



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 12/12/2006

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
12/12/2006	CRD1 2007/02/01			Index Future	106.6590	106.8920	0.218	0.0000	0.0000	10
12/12/2006	CRD1 2007/02/01	106.00	Call	Index Future	11,728.0000	13,181.0000	12.389	0	0	0
12/12/2006	CRD1 2007/02/01	106.00	Put	Index Future	5,138.0000	4,261.0000	(17.069)	0	0	0
12/12/2006	GOVI 2007/02/01			jGovi	248.5660	249.2090	0.259	0.0000	0.0000	66
12/12/2006	GOVI 2007/02/01	230.00	Call	jGovi	185,660.0000	192,090.0000	3.463	0	0	0
12/12/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
12/12/2006	GOVI 2007/05/03			jGovi	254.0980	254.7540	0.258	0.0000	0.0000	118
12/12/2006	GOVI 2007/05/03	235.00	Put	jGovi	11.0000	7.0000	(36.364)	0	0	0
12/12/2006	GOVI 2007/05/03	235.00	Call	jGovi	190,991.0000	197,547.0000	3.433	0	0	0
12/12/2006	GOVI 2007/08/02			jGovi	259.6440	260.3140	0.258	0.0000	0.0000	0
12/12/2006	GOVI 2007/08/02	240.50	Put	jGovi	177.0000	134.0000	(24.294)	0	0	0
12/12/2006	GOVI 2007/08/02	240.50	Call	jGovi	191,617.0000	198,274.0000	3.474	0	0	0
12/12/2006	ILBI 2007/02/01			Index Future	272.8080	272.8080	-	0.0000	0.0000	0
12/12/2006	ILBI 2007/02/01	265.00	Put	Index Future	1,361.0000	1,302.0000	(4.335)	0	0	0
12/12/2006	ILBI 2007/02/01	265.00	Call	Index Future	79,441.0000	79,382.0000	(0.074)	0	0	0
12/12/2006	J153 2010/08/31			jSwap	8.8990	8.8460	(0.596)	0.0000	0.0000	0
12/12/2006	J157 2015/09/15			jSwap	8.5080	8.4870	(0.247)	0.0000	0.0000	0
12/12/2006	J186 2026/12/21			jSwap	7.9100	7.8930	(0.215)	0.0000	0.0000	0

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12/12/2006	J194	2008/02/28			jSwap	9.1370	9.0950	(0.460)	0.0000	0.0000	0
12/12/2006	J201	2014/12/22			jSwap	8.5080	8.4830	(0.294)	0.0000	0.0000	0
12/12/2006	J203	2017/09/15			jSwap	8.3850	8.3830	(0.024)	0.0000	0.0000	0
12/12/2006	J204	2018/12/21			jSwap	8.2810	8.2870	0.072	0.0000	0.0000	0
12/12/2006	J207	2020/01/15			jSwap	8.2300	8.2380	0.097	0.0000	0.0000	0
12/12/2006	JBAR	2005/12/21			jBar	9.0980	9.1380	0.440	0.0000	0.0000	0
12/12/2006	JFRA	2007/02/01			jFra	9.1980	9.2050	0.076	0.0000	0.0000	0
12/12/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,139.0000	4,156.0000	0.411	0	0	0
12/12/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
12/12/2006	JFRA	2007/05/03			jFra	9.3200	9.2820	(0.408)	0.0000	0.0000	0
12/12/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,459.0000	4,369.0000	(2.018)	0	0	0
12/12/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	24.0000	26.0000	8.333	0	0	0
12/12/2006	JFRA	2007/08/02			jFra	9.3110	9.2470	(0.687)	0.0000	0.0000	0
12/12/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,501.0000	4,356.0000	(3.222)	0	0	0
12/12/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	88.0000	98.0000	11.364	0	0	0
12/12/2006	JFRA	2007/11/01			jFra	9.2950	9.1840	(1.194)	0.0000	0.0000	0
12/12/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	171.0000	201.0000	17.544	0	0	0
12/12/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,873.0000	4,613.0000	(5.336)	0	0	0
12/12/2006	JFRA	2008/02/07			jFra	9.1110	9.0370	(0.812)	0.0000	0.0000	0
12/12/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,450.0000	23,331.0000	(0.507)	0	0	0
12/12/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	19,522.0000	19,584.0000	0.318	0	0	0
12/12/2006	JN02	2007/02/01			jNote	9.1060	9.0360	(0.769)	0.0000	0.0000	0
12/12/2006	JN02	2007/02/01	9.00	Put	Option on jNote	6,598.0000	7,132.0000	8.093	0	0	0

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12/12/2006	JN02	2007/02/01	9.00	Call	Option on jNote	8,524.0000	7,785.0000	(8.670)	0	0	0
12/12/2006	JN02	2007/05/03			jNote	9.0420	8.9590	(0.918)	0.0000	0.0000	0
12/12/2006	JN02	2007/05/03	9.25	Put	Option on jNote	14,493.0000	15,304.0000	5.596	0	0	0
12/12/2006	JN02	2007/05/03	9.25	Call	Option on jNote	10,706.0000	10,002.0000	(6.576)	0	0	0
12/12/2006	JN02	2007/08/02			jNote	8.9510	8.8630	(0.983)	0.0000	0.0000	0
12/12/2006	JN02	2007/08/02	9.25	Call	Option on jNote	13,437.0000	12,711.0000	(5.403)	0	0	0
12/12/2006	JN02	2007/08/02	9.25	Put	Option on jNote	18,885.0000	19,768.0000	4.676	0	0	0
12/12/2006	JN05	2007/02/01			jNote	8.6950	8.6470	(0.552)	0.0000	0.0000	0
12/12/2006	JN05	2007/02/01	9.25	Call	Option on jNote	1,150.0000	901.0000	(21.652)	0	0	0
12/12/2006	JN05	2007/02/01	9.25	Put	Option on jNote	23,379.0000	25,087.0000	7.306	0	0	0
12/12/2006	JN05	2007/05/03			jNote	8.6380	8.5880	(0.579)	0.0000	0.0000	0
12/12/2006	JN05	2007/05/03	9.25	Put	Option on jNote	28,525.0000	30,120.0000	5.592	0	0	0
12/12/2006	JN05	2007/05/03	9.25	Call	Option on jNote	3,979.0000	3,528.0000	(11.335)	0	0	0
12/12/2006	JN05	2007/08/02			jNote	8.5700	8.5220	(0.560)	0.0000	0.0000	0
12/12/2006	JN05	2007/08/02	9.25	Call	Option on jNote	6,063.0000	5,569.0000	(8.148)	0	0	0
12/12/2006	JN05	2007/08/02	9.25	Put	Option on jNote	33,386.0000	34,867.0000	4.436	0	0	0
12/12/2006	JN10	2007/02/01			jNote	8.3270	8.3170	(0.120)	0.0000	0.0000	0
12/12/2006	JN10	2007/02/01	9.00	Put	Option on jNote	45,017.0000	45,743.0000	1.613	0	0	0
12/12/2006	JN10	2007/02/01	9.00	Call	Option on jNote	65.0000	54.0000	(16.923)	0	0	0
12/12/2006	JN10	2007/05/03			jNote	8.2760	8.2690	(0.085)	0.0000	0.0000	0
12/12/2006	JN10	2007/05/03	9.00	Put	Option on jNote	49,381.0000	49,877.0000	1.004	0	0	0
12/12/2006	JN10	2007/05/03	9.00	Call	Option on jNote	913.0000	865.0000	(5.257)	0	0	0
12/12/2006	JN10	2007/08/02			jNote	8.2190	8.2170	(0.024)	0.0000	0.0000	0
12/12/2006	JN10	2007/08/02	9.00	Call	Option on jNote	1,966.0000	1,930.0000	(1.831)	0	0	0
12/12/2006	JN10	2007/08/02	9.00	Put	Option on jNote	54,390.0000	54,565.0000	0.322	0	0	0
12/12/2006	JROD	2006/12/29			jRod	8.1670	8.1680	0.012	0.0000	0.0000	0

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12/12/2006	JROD	2007/01/31			jRod	8.5780	8.5940	0.187	0.0000	0.0000	0
12/12/2006	JROD	2007/02/28			jRod	8.9550	8.9870	0.357	0.0000	0.0000	0
12/12/2006	JROD	2007/03/30			jRod	8.6890	8.7070	0.207	0.0000	0.0000	0
12/12/2006	JROD	2007/04/30			jRod	8.9430	8.9580	0.168	0.0000	0.0000	0
12/12/2006	JROD	2007/05/31			jRod	9.1520	9.1580	0.066	0.0000	0.0000	0
