



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 05/12/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/12/2006	CRD1 2007/02/01			Index Future	106.6500	106.8560	0.193	0.0000	0.0000	10
05/12/2006	CRD1 2007/02/01	106.00	Call	Index Future	12,168.0000	13,422.0000	10.306	0	0	0
05/12/2006	CRD1 2007/02/01	106.00	Put	Index Future	5,668.0000	4,862.0000	(14.220)	0	0	0
05/12/2006	GOVI 2007/02/01			jGovi	248.5360	249.2640	0.293	0.0000	0.0000	71
05/12/2006	GOVI 2007/02/01	230.00	Call	jGovi	185,360.0000	192,640.0000	3.927	0	0	0
05/12/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
05/12/2006	GOVI 2007/05/03			jGovi	254.0265	254.9215	0.352	0.0000	0.0000	118
05/12/2006	GOVI 2007/05/03	235.00	Put	jGovi	15.0000	9.0000	(40.000)	0	0	0
05/12/2006	GOVI 2007/05/03	235.00	Call	jGovi	190,280.0000	199,224.0000	4.700	0	0	0
05/12/2006	GOVI 2007/08/02			jGovi	259.6180	260.5400	0.355	0.0000	0.0000	0
05/12/2006	GOVI 2007/08/02	240.50	Call	jGovi	191,382.0000	200,541.0000	4.786	0	0	0
05/12/2006	GOVI 2007/08/02	240.50	Put	jGovi	202.0000	141.0000	(30.198)	0	0	0
05/12/2006	ILBI 2007/02/01			Index Future	272.9290	272.9060	(0.008)	0.0000	0.0000	0
05/12/2006	ILBI 2007/02/01	265.00	Call	Index Future	80,999.0000	80,723.0000	(0.341)	0	0	0
05/12/2006	ILBI 2007/02/01	265.00	Put	Index Future	1,709.0000	1,663.0000	(2.692)	0	0	0
05/12/2006	J153 2010/08/31			jSwap	8.8320	8.8300	(0.023)	0.0000	0.0000	0
05/12/2006	J157 2015/09/15			jSwap	8.4490	8.4010	(0.568)	0.0000	0.0000	0
05/12/2006	J186 2026/12/21			jSwap	7.8750	7.8070	(0.863)	0.0000	0.0000	0

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05/12/2006	J194	2008/02/28			jSwap	9.0900	9.1170	0.297	0.0000	0.0000	0
05/12/2006	J201	2014/12/22			jSwap	8.4570	8.4120	(0.532)	0.0000	0.0000	0
05/12/2006	J203	2017/09/15			jSwap	8.3280	8.2750	(0.636)	0.0000	0.0000	0
05/12/2006	J204	2018/12/21			jSwap	8.2350	8.1780	(0.692)	0.0000	0.0000	0
05/12/2006	J207	2020/01/15			jSwap	8.1890	8.1280	(0.745)	0.0000	0.0000	0
05/12/2006	JBAR	2005/12/21			jBar	8.9750	8.9750	-	0.0000	0.0000	0
05/12/2006	JFRA	2007/02/01			jFra	9.1790	9.1870	0.087	0.0000	0.0000	0
05/12/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1.0000	1.0000	-	0	0	0
05/12/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,093.0000	4,113.0000	0.489	0	0	0
05/12/2006	JFRA	2007/05/03			jFra	9.2570	9.3070	0.540	0.0000	0.0000	0
05/12/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	33.0000	28.0000	(15.152)	0	0	0
05/12/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,315.0000	4,431.0000	2.688	0	0	0
05/12/2006	JFRA	2007/08/02			jFra	9.2290	9.2850	0.607	0.0000	0.0000	0
05/12/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,323.0000	4,447.0000	2.868	0	0	0
05/12/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	109.0000	98.0000	(10.092)	0	0	0
05/12/2006	JFRA	2007/11/01			jFra	9.2150	9.2460	0.336	0.0000	0.0000	0
05/12/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	200.0000	190.0000	(5.000)	0	0	0
05/12/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,693.0000	4,764.0000	1.513	0	0	0
05/12/2006	JFRA	2008/02/07			jFra	9.0170	9.0680	0.566	0.0000	0.0000	0
05/12/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	19,805.0000	19,721.0000	(0.424)	0	0	0
05/12/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,511.0000	23,550.0000	0.166	0	0	0
05/12/2006	JN02	2007/02/01			jNote	9.0380	9.0690	0.343	0.0000	0.0000	0
05/12/2006	JN02	2007/02/01	9.00	Put	Option on jNote	7,677.0000	7,335.0000	(4.455)	0	0	0

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05/12/2006	JN02	2007/02/01	9.00	Call	Option on jNote	8,366.0000	8,589.0000	2.666	0	0	0
05/12/2006	JN02	2007/05/03			jNote	8.9570	8.9850	0.313	0.0000	0.0000	0
05/12/2006	JN02	2007/05/03	9.25	Put	Option on jNote	15,667.0000	15,333.0000	(2.132)	0	0	0
05/12/2006	JN02	2007/05/03	9.25	Call	Option on jNote	10,328.0000	10,506.0000	1.723	0	0	0
05/12/2006	JN02	2007/08/02			jNote	8.8570	8.8740	0.192	0.0000	0.0000	0
05/12/2006	JN02	2007/08/02	9.25	Put	Option on jNote	20,099.0000	19,886.0000	(1.060)	0	0	0
05/12/2006	JN02	2007/08/02	9.25	Call	Option on jNote	12,932.0000	13,032.0000	0.773	0	0	0
05/12/2006	JN05	2007/02/01			jNote	8.6270	8.6040	(0.267)	0.0000	0.0000	0
05/12/2006	JN05	2007/02/01	9.25	Put	Option on jNote	26,075.0000	26,871.0000	3.053	0	0	0
05/12/2006	JN05	2007/02/01	9.25	Call	Option on jNote	1,077.0000	951.0000	(11.699)	0	0	0
05/12/2006	JN05	2007/05/03			jNote	8.5700	8.5420	(0.327)	0.0000	0.0000	0
05/12/2006	JN05	2007/05/03	9.25	Call	Option on jNote	3,630.0000	3,385.0000	(6.749)	0	0	0
05/12/2006	JN05	2007/05/03	9.25	Put	Option on jNote	30,956.0000	31,838.0000	2.849	0	0	0
05/12/2006	JN05	2007/08/02			jNote	8.5050	8.4690	(0.423)	0.0000	0.0000	0
05/12/2006	JN05	2007/08/02	9.25	Call	Option on jNote	5,623.0000	5,273.0000	(6.224)	0	0	0
05/12/2006	JN05	2007/08/02	9.25	Put	Option on jNote	35,615.0000	36,723.0000	3.111	0	0	0
05/12/2006	JN10	2007/02/01			jNote	8.2660	8.2140	(0.629)	0.0000	0.0000	0
05/12/2006	JN10	2007/02/01	9.00	Call	Option on jNote	58.0000	32.0000	(44.828)	0	0	0
05/12/2006	JN10	2007/02/01	9.00	Put	Option on jNote	49,225.0000	52,757.0000	7.175	0	0	0
05/12/2006	JN10	2007/05/03			jNote	8.2160	8.1610	(0.669)	0.0000	0.0000	0
05/12/2006	JN10	2007/05/03	9.00	Put	Option on jNote	53,403.0000	56,996.0000	6.728	0	0	0
05/12/2006	JN10	2007/05/03	9.00	Call	Option on jNote	763.0000	574.0000	(24.771)	0	0	0
05/12/2006	JN10	2007/08/02			jNote	8.1610	8.1000	(0.747)	0.0000	0.0000	0
05/12/2006	JN10	2007/08/02	9.00	Call	Option on jNote	1,699.0000	1,359.0000	(20.012)	0	0	0
05/12/2006	JN10	2007/08/02	9.00	Put	Option on jNote	58,182.0000	62,061.0000	6.667	0	0	0
05/12/2006	JROD	2006/12/29			jRod	8.1080	8.1040	(0.049)	0.0000	0.0000	0

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05/12/2006	JROD	2007/01/31			jRod	8.5060	8.4980	(0.094)	0.0000	0.0000	0
05/12/2006	JROD	2007/02/28			jRod	8.9080	8.8990	(0.101)	0.0000	0.0000	0
05/12/2006	JROD	2007/03/30			jRod	8.6780	8.6740	(0.046)	0.0000	0.0000	0
05/12/2006	JROD	2007/04/30			jRod	8.9360	8.9320	(0.045)	0.0000	0.0000	0
05/12/2006	JROD	2007/05/31			jRod	9.1400	9.1370	(0.033)	0.0000	0.0000	0
