



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 03/11/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/11/2006	CRD1 2007/02/01			Index Future	106.4650	106.3040	(0.151)	0.0000	0.0000	10
03/11/2006	CRD1 2007/02/01	106.00	Call	Index Future	13,068.0000	12,104.0000	(7.377)	0	0	0
03/11/2006	CRD1 2007/02/01	106.00	Put	Index Future	8,418.0000	9,064.0000	7.674	0	0	0
03/11/2006	GOVI 2007/02/01			jGovi	247.1330	247.3630	0.093	0.0000	0.0000	71
03/11/2006	GOVI 2007/02/01	230.00	Call	jGovi	171,331.0000	173,631.0000	1.342	0	0	0
03/11/2006	GOVI 2007/02/01	230.00	Put	jGovi	1.0000	1.0000	-	0	0	0
03/11/2006	GOVI 2007/05/03			jGovi	252.6280	252.8610	0.092	0.0000	0.0000	121
03/11/2006	GOVI 2007/05/03	235.00	Call	jGovi	176,368.0000	178,687.0000	1.315	0	0	0
03/11/2006	GOVI 2007/05/03	235.00	Put	jGovi	88.0000	77.0000	(12.500)	0	0	0
03/11/2006	GOVI 2007/08/02			jGovi	258.3940	258.6320	0.092	0.0000	0.0000	0
03/11/2006	GOVI 2007/08/02	240.50	Put	jGovi	495.0000	452.0000	(8.687)	0	0	0
03/11/2006	GOVI 2007/08/02	240.50	Call	jGovi	179,435.0000	181,772.0000	1.302	0	0	0
03/11/2006	J153 2010/08/31			jSwap	8.7810	8.8140	0.376	0.0000	0.0000	0
03/11/2006	J157 2015/09/15			jSwap	8.5180	8.5490	0.364	0.0000	0.0000	0
03/11/2006	J186 2026/12/21			jSwap	8.0510	8.1040	0.658	0.0000	0.0000	0
03/11/2006	J194 2008/02/28			jSwap	9.0190	9.0270	0.089	0.0000	0.0000	0
03/11/2006	J201 2014/12/22			jSwap	8.4920	8.5220	0.353	0.0000	0.0000	0

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03/11/2006	J203	2017/09/15			jSwap	8.4420	8.4850	0.509	0.0000	0.0000	0
03/11/2006	J204	2018/12/21			jSwap	8.3460	8.4040	0.695	0.0000	0.0000	0
03/11/2006	J207	2020/01/15			jSwap	8.3150	8.3770	0.746	0.0000	0.0000	0
03/11/2006	JBAR	2005/12/21			jBar	8.7760	8.7760	-	0.0000	0.0000	0
03/11/2006	JFRA	2007/02/01			jFra	9.0800	9.0930	0.143	0.0000	0.0000	0
03/11/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,863.0000	3,894.0000	0.802	0	0	0
03/11/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	11.0000	10.0000	(9.091)	0	0	0
03/11/2006	JFRA	2007/05/03			jFra	9.1590	9.1760	0.186	0.0000	0.0000	0
03/11/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,112.0000	4,150.0000	0.924	0	0	0
03/11/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	68.0000	65.0000	(4.412)	0	0	0
03/11/2006	JFRA	2007/08/02			jFra	9.1420	9.1470	0.055	0.0000	0.0000	0
03/11/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	160.0000	158.0000	(1.250)	0	0	0
03/11/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,163.0000	4,173.0000	0.240	0	0	0
03/11/2006	JFRA	2007/11/01			jFra	9.0470	9.0600	0.144	0.0000	0.0000	0
03/11/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	293.0000	287.0000	(2.048)	0	0	0
03/11/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,348.0000	4,376.0000	0.644	0	0	0
03/11/2006	JFRA	2008/02/07			jFra	8.9420	8.9390	(0.034)	0.0000	0.0000	0
03/11/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	24,204.0000	24,177.0000	(0.112)	0	0	0
03/11/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,682.0000	20,661.0000	(0.102)	0	0	0
03/11/2006	JN02	2007/02/01			jNote	8.9490	8.9600	0.123	0.0000	0.0000	0
03/11/2006	JN02	2007/02/01	9.00	Call	Option on jNote	9,506.0000	9,547.0000	0.431	0	0	0
03/11/2006	JN02	2007/02/01	9.00	Put	Option on jNote	10,437.0000	10,278.0000	(1.523)	0	0	0
03/11/2006	JN02	2007/05/03			jNote	8.8810	8.8940	0.146	0.0000	0.0000	0
03/11/2006	JN02	2007/05/03	9.25	Put	Option on jNote	17,751.0000	17,575.0000	(0.991)	0	0	0

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03/11/2006	JN02	2007/05/03	9.25	Call	Option on jNote	11,021.0000	11,083.0000	0.563	0	0	0
03/11/2006	JN02	2007/08/02			jNote	8.7930	8.8110	0.205	0.0000	0.0000	0
03/11/2006	JN02	2007/08/02	9.25	Call	Option on jNote	13,469.0000	13,576.0000	0.794	0	0	0
03/11/2006	JN02	2007/08/02	9.25	Put	Option on jNote	21,811.0000	21,588.0000	(1.022)	0	0	0
03/11/2006	JN05	2007/02/01			jNote	8.5830	8.6180	0.408	0.0000	0.0000	0
03/11/2006	JN05	2007/02/01	9.25	Call	Option on jNote	1,880.0000	2,057.0000	9.415	0	0	0
03/11/2006	JN05	2007/02/01	9.25	Put	Option on jNote	28,683.0000	27,439.0000	(4.337)	0	0	0
03/11/2006	JN05	2007/05/03			jNote	8.5310	8.5680	0.434	0.0000	0.0000	0
03/11/2006	JN05	2007/05/03	9.25	Call	Option on jNote	4,246.0000	4,534.0000	6.783	0	0	0
03/11/2006	JN05	2007/05/03	9.25	Put	Option on jNote	33,177.0000	31,959.0000	(3.671)	0	0	0
03/11/2006	JN05	2007/08/02			jNote	8.4740	8.5140	0.472	0.0000	0.0000	0
03/11/2006	JN05	2007/08/02	9.25	Put	Option on jNote	37,422.0000	36,150.0000	(3.399)	0	0	0
03/11/2006	JN05	2007/08/02	9.25	Call	Option on jNote	6,145.0000	6,506.0000	5.875	0	0	0
03/11/2006	JN10	2007/02/01			jNote	8.3790	8.4150	0.430	0.0000	0.0000	0
03/11/2006	JN10	2007/02/01	9.00	Put	Option on jNote	42,099.0000	39,760.0000	(5.556)	0	0	0
03/11/2006	JN10	2007/02/01	9.00	Call	Option on jNote	551.0000	670.0000	21.597	0	0	0
03/11/2006	JN10	2007/05/03			jNote	8.3400	8.3800	0.480	0.0000	0.0000	0
03/11/2006	JN10	2007/05/03	9.00	Put	Option on jNote	46,156.0000	43,710.0000	(5.299)	0	0	0
03/11/2006	JN10	2007/05/03	9.00	Call	Option on jNote	1,918.0000	2,210.0000	15.224	0	0	0
03/11/2006	JN10	2007/08/02			jNote	8.2950	8.3400	0.542	0.0000	0.0000	0
03/11/2006	JN10	2007/08/02	9.00	Put	Option on jNote	50,574.0000	47,918.0000	(5.252)	0	0	0
03/11/2006	JN10	2007/08/02	9.00	Call	Option on jNote	3,221.0000	3,649.0000	13.288	0	0	0
03/11/2006	JROD	2006/11/30			jRod	7.9540	7.9460	(0.101)	0.0000	0.0000	0
03/11/2006	JROD	2006/12/29			jRod	8.3240	8.3070	(0.204)	0.0000	0.0000	0
03/11/2006	JROD	2007/01/31			jRod	8.7520	8.7280	(0.274)	0.0000	0.0000	0

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03/11/2006	JROD	2007/02/28			jRod	8.4850	8.4730	(0.141)	0.0000	0.0000	0
03/11/2006	JROD	2007/03/30			jRod	8.7460	8.7360	(0.114)	0.0000	0.0000	0
03/11/2006	JROD	2007/04/30			jRod	8.9840	8.9760	(0.089)	0.0000	0.0000	0
