



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 01/08/2006

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
01/08/2006	GOVI 2006/08/03			jGovi	232.0790	230.9510	(0.486)	230.8600	230.8600	546
01/08/2006	GOVI 2006/08/03	230.00	Put	jGovi	33.0000	340.0000	930.303	0	0	0
01/08/2006	GOVI 2006/08/03	230.00	Call	jGovi	20,823.0000	9,850.0000	(52.697)	0	0	0
01/08/2006	GOVI 2006/11/02			jGovi	236.6610	235.5230	(0.481)	235.1900	235.1900	886
01/08/2006	GOVI 2006/11/02	230.00	Call	jGovi	68,509.0000	58,252.0000	(14.972)	0	0	0
01/08/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,899.0000	3,022.0000	59.136	0	0	0
01/08/2006	GOVI 2007/02/01			jGovi	241.7340	240.6030	(0.468)	0.0000	0.0000	0
01/08/2006	GOVI 2007/02/01	230.00	Put	jGovi	940.0000	1,400.0000	48.936	0	0	0
01/08/2006	GOVI 2007/02/01	230.00	Call	jGovi	118,280.0000	107,430.0000	(9.173)	0	0	0
01/08/2006	J153 2010/08/31			jSwap	8.8970	8.9820	0.955	0.0000	0.0000	0
01/08/2006	J157 2015/09/15			jSwap	8.8840	8.9810	1.092	0.0000	0.0000	0
01/08/2006	J186 2026/12/21			jSwap	8.6730	8.7780	1.211	0.0000	0.0000	0
01/08/2006	J194 2008/02/28			jSwap	8.5390	8.5530	0.164	0.0000	0.0000	0
01/08/2006	J201 2014/12/22			jSwap	8.9750	9.0810	1.181	0.0000	0.0000	0
01/08/2006	J203 2017/09/15			jSwap	8.8230	8.9190	1.088	0.0000	0.0000	0
01/08/2006	J204 2018/12/21			jSwap	8.8350	8.9360	1.143	0.0000	0.0000	0

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01/08/2006	J207	2020/01/15			jSwap	8.8120	8.9140	1.158	0.0000	0.0000	0
01/08/2006	JBAR	2005/12/21			jBar	7.8880	7.9210	0.418	0.0000	0.0000	0
01/08/2006	JFRA	2006/08/03			jFra	7.9200	7.9410	0.265	0.0000	0.0000	0
01/08/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	2,248.0000	2,300.0000	2.313	0	0	0
01/08/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
01/08/2006	JFRA	2006/11/02			jFra	8.6260	8.6390	0.151	0.0000	0.0000	0
01/08/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,979.0000	4,009.0000	0.754	0	0	0
01/08/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	10.0000	9.0000	(10.000)	0	0	0
01/08/2006	JFRA	2007/02/01			jFra	9.0200	9.0150	(0.055)	0.0000	0.0000	0
01/08/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,794.0000	3,782.0000	(0.316)	0	0	0
01/08/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	88.0000	88.0000	-	0	0	0
01/08/2006	JFRA	2007/05/03			jFra	9.2100	9.2320	0.239	0.0000	0.0000	0
01/08/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	147.0000	141.0000	(4.082)	0	0	0
01/08/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,314.0000	4,362.0000	1.113	0	0	0
01/08/2006	JFRA	2007/08/02			jFra	9.2360	9.2680	0.346	0.0000	0.0000	0
01/08/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,464.0000	4,531.0000	1.501	0	0	0
01/08/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	233.0000	223.0000	(4.292)	0	0	0
01/08/2006	JFRA	2007/11/01			jFra	9.2730	9.2980	0.270	0.0000	0.0000	0
01/08/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	315.0000	305.0000	(3.175)	0	0	0
01/08/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,960.0000	5,015.0000	1.109	0	0	0
01/08/2006	JFRA	2008/02/07			jFra	9.2830	9.2990	0.172	0.0000	0.0000	0
01/08/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,807.0000	26,803.0000	(0.015)	0	0	0
01/08/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,439.0000	22,400.0000	(0.174)	0	0	0
01/08/2006	JN02	2006/08/03			jNote	8.9670	8.9850	0.201	0.0000	0.0000	0
01/08/2006	JN02	2006/08/03	7.25	Call	Option on jNote	31,371.0000	31,694.0000	1.030	0	0	0
01/08/2006	JN02	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0

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01/08/2006	JN02	2006/11/02			jNote	9.1400	9.1700	0.328	0.0000	0.0000	0
01/08/2006	JN02	2006/11/02	7.25	Call	Option on jNote	35,383.0000	35,857.0000	1.340	0	0	0
01/08/2006	JN02	2006/11/02	7.25	Put	Option on jNote	954.0000	889.0000	(6.813)	0	0	0
01/08/2006	JN05	2006/08/03			jNote	9.0340	9.1260	1.018	0.0000	0.0000	0
01/08/2006	JN05	2006/08/03	7.25	Call	Option on jNote	71,262.0000	74,823.0000	4.997	0	0	0
01/08/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
01/08/2006	JN05	2006/11/02			jNote	9.0980	9.1970	1.088	0.0000	0.0000	0
01/08/2006	JN05	2006/11/02	7.25	Put	Option on jNote	9.0000	5.0000	(44.444)	0	0	0
01/08/2006	JN05	2006/11/02	7.25	Call	Option on jNote	73,615.0000	77,422.0000	5.172	0	0	0
01/08/2006	JN10	2006/08/03			jNote	8.8620	8.9610	1.117	0.0000	0.0000	0
01/08/2006	JN10	2006/08/03	7.25	Call	Option on jNote	105,849.0000	111,917.0000	5.733	0	0	0
01/08/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
01/08/2006	JN10	2006/11/02			jNote	8.8870	8.9900	1.159	0.0000	0.0000	0