05/12/2006	OTH1	2007/02/01			Index Future	244.9880	245.5040	0.211	0.0000	0.0000	15
05/12/2006	OTH1	2007/02/01	243.58	Put	Index Future	13,350.0000	11,320.0000	(15.206)	0	0	0
05/12/2006	OTH1	2007/02/01	243.58	Call	Index Future	27,430.0000	30,560.0000	11.411	0	0	0
05/12/2006	R153	2007/02/01			Bond Future	8.3200	8.2900	(0.361)	0.0000	0.0000	26
05/12/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	6,445.0000	6,841.0000	6.144	0	0	0
05/12/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	8,754.0000	8,161.0000	(6.774)	0	0	0
05/12/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	16,863.0000	17,574.0000	4.216	0	0	0
05/12/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,808.0000	2,530.0000	(9.900)	0	0	0
05/12/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	5,759.0000	5,300.0000	(7.970)	0	0	0
05/12/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	20,321.0000	19,447.0000	(4.301)	0	0	0
05/12/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	23,577.0000	24,398.0000	3.482	0	0	0
05/12/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,451.0000	1,283.0000	(11.578)	0	0	0
05/12/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	504.0000	551.0000	9.325	0	0	0
05/12/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	36,112.0000	35,139.0000	(2.694)	0	0	0
05/12/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	27,929.0000	26,988.0000	(3.369)	0	0	0
05/12/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	10,031.0000	10,562.0000	5.294	0	0	0
05/12/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,345.0000	1,460.0000	8.550	0	0	0
05/12/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	159.0000	175.0000	10.063	0	0	0
05/12/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	13,843.0000	13,091.0000	(5.432)	0	0	0
05/12/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,239.0000	3,476.0000	7.317	0	0	0
05/12/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	12,132.0000	12,728.0000	4.913	0	0	0
05/12/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	5,149.0000	4,723.0000	(8.273)	0	0	0
05/12/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	11,059.0000	11,623.0000	5.100	0	0	0
05/12/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	4,587.0000	4,193.0000	(8.589)	0	0	0
05/12/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0

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05/12/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	44,601.0000	43,616.0000	(2.208)	0	0	0
05/12/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	62,013.0000	61,024.0000	(1.595)	0	0	0
05/12/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	53,254.0000	52,266.0000	(1.855)	0	0	0
05/12/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	9.0000	10.0000	11.111	0	0	0
05/12/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	42.0000	46.0000	9.524	0	0	0
05/12/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	30,848.0000	31,742.0000	2.898	0	0	0
05/12/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	725.0000	630.0000	(13.103)	0	0	0
05/12/2006	R153	2007/05/03			Bond Future	8.2800	8.2500	(0.362)	0.0000	0.0000	0
05/12/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	15,936.0000	16,451.0000	3.232	0	0	0
05/12/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	9,172.0000	8,760.0000	(4.492)	0	0	0
05/12/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	6,854.0000	6,514.0000	(4.961)	0	0	0
05/12/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	19,723.0000	20,310.0000	2.976	0	0	0
05/12/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	20,737.0000	21,341.0000	2.913	0	0	0
05/12/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	6,348.0000	6,025.0000	(5.088)	0	0	0
05/12/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	5,870.0000	5,564.0000	(5.213)	0	0	0
05/12/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	21,776.0000	22,397.0000	2.852	0	0	0
05/12/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	26,171.0000	26,856.0000	2.617	0	0	0
05/12/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	4,222.0000	3,981.0000	(5.708)	0	0	0
05/12/2006	R153	2007/08/02			Bond Future	8.1010	8.0740	(0.333)	0.0000	0.0000	0
05/12/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	22,260.0000	22,715.0000	2.044	0	0	0
05/12/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	10,823.0000	10,498.0000	(3.003)	0	0	0
05/12/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	8,744.0000	8,462.0000	(3.225)	0	0	0
05/12/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	7,821.0000	7,560.0000	(3.337)	0	0	0
05/12/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	27,761.0000	28,279.0000	1.866	0	0	0
05/12/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	8,273.0000	8,002.0000	(3.276)	0	0	0
05/12/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	26,801.0000	27,309.0000	1.895	0	0	0
05/12/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	25,858.0000	26,356.0000	1.926	0	0	0
05/12/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	31,759.0000	32,316.0000	1.754	0	0	0
05/12/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	6,197.0000	5,975.0000	(3.582)	0	0	0
05/12/2006	R157	2007/02/01			Bond Future	8.0100	7.9500	(0.749)	0.0000	0.0000	0
05/12/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	72,260.0000	76,473.0000	5.830	0	0	0
05/12/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	49,793.0000	53,621.0000	7.688	0	0	0
05/12/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	121,745.0000	126,196.0000	3.656	0	0	0

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05/12/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	2,394.0000	1,883.0000	(21.345)	0	0	0
05/12/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	104.0000	73.0000	(29.808)	0	0	0
05/12/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	56,048.0000	60,019.0000	7.085	0	0	0
05/12/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	42,523.0000	38,798.0000	(8.760)	0	0	0
05/12/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	3,218.0000	2,564.0000	(20.323)	0	0	0
05/12/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	521.0000	387.0000	(25.720)	0	0	0