03/11/2006	JROD	2007/05/31			jRod	8.7390	8.7350	(0.046)	0.0000	0.0000	0
03/11/2006	OTH1	2007/02/01			Index Future	244.3880	244.5760	0.077	0.0000	0.0000	15
03/11/2006	OTH1	2007/02/01	243.58	Call	Index Future	28,553.0000	29,481.0000	3.250	0	0	0
03/11/2006	OTH1	2007/02/01	243.58	Put	Index Future	20,473.0000	19,521.0000	(4.650)	0	0	0
03/11/2006	R153	2007/02/01			Bond Future	8.2900	8.2700	(0.241)	0.0000	0.0000	77
03/11/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	12,436.0000	12,778.0000	2.750	0	0	0
03/11/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	10,047.0000	9,657.0000	(3.882)	0	0	0
03/11/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	7,174.0000	6,856.0000	(4.433)	0	0	0
03/11/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	4,106.0000	3,888.0000	(5.309)	0	0	0
03/11/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	5,998.0000	5,715.0000	(4.718)	0	0	0
03/11/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	8,727.0000	8,997.0000	3.094	0	0	0
03/11/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	13,467.0000	13,827.0000	2.673	0	0	0
03/11/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	19,150.0000	19,592.0000	2.308	0	0	0
03/11/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	14,532.0000	14,909.0000	2.594	0	0	0
03/11/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	6,568.0000	6,267.0000	(4.583)	0	0	0
03/11/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	2,502.0000	2,350.0000	(6.075)	0	0	0
03/11/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	25,616.0000	26,125.0000	1.987	0	0	0
03/11/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	35,544.0000	34,910.0000	(1.784)	0	0	0
03/11/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	5,127.0000	5,308.0000	3.530	0	0	0
03/11/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	32,618.0000	33,176.0000	1.711	0	0	0
03/11/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,310.0000	1,366.0000	4.275	0	0	0
03/11/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	20,645.0000	20,092.0000	(2.679)	0	0	0
03/11/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	2,658.0000	2,765.0000	4.026	0	0	0
03/11/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	81.0000	85.0000	4.938	0	0	0
03/11/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,506.0000	1,404.0000	(6.773)	0	0	0
03/11/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	581.0000	607.0000	4.475	0	0	0
03/11/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	61,048.0000	60,389.0000	(1.079)	0	0	0

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03/11/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	52,337.0000	51,681.0000	(1.253)	0	0	0
03/11/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	27,746.0000	27,143.0000	(2.173)	0	0	0
03/11/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	25.0000	26.0000	4.000	0	0	0
03/11/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	230.0000	241.0000	4.783	0	0	0
03/11/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	14,742.0000	14,264.0000	(3.242)	0	0	0
03/11/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	43,800.0000	43,151.0000	(1.482)	0	0	0
03/11/2006	R153	2007/05/03			Bond Future	8.1620	8.1480	(0.172)	0.0000	0.0000	0
03/11/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	23,326.0000	23,595.0000	1.153	0	0	0
03/11/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	6,807.0000	6,642.0000	(2.424)	0	0	0
03/11/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	8,950.0000	8,754.0000	(2.190)	0	0	0
03/11/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	19,364.0000	19,602.0000	1.229	0	0	0
03/11/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	24,375.0000	24,652.0000	1.136	0	0	0
03/11/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	5,891.0000	5,741.0000	(2.546)	0	0	0
03/11/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	6,337.0000	6,179.0000	(2.493)	0	0	0
03/11/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	25,446.0000	25,730.0000	1.116	0	0	0
03/11/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	4,340.0000	4,219.0000	(2.788)	0	0	0
03/11/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	29,938.0000	30,250.0000	1.042	0	0	0
03/11/2006	R153	2007/08/02			Bond Future	8.0940	8.0800	(0.173)	0.0000	0.0000	0
03/11/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	23,368.0000	23,587.0000	0.937	0	0	0
03/11/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	11,729.0000	11,544.0000	(1.577)	0	0	0
03/11/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	9,611.0000	9,448.0000	(1.696)	0	0	0
03/11/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	26,927.0000	27,168.0000	0.895	0	0	0
03/11/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	27,858.0000	28,104.0000	0.883	0	0	0
03/11/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	9,128.0000	8,970.0000	(1.731)	0	0	0
03/11/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	8,663.0000	8,511.0000	(1.755)	0	0	0
03/11/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	28,804.0000	29,056.0000	0.875	0	0	0
03/11/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	6,979.0000	6,847.0000	(1.891)	0	0	0
03/11/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	32,742.0000	33,015.0000	0.834	0	0	0
03/11/2006	R157	2007/02/01			Bond Future	8.1400	8.1200	(0.246)	0.0000	0.0000	0
03/11/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	30,530.0000	29,501.0000	(3.370)	0	0	0
03/11/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	80,918.0000	82,228.0000	1.619	0	0	0
03/11/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	99,997.0000	101,376.0000	1.379	0	0	0
03/11/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	1,335.0000	1,227.0000	(8.090)	0	0	0

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03/11/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	1,196.0000	1,099.0000	(8.110)	0	0	150