01/08/2006	JN10	2006/11/02	7.25	Call	Option on jNote	107,237.0000	113,523.0000	5.862	0	0	0
01/08/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
01/08/2006	JROD	2006/08/31			jRod	7.2810	7.2760	(0.069)	0.0000	0.0000	0
01/08/2006	JROD	2006/09/29			jRod	7.5500	7.5470	(0.040)	0.0000	0.0000	0
01/08/2006	JROD	2006/10/31			jRod	7.8880	7.9080	0.254	0.0000	0.0000	0
01/08/2006	JROD	2006/11/30			jRod	7.7190	7.7520	0.428	0.0000	0.0000	0
01/08/2006	JROD	2006/12/29			jRod	7.9310	7.9950	0.807	0.0000	0.0000	0
01/08/2006	JROD	2007/01/31			jRod	8.1520	8.2520	1.227	0.0000	0.0000	0
01/08/2006	JROD	2007/02/28			jRod	7.9740	8.0600	1.079	0.0000	0.0000	0

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01/08/2006	R153	2006/08/03			Bond Future	8.6010	8.6400	0.453	0.0000	0.0000	944
01/08/2006	R153	2006/08/03	8.45	Call	Option on Bond Future	288.0000	56.0000	(80.556)	0	0	0
01/08/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	606.0000	174.0000	(71.287)	0	0	0
01/08/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	4,329.0000	5,330.0000	23.123	0	0	0
01/08/2006	R153	2006/08/03	8.45	Put	Option on Bond Future	5,859.0000	7,061.0000	20.515	0	0	0
01/08/2006	R153	2006/08/03	8.55	Call	Option on Bond Future	1,139.0000	446.0000	(60.843)	0	0	0
01/08/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	13,007.0000	14,437.0000	10.994	0	0	0
01/08/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
01/08/2006	R153	2006/08/03	8.55	Put	Option on Bond Future	3,017.0000	3,757.0000	24.528	0	0	0
01/08/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	41,420.0000	42,854.0000	3.462	0	0	100
01/08/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	51,088.0000	52,522.0000	2.807	0	0	0
01/08/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	14,561.0000	13,125.0000	(9.862)	0	0	0
01/08/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	22,379.0000	23,812.0000	6.403	0	0	0
01/08/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
01/08/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	60,856.0000	62,289.0000	2.355	0	0	0
01/08/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	5,810.0000	4,377.0000	(24.664)	0	0	0
01/08/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	31,851.0000	33,284.0000	4.499	0	0	0
01/08/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	346.0000	346.0000	-	0	0	0
01/08/2006	R153	2006/11/02			Bond Future	8.5870	8.6930	1.234	0.0000	0.0000	0
01/08/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	11,360.0000	13,296.0000	17.042	0	0	0
01/08/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	10,073.0000	8,333.0000	(17.274)	0	0	0
01/08/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	13,113.0000	15,244.0000	16.251	0	0	0
01/08/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	8,340.0000	6,795.0000	(18.525)	0	0	0
01/08/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	8,418.0000	9,978.0000	18.532	0	0	0
01/08/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	12,210.0000	14,243.0000	16.650	0	0	0
01/08/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	56,930.0000	60,584.0000	6.418	0	0	0
01/08/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	2,804.0000	2,092.0000	(25.392)	0	0	0
01/08/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	23,435.0000	26,399.0000	12.648	0	0	0
01/08/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	1,229.0000	859.0000	(30.106)	0	0	0
01/08/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	50.0000	28.0000	(44.000)	0	0	0

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01/08/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	30,791.0000	34,097.0000	10.737	0	0	0
01/08/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	47,842.0000	51,456.0000	7.554	0	0	0
01/08/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	9,182.0000	7,539.0000	(17.894)	0	0	0
01/08/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	157.0000	95.0000	(39.490)	0	0	0
01/08/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	429.0000	276.0000	(35.664)	0	0	0
01/08/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	39,008.0000	42,531.0000	9.031	0	0	0
01/08/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	14,064.0000	11,949.0000	(15.038)	0	0	0
01/08/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	17,217.0000	19,737.0000	14.637	0	0	101
01/08/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	5,429.0000	4,274.0000	(21.275)	0	0	0
01/08/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	75,544.0000	79,218.0000	4.863	0	0	0
01/08/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	19,878.0000	17,349.0000	(12.723)	0	0	0
01/08/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