05/12/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	4,283.0000	3,457.0000	(19.286)	0	0	0
05/12/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	105,347.0000	109,763.0000	4.192	0	0	0
05/12/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	9,478.0000	7,948.0000	(16.143)	0	0	0
05/12/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	235.0000	170.0000	(27.660)	0	0	0
05/12/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	6,453.0000	5,310.0000	(17.713)	0	0	0
05/12/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	480.0000	608.0000	26.667	0	0	0
05/12/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	40,779.0000	44,337.0000	8.725	0	0	0
05/12/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	59,751.0000	55,612.0000	(6.927)	0	0	0
05/12/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	3,781.0000	4,538.0000	20.021	0	0	0
05/12/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,470.0000	1,812.0000	23.265	0	0	0
05/12/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	1,136.0000	868.0000	(23.592)	0	0	0
05/12/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	88,795.0000	93,143.0000	4.897	0	0	0
05/12/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	43,726.0000	47,381.0000	8.359	0	0	0
05/12/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	78,672.0000	74,318.0000	(5.534)	0	0	0
05/12/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	8,292.0000	9,689.0000	16.848	0	0	0
05/12/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	27,204.0000	30,156.0000	10.851	0	0	0
05/12/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	35,099.0000	38,437.0000	9.510	0	0	150
05/12/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	4,922.0000	3,998.0000	(18.773)	0	0	0
05/12/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	27,857.0000	24,773.0000	(11.071)	0	0	0
05/12/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	12,660.0000	14,529.0000	14.763	0	0	250
05/12/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	46,733.0000	50,478.0000	8.014	0	0	0
05/12/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	3,717.0000	2,981.0000	(19.801)	0	0	0
05/12/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	20,892.0000	18,279.0000	(12.507)	0	0	0
05/12/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	108,642.0000	113,067.0000	4.073	0	0	0
05/12/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	200.0000	144.0000	(28.000)	0	0	150
05/12/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	16,968.0000	14,677.0000	(13.502)	0	0	0
05/12/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	16,223.0000	18,413.0000	13.499	0	0	0
05/12/2006	R157	2007/05/03			Bond Future	7.9850	7.9250	(0.751)	0.0000	0.0000	504
05/12/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	9,099.0000	8,103.0000	(10.946)	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
05/12/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	59,840.0000	63,224.0000	5.655	0	0	0
05/12/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	65,203.0000	68,718.0000	5.391	0	0	0
05/12/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	7,573.0000	6,708.0000	(11.422)	0	0	0
05/12/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	62,500.0000	65,951.0000	5.522	0	0	0
05/12/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	8,308.0000	7,380.0000	(11.170)	0	0	0
05/12/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	76,394.0000	80,138.0000	4.901	0	0	0
05/12/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	5,135.0000	4,499.0000	(12.386)	0	0	0
05/12/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	49,678.0000	52,769.0000	6.222	0	0	0
05/12/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	12,866.0000	11,577.0000	(10.019)	0	0	0
05/12/2006	R157	2007/08/02			Bond Future	7.8830	7.8180	(0.825)	0.0000	0.0000	0
05/12/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	3,380.0000	2,837.0000	(16.065)	0	0	0
05/12/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	66,850.0000	70,965.0000	6.156	0	0	0
05/12/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	13,122.0000	11,991.0000	(8.619)	0	0	0
05/12/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	70,763.0000	74,234.0000	4.905	0	0	0
05/12/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	14,016.0000	12,828.0000	(8.476)	0	0	0
05/12/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	9,302.0000	8,434.0000	(9.331)	0	0	0
05/12/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	73,236.0000	76,764.0000	4.817	0	0	0
05/12/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	86,075.0000	89,865.0000	4.403	0	0	0
05/12/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	18,073.0000	16,641.0000	(7.923)	0	0	0
05/12/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	61,232.0000	64,458.0000	5.268	0	0	0
05/12/2006	R186	2007/02/01			Bond Future	7.5900	7.5040	(1.133)	0.0000	0.0000	2
05/12/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	19,193.0000	24,044.0000	25.275	0	0	0
05/12/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	30,436.0000	24,547.0000	(19.349)	0	0	0
05/12/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	1,534.0000	1,011.0000	(34.094)	0	0	0
05/12/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	35,845.0000	42,793.0000	19.383	0	0	0
05/12/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	4,082.0000	2,835.0000	(30.549)	0	0	0
05/12/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	76,562.0000	86,056.0000	12.400	0	0	0
05/12/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	7,802.0000	5,661.0000	(27.442)	0	0	0
05/12/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	16,216.0000	12,424.0000	(23.384)	0	0	0
05/12/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	8,866.0000	11,675.0000	31.683	0	0	0
05/12/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	57,213.0000	65,812.0000	15.030	0	0	0
05/12/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	81,589.0000	91,252.0000	11.844	0	0	0
05/12/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	609.0000	382.0000	(37.274)	0	0	0