12/12/2006	OTH1	2007/02/01			Index Future	244.9840	245.5390	0.227	0.0000	0.0000	15
12/12/2006	OTH1	2007/02/01	243.58	Put	Index Future	12,218.0000	10,089.0000	(17.425)	0	0	0
12/12/2006	OTH1	2007/02/01	243.58	Call	Index Future	26,258.0000	29,679.0000	13.028	0	0	0
12/12/2006	R153	2007/02/01			Bond Future	8.3350	8.2800	(0.660)	0.0000	0.0000	62
12/12/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	8,570.0000	7,524.0000	(12.205)	0	0	0
12/12/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	5,767.0000	6,533.0000	13.282	0	0	0
12/12/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,548.0000	2,103.0000	(17.465)	0	0	0
12/12/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,883.0000	4,162.0000	(14.766)	0	0	0
12/12/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	22,877.0000	24,440.0000	6.832	0	0	0
12/12/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	16,109.0000	17,477.0000	8.492	0	0	0
12/12/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	350.0000	432.0000	23.429	0	0	0
12/12/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	97.0000	122.0000	25.773	0	0	0
12/12/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	36,543.0000	34,756.0000	(4.890)	0	0	0
12/12/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	10,299.0000	11,392.0000	10.613	0	0	0
12/12/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,245.0000	996.0000	(20.000)	0	0	0
12/12/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	11,368.0000	12,521.0000	10.143	0	0	0
12/12/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	4,316.0000	3,656.0000	(15.292)	0	0	0
12/12/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	28,269.0000	26,539.0000	(6.120)	0	0	0
12/12/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	5,501.0000	4,718.0000	(14.234)	0	0	0
12/12/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	9,280.0000	10,310.0000	11.099	0	0	0
12/12/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,039.0000	1,250.0000	20.308	0	0	0
12/12/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	20,509.0000	18,908.0000	(7.806)	0	0	0
12/12/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	13,828.0000	12,466.0000	(9.850)	0	0	0
12/12/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	2,729.0000	3,180.0000	16.526	0	0	0
12/12/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0

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12/12/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	22.0000	28.0000	27.273	0	0	0
12/12/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	45,074.0000	43,268.0000	(4.007)	0	0	0
12/12/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	30,212.0000	31,894.0000	5.567	0	0	0
12/12/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	53,743.0000	51,931.0000	(3.372)	0	0	0
12/12/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
12/12/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	62,506.0000	60,693.0000	(2.901)	0	0	0
12/12/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	583.0000	452.0000	(22.470)	0	0	0
12/12/2006	R153	2007/05/03			Bond Future	8.2850	8.2400	(0.543)	0.0000	0.0000	1
12/12/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	8,952.0000	8,358.0000	(6.635)	0	0	0
12/12/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	15,563.0000	16,358.0000	5.108	0	0	0
12/12/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	21,416.0000	22,372.0000	4.464	0	0	0
12/12/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	19,356.0000	20,260.0000	4.670	0	0	0
12/12/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	20,373.0000	21,303.0000	4.565	0	0	0
12/12/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	6,138.0000	5,679.0000	(7.478)	0	0	0
12/12/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	6,641.0000	6,155.0000	(7.318)	0	0	0
12/12/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	5,664.0000	5,230.0000	(7.662)	0	0	0
12/12/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	25,831.0000	26,882.0000	4.069	0	0	0
12/12/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	4,037.0000	3,698.0000	(8.397)	0	0	0
12/12/2006	R153	2007/08/02			Bond Future	8.1240	8.0510	(0.899)	0.0000	0.0000	0
12/12/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	21,628.0000	22,912.0000	5.937	0	0	0
12/12/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	10,854.0000	10,032.0000	(7.573)	0	0	0
12/12/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	7,818.0000	7,166.0000	(8.340)	0	0	0
12/12/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	27,094.0000	28,549.0000	5.370	0	0	0
12/12/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	8,750.0000	8,043.0000	(8.080)	0	0	0
12/12/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	26,139.0000	27,567.0000	5.463	0	0	0
12/12/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	25,201.0000	26,601.0000	5.555	0	0	0
12/12/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	8,275.0000	7,595.0000	(8.218)	0	0	0
12/12/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	6,178.0000	5,630.0000	(8.870)	0	0	0
12/12/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	31,077.0000	32,635.0000	5.013	0	0	0
12/12/2006	R157	2007/02/01			Bond Future	8.0100	7.9600	(0.624)	0.0000	0.0000	0
12/12/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	55,558.0000	58,902.0000	6.019	0	0	0
12/12/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	7,413.0000	8,498.0000	14.636	0	0	0
12/12/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	122.0000	88.0000	(27.869)	0	0	150

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12/12/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	105,257.0000	108,950.0000	3.509	0	0	0
12/12/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	108,563.0000	112,262.0000	3.407	0	0	0
12/12/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	146.0000	106.0000	(27.397)	0	0	0
12/12/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	5,629.0000	4,696.0000	(16.575)	0	0	0
12/12/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	353.0000	264.0000	(25.212)	0	0	0
12/12/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	34,274.0000	37,074.0000	8.169	0	0	150