03/11/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	88,753.0000	87,318.0000	(1.617)	0	0	0
03/11/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	42,190.0000	43,191.0000	2.373	0	0	0
03/11/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	8,774.0000	9,110.0000	3.829	0	0	0
03/11/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	2,285.0000	2,117.0000	(7.352)	0	0	0
03/11/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	12,657.0000	13,106.0000	3.547	0	0	250
03/11/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	37,981.0000	36,840.0000	(3.004)	0	0	0
03/11/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	50,505.0000	51,601.0000	2.170	0	0	0
03/11/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	96,805.0000	98,175.0000	1.415	0	0	0
03/11/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	8,815.0000	8,339.0000	(5.400)	0	0	0
03/11/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,177.0000	2,273.0000	4.410	0	0	0
03/11/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	920.0000	962.0000	4.565	0	0	0
03/11/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	771.0000	703.0000	(8.820)	0	0	0
03/11/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	52,988.0000	51,702.0000	(2.427)	0	0	0
03/11/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	112,770.0000	114,180.0000	1.250	0	0	0
03/11/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	70,099.0000	68,718.0000	(1.970)	0	0	0
03/11/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	6,492.0000	6,111.0000	(5.869)	0	0	0
03/11/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	4,605.0000	4,796.0000	4.148	0	0	0
03/11/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	10,732.0000	10,185.0000	(5.097)	0	0	0
03/11/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	39,535.0000	40,502.0000	2.446	0	0	0
03/11/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	31,999.0000	32,854.0000	2.672	0	0	150
03/11/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	44,905.0000	45,940.0000	2.305	0	0	0
03/11/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	12,995.0000	12,373.0000	(4.786)	0	0	0
03/11/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	7,972.0000	7,529.0000	(5.557)	0	0	0
03/11/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	3,886.0000	3,629.0000	(6.613)	0	0	0
03/11/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	26,145.0000	25,196.0000	(3.630)	0	0	0
03/11/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	17,097.0000	16,355.0000	(4.340)	0	0	0
03/11/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	9,734.0000	9,223.0000	(5.250)	0	0	0
03/11/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	65,369.0000	66,589.0000	1.866	0	0	0
03/11/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	15,758.0000	16,286.0000	3.351	0	0	0
03/11/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	36,948.0000	37,878.0000	2.517	0	0	0
03/11/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	25,182.0000	25,918.0000	2.923	0	0	0
03/11/2006	R157	2007/05/03			Bond Future	8.0730	8.0520	(0.260)	8.1000	8.1000	512
03/11/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	12,883.0000	12,412.0000	(3.656)	0	0	0
03/11/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	11,919.0000	11,473.0000	(3.742)	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
03/11/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	62,254.0000	63,353.0000	1.765	0	0	0
03/11/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	11,012.0000	10,590.0000	(3.832)	0	0	0
03/11/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	72,782.0000	73,971.0000	1.634	0	0	0
03/11/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	7,911.0000	7,579.0000	(4.197)	0	0	0
03/11/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	59,722.0000	60,797.0000	1.800	0	0	0
03/11/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	57,236.0000	58,285.0000	1.833	0	0	0
03/11/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	17,343.0000	16,766.0000	(3.327)	0	0	0
03/11/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	47,767.0000	48,711.0000	1.976	0	0	0
03/11/2006	R157	2007/08/02			Bond Future	8.0360	8.0160	(0.249)	0.0000	0.0000	0
03/11/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	13,196.0000	12,822.0000	(2.834)	0	0	0
03/11/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	79,090.0000	80,131.0000	1.316	0	0	0
03/11/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	17,880.0000	17,417.0000	(2.589)	0	0	0
03/11/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	67,115.0000	68,067.0000	1.418	0	0	0
03/11/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	58,413.0000	59,554.0000	1.953	0	0	0
03/11/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	18,954.0000	18,471.0000	(2.548)	0	0	0
03/11/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	64,821.0000	65,754.0000	1.439	0	0	0
03/11/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	5,823.0000	5,548.0000	(4.723)	0	0	0
03/11/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	56,019.0000	56,873.0000	1.524	0	0	0
03/11/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	23,740.0000	23,179.0000	(2.363)	0	0	0
03/11/2006	R186	2007/02/01			Bond Future	7.8020	7.7870	(0.192)	0.0000	0.0000	4
03/11/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	59,948.0000	61,138.0000	1.985	0	0	0
03/11/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	44,088.0000	45,074.0000	2.236	0	0	0
03/11/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	27,459.0000	28,165.0000	2.571	0	0	0
03/11/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	33,742.0000	32,641.0000	(3.263)	0	0	0
03/11/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	20,589.0000	19,768.0000	(3.988)	0	0	0
03/11/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	68,612.0000	69,891.0000	1.864	0	0	0