05/12/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	133,258.0000	143,771.0000	7.889	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
05/12/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	2,936.0000	2,000.0000	(31.880)	0	0	0
05/12/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	3,443.0000	2,366.0000	(31.281)	0	0	0
05/12/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	86,707.0000	96,511.0000	11.307	0	0	0
05/12/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	3,375.0000	4,692.0000	39.022	0	0	0
05/12/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	107,412.0000	117,629.0000	9.512	0	0	0
05/12/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	52,120.0000	44,189.0000	(15.217)	0	0	0
05/12/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	146,875.0000	136,274.0000	(7.218)	0	0	0
05/12/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	79,828.0000	70,405.0000	(11.804)	0	0	0
05/12/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	158,738.0000	169,382.0000	6.705	0	0	0
05/12/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	241.0000	145.0000	(39.834)	0	0	0
05/12/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,032.0000	1,519.0000	47.190	0	0	0
05/12/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	248.0000	387.0000	56.048	0	0	0
05/12/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	111,925.0000	101,672.0000	(9.161)	0	0	0
05/12/2006	R186	2007/05/03			Bond Future	7.5510	7.4630	(1.165)	0.0000	0.0000	0
05/12/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	96,557.0000	105,252.0000	9.005	0	0	0
05/12/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	14,115.0000	11,836.0000	(16.146)	0	0	0
05/12/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	5,042.0000	4,053.0000	(19.615)	0	0	0
05/12/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	9,546.0000	7,875.0000	(17.505)	0	0	0
05/12/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	141,658.0000	151,644.0000	7.049	0	0	0
05/12/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	7,770.0000	6,355.0000	(18.211)	0	0	0
05/12/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	123,170.0000	132,730.0000	7.762	0	0	0
05/12/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	118,623.0000	128,058.0000	7.954	0	0	0
05/12/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	8,620.0000	7,081.0000	(17.854)	0	0	0
05/12/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	114,114.0000	123,416.0000	8.151	0	0	0
05/12/2006	R186	2007/08/02			Bond Future	7.5110	7.4220	(1.185)	0.0000	0.0000	0
05/12/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	108,138.0000	116,566.0000	7.794	0	0	0
05/12/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	21,326.0000	18,673.0000	(12.440)	0	0	0
05/12/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	133,092.0000	142,312.0000	6.928	0	0	0
05/12/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	13,527.0000	11,665.0000	(13.765)	0	0	0
05/12/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	128,832.0000	137,933.0000	7.064	0	0	0
05/12/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	14,631.0000	12,651.0000	(13.533)	0	0	0
05/12/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	150,433.0000	160,080.0000	6.413	0	0	0
05/12/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	15,810.0000	13,704.0000	(13.321)	0	0	0
05/12/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	124,609.0000	133,585.0000	7.203	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
05/12/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	9,778.0000	8,344.0000	(14.666)	0	0	0
05/12/2006	R194	2007/02/01			Bond Future	8.8900	8.8540	(0.405)	0.0000	0.0000	0
05/12/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,621.0000	16,261.0000	(2.166)	0	0	0
05/12/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	1,847.0000	1,969.0000	6.605	0	0	0
05/12/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/12/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,169.0000	8,828.0000	(3.719)	0	0	0
05/12/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,556.0000	29,195.0000	(1.221)	0	0	0
05/12/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	61.0000	68.0000	11.475	0	0	0
05/12/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	24,351.0000	23,990.0000	(1.482)	0	0	0
05/12/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,568.0000	11,215.0000	(3.052)	0	0	0
05/12/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,948.0000	26,588.0000	(1.336)	0	0	0
05/12/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	523.0000	568.0000	8.604	0	0	0
05/12/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	3,751.0000	3,513.0000	(6.345)	0	0	0
05/12/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	19.0000	21.0000	10.526	0	0	0
05/12/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/12/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	14,075.0000	13,717.0000	(2.544)	0	0	0
05/12/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/12/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	4,050.0000	3,801.0000	(6.148)	0	0	0
05/12/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/12/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	202.0000	222.0000	9.901	0	0	0
05/12/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	19,185.0000	18,825.0000	(1.876)	0	0	0
05/12/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	6,959.0000	6,644.0000	(4.527)	0	0	0
05/12/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	1,643.0000	1,755.0000	6.817	0	0	0
05/12/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,763.0000	21,403.0000	(1.654)	0	0	0
05/12/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
05/12/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/12/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	5,036.0000	4,759.0000	(5.500)	0	0	0
05/12/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,121.0000	1,205.0000	7.493	0	0	0
05/12/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	3,468.0000	3,239.0000	(6.603)	0	0	0
05/12/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,065.0000	2,197.0000	6.392	0	0	0
