0740	9.1020	0.309	0.0000	0.0000	0
09/11/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,009.0000	4,069.0000	1.497	0	0	0
09/11/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	172.0000	163.0000	(5.233)	0	0	0
09/11/2006	JFRA	2007/11/01			jFra	9.0110	9.0390	0.311	0.0000	0.0000	0
09/11/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	300.0000	288.0000	(4.000)	0	0	0
09/11/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,261.0000	4,322.0000	1.432	0	0	0
09/11/2006	JFRA	2008/02/07			jFra	8.8830	8.9110	0.315	0.0000	0.0000	0
09/11/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,985.0000	23,995.0000	0.042	0	0	0
09/11/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,607.0000	20,549.0000	(0.281)	0	0	0
09/11/2006	JN02	2007/02/01			jNote	8.8940	8.9140	0.225	0.0000	0.0000	0
09/11/2006	JN02	2007/02/01	9.00	Call	Option on jNote	8,699.0000	8,812.0000	1.299	0	0	0
09/11/2006	JN02	2007/02/01	9.00	Put	Option on jNote	10,633.0000	10,382.0000	(2.361)	0	0	0
09/11/2006	JN02	2007/05/03			jNote	8.8280	8.8280	-	0.0000	0.0000	0
09/11/2006	JN02	2007/05/03	9.25	Call	Option on jNote	10,392.0000	10,354.0000	(0.366)	0	0	0

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09/11/2006	JN02	2007/05/03	9.25	Put	Option on jNote	18,092.0000	18,053.0000	(0.216)	0	0	0
09/11/2006	JN02	2007/08/02			jNote	8.7440	8.7250	(0.217)	0.0000	0.0000	0
09/11/2006	JN02	2007/08/02	9.25	Put	Option on jNote	22,153.0000	22,328.0000	0.790	0	0	0
09/11/2006	JN02	2007/08/02	9.25	Call	Option on jNote	12,912.0000	12,741.0000	(1.324)	0	0	0
09/11/2006	JN05	2007/02/01			jNote	8.5550	8.5390	(0.187)	0.0000	0.0000	0
09/11/2006	JN05	2007/02/01	9.25	Call	Option on jNote	1,542.0000	1,434.0000	(7.004)	0	0	0
09/11/2006	JN05	2007/02/01	9.25	Put	Option on jNote	29,497.0000	30,037.0000	1.831	0	0	0
09/11/2006	JN05	2007/05/03			jNote	8.5080	8.4850	(0.270)	0.0000	0.0000	0
09/11/2006	JN05	2007/05/03	9.25	Call	Option on jNote	3,888.0000	3,683.0000	(5.273)	0	0	0
09/11/2006	JN05	2007/05/03	9.25	Put	Option on jNote	33,771.0000	34,503.0000	2.168	0	0	0
09/11/2006	JN05	2007/08/02			jNote	8.4530	8.4260	(0.319)	0.0000	0.0000	0
09/11/2006	JN05	2007/08/02	9.25	Call	Option on jNote	5,798.0000	5,530.0000	(4.622)	0	0	0
09/11/2006	JN05	2007/08/02	9.25	Put	Option on jNote	37,946.0000	38,786.0000	2.214	0	0	0
09/11/2006	JN10	2007/02/01			jNote	8.3550	8.2980	(0.682)	0.0000	0.0000	0
09/11/2006	JN10	2007/02/01	9.00	Call	Option on jNote	396.0000	258.0000	(34.848)	0	0	0
09/11/2006	JN10	2007/02/01	9.00	Put	Option on jNote	43,598.0000	47,365.0000	8.640	0	0	0
09/11/2006	JN10	2007/05/03			jNote	8.3180	8.2600	(0.697)	0.0000	0.0000	0
09/11/2006	JN10	2007/05/03	9.00	Put	Option on jNote	47,415.0000	51,051.0000	7.668	0	0	0
09/11/2006	JN10	2007/05/03	9.00	Call	Option on jNote	1,656.0000	1,293.0000	(21.920)	0	0	0
09/11/2006	JN10	2007/08/02			jNote	8.2720	8.2180	(0.653)	0.0000	0.0000	0
09/11/2006	JN10	2007/08/02	9.00	Call	Option on jNote	2,903.0000	2,440.0000	(15.949)	0	0	0
09/11/2006	JN10	2007/08/02	9.00	Put	Option on jNote	51,848.0000	55,141.0000	6.351	0	0	0
09/11/2006	JROD	2006/11/30			jRod	7.9250	7.9200	(0.063)	0.0000	0.0000	0
09/11/2006	JROD	2006/12/29			jRod	8.2690	8.2600	(0.109)	0.0000	0.0000	0
09/11/2006	JROD	2007/01/31			jRod	8.6810	8.6700	(0.127)	0.0000	0.0000	0

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09/11/2006	JROD	2007/02/28			jRod	8.4470	8.4410	(0.071)	0.0000	0.0000	0
09/11/2006	JROD	2007/03/30			jRod	8.7060	8.7000	(0.069)	0.0000	0.0000	0
09/11/2006	JROD	2007/04/30			jRod	8.9410	8.9350	(0.067)	0.0000	0.0000	0
09/11/2006	JROD	2007/05/31			jRod	8.7100	8.7050	(0.057)	0.0000	0.0000	0
09/11/2006	OTH1	2007/02/01			Index Future	245.4240	246.0610	0.260	0.0000	0.0000	15
09/11/2006	OTH1	2007/02/01	243.58	Put	Index Future	15,455.0000	13,082.0000	(15.354)	0	0	0
09/11/2006	OTH1	2007/02/01	243.58	Call	Index Future	33,895.0000	37,892.0000	11.792	0	0	0
09/11/2006	R153	2007/02/01			Bond Future	8.1900	8.1300	(0.733)	0.0000	0.0000	77
09/11/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	21,390.0000	22,929.0000	7.195	0	0	0
09/11/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	8,113.0000	7,177.0000	(11.537)	0	0	0
09/11/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	10,097.0000	11,150.0000	10.429	0	0	0
09/11/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	5,608.0000	4,888.0000	(12.839)	0	0	0
09/11/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,042.0000	2,592.0000	(14.793)	0	0	0
09/11/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	14,173.0000	15,442.0000	8.954	0	0	0
09/11/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	6,047.0000	6,809.0000	12.601	0	0	0
09/11/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,771.0000	1,482.0000	(16.318)	0	0	0
09/11/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	16,447.0000	17,814.0000	8.312	0	0	0
09/11/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,588.0000	1,867.0000	17.569	0	0	0
09/11/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	15,294.0000	16,613.0000	8.624	0	0	0
09/11/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	5,090.0000	4,421.0000	(13.143)	0	0	0
09/11/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	3,196.0000	3,683.0000	15.238	0	0	0
09/11/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	28,189.0000	29,889.0000	6.031	0	0	0
09/11/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	706.0000	847.0000	19.972	0	0	0
09/11/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	32,366.0000	30,518.0000	(5.710)	0	0	0
09/11/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	4,608.0000	3,987.0000	(13.477)	0	0	0