12/12/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	121,700.0000	125,415.0000	3.053	0	0	0
12/12/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	88,627.0000	92,271.0000	4.112	0	0	0
12/12/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	78,518.0000	74,858.0000	(4.661)	0	0	0
12/12/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,122.0000	1,346.0000	19.964	0	0	0
12/12/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	41,901.0000	38,715.0000	(7.604)	0	0	0
12/12/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	59,403.0000	55,894.0000	(5.907)	0	0	0
12/12/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	46,100.0000	49,254.0000	6.842	0	0	0
12/12/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	3,160.0000	3,706.0000	17.278	0	0	0
12/12/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	326.0000	400.0000	22.699	0	0	0
12/12/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	3,084.0000	2,505.0000	(18.774)	0	0	0
12/12/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	836.0000	645.0000	(22.847)	0	0	0
12/12/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	2,634.0000	2,125.0000	(19.324)	0	0	0
12/12/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	59.0000	41.0000	(30.508)	0	0	0
12/12/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	49,209.0000	52,433.0000	6.552	0	0	0
12/12/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	26,979.0000	24,330.0000	(9.819)	0	0	0
12/12/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	3,601.0000	2,945.0000	(18.217)	0	0	0
12/12/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	71,961.0000	75,503.0000	4.922	0	0	0
12/12/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	4,191.0000	3,450.0000	(17.681)	0	0	0
12/12/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	43,044.0000	46,121.0000	7.148	0	0	0
12/12/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	40,048.0000	43,040.0000	7.471	0	0	0
12/12/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	8,537.0000	7,262.0000	(14.935)	0	0	0
12/12/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	26,263.0000	28,721.0000	9.359	0	0	0
12/12/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	1,904.0000	1,515.0000	(20.431)	0	0	0
12/12/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	15,207.0000	16,987.0000	11.705	0	0	0
12/12/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	11,675.0000	13,170.0000	12.805	0	0	250
12/12/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	19,906.0000	17,668.0000	(11.243)	0	0	0
12/12/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	15,953.0000	14,000.0000	(12.242)	0	0	0
12/12/2006	R157	2007/05/03			Bond Future	7.9850	7.9350	(0.626)	0.0000	0.0000	504
12/12/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	7,842.0000	7,071.0000	(9.832)	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
12/12/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	62,034.0000	64,911.0000	4.638	0	0	0
12/12/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	7,127.0000	6,411.0000	(10.046)	0	0	0
12/12/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	64,757.0000	67,689.0000	4.528	0	0	0
12/12/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	8,613.0000	7,785.0000	(9.613)	0	0	0
12/12/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	59,354.0000	62,174.0000	4.751	0	0	0
12/12/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	4,772.0000	4,249.0000	(10.960)	0	0	0
12/12/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	76,031.0000	79,157.0000	4.111	0	0	0
12/12/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	49,119.0000	51,689.0000	5.232	0	0	0
12/12/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	12,307.0000	11,228.0000	(8.767)	0	0	0
12/12/2006	R157	2007/08/02			Bond Future	7.8800	7.8250	(0.698)	0.0000	0.0000	0
12/12/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	8,914.0000	8,184.0000	(8.189)	0	0	0
12/12/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	3,192.0000	2,740.0000	(14.160)	0	0	0
12/12/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	13,542.0000	12,537.0000	(7.421)	0	0	0
12/12/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	70,504.0000	73,440.0000	4.164	0	0	0
12/12/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	72,991.0000	75,977.0000	4.091	0	0	0
12/12/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	66,876.0000	70,366.0000	5.219	0	0	0
12/12/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	85,902.0000	89,112.0000	3.737	0	0	0
12/12/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	12,662.0000	11,706.0000	(7.550)	0	0	0
12/12/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	60,920.0000	63,646.0000	4.475	0	0	0
12/12/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	17,547.0000	16,332.0000	(6.924)	0	0	0
12/12/2006	R186	2007/02/01			Bond Future	7.5660	7.5050	(0.806)	0.0000	0.0000	2
12/12/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	27,302.0000	23,097.0000	(15.402)	0	0	0
12/12/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	19,043.0000	22,468.0000	17.986	0	0	0
12/12/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	13,731.0000	11,108.0000	(19.103)	0	0	0
12/12/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	109,864.0000	117,199.0000	6.676	0	0	0
12/12/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	2,471.0000	1,812.0000	(26.669)	0	0	0
12/12/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	2,986.0000	2,212.0000	(25.921)	0	0	0
12/12/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	83,600.0000	90,573.0000	8.341	0	0	0
12/12/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	78,450.0000	85,307.0000	8.741	0	0	0
12/12/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	143,819.0000	136,254.0000	(5.260)	0	0	0
12/12/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	36,344.0000	41,352.0000	13.779	0	0	0
12/12/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	76,466.0000	69,655.0000	(8.907)	0	0	0
12/12/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	1,002.0000	706.0000	(29.541)	0	0	0