01/08/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	5,640.0000	6,787.0000	20.337	0	0	0
01/08/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	3,715.0000	4,527.0000	21.857	0	0	0
01/08/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	26,462.0000	23,598.0000	(10.823)	0	0	0
01/08/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	66,179.0000	69,848.0000	5.544	0	0	0
01/08/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	14.0000	7.0000	(50.000)	0	0	0
01/08/2006	R153	2007/02/01			Bond Future	8.5830	8.6930	1.282	0.0000	0.0000	0
01/08/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	18,069.0000	20,016.0000	10.775	0	0	0
01/08/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	16,559.0000	18,385.0000	11.027	0	0	0
01/08/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	15,481.0000	13,725.0000	(11.343)	0	0	0
01/08/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	21,461.0000	23,655.0000	10.223	0	0	0
01/08/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	10,529.0000	9,141.0000	(13.183)	0	0	0
01/08/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	13,719.0000	12,084.0000	(11.918)	0	0	0
01/08/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	38,662.0000	41,728.0000	7.930	0	0	0
01/08/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	7,149.0000	6,073.0000	(15.051)	0	0	0
01/08/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,601.0000	1,258.0000	(21.424)	0	0	0
01/08/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	26,376.0000	28,883.0000	9.505	0	0	0
01/08/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,614.0000	2,098.0000	(19.740)	0	0	0
01/08/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	14,584.0000	12,888.0000	(11.629)	0	0	0
01/08/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	19,314.0000	17,328.0000	(10.283)	0	0	0
01/08/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	936.0000	719.0000	(23.184)	0	0	0
01/08/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	46,176.0000	49,415.0000	7.014	0	0	0
01/08/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	13,882.0000	15,478.0000	11.497	0	0	0
01/08/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	4,535.0000	3,756.0000	(17.178)	0	0	0

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01/08/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	54,118.0000	57,483.0000	6.218	0	0	0
01/08/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	32,134.0000	34,937.0000	8.723	0	0	0
01/08/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	17,296.0000	19,182.0000	10.904	0	0	0
01/08/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	24,570.0000	22,321.0000	(9.153)	0	0	0
01/08/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	11,067.0000	12,400.0000	12.045	0	0	0
01/08/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	522.0000	392.0000	(24.904)	0	0	0
01/08/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	8,825.0000	9,928.0000	12.499	0	0	0
01/08/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	70,911.0000	74,419.0000	4.947	0	0	0
01/08/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	277.0000	203.0000	(26.715)	0	0	0
01/08/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	30,325.0000	27,846.0000	(8.175)	0	0	0
01/08/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	62,390.0000	65,841.0000	5.531	0	0	0
01/08/2006	R157	2006/08/03			Bond Future	8.6970	8.7480	0.586	0.0000	0.0000	116
01/08/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R157	2006/08/03	8.45	Call	Option on Bond Future	89.0000	4.0000	(95.506)	0	0	0
01/08/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	113,479.0000	117,250.0000	3.323	0	0	0
01/08/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R157	2006/08/03	8.45	Put	Option on Bond Future	18,564.0000	22,250.0000	19.856	0	0	0
01/08/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	53,061.0000	56,832.0000	7.107	0	0	0
01/08/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	72,807.0000	76,577.0000	5.178	0	0	100
01/08/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	40,104.0000	36,333.0000	(9.403)	0	0	0
01/08/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	92,943.0000	96,714.0000	4.057	0	0	0
01/08/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	48.0000	35.0000	(27.083)	0	0	0
01/08/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	33,697.0000	37,468.0000	11.191	0	0	0
01/08/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	22,234.0000	18,450.0000	(17.019)	0	0	0
01/08/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	134,423.0000	138,194.0000	2.805	0	0	0