09/11/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	12,358.0000	11,132.0000	(9.921)	0	0	0
09/11/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	24,721.0000	23,011.0000	(6.917)	0	0	0
09/11/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	17,879.0000	16,378.0000	(8.395)	0	0	0
09/11/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	279.0000	341.0000	22.222	0	0	0
09/11/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	40,544.0000	38,618.0000	(4.750)	0	0	0

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09/11/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,019.0000	839.0000	(17.664)	0	0	0
09/11/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	35,436.0000	37,244.0000	5.102	0	0	0
09/11/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	49,049.0000	47,085.0000	(4.004)	0	0	0
09/11/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	97.0000	121.0000	24.742	0	0	0
09/11/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	30.0000	38.0000	26.667	0	0	0
09/11/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	57,748.0000	55,768.0000	(3.429)	0	0	0
09/11/2006	R153	2007/05/03			Bond Future	8.1600	8.1000	(0.735)	0.0000	0.0000	0
09/11/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	19,189.0000	20,343.0000	6.014	0	0	0
09/11/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	8,713.0000	8,006.0000	(8.114)	0	0	0
09/11/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	23,171.0000	24,452.0000	5.528	0	0	0
09/11/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	5,685.0000	5,164.0000	(9.164)	0	0	0
09/11/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	25,302.0000	26,643.0000	5.300	0	0	0
09/11/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	6,590.0000	6,010.0000	(8.801)	0	0	0
09/11/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	6,125.0000	5,575.0000	(8.980)	0	0	0
09/11/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	24,225.0000	25,537.0000	5.416	0	0	0
09/11/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	29,820.0000	31,270.0000	4.863	0	0	0
09/11/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	4,161.0000	3,749.0000	(9.901)	0	0	0
09/11/2006	R153	2007/08/02			Bond Future	7.9830	7.9040	(0.990)	0.0000	0.0000	0
09/11/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	10,363.0000	9,544.0000	(7.903)	0	0	0
09/11/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	25,211.0000	26,682.0000	5.835	0	0	0
09/11/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	8,415.0000	7,709.0000	(8.390)	0	0	0
09/11/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	7,973.0000	7,294.0000	(8.516)	0	0	0
09/11/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	29,912.0000	31,524.0000	5.389	0	0	0
09/11/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	28,940.0000	30,525.0000	5.477	0	0	0
09/11/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	7,549.0000	6,897.0000	(8.637)	0	0	0
09/11/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	30,899.0000	32,538.0000	5.304	0	0	0
09/11/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	6,022.0000	5,471.0000	(9.150)	0	0	0
09/11/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	34,995.0000	36,735.0000	4.972	0	0	0
09/11/2006	R157	2007/02/01			Bond Future	8.0300	7.9300	(1.245)	0.0000	0.0000	0
09/11/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	445.0000	306.0000	(31.236)	0	0	0
09/11/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	31,785.0000	26,955.0000	(15.196)	0	0	0
09/11/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	5,716.0000	7,376.0000	29.041	0	0	0
09/11/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	120,596.0000	127,926.0000	6.078	0	0	0

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09/11/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	45,947.0000	40,138.0000	(12.643)	0	0	0
09/11/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	104,429.0000	111,657.0000	6.921	0	0	0
09/11/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	10,730.0000	13,369.0000	24.595	0	0	0
09/11/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	807.0000	566.0000	(29.864)	0	0	0
09/11/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	56,695.0000	63,041.0000	11.193	0	0	0
09/11/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	80,841.0000	73,827.0000	(8.676)	0	0	0
09/11/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	4,530.0000	3,407.0000	(24.790)	0	0	0
09/11/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,585.0000	1,895.0000	(26.692)	0	0	0
09/11/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,160.0000	1,615.0000	39.224	0	0	0
09/11/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	6,342.0000	4,854.0000	(23.463)	0	0	0
09/11/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	62,502.0000	55,959.0000	(10.468)	0	0	0
09/11/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,448.0000	1,037.0000	(28.384)	0	0	0
09/11/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	47,868.0000	53,849.0000	12.495	0	0	0
09/11/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,731.0000	3,658.0000	33.944	0	0	0
09/11/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	88,233.0000	95,292.0000	8.000	0	0	0
09/11/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	717.0000	501.0000	(30.126)	0	0	150
09/11/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	72,219.0000	78,999.0000	9.388	0	0	0
09/11/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	15,252.0000	18,564.0000	21.715	0	0	250
09/11/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	24,973.0000	20,816.0000	(16.646)	0	0	0