12/12/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	356.0000	240.0000	(32.584)	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
12/12/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	175.0000	241.0000	37.714	0	0	0
12/12/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	88,824.0000	95,890.0000	7.955	0	0	0
12/12/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	126.0000	81.0000	(35.714)	0	0	0
12/12/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	6,128.0000	4,723.0000	(22.928)	0	0	0
12/12/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	2,069.0000	1,505.0000	(27.260)	0	0	0
12/12/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	58,523.0000	64,749.0000	10.639	0	0	0
12/12/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	135,989.0000	143,503.0000	5.525	0	0	0
12/12/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	2,997.0000	3,817.0000	27.361	0	0	0
12/12/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	831.0000	1,102.0000	32.611	0	0	0
12/12/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	48,696.0000	42,958.0000	(11.783)	0	0	0
12/12/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	108,740.0000	101,380.0000	(6.768)	0	0	0
12/12/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	161,607.0000	169,193.0000	4.694	0	0	0
12/12/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	8,426.0000	10,318.0000	22.454	0	0	0
12/12/2006	R186	2007/05/03			Bond Future	7.5240	7.4620	(0.824)	0.0000	0.0000	0
12/12/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	12,670.0000	11,104.0000	(12.360)	0	0	0
12/12/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	98,464.0000	104,645.0000	6.277	0	0	0
12/12/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	8,424.0000	7,288.0000	(13.485)	0	0	0
12/12/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	7,572.0000	6,530.0000	(13.761)	0	0	0
12/12/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	116,344.0000	122,956.0000	5.683	0	0	0
12/12/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	4,322.0000	3,665.0000	(15.201)	0	0	0
12/12/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	144,291.0000	151,381.0000	4.914	0	0	0
12/12/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	6,794.0000	5,839.0000	(14.057)	0	0	0
12/12/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	120,927.0000	127,632.0000	5.545	0	0	0
12/12/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	125,546.0000	132,339.0000	5.411	0	0	0
12/12/2006	R186	2007/08/02			Bond Future	7.4850	7.4210	(0.855)	0.0000	0.0000	0
12/12/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	109,956.0000	116,055.0000	5.547	0	0	0
12/12/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	19,921.0000	18,036.0000	(9.462)	0	0	0
12/12/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	152,811.0000	159,792.0000	4.568	0	0	0
12/12/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	8,934.0000	7,930.0000	(11.238)	0	0	0
12/12/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	12,475.0000	11,163.0000	(10.517)	0	0	0
12/12/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	14,645.0000	13,157.0000	(10.160)	0	0	0
12/12/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	126,667.0000	133,163.0000	5.128	0	0	0
12/12/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	135,263.0000	141,935.0000	4.933	0	0	0
12/12/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	13,524.0000	12,126.0000	(10.337)	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
12/12/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	130,947.0000	137,534.0000	5.030	0	0	0
12/12/2006	R194	2007/02/01			Bond Future	8.9190	8.8450	(0.830)	0.0000	0.0000	0
12/12/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/12/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	9.0000	13.0000	44.444	0	0	0
12/12/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,846.0000	29,105.0000	(2.483)	0	0	0
12/12/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
12/12/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	1,391.0000	1,632.0000	17.326	0	0	0
12/12/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	27,239.0000	26,498.0000	(2.720)	0	0	0
12/12/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/12/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	5,118.0000	4,556.0000	(10.981)	0	0	0
12/12/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	24,641.0000	23,900.0000	(3.007)	0	0	0
12/12/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	393.0000	486.0000	23.664	0	0	0
12/12/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/12/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,119.0000	6,472.0000	(9.088)	0	0	0
12/12/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	3,775.0000	3,298.0000	(12.636)	0	0	0
12/12/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	22,053.0000	21,312.0000	(3.360)	0	0	0
12/12/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	19,475.0000	18,734.0000	(3.805)	0	0	0
12/12/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	913.0000	1,092.0000	19.606	0	0	0
12/12/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	136.0000	175.0000	28.676	0	0	0
12/12/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
12/12/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/12/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,833.0000	11,105.0000	(6.152)	0	0	0
12/12/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,908.0000	16,168.0000	(4.377)	0	0	0
12/12/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	36.0000	48.0000	33.333	0	0	0
12/12/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,393.0000	8,691.0000	(7.474)	0	0	0
12/12/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	14,356.0000	13,619.0000	(5.134)	0	0	0
12/12/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	4,087.0000	3,588.0000	(12.209)	0	0	0
12/12/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	1,580.0000	1,844.0000	16.709	0	0	0
12/12/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	1,785.0000	2,071.0000	16.022	0	0	0
12/12/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	3,478.0000	3,024.0000	(13.053)	0	0	0