01/08/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R157	2006/08/03	8.55	Call	Option on Bond Future	596.0000	88.0000	(85.235)	0	0	0
01/08/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	14,954.0000	18,499.0000	23.706	0	0	0
01/08/2006	R157	2006/08/03	8.55	Put	Option on Bond Future	11,548.0000	14,811.0000	28.256	0	0	0
01/08/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	6,172.0000	3,257.0000	(47.229)	0	0	0
01/08/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	247.0000	22.0000	(91.093)	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
01/08/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	2,253.0000	3,110.0000	38.038	0	0	0
01/08/2006	R157	2006/11/02			Bond Future	8.6800	8.7830	1.187	0.0000	0.0000	0
01/08/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	1,757.0000	1,201.0000	(31.645)	0	0	0
01/08/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	255.0000	156.0000	(38.824)	0	0	0
01/08/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	54,947.0000	61,238.0000	11.449	0	0	0
01/08/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	109,889.0000	117,235.0000	6.685	0	0	0
01/08/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	4,306.0000	3,152.0000	(26.800)	0	0	0
01/08/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	13,183.0000	15,748.0000	19.457	0	0	0
01/08/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	30,946.0000	35,616.0000	15.091	0	0	0
01/08/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	3,407.0000	4,232.0000	24.215	0	0	0
01/08/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	71,686.0000	78,575.0000	9.610	0	0	158
01/08/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	77,991.0000	71,371.0000	(8.488)	0	0	0
01/08/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	36,124.0000	31,244.0000	(13.509)	0	0	0
01/08/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	713.0000	461.0000	(35.344)	0	0	0
01/08/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	28,821.0000	33,289.0000	15.503	0	0	117
01/08/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	63,136.0000	56,933.0000	(9.825)	0	0	0
01/08/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	90,304.0000	97,497.0000	7.965	0	0	0
01/08/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	8,828.0000	6,835.0000	(22.576)	0	0	0
01/08/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	15,670.0000	12,694.0000	(18.992)	0	0	0
01/08/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	150,920.0000	158,355.0000	4.926	0	0	0
01/08/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	5,443.0000	6,685.0000	22.818	0	0	0
01/08/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	40,545.0000	45,997.0000	13.447	0	0	0
01/08/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	14,110.0000	11,336.0000	(19.660)	0	0	0
01/08/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	80.0000	46.0000	(42.500)	0	0	0
01/08/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	22.0000	12.0000	(45.455)	0	0	0
01/08/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	26,815.0000	31,081.0000	15.909	0	0	0
01/08/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	49,039.0000	43,411.0000	(11.477)	0	0	0
01/08/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	130,147.0000	137,558.0000	5.694	0	0	0
01/08/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	8,559.0000	10,376.0000	21.229	0	0	0
01/08/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	17,336.0000	14,156.0000	(18.343)	0	0	0
01/08/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	24,910.0000	20,935.0000	(15.957)	0	0	0
01/08/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	24,917.0000	28,980.0000	16.306	0	0	0
01/08/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	19,094.0000	15,713.0000	(17.707)	0	0	0
01/08/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	19,844.0000	23,313.0000	17.481	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
01/08/2006	R157	2007/02/01			Bond Future	8.6820	8.7870	1.209	0.0000	0.0000	0
01/08/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	128,512.0000	135,577.0000	5.498	0	0	0
01/08/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,630.0000	2,055.0000	(21.863)	0	0	0
01/08/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	11,990.0000	10,057.0000	(16.122)	0	0	0
01/08/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	29,970.0000	33,461.0000	11.648	0	0	0
01/08/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	18,874.0000	21,233.0000	12.499	0	0	0
01/08/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	109,757.0000	116,596.0000	6.231	0	0	0
01/08/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	61,582.0000	67,063.0000	8.900	0	0	0