09/11/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	107,669.0000	114,922.0000	6.736	0	0	0
09/11/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	50,763.0000	56,875.0000	12.040	0	0	0
09/11/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	7,072.0000	5,445.0000	(23.006)	0	0	0
09/11/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	45,026.0000	50,868.0000	12.975	0	0	0
09/11/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	13,159.0000	10,508.0000	(20.146)	0	0	0
09/11/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	5,678.0000	4,320.0000	(23.917)	0	0	0
09/11/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	7,875.0000	6,099.0000	(22.552)	0	0	0
09/11/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	42,242.0000	47,936.0000	13.479	0	0	0
09/11/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	36,879.0000	42,248.0000	14.558	0	0	150
09/11/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	9,723.0000	7,623.0000	(21.598)	0	0	0
09/11/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	29,396.0000	34,214.0000	16.390	0	0	0
09/11/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	21,042.0000	17,333.0000	(17.627)	0	0	0
09/11/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	18,807.0000	22,567.0000	19.993	0	0	0
09/11/2006	R157	2007/05/03			Bond Future	8.0100	7.9100	(1.248)	0.0000	0.0000	512
09/11/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	76,224.0000	82,352.0000	8.039	0	0	0
09/11/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	60,221.0000	65,772.0000	9.218	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
09/11/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	6,784.0000	5,615.0000	(17.232)	0	0	0
09/11/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	10,417.0000	8,776.0000	(15.753)	0	0	0
09/11/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	62,790.0000	68,446.0000	9.008	0	0	0
09/11/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	11,299.0000	9,553.0000	(15.453)	0	0	0
09/11/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	9,589.0000	8,051.0000	(16.039)	0	0	0
09/11/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	65,400.0000	71,158.0000	8.804	0	0	0
09/11/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	15,420.0000	13,213.0000	(14.313)	0	0	0
09/11/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	50,413.0000	55,503.0000	10.097	0	0	0
09/11/2006	R157	2007/08/02			Bond Future	7.9110	7.8030	(1.365)	0.0000	0.0000	0
09/11/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	65,732.0000	72,478.0000	10.263	0	0	0
09/11/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	10,982.0000	9,474.0000	(13.732)	0	0	0
09/11/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	70,822.0000	76,536.0000	8.068	0	0	0
09/11/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	85,755.0000	91,984.0000	7.264	0	0	0
09/11/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	73,232.0000	79,038.0000	7.928	0	0	0
09/11/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	4,262.0000	3,272.0000	(23.229)	0	0	0
09/11/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	16,074.0000	14,052.0000	(12.579)	0	0	0
09/11/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	15,118.0000	13,187.0000	(12.773)	0	0	0
09/11/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	61,532.0000	66,857.0000	8.654	0	0	0
09/11/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	20,373.0000	17,962.0000	(11.834)	0	0	0
09/11/2006	R186	2007/02/01			Bond Future	7.6860	7.5690	(1.522)	0.0000	0.0000	2
09/11/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	25,900.0000	19,824.0000	(23.459)	0	0	0
09/11/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	9,245.0000	6,536.0000	(29.302)	0	0	0
09/11/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	52,509.0000	62,952.0000	19.888	0	0	0
09/11/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	69,893.0000	81,627.0000	16.789	0	0	0
09/11/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	33,698.0000	42,064.0000	24.826	0	0	0
09/11/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	79,199.0000	91,436.0000	15.451	0	0	0
09/11/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	14,930.0000	10,931.0000	(26.785)	0	0	0
09/11/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	98,568.0000	111,558.0000	13.179	0	0	0
09/11/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	7,260.0000	5,055.0000	(30.372)	0	0	0
09/11/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	4,522.0000	3,070.0000	(32.110)	0	0	0
09/11/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	74,473.0000	86,475.0000	16.116	0	0	0
09/11/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	147,857.0000	161,862.0000	9.472	0	0	0
09/11/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	42,136.0000	33,666.0000	(20.102)	0	0	0
09/11/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	9,792.0000	13,524.0000	38.113	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
09/11/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	123,137.0000	136,775.0000	11.075	0	0	0
09/11/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	4,385.0000	6,398.0000	45.906	0	0	0
09/11/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	2,320.0000	1,516.0000	(34.655)	0	0	0
09/11/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	549.0000	902.0000	64.299	0	0	0
09/11/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	92,671.0000	80,240.0000	(13.414)	0	0	0
09/11/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,191.0000	754.0000	(36.692)	0	0	0