05/12/2006	R194	2007/05/03			Bond Future	8.8030	8.7630	(0.454)	0.0000	0.0000	0
05/12/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,693.0000	2,566.0000	(4.716)	0	0	0
05/12/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	3,313.0000	3,169.0000	(4.347)	0	0	0
05/12/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	3,657.0000	3,504.0000	(4.184)	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
05/12/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	4,798.0000	4,955.0000	3.272	0	0	0
05/12/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,228.0000	5,394.0000	3.175	0	0	0
05/12/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,154.0000	6,338.0000	2.990	0	0	0
05/12/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	3,482.0000	3,334.0000	(4.250)	0	0	0
05/12/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,003.0000	4,142.0000	3.472	0	0	0
05/12/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,010.0000	5,172.0000	3.234	0	0	0
05/12/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	4,415.0000	4,243.0000	(3.896)	0	0	0
05/12/2006	R194	2007/08/02			Bond Future	8.6520	8.6060	(0.532)	0.0000	0.0000	0
05/12/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	4,550.0000	4,428.0000	(2.681)	0	0	0
05/12/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,969.0000	3,858.0000	(2.797)	0	0	0
05/12/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,221.0000	7,360.0000	1.925	0	0	0
05/12/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,444.0000	6,574.0000	2.017	0	0	0
05/12/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,672.0000	4,549.0000	(2.633)	0	0	0
05/12/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	4,429.0000	4,310.0000	(2.687)	0	0	0
05/12/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,595.0000	6,727.0000	2.002	0	0	0
05/12/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,295.0000	6,423.0000	2.033	0	0	0
05/12/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,719.0000	5,839.0000	2.098	0	0	0
05/12/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	5,185.0000	5,054.0000	(2.527)	0	0	0
05/12/2006	R201	2007/02/01			Bond Future	7.9890	7.9380	(0.638)	0.0000	0.0000	0
05/12/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	12,533.0000	11,010.0000	(12.152)	0	0	0
05/12/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	13,184.0000	14,687.0000	11.400	0	0	0
05/12/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	2,180.0000	1,772.0000	(18.716)	0	0	0
05/12/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	40,406.0000	43,024.0000	6.479	0	0	0
05/12/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	22,157.0000	24,182.0000	9.139	0	0	0
05/12/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	37,939.0000	40,502.0000	6.756	0	0	0
05/12/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	100.0000	125.0000	25.000	0	0	0
05/12/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	2,541.0000	2,078.0000	(18.221)	0	0	0
05/12/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	71,710.0000	74,658.0000	4.111	0	0	0
05/12/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,845.0000	5,845.0000	(14.609)	0	0	0
05/12/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	58,472.0000	61,338.0000	4.901	0	0	0
05/12/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	32,533.0000	30,019.0000	(7.728)	0	0	0
05/12/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	21,025.0000	18,954.0000	(9.850)	0	0	0
05/12/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	322.0000	245.0000	(23.913)	0	0	0
05/12/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	45,443.0000	48,155.0000	5.968	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
05/12/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	76,872.0000	73,871.0000	(3.904)	0	0	0
05/12/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	3,422.0000	2,834.0000	(17.183)	0	0	0
05/12/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	6,748.0000	7,703.0000	14.152	0	0	0
05/12/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	1,591.0000	1,277.0000	(19.736)	0	0	0
05/12/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	2,953.0000	2,430.0000	(17.711)	0	0	0
05/12/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	35,512.0000	38,016.0000	7.051	0	0	0
05/12/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,175.0000	1,403.0000	19.404	0	0	0
05/12/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	33,132.0000	35,570.0000	7.358	0	0	0
05/12/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,056.0000	3,568.0000	16.754	0	0	0
05/12/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	728.0000	569.0000	(21.841)	0	0	0
05/12/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	46,131.0000	43,333.0000	(6.065)	0	0	0
05/12/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	61,097.0000	58,154.0000	(4.817)	0	0	0
05/12/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	378.0000	461.0000	21.958	0	0	0
05/12/2006	R201	2007/05/03			Bond Future	7.9400	7.8870	(0.668)	0.0000	0.0000	0
05/12/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	9,885.0000	9,003.0000	(8.923)	0	0	0
05/12/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	41,737.0000	43,935.0000	5.266	0	0	0
05/12/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	3,974.0000	3,536.0000	(11.022)	0	0	0
05/12/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	63,228.0000	65,870.0000	4.179	0	0	0
05/12/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	7,007.0000	6,325.0000	(9.733)	0	0	0
05/12/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	49,935.0000	52,333.0000	4.802	0	0	0
05/12/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	6,402.0000	5,766.0000	(9.934)	0	0	0
05/12/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	5,840.0000	5,247.0000	(10.154)	0	0	0
05/12/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	54,248.0000	56,735.0000	4.585	0	0	0
05/12/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	52,075.0000	54,518.0000	4.691	0	0	0
05/12/2006	R201	2007/08/02			Bond Future	7.8890	7.8350	(0.684)	0.0000	0.0000	0
05/12/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	13,948.0000	12,998.0000	(6.811)	0	0	0