12/12/2006	R194	2007/05/03			Bond Future	8.8150	8.7130	(1.157)	0.0000	0.0000	0
12/12/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	3,255.0000	2,914.0000	(10.476)	0	0	0
12/12/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	3,601.0000	3,237.0000	(10.108)	0	0	0
12/12/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,001.0000	6,499.0000	8.299	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
12/12/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,077.0000	5,529.0000	8.903	0	0	0
12/12/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,633.0000	2,338.0000	(11.204)	0	0	0
12/12/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	4,648.0000	5,076.0000	9.208	0	0	0
12/12/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	3,425.0000	3,073.0000	(10.277)	0	0	0
12/12/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	4,860.0000	5,300.0000	9.053	0	0	0
12/12/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	3,859.0000	4,239.0000	9.847	0	0	0
12/12/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	4,364.0000	3,952.0000	(9.441)	0	0	0
12/12/2006	R194	2007/08/02			Bond Future	8.6700	8.5420	(1.476)	0.0000	0.0000	0
12/12/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,931.0000	3,645.0000	(7.276)	0	0	0
12/12/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	4,393.0000	4,084.0000	(7.034)	0	0	0
12/12/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,085.0000	7,496.0000	5.801	0	0	0
12/12/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,311.0000	6,694.0000	6.069	0	0	0
12/12/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	4,514.0000	4,200.0000	(6.956)	0	0	0
12/12/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,162.0000	6,540.0000	6.134	0	0	0
12/12/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,461.0000	6,851.0000	6.036	0	0	0
12/12/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,637.0000	4,317.0000	(6.901)	0	0	0
12/12/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	5,153.0000	4,810.0000	(6.656)	0	0	0
12/12/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,589.0000	5,945.0000	6.370	0	0	0
12/12/2006	R201	2007/02/01			Bond Future	8.0010	7.9490	(0.650)	0.0000	0.0000	0
12/12/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	12,035.0000	13,538.0000	12.489	0	0	0
12/12/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	12,095.0000	10,515.0000	(13.063)	0	0	0
12/12/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	20,818.0000	18,648.0000	(10.424)	0	0	0
12/12/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	5,830.0000	6,744.0000	15.678	0	0	0
12/12/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	57,587.0000	60,534.0000	5.117	0	0	0
12/12/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	34,413.0000	36,995.0000	7.503	0	0	0
12/12/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	554.0000	418.0000	(24.549)	0	0	0
12/12/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	225.0000	165.0000	(26.667)	0	0	0
12/12/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	20,951.0000	23,023.0000	9.890	0	0	0
12/12/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	3,008.0000	2,438.0000	(18.949)	0	0	0
12/12/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	70,902.0000	73,924.0000	4.262	0	0	0
12/12/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	77,537.0000	74,470.0000	(3.956)	0	0	0
12/12/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	46,517.0000	43,619.0000	(6.230)	0	0	0
12/12/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	851.0000	1,035.0000	21.622	0	0	0
12/12/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	55.0000	70.0000	27.273	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
12/12/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	2,447.0000	2,904.0000	18.676	0	0	0
12/12/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	241.0000	300.0000	24.481	0	0	0
12/12/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	44,449.0000	47,245.0000	6.290	0	0	0
12/12/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	61,671.0000	58,647.0000	(4.903)	0	0	0
12/12/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	2,177.0000	1,739.0000	(20.119)	0	0	0
12/12/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	32,635.0000	30,009.0000	(8.047)	0	0	0
12/12/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	36,865.0000	39,509.0000	7.172	0	0	0
12/12/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,350.0000	5,339.0000	(15.921)	0	0	0
12/12/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	39,359.0000	42,059.0000	6.860	0	0	0
12/12/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	1,307.0000	1,020.0000	(21.959)	0	0	0
12/12/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	32,008.0000	34,521.0000	7.851	0	0	0
12/12/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	1,843.0000	1,461.0000	(20.727)	0	0	0
12/12/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	2,564.0000	2,063.0000	(19.540)	0	0	0
12/12/2006	R201	2007/05/03			Bond Future	7.9480	7.8940	(0.679)	0.0000	0.0000	0
12/12/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	40,954.0000	43,199.0000	5.482	0	0	0
12/12/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	9,566.0000	8,674.0000	(9.325)	0	0	0
12/12/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	49,182.0000	51,634.0000	4.986	0	0	0
12/12/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	3,747.0000	3,314.0000	(11.556)	0	0	0
12/12/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	6,718.0000	6,033.0000	(10.196)	0	0	0
12/12/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	51,332.0000	53,830.0000	4.866	0	0	0
12/12/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	5,570.0000	4,978.0000	(10.628)	0	0	0
12/12/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	53,515.0000	56,058.0000	4.752	0	0	0
12/12/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	6,123.0000	5,485.0000	(10.420)	0	0	0
12/12/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	62,537.0000	65,240.0000	4.322	0	0	0
12/12/2006	R201	2007/08/02			Bond Future	7.8980	7.8430	(0.696)	0.0000	0.0000	0