09/11/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	19,061.0000	25,033.0000	31.331	0	0	0
09/11/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	159,008.0000	144,918.0000	(8.861)	0	0	0
09/11/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	64,878.0000	54,168.0000	(16.508)	0	0	0
09/11/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,686.0000	2,607.0000	54.626	0	0	0
09/11/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	124,411.0000	110,890.0000	(10.868)	0	0	0
09/11/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	8,159.0000	5,719.0000	(29.906)	0	0	0
09/11/2006	R186	2007/05/03			Bond Future	7.6560	7.5360	(1.567)	0.0000	0.0000	0
09/11/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	14,296.0000	11,462.0000	(19.824)	0	0	0
09/11/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	11,969.0000	9,510.0000	(20.545)	0	0	0
09/11/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	114,455.0000	126,771.0000	10.761	0	0	0
09/11/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	20,052.0000	16,364.0000	(18.392)	0	0	0
09/11/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	105,950.0000	117,891.0000	11.270	0	0	0
09/11/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	89,579.0000	100,667.0000	12.378	0	0	0
09/11/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	131,951.0000	144,911.0000	9.822	0	0	0
09/11/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	8,249.0000	6,433.0000	(22.015)	0	0	0
09/11/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	110,179.0000	122,312.0000	11.012	0	0	0
09/11/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	13,090.0000	10,448.0000	(20.183)	0	0	0
09/11/2006	R186	2007/08/02			Bond Future	7.6280	7.5040	(1.626)	0.0000	0.0000	0
09/11/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	99,975.0000	111,030.0000	11.058	0	0	0
09/11/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	27,518.0000	23,351.0000	(15.143)	0	0	0
09/11/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	115,446.0000	127,276.0000	10.247	0	0	0
09/11/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	21,003.0000	17,611.0000	(16.150)	0	0	0
09/11/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	19,586.0000	16,373.0000	(16.405)	0	0	0
09/11/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	119,431.0000	131,440.0000	10.055	0	0	0
09/11/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	13,623.0000	11,214.0000	(17.683)	0	0	0
09/11/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	123,457.0000	135,640.0000	9.868	0	0	0
09/11/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	18,248.0000	15,208.0000	(16.659)	0	0	0
09/11/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	139,923.0000	152,735.0000	9.156	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
09/11/2006	R194	2007/02/01			Bond Future	8.6190	8.6080	(0.128)	0.0000	0.0000	0
09/11/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	2,845.0000	2,776.0000	(2.425)	0	0	0
09/11/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	9.0000	9.0000	-	0	0	0
09/11/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
09/11/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,553.0000	1,572.0000	1.223	0	0	0
09/11/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/11/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	5,271.0000	5,180.0000	(1.726)	0	0	0
09/11/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	21,636.0000	21,525.0000	(0.513)	0	0	0
09/11/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	13,971.0000	13,861.0000	(0.787)	0	0	0
09/11/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	26,838.0000	26,727.0000	(0.414)	0	0	0
09/11/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	3,659.0000	3,700.0000	1.121	0	0	0
09/11/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	24,231.0000	24,121.0000	(0.454)	0	0	0
09/11/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	828.0000	838.0000	1.208	0	0	0
09/11/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
09/11/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	11,514.0000	11,405.0000	(0.947)	0	0	0
09/11/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	73.0000	73.0000	-	0	0	0
09/11/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	27.0000	27.0000	-	0	0	0
09/11/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	16,494.0000	16,383.0000	(0.673)	0	0	0
09/11/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	19,054.0000	18,943.0000	(0.583)	0	0	0
09/11/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	382.0000	387.0000	1.309	0	0	0
09/11/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	9,171.0000	9,065.0000	(1.156)	0	0	0
09/11/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	176.0000	177.0000	0.568	0	0	0
09/11/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,955.0000	3,999.0000	1.113	0	0	0
09/11/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	7,077.0000	6,976.0000	(1.427)	0	0	0
09/11/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	3,063.0000	2,991.0000	(2.351)	0	0	0
09/11/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	3,374.0000	3,413.0000	1.156	0	0	0
09/11/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,640.0000	2,573.0000	(2.538)	0	0	0
09/11/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,595.0000	2,626.0000	1.195	0	0	0
09/11/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	3,792.0000	3,712.0000	(2.110)	0	0	0
09/11/2006	R194	2007/05/03			Bond Future	8.5310	8.5090	(0.258)	0.0000	0.0000	0
09/11/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	3,113.0000	3,035.0000	(2.506)	0	0	0