03/11/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	13,380.0000	12,763.0000	(4.611)	0	0	0
03/11/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	10,753.0000	10,224.0000	(4.920)	0	0	0
03/11/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	7,526.0000	7,761.0000	3.123	0	0	0
03/11/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,252.0000	1,292.0000	3.195	0	0	0
03/11/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	105,668.0000	103,967.0000	(1.610)	0	0	0
03/11/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	3,302.0000	3,409.0000	3.240	0	0	0
03/11/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,815.0000	3,575.0000	(6.291)	0	0	0
03/11/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	138,057.0000	136,290.0000	(1.280)	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
03/11/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	110,552.0000	112,119.0000	1.417	0	0	0
03/11/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	76,692.0000	75,120.0000	(2.050)	0	0	0
03/11/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	52,172.0000	50,804.0000	(2.622)	0	0	0
03/11/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	405.0000	417.0000	2.963	0	0	0
03/11/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	11,956.0000	11,385.0000	(4.776)	0	0	0
03/11/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,989.0000	6,606.0000	(5.480)	0	0	0
03/11/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	172,944.0000	171,149.0000	(1.038)	0	0	0
03/11/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	86,954.0000	88,379.0000	1.639	0	0	0
03/11/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,078.0000	1,931.0000	(7.074)	0	0	0
03/11/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	64,189.0000	65,426.0000	1.927	0	0	0
03/11/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	134,663.0000	136,323.0000	1.233	0	0	0
03/11/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	15,016.0000	15,456.0000	2.930	0	0	0
03/11/2006	R186	2007/05/03			Bond Future	7.7740	7.7590	(0.193)	0.0000	0.0000	0
03/11/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	80,024.0000	81,166.0000	1.427	0	0	0
03/11/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	24,780.0000	24,120.0000	(2.663)	0	0	0
03/11/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	103,500.0000	104,827.0000	1.282	0	0	0
03/11/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	120,217.0000	121,650.0000	1.192	0	0	0
03/11/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	10,797.0000	10,429.0000	(3.408)	0	0	0
03/11/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	15,296.0000	14,822.0000	(3.099)	0	0	0
03/11/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	18,061.0000	17,528.0000	(2.951)	0	0	0
03/11/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	95,431.0000	96,701.0000	1.331	0	0	0
03/11/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	99,438.0000	100,737.0000	1.306	0	0	0
03/11/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	16,632.0000	16,129.0000	(3.024)	0	0	0
03/11/2006	R186	2007/08/02			Bond Future	7.7470	7.7330	(0.181)	0.0000	0.0000	0
03/11/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	90,534.0000	91,581.0000	1.156	0	0	0
03/11/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	32,436.0000	31,806.0000	(1.942)	0	0	0
03/11/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	21,966.0000	21,482.0000	(2.203)	0	0	0
03/11/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	112,817.0000	114,009.0000	1.057	0	0	0
03/11/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	108,978.0000	110,148.0000	1.074	0	0	0
03/11/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	23,492.0000	22,984.0000	(2.162)	0	0	0
03/11/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	105,186.0000	106,332.0000	1.089	0	0	0
03/11/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	25,101.0000	24,571.0000	(2.111)	0	0	0
03/11/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	128,584.0000	129,863.0000	0.995	0	0	0
03/11/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	16,643.0000	16,246.0000	(2.385)	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
03/11/2006	R194	2007/02/01			Bond Future	8.6720	8.6610	(0.127)	0.0000	0.0000	0
03/11/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	24,764.0000	24,653.0000	(0.448)	0	0	0
03/11/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	29.0000	29.0000	-	0	0	0
03/11/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	174.0000	175.0000	0.575	0	0	0
03/11/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
03/11/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	19,587.0000	19,477.0000	(0.562)	0	0	0
03/11/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	10.0000	10.0000	-	0	0	0
03/11/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	22,168.0000	22,058.0000	(0.496)	0	0	0
03/11/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	3,490.0000	3,529.0000	1.117	0	0	0
03/11/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	3,209.0000	3,137.0000	(2.244)	0	0	0
03/11/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	27,371.0000	27,260.0000	(0.406)	0	0	0
03/11/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	12,045.0000	11,936.0000	(0.905)	0	0	0
03/11/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	795.0000	805.0000	1.258	0	0	0
03/11/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	74.0000	75.0000	1.351	0	0	0
03/11/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	7,576.0000	7,475.0000	(1.333)	0	0	0
03/11/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	9,692.0000	9,586.0000	(1.094)	0	0	0
03/11/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	371.0000	375.0000	1.078	0	0	0
03/11/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