12/12/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	13,743.0000	12,776.0000	(7.036)	0	0	0
12/12/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	47,196.0000	49,355.0000	4.575	0	0	0
12/12/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	54,811.0000	57,141.0000	4.251	0	0	0
12/12/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	10,544.0000	9,749.0000	(7.540)	0	0	0
12/12/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	9,179.0000	8,462.0000	(7.811)	0	0	0
12/12/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	6,867.0000	6,293.0000	(8.359)	0	0	0
12/12/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	67,080.0000	69,632.0000	3.804	0	0	0
12/12/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	58,798.0000	61,206.0000	4.095	0	0	0
12/12/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	56,791.0000	59,160.0000	4.171	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
12/12/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	9,843.0000	9,087.0000	(7.681)	0	0	0
12/12/2006	R203	2007/02/01			Bond Future	7.8690	7.8180	(0.648)	0.0000	0.0000	0
12/12/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	46,732.0000	43,237.0000	(7.479)	0	0	0
12/12/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	29,755.0000	26,690.0000	(10.301)	0	0	0
12/12/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	341.0000	228.0000	(33.138)	0	0	0
12/12/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	245.0000	161.0000	(34.286)	0	0	0
12/12/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	122.0000	77.0000	(36.885)	0	0	0
12/12/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	2,618.0000	3,249.0000	24.102	0	0	0
12/12/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	29,512.0000	32,606.0000	10.484	0	0	0
12/12/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	673.0000	874.0000	29.866	0	0	0
12/12/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	77,656.0000	81,344.0000	4.749	0	0	0
12/12/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	16,536.0000	18,879.0000	14.169	0	0	0
12/12/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	54,715.0000	58,326.0000	6.600	0	0	0
12/12/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	2,449.0000	1,847.0000	(24.581)	0	0	0
12/12/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	17.0000	10.0000	(41.176)	0	0	0
12/12/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	44,946.0000	48,447.0000	7.789	0	0	0
12/12/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
12/12/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	48,181.0000	51,727.0000	7.360	0	0	0
12/12/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	16.0000	22.0000	37.500	0	0	0
12/12/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	51,440.0000	55,023.0000	6.965	0	0	0
12/12/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	65,550.0000	61,899.0000	(5.570)	0	0	0
12/12/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	61,288.0000	64,938.0000	5.955	0	0	0
12/12/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	123.0000	167.0000	35.772	0	0	0
12/12/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	105,553.0000	101,858.0000	(3.501)	0	0	0
12/12/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	636.0000	441.0000	(30.660)	0	0	0
12/12/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	85,270.0000	81,581.0000	(4.326)	0	0	0
12/12/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	7,123.0000	5,771.0000	(18.981)	0	0	0
12/12/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	468.0000	319.0000	(31.838)	0	0	0
12/12/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	7,500.0000	8,909.0000	18.787	0	0	0
12/12/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	16,150.0000	13,863.0000	(14.161)	0	0	0
12/12/2006	R203	2007/05/03			Bond Future	7.8210	7.7680	(0.678)	0.0000	0.0000	0
12/12/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	80,546.0000	84,216.0000	4.556	0	0	0
12/12/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	619.0000	492.0000	(20.517)	0	0	0
12/12/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	68,251.0000	71,809.0000	5.213	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
12/12/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	1,291.0000	1,051.0000	(18.590)	0	0	0
12/12/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	62,206.0000	65,683.0000	5.589	0	0	0
12/12/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	1,817.0000	1,497.0000	(17.611)	0	0	0
12/12/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	1,535.0000	1,257.0000	(18.111)	0	0	0
12/12/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	65,217.0000	68,736.0000	5.396	0	0	0
12/12/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	3,423.0000	2,882.0000	(15.805)	0	0	0
12/12/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	50,490.0000	53,747.0000	6.451	0	0	0
12/12/2006	R203	2007/08/02			Bond Future	7.7750	7.7210	(0.695)	0.0000	0.0000	0
12/12/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	83,986.0000	87,525.0000	4.214	0	0	0
12/12/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	2,034.0000	1,751.0000	(13.913)	0	0	0
12/12/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	72,504.0000	75,899.0000	4.683	0	0	0
12/12/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	3,332.0000	2,905.0000	(12.815)	0	0	0
12/12/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	66,903.0000	70,208.0000	4.940	0	0	0
12/12/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	3,748.0000	3,278.0000	(12.540)	0	0	0
12/12/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	4,206.0000	3,690.0000	(12.268)	0	0	0
12/12/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	69,689.0000	73,041.0000	4.810	0	0	0
12/12/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	6,522.0000	5,790.0000	(11.224)	0	0	0
12/12/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	56,095.0000	59,185.0000	5.509	0	0	0
12/12/2006	R204	2007/02/01			Bond Future	7.8350	7.7840	(0.651)	0.0000	0.0000	0
12/12/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	18,854.0000	16,578.0000	(12.072)	0	0	0