09/11/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	2,821.0000	2,748.0000	(2.588)	0	0	0
09/11/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	6,852.0000	6,950.0000	1.430	0	0	0
09/11/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	6,369.0000	6,463.0000	1.476	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
09/11/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	7,874.0000	7,981.0000	1.359	0	0	0
09/11/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	2,965.0000	2,889.0000	(2.563)	0	0	0
09/11/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	6,608.0000	6,704.0000	1.453	0	0	0
09/11/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,297.0000	2,233.0000	(2.786)	0	0	0
09/11/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	5,463.0000	5,547.0000	1.538	0	0	0
09/11/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	3,759.0000	3,672.0000	(2.314)	0	0	0
09/11/2006	R194	2007/08/02			Bond Future	8.4000	8.3670	(0.393)	0.0000	0.0000	0
09/11/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,712.0000	3,635.0000	(2.074)	0	0	0
09/11/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	8,339.0000	8,443.0000	1.247	0	0	0
09/11/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,360.0000	4,275.0000	(1.950)	0	0	0
09/11/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	4,247.0000	4,163.0000	(1.978)	0	0	0
09/11/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	7,517.0000	7,614.0000	1.290	0	0	0
09/11/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	7,359.0000	7,454.0000	1.291	0	0	0
09/11/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,744.0000	6,834.0000	1.335	0	0	0
09/11/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	7,678.0000	7,776.0000	1.276	0	0	0
09/11/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	4,136.0000	4,054.0000	(1.983)	0	0	0
09/11/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	4,833.0000	4,743.0000	(1.862)	0	0	0
09/11/2006	R201	2007/02/01			Bond Future	7.9740	7.8760	(1.229)	0.0000	0.0000	0
09/11/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	16,219.0000	19,353.0000	19.323	0	0	0
09/11/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	8,941.0000	7,068.0000	(20.948)	0	0	0
09/11/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	14,679.0000	11,983.0000	(18.366)	0	0	0
09/11/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	35,746.0000	40,366.0000	12.925	0	0	0
09/11/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	25,142.0000	29,099.0000	15.739	0	0	0
09/11/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	4,078.0000	3,079.0000	(24.497)	0	0	0
09/11/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,147.0000	3,936.0000	(23.528)	0	0	0
09/11/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	22,782.0000	19,188.0000	(15.776)	0	0	0
09/11/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	38,034.0000	42,763.0000	12.434	0	0	0
09/11/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,034.0000	1,432.0000	38.491	0	0	0
09/11/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	40,365.0000	45,196.0000	11.968	0	0	0
09/11/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,425.0000	3,229.0000	33.155	0	0	0
09/11/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	46,492.0000	41,466.0000	(10.810)	0	0	0
09/11/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	4,585.0000	3,484.0000	(24.013)	0	0	0
09/11/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	60,200.0000	65,594.0000	8.960	0	0	0
09/11/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,568.0000	1,132.0000	(27.806)	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
09/11/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	76,271.0000	70,612.0000	(7.420)	0	0	0
09/11/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	3,620.0000	2,716.0000	(24.972)	0	0	0
09/11/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	60,865.0000	55,432.0000	(8.926)	0	0	0
09/11/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	5,044.0000	6,468.0000	28.232	0	0	0
09/11/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	9,394.0000	11,630.0000	23.802	0	0	0
09/11/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	33,632.0000	29,226.0000	(13.101)	0	0	0
09/11/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	852.0000	600.0000	(29.577)	0	0	0
09/11/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	388.0000	560.0000	44.330	0	0	0
09/11/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	73,127.0000	78,707.0000	7.631	0	0	0
09/11/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	42,735.0000	47,661.0000	11.527	0	0	0
09/11/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	47,579.0000	52,674.0000	10.709	0	0	0
09/11/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	2,838.0000	2,102.0000	(25.934)	0	0	0
09/11/2006	R201	2007/05/03			Bond Future	7.9350	7.8320	(1.298)	0.0000	0.0000	0
09/11/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	11,396.0000	9,711.0000	(14.786)	0	0	0
09/11/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	43,539.0000	47,851.0000	9.904	0	0	0
09/11/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	55,773.0000	60,603.0000	8.660	0	0	0
09/11/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	7,075.0000	5,906.0000	(16.523)	0	0	0
09/11/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	7,687.0000	6,440.0000	(16.222)	0	0	0
09/11/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	64,547.0000	69,659.0000	7.920	0	0	0
09/11/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	53,650.0000	58,401.0000	8.856	0	0	0
09/11/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	5,003.0000	4,117.0000	(17.709)	0	0	0