03/11/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	17,028.0000	16,917.0000	(0.652)	0	0	0
03/11/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	5,734.0000	5,641.0000	(1.622)	0	0	0
03/11/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	3,773.0000	3,815.0000	1.113	0	0	0
03/11/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,483.0000	1,501.0000	1.214	0	0	0
03/11/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	3,439.0000	3,364.0000	(2.181)	0	0	0
03/11/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	14,504.0000	14,394.0000	(0.758)	0	0	0
03/11/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,991.0000	2,922.0000	(2.307)	0	0	0
03/11/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	3,218.0000	3,254.0000	1.119	0	0	0
03/11/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,474.0000	2,503.0000	1.172	0	0	0
03/11/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	4,203.0000	4,122.0000	(1.927)	0	0	0
03/11/2006	R194	2007/05/03			Bond Future	8.5900	8.5830	(0.081)	0.0000	0.0000	0
03/11/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	3,063.0000	3,031.0000	(1.045)	0	0	0
03/11/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,512.0000	2,483.0000	(1.154)	0	0	0
03/11/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	7,630.0000	7,655.0000	0.328	0	0	0
03/11/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	6,634.0000	6,656.0000	0.332	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
03/11/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	3,214.0000	3,180.0000	(1.058)	0	0	0
03/11/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	4,041.0000	4,004.0000	(0.916)	0	0	0
03/11/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	5,286.0000	5,303.0000	0.322	0	0	0
03/11/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	6,397.0000	6,418.0000	0.328	0	0	0
03/11/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	3,369.0000	3,334.0000	(1.039)	0	0	0
03/11/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	6,165.0000	6,185.0000	0.324	0	0	0
03/11/2006	R194	2007/08/02			Bond Future	8.4680	8.4640	(0.047)	0.0000	0.0000	0
03/11/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	4,349.0000	4,329.0000	(0.460)	0	0	0
03/11/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	8,169.0000	8,172.0000	0.037	0	0	0
03/11/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,913.0000	3,894.0000	(0.486)	0	0	0
03/11/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	4,463.0000	4,443.0000	(0.448)	0	0	0
03/11/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	7,519.0000	7,522.0000	0.040	0	0	0
03/11/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	7,362.0000	7,364.0000	0.027	0	0	0
03/11/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	6,603.0000	6,604.0000	0.015	0	0	0
03/11/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	5,064.0000	5,044.0000	(0.395)	0	0	0
03/11/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,579.0000	4,559.0000	(0.437)	0	0	0
03/11/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	7,206.0000	7,208.0000	0.028	0	0	0
03/11/2006	R201	2007/02/01			Bond Future	8.0910	8.0650	(0.321)	0.0000	0.0000	0
03/11/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	296.0000	318.0000	7.432	0	0	0
03/11/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	13,380.0000	13,999.0000	4.626	0	0	0
03/11/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	7,293.0000	6,804.0000	(6.705)	0	0	0
03/11/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	793.0000	849.0000	7.062	0	0	0
03/11/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	30,986.0000	32,026.0000	3.356	0	0	0
03/11/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	67,530.0000	66,056.0000	(2.183)	0	0	0
03/11/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,418.0000	1,284.0000	(9.450)	0	0	0
03/11/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	18,747.0000	17,836.0000	(4.859)	0	0	0
03/11/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	37,514.0000	38,656.0000	3.044	0	0	0
03/11/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	39,462.0000	38,170.0000	(3.274)	0	0	0
03/11/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	66,787.0000	68,183.0000	2.090	0	0	0
03/11/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	21,293.0000	22,133.0000	3.945	0	0	0
03/11/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	83,087.0000	81,579.0000	(1.815)	0	0	0
03/11/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	12,000.0000	11,309.0000	(5.758)	0	0	0
03/11/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	27,830.0000	26,707.0000	(4.035)	0	0	0
03/11/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,877.0000	2,001.0000	6.606	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
03/11/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,967.0000	4,205.0000	5.999	0	0	0
03/11/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	5,306.0000	4,918.0000	(7.312)	0	0	0
03/11/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	7,535.0000	7,941.0000	5.388	0	0	0
03/11/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	52,852.0000	51,445.0000	(2.662)	0	0	0
03/11/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	5,909.0000	5,490.0000	(7.091)	0	0	0
03/11/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	35,289.0000	36,399.0000	3.145	0	0	0
03/11/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	33,112.0000	34,188.0000	3.250	0	0	0
03/11/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	6,571.0000	6,117.0000	(6.909)	0	0	0
03/11/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,478.0000	2,266.0000	(8.555)	0	0	0
03/11/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	42,090.0000	43,293.0000	2.858	0	0	0
03/11/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	54,203.0000	55,520.0000	2.430	0	0	0
03/11/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	4,256.0000	3,929.0000	(7.683)	0	0	0