05/12/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	47,912.0000	50,033.0000	4.427	0	0	0
05/12/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	10,040.0000	9,294.0000	(7.430)	0	0	0
05/12/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	55,522.0000	57,808.0000	4.117	0	0	0
05/12/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	10,744.0000	9,960.0000	(7.297)	0	0	0
05/12/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	57,498.0000	59,823.0000	4.044	0	0	0
05/12/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	7,045.0000	6,476.0000	(8.077)	0	0	0
05/12/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	67,769.0000	70,271.0000	3.692	0	0	0
05/12/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	9,373.0000	8,665.0000	(7.554)	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
05/12/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	59,502.0000	61,865.0000	3.971	0	0	0
05/12/2006	R203	2007/02/01			Bond Future	7.8780	7.8020	(0.965)	0.0000	0.0000	0
05/12/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	678.0000	416.0000	(38.643)	0	0	0
05/12/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	66,260.0000	60,854.0000	(8.159)	0	0	0
05/12/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	378.0000	222.0000	(41.270)	0	0	0
05/12/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	47,740.0000	52,987.0000	10.991	0	0	0
05/12/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	35.0000	17.0000	(51.429)	0	0	0
05/12/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	2,983.0000	4,060.0000	36.105	0	0	0
05/12/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	54,198.0000	59,551.0000	9.877	0	0	0
05/12/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	29,443.0000	34,015.0000	15.528	0	0	0
05/12/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	30,770.0000	26,339.0000	(14.400)	0	0	0
05/12/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	77,023.0000	82,515.0000	7.130	0	0	0
05/12/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	3,031.0000	2,093.0000	(30.947)	0	0	0
05/12/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	182.0000	285.0000	56.593	0	0	0
05/12/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	44,553.0000	49,728.0000	11.615	0	0	0
05/12/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	893.0000	559.0000	(37.402)	0	0	0
05/12/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	28.0000	47.0000	67.857	0	0	0
05/12/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	50,958.0000	56,263.0000	10.411	0	0	0
05/12/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	17,253.0000	13,955.0000	(19.116)	0	0	0
05/12/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	7,952.0000	10,163.0000	27.804	0	0	0
05/12/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	85,933.0000	80,443.0000	(6.389)	0	0	0
05/12/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	509.0000	306.0000	(39.882)	0	0	0
05/12/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	47,565.0000	42,447.0000	(10.760)	0	0	0
05/12/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	3.0000	6.0000	100.000	0	0	0
05/12/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	106,205.0000	100,698.0000	(5.185)	0	0	0
05/12/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	856.0000	1,247.0000	45.678	0	0	0
05/12/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	202.0000	114.0000	(43.564)	0	0	0
05/12/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	60,718.0000	66,138.0000	8.927	0	0	0
05/12/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	16,822.0000	20,338.0000	20.901	0	0	0
05/12/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	8,060.0000	6,067.0000	(24.727)	0	0	0
05/12/2006	R203	2007/05/03			Bond Future	7.8340	7.7560	(0.996)	0.0000	0.0000	0
05/12/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	61,539.0000	66,638.0000	8.286	0	0	0
05/12/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	2,079.0000	1,589.0000	(23.569)	0	0	0
05/12/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	1,768.0000	1,342.0000	(24.095)	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
05/12/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	1,498.0000	1,128.0000	(24.700)	0	0	0
05/12/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	741.0000	541.0000	(26.991)	0	0	0
05/12/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	64,521.0000	69,683.0000	8.000	0	0	0
05/12/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	79,739.0000	85,127.0000	6.757	0	0	0
05/12/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	67,529.0000	72,748.0000	7.729	0	0	0
05/12/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	3,816.0000	3,005.0000	(21.253)	0	0	0
05/12/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	49,955.0000	54,732.0000	9.563	0	0	0
05/12/2006	R203	2007/08/02			Bond Future	7.7870	7.7070	(1.027)	0.0000	0.0000	0
05/12/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	83,332.0000	88,568.0000	6.283	0	0	0
05/12/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	2,227.0000	1,801.0000	(19.129)	0	0	0
05/12/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	69,134.0000	74,094.0000	7.174	0	0	0
05/12/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	66,370.0000	71,262.0000	7.371	0	0	0
05/12/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	4,520.0000	3,751.0000	(17.013)	0	0	0
05/12/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	4,040.0000	3,338.0000	(17.376)	0	0	0
05/12/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	71,927.0000	76,951.0000	6.985	0	0	0
05/12/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	3,602.0000	2,964.0000	(17.712)	0	0	0
05/12/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	6,934.0000	5,848.0000	(15.662)	0	0	0
05/12/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	55,660.0000	60,236.0000	8.221	0	0	0
05/12/2006	R204	2007/02/01			Bond Future	7.8590	7.7730	(1.094)	0.0000	0.0000	0
05/12/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	20,883.0000	17,148.0000	(17.885)	0	0	0
05/12/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	12,460.0000	15,363.0000	23.299	0	0	0