09/11/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	8,340.0000	7,012.0000	(15.923)	0	0	0
09/11/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	51,558.0000	56,228.0000	9.058	0	0	0
09/11/2006	R201	2007/08/02			Bond Future	7.8990	7.7900	(1.380)	0.0000	0.0000	0
09/11/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	15,422.0000	13,534.0000	(12.242)	0	0	0
09/11/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	48,819.0000	53,136.0000	8.843	0	0	0
09/11/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	60,189.0000	64,968.0000	7.940	0	0	0
09/11/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	12,075.0000	10,502.0000	(13.027)	0	0	0
09/11/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	68,298.0000	73,344.0000	7.388	0	0	0
09/11/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	8,141.0000	6,982.0000	(14.237)	0	0	0
09/11/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	10,627.0000	9,200.0000	(13.428)	0	0	0
09/11/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	58,224.0000	62,931.0000	8.084	0	0	0
09/11/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	11,333.0000	9,834.0000	(13.227)	0	0	0
09/11/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	56,286.0000	60,918.0000	8.229	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
09/11/2006	R203	2007/02/01			Bond Future	7.8800	7.7770	(1.307)	0.0000	0.0000	0
09/11/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	10,210.0000	13,445.0000	31.685	0	0	0
09/11/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	28.0000	52.0000	85.714	0	0	0
09/11/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	603.0000	345.0000	(42.786)	0	0	0
09/11/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	32,600.0000	26,996.0000	(17.190)	0	0	0
09/11/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	66,777.0000	59,641.0000	(10.686)	0	0	0
09/11/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,780.0000	2,666.0000	49.775	0	0	0
09/11/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	106,374.0000	98,924.0000	(7.004)	0	0	0
09/11/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	19,655.0000	15,417.0000	(21.562)	0	0	0
09/11/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	139.0000	241.0000	73.381	0	0	0
09/11/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	48,634.0000	42,046.0000	(13.546)	0	0	0
09/11/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	86,188.0000	78,816.0000	(8.553)	0	0	0
09/11/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	1,500.0000	925.0000	(38.333)	0	0	0
09/11/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	4,668.0000	6,538.0000	40.060	0	0	0
09/11/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	163.0000	85.0000	(47.853)	0	0	0
09/11/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	60,974.0000	68,190.0000	11.835	0	0	0
09/11/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	1,208.0000	731.0000	(39.487)	0	0	0
09/11/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	51,512.0000	58,509.0000	13.583	0	0	0
09/11/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	54,640.0000	61,723.0000	12.963	0	0	0
09/11/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	555.0000	893.0000	60.901	0	0	0
09/11/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	1,851.0000	1,161.0000	(37.277)	0	0	0
09/11/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	965.0000	574.0000	(40.518)	0	0	0
09/11/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	45,367.0000	52,151.0000	14.954	0	0	0
09/11/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	48,418.0000	55,316.0000	14.247	0	0	0
09/11/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	77,008.0000	84,403.0000	9.603	0	0	0
09/11/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	4,767.0000	3,250.0000	(31.823)	0	0	0
09/11/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	31,035.0000	36,992.0000	19.194	0	0	0
09/11/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	10,423.0000	7,660.0000	(26.509)	0	0	0
09/11/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	19,041.0000	23,752.0000	24.741	0	0	0
09/11/2006	R203	2007/05/03			Bond Future	7.8440	7.7370	(1.364)	0.0000	0.0000	0
09/11/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	64,512.0000	71,486.0000	10.810	0	0	0
09/11/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	1,147.0000	789.0000	(31.212)	0	0	0
09/11/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	2,854.0000	2,068.0000	(27.540)	0	0	0
09/11/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	79,431.0000	86,743.0000	9.205	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
09/11/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	2,135.0000	1,521.0000	(28.759)	0	0	0
09/11/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	2,472.0000	1,777.0000	(28.115)	0	0	0
09/11/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	61,600.0000	68,484.0000	11.175	0	0	0
09/11/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	67,452.0000	74,508.0000	10.461	0	0	0
09/11/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	4,900.0000	3,670.0000	(25.102)	0	0	0
09/11/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	50,325.0000	56,764.0000	12.795	0	0	0
09/11/2006	R203	2007/08/02			Bond Future	7.8090	7.6990	(1.409)	0.0000	0.0000	0
09/11/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	5,501.0000	4,348.0000	(20.960)	0	0	0
09/11/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	65,800.0000	72,428.0000	10.073	0	0	0
09/11/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	4,460.0000	3,490.0000	(21.749)	0	0	0