12/12/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	12,277.0000	13,940.0000	13.546	0	0	0
12/12/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	887.0000	676.0000	(23.788)	0	0	0
12/12/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	362.0000	267.0000	(26.243)	0	0	0
12/12/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	51,689.0000	55,178.0000	6.750	0	0	0
12/12/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	85,021.0000	88,865.0000	4.521	0	0	0
12/12/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	10,111.0000	8,603.0000	(14.914)	0	0	0
12/12/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	36,203.0000	39,265.0000	8.458	0	0	0
12/12/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	68,208.0000	71,935.0000	5.464	0	0	0
12/12/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	61,536.0000	65,186.0000	5.931	0	0	0
12/12/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	58,227.0000	61,830.0000	6.188	0	0	0
12/12/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	1,521.0000	1,184.0000	(22.156)	0	0	0
12/12/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	189.0000	236.0000	24.868	0	0	0
12/12/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	22,717.0000	25,148.0000	10.701	0	0	0
12/12/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	1,810.0000	1,420.0000	(21.547)	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
12/12/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	54,943.0000	58,492.0000	6.459	0	0	0
12/12/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	67,877.0000	64,100.0000	(5.564)	0	0	0
12/12/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	2,149.0000	1,698.0000	(20.987)	0	0	0
12/12/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	730.0000	892.0000	22.192	0	0	0
12/12/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	32,026.0000	29,033.0000	(9.346)	0	0	0
12/12/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	4,897.0000	4,020.0000	(17.909)	0	0	0
12/12/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,269.0000	2,707.0000	19.304	0	0	0
12/12/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	5,774.0000	6,719.0000	16.366	0	0	0
12/12/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	1,274.0000	985.0000	(22.684)	0	0	0
12/12/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	110,235.0000	106,307.0000	(3.563)	0	0	0
12/12/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	39.0000	49.0000	25.641	0	0	0
12/12/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	88,583.0000	84,691.0000	(4.394)	0	0	0
12/12/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	48,707.0000	45,206.0000	(7.188)	0	0	0
12/12/2006	R204	2007/05/03			Bond Future	7.7910	7.7380	(0.680)	0.0000	0.0000	0
12/12/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	61,656.0000	64,786.0000	5.077	0	0	0
12/12/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	9,388.0000	8,461.0000	(9.874)	0	0	0
12/12/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	5,831.0000	5,190.0000	(10.993)	0	0	0
12/12/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	75,668.0000	79,084.0000	4.514	0	0	0
12/12/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	72,794.0000	76,159.0000	4.623	0	0	0
12/12/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	90,442.0000	94,078.0000	4.020	0	0	0
12/12/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	5,273.0000	4,681.0000	(11.227)	0	0	0
12/12/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	3,465.0000	3,043.0000	(12.179)	0	0	0
12/12/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	6,436.0000	5,743.0000	(10.768)	0	0	0
12/12/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	78,572.0000	82,038.0000	4.411	0	0	0
12/12/2006	R204	2007/08/02			Bond Future	7.7490	7.6950	(0.697)	0.0000	0.0000	0
12/12/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	69,254.0000	72,278.0000	4.367	0	0	0
12/12/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	14,497.0000	13,426.0000	(7.388)	0	0	0
12/12/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	10,928.0000	10,062.0000	(7.925)	0	0	0
12/12/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	82,267.0000	85,544.0000	3.983	0	0	0
12/12/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	79,602.0000	82,831.0000	4.056	0	0	0
12/12/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	10,156.0000	9,337.0000	(8.064)	0	0	0
12/12/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	84,960.0000	88,283.0000	3.911	0	0	0
12/12/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	9,428.0000	8,656.0000	(8.188)	0	0	0
12/12/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	95,979.0000	99,467.0000	3.634	0	0	0

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12/12/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	6,930.0000	6,323.0000	(8.759)	0	0	0
12/12/2006	R206	2007/02/01			Bond Future	8.0280	7.9770	(0.635)	0.0000	0.0000	0
12/12/2006	R206	2007/02/01	8.25	Put	Option on Bond Future	3,989.0000	3,206.0000	(19.629)	0	0	0
12/12/2006	R206	2007/02/01	8.25	Call	Option on Bond Future	15,345.0000	17,194.0000	12.050	0	0	0
12/12/2006	R206	2007/02/01	7.75	Call	Option on Bond Future	3,235.0000	3,887.0000	20.155	0	0	0
12/12/2006	R206	2007/02/01	8.00	Call	Option on Bond Future	7,839.0000	9,078.0000	15.806	0	0	0
12/12/2006	R206	2007/02/01	7.75	Put	Option on Bond Future	17,691.0000	15,711.0000	(11.192)	0	0	0
12/12/2006	R206	2007/02/01	8.00	Put	Option on Bond Future	9,283.0000	7,890.0000	(15.006)	0	0	0
12/12/2006	R206	2007/05/03			Bond Future	7.9760	7.9210	(0.690)	0.0000	0.0000	0
12/12/2006	R206	2007/05/03	8.25	Put	Option on Bond Future	8,175.0000	7,224.0000	(11.633)	0	0	0
12/12/2006	R206	2007/05/03	7.75	Call	Option on Bond Future	9,139.0000	10,186.0000	11.456	0	0	0
12/12/2006	R206	2007/05/03	8.25	Call	Option on Bond Future	21,841.0000	23,662.0000	8.338	0	0	0
12/12/2006	R206	2007/05/03	7.75	Put	Option on Bond Future	20,592.0000	18,867.0000	(8.377)	0	0	0
12/12/2006	R206	2007/05/03	8.00	Call	Option on Bond Future	14,656.0000	16,094.0000	9.812	0	0	0
12/12/2006	R206	2007/05/03	8.00	Put	Option on Bond Future	13,449.0000	12,115.0000	(9.919)	0	0	0