05/12/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	83,400.0000	89,838.0000	7.719	0	0	0
05/12/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	588.0000	387.0000	(34.184)	0	0	0
05/12/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	6,104.0000	7,850.0000	28.604	0	0	0
05/12/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	34,204.0000	29,312.0000	(14.302)	0	0	0
05/12/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	66,783.0000	73,008.0000	9.321	0	0	0
05/12/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	61.0000	95.0000	55.738	0	0	0
05/12/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	1,310.0000	897.0000	(31.527)	0	0	0
05/12/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	11,786.0000	9,264.0000	(21.398)	0	0	0
05/12/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	69,888.0000	63,616.0000	(8.974)	0	0	0
05/12/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	22,544.0000	26,660.0000	18.258	0	0	0
05/12/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	2,484.0000	1,762.0000	(29.066)	0	0	0
05/12/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,551.0000	3,432.0000	34.535	0	0	0
05/12/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	35,556.0000	40,673.0000	14.391	0	0	0

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05/12/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	50,836.0000	45,079.0000	(11.325)	0	0	0
05/12/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	53,770.0000	59,686.0000	11.002	0	0	0
05/12/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	259.0000	383.0000	47.876	0	0	0
05/12/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	2,898.0000	2,075.0000	(28.399)	0	0	0
05/12/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	112,105.0000	105,500.0000	(5.892)	0	0	0
05/12/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	2,124.0000	1,493.0000	(29.708)	0	0	0
05/12/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	894.0000	1,261.0000	41.051	0	0	0
05/12/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	50,592.0000	56,406.0000	11.492	0	0	0
05/12/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	90,500.0000	83,986.0000	(7.198)	0	0	0
05/12/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	56,984.0000	62,991.0000	10.542	0	0	0
05/12/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	6,096.0000	4,576.0000	(24.934)	0	0	0
05/12/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	1,812.0000	1,263.0000	(30.298)	0	0	0
05/12/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	60,227.0000	66,316.0000	10.110	0	0	0
05/12/2006	R204	2007/05/03			Bond Future	7.8180	7.7300	(1.126)	0.0000	0.0000	0
05/12/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	60,586.0000	65,774.0000	8.563	0	0	0
05/12/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	10,378.0000	8,834.0000	(14.878)	0	0	0
05/12/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	88,911.0000	94,924.0000	6.763	0	0	0
05/12/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	7,225.0000	6,062.0000	(16.097)	0	0	0
05/12/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	3,993.0000	3,275.0000	(17.981)	0	0	0
05/12/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	71,524.0000	77,093.0000	7.786	0	0	0
05/12/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	77,210.0000	82,943.0000	7.425	0	0	0
05/12/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	74,351.0000	80,004.0000	7.603	0	0	0
05/12/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	6,573.0000	5,495.0000	(16.400)	0	0	0
05/12/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	5,969.0000	4,971.0000	(16.720)	0	0	0
05/12/2006	R204	2007/08/02			Bond Future	7.7770	7.6870	(1.157)	0.0000	0.0000	0
05/12/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	68,124.0000	73,163.0000	7.397	0	0	0
05/12/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	83,604.0000	89,133.0000	6.613	0	0	0
05/12/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	11,759.0000	10,317.0000	(12.263)	0	0	0
05/12/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	78,319.0000	83,695.0000	6.864	0	0	0
05/12/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	15,482.0000	13,703.0000	(11.491)	0	0	0
05/12/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	94,486.0000	100,288.0000	6.141	0	0	0
05/12/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	10,187.0000	8,897.0000	(12.663)	0	0	0
05/12/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	7,552.0000	6,535.0000	(13.467)	0	0	0
05/12/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	10,951.0000	9,586.0000	(12.465)	0	0	0

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05/12/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	80,947.0000	86,401.0000	6.738	0	0	0
05/12/2006	R206	2007/02/01			Bond Future	8.0170	7.9650	(0.649)	0.0000	0.0000	0
05/12/2006	R206	2007/02/01	7.75	Call	Option on Bond Future	3,843.0000	4,571.0000	18.944	0	0	0
05/12/2006	R206	2007/02/01	7.75	Put	Option on Bond Future	17,732.0000	15,774.0000	(11.042)	0	0	0
05/12/2006	R206	2007/02/01	8.25	Put	Option on Bond Future	4,303.0000	3,501.0000	(18.638)	0	0	0
05/12/2006	R206	2007/02/01	8.25	Call	Option on Bond Future	16,226.0000	18,109.0000	11.605	0	0	0
05/12/2006	R206	2007/02/01	8.00	Call	Option on Bond Future	8,669.0000	9,969.0000	14.996	0	0	0
05/12/2006	R206	2007/02/01	8.00	Put	Option on Bond Future	9,546.0000	8,160.0000	(14.519)	0	0	0
05/12/2006	R206	2007/05/03			Bond Future	7.9670	7.9150	(0.653)	0.0000	0.0000	0
05/12/2006	R206	2007/05/03	8.25	Put	Option on Bond Future	8,333.0000	7,433.0000	(10.800)	0	0	0
05/12/2006	R206	2007/05/03	8.25	Call	Option on Bond Future	22,452.0000	24,174.0000	7.670	0	0	0
05/12/2006	R206	2007/05/03	7.75	Call	Option on Bond Future	9,638.0000	10,644.0000	10.438	0	0	0
05/12/2006	R206	2007/05/03	8.00	Call	Option on Bond Future	15,232.0000	16,600.0000	8.981	0	0	0
05/12/2006	R206	2007/05/03	7.75	Put	Option on Bond Future	20,638.0000	19,023.0000	(7.825)	0	0	0
05/12/2006	R206	2007/05/03	8.00	Put	Option on Bond Future	13,573.0000	12,319.0000	(9.239)	0	0	0