09/11/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	82,418.0000	89,531.0000	8.630	0	0	0
09/11/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	71,235.0000	78,046.0000	9.561	0	0	0
09/11/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	2,864.0000	2,195.0000	(23.359)	0	0	0
09/11/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	4,958.0000	3,899.0000	(21.359)	0	0	0
09/11/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	68,502.0000	75,224.0000	9.813	0	0	0
09/11/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	55,348.0000	61,545.0000	11.196	0	0	0
09/11/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	8,173.0000	6,588.0000	(19.393)	0	0	0
09/11/2006	R204	2007/02/01			Bond Future	7.8650	7.7570	(1.373)	0.0000	0.0000	0
09/11/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	24,353.0000	19,829.0000	(18.577)	0	0	0
09/11/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	15,469.0000	19,285.0000	24.669	0	0	0
09/11/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	25,506.0000	30,591.0000	19.936	0	0	0
09/11/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	15,209.0000	11,953.0000	(21.408)	0	0	0
09/11/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,038.0000	3,684.0000	(26.876)	0	0	0
09/11/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	52,271.0000	59,258.0000	13.367	0	0	0
09/11/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,509.0000	1,040.0000	(31.080)	0	0	0
09/11/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,382.0000	5,914.0000	34.961	0	0	0
09/11/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	71,415.0000	63,878.0000	(10.554)	0	0	0
09/11/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	772.0000	1,138.0000	47.409	0	0	0
09/11/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,750.0000	1,946.0000	(29.236)	0	0	0
09/11/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	265.0000	409.0000	54.340	0	0	0
09/11/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	53,128.0000	46,319.0000	(12.816)	0	0	0
09/11/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	8,988.0000	6,815.0000	(24.177)	0	0	0
09/11/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	91,474.0000	83,500.0000	(8.717)	0	0	0
09/11/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	83,861.0000	91,732.0000	9.386	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
09/11/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	37,987.0000	44,154.0000	16.235	0	0	0
09/11/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	112,769.0000	104,573.0000	(7.268)	0	0	0
09/11/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	67,763.0000	75,300.0000	11.123	0	0	0
09/11/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	37,253.0000	31,477.0000	(15.505)	0	0	0
09/11/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	58,370.0000	65,605.0000	12.395	0	0	0
09/11/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	3,518.0000	2,522.0000	(28.312)	0	0	0
09/11/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	61,473.0000	68,817.0000	11.947	0	0	0
09/11/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	3,971.0000	2,866.0000	(27.827)	0	0	0
09/11/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	55,301.0000	62,417.0000	12.868	0	0	0
09/11/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,961.0000	2,764.0000	40.948	0	0	0
09/11/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	4,476.0000	3,252.0000	(27.346)	0	0	0
09/11/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	8,692.0000	11,257.0000	29.510	0	0	0
09/11/2006	R204	2007/05/03			Bond Future	7.8330	7.7210	(1.430)	0.0000	0.0000	0
09/11/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	12,577.0000	10,489.0000	(16.602)	0	0	0
09/11/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	61,645.0000	68,121.0000	10.505	0	0	0
09/11/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	77,758.0000	84,908.0000	9.195	0	0	0
09/11/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	5,352.0000	4,295.0000	(19.750)	0	0	0
09/11/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	74,985.0000	82,033.0000	9.399	0	0	0
09/11/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	89,129.0000	96,636.0000	8.423	0	0	0
09/11/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	8,348.0000	6,832.0000	(18.160)	0	0	0
09/11/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	7,660.0000	6,245.0000	(18.473)	0	0	0
09/11/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	9,087.0000	7,465.0000	(17.850)	0	0	0
09/11/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	72,244.0000	79,187.0000	9.610	0	0	0
09/11/2006	R204	2007/08/02			Bond Future	7.8020	7.6870	(1.474)	0.0000	0.0000	0
09/11/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	68,358.0000	74,700.0000	9.278	0	0	0
09/11/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	17,599.0000	15,239.0000	(13.410)	0	0	0
09/11/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	78,298.0000	85,057.0000	8.632	0	0	0
09/11/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	9,028.0000	7,623.0000	(15.563)	0	0	0
09/11/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	12,748.0000	10,903.0000	(14.473)	0	0	0
09/11/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	94,079.0000	101,376.0000	7.756	0	0	0
09/11/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	80,861.0000	87,718.0000	8.480	0	0	0
09/11/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	13,621.0000	11,679.0000	(14.257)	0	0	0
09/11/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	83,453.0000	90,404.0000	8.329	0	0	0