03/11/2006	R201	2007/05/03			Bond Future	8.0560	8.0310	(0.310)	0.0000	0.0000	0
03/11/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	39,072.0000	39,981.0000	2.326	0	0	0
03/11/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	13,921.0000	13,390.0000	(3.814)	0	0	0
03/11/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	50,617.0000	51,668.0000	2.076	0	0	0
03/11/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	8,910.0000	8,521.0000	(4.366)	0	0	0
03/11/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	46,621.0000	47,627.0000	2.158	0	0	0
03/11/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	9,630.0000	9,219.0000	(4.268)	0	0	0
03/11/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	48,602.0000	49,630.0000	2.115	0	0	0
03/11/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	58,994.0000	60,127.0000	1.921	0	0	0
03/11/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	10,394.0000	9,960.0000	(4.175)	0	0	0
03/11/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	6,441.0000	6,135.0000	(4.751)	0	0	0
03/11/2006	R201	2007/08/02			Bond Future	8.0230	7.9970	(0.324)	0.0000	0.0000	0
03/11/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	44,417.0000	45,329.0000	2.053	0	0	0
03/11/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	18,024.0000	17,472.0000	(3.063)	0	0	0
03/11/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	14,288.0000	13,817.0000	(3.296)	0	0	0
03/11/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	62,978.0000	64,081.0000	1.751	0	0	0
03/11/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	51,495.0000	52,487.0000	1.926	0	0	0
03/11/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	9,824.0000	9,464.0000	(3.664)	0	0	0
03/11/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	12,655.0000	12,223.0000	(3.414)	0	0	0
03/11/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	55,214.0000	56,245.0000	1.867	0	0	0
03/11/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	13,453.0000	13,001.0000	(3.360)	0	0	0
03/11/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	53,340.0000	54,352.0000	1.897	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
03/11/2006	R203	2007/02/01			Bond Future	8.0010	7.9810	(0.250)	0.0000	0.0000	0
03/11/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	52,912.0000	54,213.0000	2.459	0	0	0
03/11/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	40,962.0000	42,150.0000	2.900	0	0	0
03/11/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	1,230.0000	1,102.0000	(10.407)	0	0	0
03/11/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	2,733.0000	2,492.0000	(8.818)	0	0	0
03/11/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	43,876.0000	45,097.0000	2.783	0	0	0
03/11/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	94,828.0000	93,405.0000	(1.501)	0	0	0
03/11/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	38,110.0000	39,262.0000	3.023	0	0	0
03/11/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	365.0000	391.0000	7.123	0	0	0
03/11/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	3,284.0000	3,007.0000	(8.435)	0	0	0
03/11/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	7,541.0000	7,934.0000	5.212	0	0	0
03/11/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	2,261.0000	2,053.0000	(9.199)	0	0	0
03/11/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	25,676.0000	24,639.0000	(4.039)	0	0	0
03/11/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	14,722.0000	15,375.0000	4.436	0	0	0
03/11/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	14,793.0000	14,017.0000	(5.246)	0	0	0
03/11/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	25,071.0000	25,997.0000	3.694	0	0	0
03/11/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	75,277.0000	73,873.0000	(1.865)	0	0	0
03/11/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	7,493.0000	6,989.0000	(6.726)	0	0	0
03/11/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	1,858.0000	1,680.0000	(9.580)	0	0	0
03/11/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	3,299.0000	3,495.0000	5.941	0	0	0
03/11/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	39,920.0000	38,687.0000	(3.089)	0	0	0
03/11/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	46,844.0000	48,095.0000	2.671	0	0	0
03/11/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	115,053.0000	113,625.0000	(1.241)	0	0	0
03/11/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,209.0000	1,289.0000	6.617	0	0	0
03/11/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	56,752.0000	55,403.0000	(2.377)	0	0	0
03/11/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	18.0000	19.0000	5.556	0	0	0
03/11/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	68,545.0000	69,925.0000	2.013	0	0	0
03/11/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	90.0000	96.0000	6.667	0	0	0
03/11/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	390.0000	341.0000	(12.564)	0	0	0
03/11/2006	R203	2007/05/03			Bond Future	7.9690	7.9490	(0.251)	0.0000	0.0000	0
03/11/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	59,682.0000	60,894.0000	2.031	0	0	0
03/11/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	3,229.0000	3,030.0000	(6.163)	0	0	0
03/11/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	3,695.0000	3,473.0000	(6.008)	0	0	0
03/11/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	4,214.0000	3,969.0000	(5.814)	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
03/11/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	54,096.0000	55,262.0000	2.155	0	0	0
03/11/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	56,869.0000	58,059.0000	2.093	0	0	0
03/11/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	71,243.0000	72,529.0000	1.805	0	0	0
03/11/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	1,824.0000	1,698.0000	(6.908)	0	0	0