05/12/2006	R206	2007/08/02			Bond Future	7.9150	7.8610	(0.682)	0.0000	0.0000	0
05/12/2006	R206	2007/08/02	7.75	Put	Option on Bond Future	22,274.0000	20,774.0000	(6.734)	0	0	0
05/12/2006	R206	2007/08/02	8.00	Put	Option on Bond Future	15,799.0000	14,589.0000	(7.659)	0	0	0
05/12/2006	R206	2007/08/02	8.25	Put	Option on Bond Future	10,735.0000	9,805.0000	(8.663)	0	0	0
05/12/2006	R206	2007/08/02	8.00	Call	Option on Bond Future	19,958.0000	21,402.0000	7.235	0	0	0
05/12/2006	R206	2007/08/02	8.25	Call	Option on Bond Future	27,002.0000	28,726.0000	6.385	0	0	0
05/12/2006	R206	2007/08/02	7.75	Call	Option on Bond Future	14,137.0000	15,291.0000	8.163	0	0	0
05/12/2006	R207	2007/02/01			Bond Future	7.7840	7.7020	(1.053)	0.0000	0.0000	0
05/12/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	64,941.0000	71,277.0000	9.757	0	0	0
05/12/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	72.0000	122.0000	69.444	0	0	0
05/12/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	253.0000	138.0000	(45.455)	0	0	0
05/12/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	85,841.0000	79,441.0000	(7.456)	0	0	0
05/12/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	14,580.0000	11,330.0000	(22.291)	0	0	0
05/12/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	44,690.0000	38,972.0000	(12.795)	0	0	0
05/12/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	37,810.0000	43,481.0000	14.999	0	0	0
05/12/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	4,978.0000	6,733.0000	35.255	0	0	0
05/12/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	64,521.0000	58,296.0000	(9.648)	0	0	0

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05/12/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	618.0000	363.0000	(41.262)	0	0	0
05/12/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	11,913.0000	15,113.0000	26.861	0	0	0
05/12/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	27,567.0000	22,871.0000	(17.035)	0	0	0
05/12/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	399.0000	624.0000	56.391	0	0	0
05/12/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	816.0000	490.0000	(39.951)	0	0	0
05/12/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,623.0000	2,354.0000	45.040	0	0	0
05/12/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	2,240.0000	1,462.0000	(34.732)	0	0	0
05/12/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	89,171.0000	95,609.0000	7.220	0	0	0
05/12/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	6,378.0000	4,573.0000	(28.300)	0	0	0
05/12/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	463.0000	266.0000	(42.549)	0	0	0
05/12/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	108,038.0000	101,596.0000	(5.963)	0	0	0
05/12/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	23,092.0000	27,736.0000	20.111	0	0	0
05/12/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	71,905.0000	78,291.0000	8.881	0	0	0
05/12/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	51,104.0000	57,227.0000	11.981	0	0	0
05/12/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	132.0000	69.0000	(47.727)	0	0	0
05/12/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	22.0000	10.0000	(54.545)	0	0	0
05/12/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	54,536.0000	60,730.0000	11.358	0	0	0
05/12/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	57,991.0000	64,243.0000	10.781	0	0	0
05/12/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	9.0000	17.0000	88.889	0	0	0
05/12/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	61,462.0000	67,761.0000	10.249	0	0	0
05/12/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	344.0000	193.0000	(43.895)	0	0	0
05/12/2006	R207	2007/05/03			Bond Future	7.7450	7.6620	(1.072)	0.0000	0.0000	0
05/12/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	3,751.0000	2,925.0000	(22.021)	0	0	0
05/12/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	60,139.0000	65,798.0000	9.410	0	0	0
05/12/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	1,781.0000	1,340.0000	(24.761)	0	0	0
05/12/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	79,072.0000	85,172.0000	7.714	0	0	0
05/12/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	2,081.0000	1,578.0000	(24.171)	0	0	0
05/12/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	774.0000	561.0000	(27.519)	0	0	0
05/12/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	92,066.0000	98,337.0000	6.811	0	0	0
05/12/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	1,518.0000	1,134.0000	(25.296)	0	0	0
05/12/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	75,854.0000	81,898.0000	7.968	0	0	0
05/12/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	72,656.0000	78,636.0000	8.231	0	0	0
05/12/2006	R207	2007/08/02			Bond Future	7.7050	7.6210	(1.090)	0.0000	0.0000	0
05/12/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	6,522.0000	5,431.0000	(16.728)	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
05/12/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	65,374.0000	70,798.0000	8.297	0	0	0
05/12/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	3,759.0000	3,064.0000	(18.489)	0	0	0
05/12/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	80,118.0000	85,937.0000	7.263	0	0	0
05/12/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	95,464.0000	101,561.0000	6.387	0	0	0
05/12/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	2,054.0000	1,637.0000	(20.302)	0	0	0
05/12/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	3,346.0000	2,715.0000	(18.858)	0	0	0
05/12/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	4,215.0000	3,451.0000	(18.126)	0	0	0
05/12/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	83,151.0000	89,034.0000	7.075	0	0	0
05/12/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	77,110.0000	82,860.0000	7.457	0	0	0
05/12/2006	TRT1	2007/02/01			Index Future	245.5140	246.2260	0.290	0.0000	0.0000	500
05/12/2006	TRT1	2007/02/01	243.60	Put	Index Future	11,510.0000	9,096.0000	(20.973)	0	0	0
05/12/2006	TRT1	2007/02/01	243.60	Call	Index Future	30,650.0000	35,356.0000	15.354	0	0	0
<b>Grand Total:</b>											<b>1,796</b>