09/11/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	11,919.0000	10,168.0000	(14.691)	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
09/11/2006	R207	2007/02/01			Bond Future	7.8040	7.6910	(1.448)	0.0000	0.0000	0
09/11/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	60,550.0000	69,003.0000	13.960	0	0	0
09/11/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	38,100.0000	45,534.0000	19.512	0	0	0
09/11/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	30,891.0000	24,759.0000	(19.850)	0	0	0
09/11/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	491.0000	263.0000	(46.436)	0	0	0
09/11/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	6,738.0000	9,489.0000	40.828	0	0	0
09/11/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	57.0000	110.0000	92.982	0	0	0
09/11/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	66,628.0000	58,338.0000	(12.442)	0	0	0
09/11/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	4,095.0000	2,645.0000	(35.409)	0	0	0
09/11/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	260.0000	459.0000	76.538	0	0	0
09/11/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	997.0000	566.0000	(43.230)	0	0	0
09/11/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	131.0000	63.0000	(51.908)	0	0	0
09/11/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	942.0000	1,535.0000	62.951	0	0	0
09/11/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	57,208.0000	65,568.0000	14.613	0	0	0
09/11/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	87,716.0000	96,532.0000	10.051	0	0	0
09/11/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	70,699.0000	79,355.0000	12.243	0	0	0
09/11/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	87,593.0000	78,908.0000	(9.915)	0	0	0
09/11/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	2,772.0000	4,188.0000	51.082	0	0	0
09/11/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	109,650.0000	100,819.0000	(8.054)	0	0	0
09/11/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	47,403.0000	39,937.0000	(15.750)	0	0	0
09/11/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	793.0000	442.0000	(44.262)	0	0	0
09/11/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	63,917.0000	72,450.0000	13.350	0	0	0
09/11/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	50,625.0000	58,750.0000	16.049	0	0	0
09/11/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	1,901.0000	1,143.0000	(39.874)	0	0	0
09/11/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	53,897.0000	62,148.0000	15.309	0	0	0
09/11/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	1,245.0000	721.0000	(42.088)	0	0	0
09/11/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	1,544.0000	911.0000	(40.997)	0	0	0
09/11/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	18,040.0000	13,597.0000	(24.629)	0	0	0
09/11/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	9,251.0000	6,486.0000	(29.889)	0	0	0
09/11/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	24,400.0000	30,518.0000	25.074	0	0	0
09/11/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	13,809.0000	18,249.0000	32.153	0	0	0
09/11/2006	R207	2007/05/03			Bond Future	7.7740	7.6570	(1.505)	0.0000	0.0000	0
09/11/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	1,282.0000	869.0000	(32.215)	0	0	0
09/11/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	90,322.0000	99,038.0000	9.650	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/11/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	71,371.0000	79,626.0000	11.566	0	0	0
09/11/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	3,048.0000	2,174.0000	(28.675)	0	0	0
09/11/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	77,613.0000	86,052.0000	10.873	0	0	0
09/11/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	2,311.0000	1,621.0000	(29.857)	0	0	0
09/11/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	2,658.0000	1,880.0000	(29.270)	0	0	0
09/11/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	74,480.0000	82,831.0000	11.212	0	0	0
09/11/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	5,121.0000	3,773.0000	(26.323)	0	0	0
09/11/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	59,258.0000	67,038.0000	13.129	0	0	0
09/11/2006	R207	2007/08/02			Bond Future	7.7450	7.6250	(1.549)	0.0000	0.0000	0
09/11/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	93,118.0000	101,695.0000	9.211	0	0	0
09/11/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	4,850.0000	3,722.0000	(23.258)	0	0	0
09/11/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	5,386.0000	4,156.0000	(22.837)	0	0	0
09/11/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	2,789.0000	2,082.0000	(25.350)	0	0	0
09/11/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	78,127.0000	86,283.0000	10.439	0	0	0
09/11/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	81,082.0000	89,334.0000	10.177	0	0	0
09/11/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	75,199.0000	83,253.0000	10.710	0	0	0
09/11/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	4,359.0000	3,327.0000	(23.675)	0	0	0
09/11/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	8,041.0000	6,336.0000	(21.204)	0	0	0
09/11/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	63,812.0000	71,391.0000	11.877	0	0	0
09/11/2006	TRT1	2007/02/01			Index Future	245.5040	246.3030	0.325	0.0000	0.0000	500
09/11/2006	TRT1	2007/02/01	243.60	Put	Index Future	15,235.0000	12,362.0000	(18.858)	0	0	0
09/11/2006	TRT1	2007/02/01	243.60	Call	Index Future	34,275.0000	39,392.0000	14.929	0	0	0

**Grand Total:** **1,858**