03/11/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	6,915.0000	6,558.0000	(5.163)	0	0	0
03/11/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	43,474.0000	44,530.0000	2.429	0	0	0
03/11/2006	R203	2007/08/02			Bond Future	7.9370	7.9170	(0.252)	0.0000	0.0000	0
03/11/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	63,800.0000	64,932.0000	1.774	0	0	0
03/11/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	5,985.0000	5,723.0000	(4.378)	0	0	0
03/11/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	6,607.0000	6,325.0000	(4.268)	0	0	0
03/11/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	61,192.0000	62,303.0000	1.816	0	0	0
03/11/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	58,621.0000	59,710.0000	1.858	0	0	0
03/11/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	7,281.0000	6,977.0000	(4.175)	0	0	0
03/11/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	74,549.0000	75,753.0000	1.615	0	0	0
03/11/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	3,953.0000	3,764.0000	(4.781)	0	0	0
03/11/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	48,753.0000	49,748.0000	2.041	0	0	0
03/11/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	10,537.0000	10,138.0000	(3.787)	0	0	0
03/11/2006	R204	2007/02/01			Bond Future	7.9860	7.9660	(0.250)	0.0000	0.0000	0
03/11/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	12,471.0000	11,852.0000	(4.964)	0	0	0
03/11/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	5,349.0000	5,011.0000	(6.319)	0	0	0
03/11/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	51,132.0000	52,284.0000	2.253	0	0	0
03/11/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	54,067.0000	55,249.0000	2.186	0	0	0
03/11/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	121,939.0000	120,430.0000	(1.238)	0	0	0
03/11/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	198.0000	208.0000	5.051	0	0	0
03/11/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	5,969.0000	5,603.0000	(6.132)	0	0	0
03/11/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	580.0000	607.0000	4.655	0	0	0
03/11/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	7,404.0000	6,974.0000	(5.808)	0	0	0
03/11/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	30,521.0000	29,466.0000	(3.457)	0	0	0
03/11/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	20,007.0000	19,172.0000	(4.174)	0	0	0
03/11/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,475.0000	2,292.0000	(7.394)	0	0	0
03/11/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	32,234.0000	33,133.0000	2.789	0	0	0
03/11/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	100,518.0000	99,027.0000	(1.483)	0	0	0
03/11/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	44,609.0000	43,371.0000	(2.775)	0	0	0
03/11/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,486.0000	1,555.0000	4.643	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
03/11/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	21,069.0000	21,752.0000	3.242	0	0	0
03/11/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	80,177.0000	78,727.0000	(1.808)	0	0	0
03/11/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	45,400.0000	46,489.0000	2.399	0	0	0
03/11/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	6,813.0000	7,093.0000	4.110	0	0	0
03/11/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	60,056.0000	61,290.0000	2.055	0	0	0
03/11/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	75,590.0000	76,926.0000	1.767	0	0	0
03/11/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	4,279.0000	3,995.0000	(6.637)	0	0	0
03/11/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	12,400.0000	12,865.0000	3.750	0	0	0
03/11/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	61,351.0000	59,981.0000	(2.233)	0	0	0
03/11/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,369.0000	3,518.0000	4.423	0	0	0
03/11/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	48,241.0000	49,362.0000	2.324	0	0	0
03/11/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	6,653.0000	6,255.0000	(5.982)	0	0	0
03/11/2006	R204	2007/05/03			Bond Future	7.9570	7.9370	(0.251)	0.0000	0.0000	0
03/11/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	70,529.0000	71,662.0000	1.606	0	0	0
03/11/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	55,282.0000	56,272.0000	1.791	0	0	0
03/11/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	9,801.0000	9,430.0000	(3.785)	0	0	0
03/11/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	15,585.0000	15,072.0000	(3.292)	0	0	0
03/11/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	11,499.0000	11,084.0000	(3.609)	0	0	0
03/11/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	7,007.0000	6,718.0000	(4.124)	0	0	0
03/11/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	81,414.0000	82,628.0000	1.491	0	0	0
03/11/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	65,286.0000	66,374.0000	1.667	0	0	0
03/11/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	67,890.0000	69,000.0000	1.635	0	0	0
03/11/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	10,623.0000	10,231.0000	(3.690)	0	0	0
03/11/2006	R204	2007/08/02			Bond Future	7.9290	7.9090	(0.252)	0.0000	0.0000	0
03/11/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	20,793.0000	20,265.0000	(2.539)	0	0	0
03/11/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	62,056.0000	63,016.0000	1.547	0	0	0
03/11/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	14,366.0000	13,958.0000	(2.840)	0	0	0
03/11/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	11,035.0000	10,698.0000	(3.054)	0	0	0
03/11/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	86,590.0000	87,741.0000	1.329	0	0	0
03/11/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	76,404.0000	77,484.0000	1.414	0	0	0