12/12/2006	R206	2007/08/02			Bond Future	7.9240	7.8690	(0.694)	0.0000	0.0000	0
12/12/2006	R206	2007/08/02	7.75	Put	Option on Bond Future	22,267.0000	20,727.0000	(6.916)	0	0	0
12/12/2006	R206	2007/08/02	7.75	Call	Option on Bond Future	13,688.0000	14,850.0000	8.489	0	0	0
12/12/2006	R206	2007/08/02	8.00	Put	Option on Bond Future	15,741.0000	14,500.0000	(7.884)	0	0	0
12/12/2006	R206	2007/08/02	8.00	Call	Option on Bond Future	19,459.0000	20,920.0000	7.508	0	0	0
12/12/2006	R206	2007/08/02	8.25	Call	Option on Bond Future	26,473.0000	28,224.0000	6.614	0	0	0
12/12/2006	R206	2007/08/02	8.25	Put	Option on Bond Future	10,647.0000	9,697.0000	(8.923)	0	0	0
12/12/2006	R207	2007/02/01			Bond Future	7.7650	7.7140	(0.657)	0.0000	0.0000	0
12/12/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	38,713.0000	42,287.0000	9.232	0	0	0
12/12/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	9.0000	5.0000	(44.444)	0	0	0
12/12/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	11,825.0000	13,780.0000	16.533	0	0	0
12/12/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	285.0000	189.0000	(33.684)	0	0	0
12/12/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	5.0000	7.0000	40.000	0	0	0
12/12/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	13,003.0000	10,945.0000	(15.827)	0	0	0
12/12/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	59,302.0000	63,218.0000	6.603	0	0	0
12/12/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	90,648.0000	94,657.0000	4.423	0	0	0
12/12/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	536.0000	368.0000	(31.343)	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
12/12/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	47.0000	65.0000	38.298	0	0	0
12/12/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	23,468.0000	26,382.0000	12.417	0	0	0
12/12/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	84,327.0000	80,332.0000	(4.738)	0	0	0
12/12/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	5,265.0000	4,167.0000	(20.855)	0	0	0
12/12/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,415.0000	1,794.0000	26.784	0	0	0
12/12/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	1,654.0000	1,215.0000	(26.542)	0	0	0
12/12/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	106,544.0000	102,533.0000	(3.765)	0	0	0
12/12/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	144.0000	92.0000	(36.111)	0	0	0
12/12/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	55,800.0000	59,685.0000	6.962	0	0	0
12/12/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	52,313.0000	56,158.0000	7.350	0	0	0
12/12/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	309.0000	409.0000	32.362	0	0	0
12/12/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	393.0000	265.0000	(32.570)	0	0	0
12/12/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	62,941.0000	59,028.0000	(6.217)	0	0	0
12/12/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	25,807.0000	22,803.0000	(11.640)	0	0	0
12/12/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	42,993.0000	39,360.0000	(8.450)	0	0	0
12/12/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	62,811.0000	66,753.0000	6.276	0	0	0
12/12/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	204.0000	132.0000	(35.294)	0	0	0
12/12/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	73,331.0000	77,317.0000	5.436	0	0	0
12/12/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	4,708.0000	5,717.0000	21.432	0	0	0
12/12/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	69.0000	43.0000	(37.681)	0	0	0
12/12/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	66,322.0000	70,283.0000	5.972	0	0	0
12/12/2006	R207	2007/05/03			Bond Future	7.7230	7.6700	(0.686)	0.0000	0.0000	0
12/12/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	3,264.0000	2,754.0000	(15.625)	0	0	0
12/12/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	61,365.0000	64,999.0000	5.922	0	0	0
12/12/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	1,762.0000	1,457.0000	(17.310)	0	0	0
12/12/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	74,049.0000	77,888.0000	5.184	0	0	0
12/12/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	625.0000	500.0000	(20.000)	0	0	0
12/12/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	80,533.0000	84,447.0000	4.860	0	0	0
12/12/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	93,630.0000	97,649.0000	4.292	0	0	0
12/12/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	1,496.0000	1,231.0000	(17.714)	0	0	0
12/12/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	77,283.0000	81,161.0000	5.018	0	0	0
12/12/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	1,266.0000	1,036.0000	(18.167)	0	0	0
12/12/2006	R207	2007/08/02			Bond Future	7.6830	7.6300	(0.690)	0.0000	0.0000	0
12/12/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	5,985.0000	5,305.0000	(11.362)	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
12/12/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	66,538.0000	69,971.0000	5.159	0	0	0
12/12/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	96,930.0000	100,789.0000	3.981	0	0	0
12/12/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	1,820.0000	1,565.0000	(14.011)	0	0	0
12/12/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	78,413.0000	82,053.0000	4.642	0	0	0
12/12/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	3,818.0000	3,345.0000	(12.389)	0	0	0
12/12/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	3,009.0000	2,621.0000	(12.895)	0	0	0
12/12/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	84,514.0000	88,239.0000	4.408	0	0	0
12/12/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	3,393.0000	2,964.0000	(12.644)	0	0	0
12/12/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	81,452.0000	85,136.0000	4.523	0	0	0
12/12/2006	TRT1	2007/02/01			Index Future	245.6210	246.2530	0.257	0.0000	0.0000	500
12/12/2006	TRT1	2007/02/01	243.60	Put	Index Future	10,049.0000	7,981.0000	(20.579)	0	0	0
12/12/2006	TRT1	2007/02/01	243.60	Call	Index Future	30,259.0000	34,511.0000	14.052	0	0	0
Grand Total:											1,828