03/11/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	16,306.0000	15,860.0000	(2.735)	0	0	0
03/11/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	71,486.0000	72,528.0000	1.458	0	0	0
03/11/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	15,312.0000	14,885.0000	(2.789)	0	0	0
03/11/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	73,929.0000	74,990.0000	1.435	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
03/11/2006	R207	2007/02/01			Bond Future	7.9300	7.9100	(0.252)	0.0000	0.0000	0
03/11/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	2,863.0000	2,612.0000	(8.767)	0	0	0
03/11/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	61,483.0000	62,913.0000	2.326	0	0	0
03/11/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	1,599.0000	1,440.0000	(9.944)	0	0	0
03/11/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	54,948.0000	56,332.0000	2.519	0	0	0
03/11/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	1,051.0000	938.0000	(10.752)	0	0	0
03/11/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	45,441.0000	46,732.0000	2.841	0	0	0
03/11/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	97,275.0000	95,744.0000	(1.574)	0	0	0
03/11/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	119,405.0000	117,864.0000	(1.291)	0	0	0
03/11/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	78,138.0000	79,638.0000	1.920	0	0	0
03/11/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	329.0000	286.0000	(13.070)	0	0	0
03/11/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	36.0000	39.0000	8.333	0	0	0
03/11/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	617.0000	659.0000	6.807	0	0	0
03/11/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	51,731.0000	53,088.0000	2.623	0	0	0
03/11/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	76,078.0000	74,578.0000	(1.972)	0	0	0
03/11/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	1,954.0000	1,768.0000	(9.519)	0	0	0
03/11/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	38,702.0000	37,428.0000	(3.292)	0	0	0
03/11/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	4,773.0000	5,042.0000	5.636	0	0	0
03/11/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	56,289.0000	54,864.0000	(2.532)	0	0	0
03/11/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,881.0000	1,999.0000	6.273	0	0	0
03/11/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	166.0000	177.0000	6.627	0	0	0
03/11/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	2,373.0000	2,155.0000	(9.187)	0	0	0
03/11/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	48,560.0000	49,885.0000	2.729	0	0	0
03/11/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	13,591.0000	12,838.0000	(5.540)	0	0	0
03/11/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	18,964.0000	19,754.0000	4.166	0	0	0
03/11/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	10,245.0000	10,747.0000	4.900	0	0	0
03/11/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	24,253.0000	23,212.0000	(4.292)	0	0	0
03/11/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	30,927.0000	31,998.0000	3.463	0	0	0
03/11/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	42,382.0000	43,636.0000	2.959	0	0	0
03/11/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	6,698.0000	6,226.0000	(7.047)	0	0	0
03/11/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	3,434.0000	3,145.0000	(8.416)	0	0	0
03/11/2006	R207	2007/05/03			Bond Future	7.9030	7.8830	(0.253)	0.0000	0.0000	0
03/11/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	62,884.0000	64,161.0000	2.031	0	0	0
03/11/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	65,852.0000	67,152.0000	1.974	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
03/11/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	3,962.0000	3,732.0000	(5.805)	0	0	0
03/11/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	2,025.0000	1,891.0000	(6.617)	0	0	0
03/11/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	4,493.0000	4,239.0000	(5.653)	0	0	0
03/11/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	81,134.0000	82,530.0000	1.721	0	0	0
03/11/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	68,854.0000	70,177.0000	1.921	0	0	0
03/11/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	3,484.0000	3,276.0000	(5.970)	0	0	0
03/11/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	51,437.0000	52,604.0000	2.269	0	0	0
03/11/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	7,232.0000	6,868.0000	(5.033)	0	0	0
03/11/2006	R207	2007/08/02			Bond Future	7.8770	7.8560	(0.267)	0.0000	0.0000	0
03/11/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	7,214.0000	6,896.0000	(4.408)	0	0	0
03/11/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	6,540.0000	6,245.0000	(4.511)	0	0	0
03/11/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	66,950.0000	68,226.0000	1.906	0	0	0
03/11/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	69,741.0000	71,040.0000	1.863	0	0	0
03/11/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	84,151.0000	85,548.0000	1.660	0	0	0
03/11/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	3,899.0000	3,702.0000	(5.053)	0	0	0
03/11/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	5,919.0000	5,646.0000	(4.612)	0	0	0
03/11/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	72,566.0000	73,887.0000	1.820	0	0	0
03/11/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	56,179.0000	57,352.0000	2.088	0	0	0
03/11/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	10,484.0000	10,064.0000	(4.006)	0	0	0
03/11/2006	TRT1	2007/02/01			Index Future	244.2370	244.4580	0.090	0.0000	0.0000	500
03/11/2006	TRT1	2007/02/01	243.60	Call	Index Future	27,611.0000	28,702.0000	3.951	0	0	0
03/11/2006	TRT1	2007/02/01	243.60	Put	Index Future	21,241.0000	20,122.0000	(5.268)	0	0	0

Grand Total: **1,860**