01/08/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	46,507.0000	41,981.0000	(9.732)	0	0	0
01/08/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	58,302.0000	53,247.0000	(8.670)	0	0	0
01/08/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	24,229.0000	27,116.0000	11.915	0	0	0
01/08/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	70,894.0000	65,386.0000	(7.769)	0	0	0
01/08/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	92,042.0000	98,559.0000	7.080	0	0	0
01/08/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	34,779.0000	30,855.0000	(11.283)	0	0	0
01/08/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	14,629.0000	16,535.0000	13.029	0	0	0
01/08/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	84,139.0000	78,254.0000	(6.994)	0	0	0
01/08/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	11,345.0000	12,873.0000	13.468	0	0	0
01/08/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	18,371.0000	15,774.0000	(14.136)	0	0	0
01/08/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	49,491.0000	54,308.0000	9.733	0	0	0
01/08/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	4,454.0000	3,557.0000	(20.139)	0	0	0
01/08/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	75,594.0000	81,682.0000	8.054	0	0	0
01/08/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,474.0000	1,126.0000	(23.609)	0	0	0
01/08/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	7,183.0000	5,857.0000	(18.460)	0	0	0
01/08/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	29,546.0000	26,011.0000	(11.964)	0	0	0
01/08/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	35,376.0000	39,255.0000	10.965	0	0	0
01/08/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	26,336.0000	23,061.0000	(12.435)	0	0	0
01/08/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	37,316.0000	41,325.0000	10.743	0	0	0
01/08/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	33,506.0000	37,255.0000	11.189	0	0	0
01/08/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	39,325.0000	43,464.0000	10.525	0	0	0
01/08/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	27,913.0000	24,508.0000	(12.199)	0	0	0
01/08/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	31,235.0000	27,570.0000	(11.734)	0	0	0
01/08/2006	R186	2006/08/03			Bond Future	8.3710	8.5010	1.553	8.5000	8.5000	60
01/08/2006	R186	2006/08/03	8.30	Call	Option on Bond Future	2,636.0000	126.0000	(95.220)	0	0	0
01/08/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	15,038.0000	28,206.0000	87.565	0	0	0
01/08/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	1,329.0000	32.0000	(97.592)	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
01/08/2006	R186	2006/08/03	8.30	Put	Option on Bond Future	10,651.0000	22,606.0000	112.243	0	0	0
01/08/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	104,273.0000	118,738.0000	13.872	0	0	0
01/08/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	92,779.0000	78,314.0000	(15.591)	0	0	0
01/08/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	1,259.0000	4,787.0000	280.222	0	0	0
01/08/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	170,441.0000	184,906.0000	8.487	0	0	0
01/08/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	15,614.0000	4,677.0000	(70.046)	0	0	0
01/08/2006	R186	2006/08/03	8.20	Put	Option on Bond Future	20,027.0000	33,915.0000	69.346	0	0	0
01/08/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	67,558.0000	53,093.0000	(21.411)	0	0	0
01/08/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	205,419.0000	219,884.0000	7.042	0	0	0
01/08/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	72,977.0000	87,442.0000	19.821	0	0	0
01/08/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	12.0000	55.0000	358.333	0	0	0
01/08/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	42,809.0000	57,269.0000	33.778	0	0	0
01/08/2006	R186	2006/08/03	8.20	Call	Option on Bond Future	583.0000	6.0000	(98.971)	0	0	0
01/08/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
01/08/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	41,442.0000	27,020.0000	(34.800)	0	0	0
01/08/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	136,744.0000	151,209.0000	10.578	0	0	0
01/08/2006	R186	2006/11/02			Bond Future	8.3790	8.5120	1.587	8.5100	8.5100	53
01/08/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	37,795.0000	45,919.0000	21.495	0	0	0
01/08/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	28,935.0000	22,365.0000	(22.706)	0	0	0
01/08/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	21.0000	9.0000	(57.143)	0	0	0
01/08/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	43,981.0000	52,913.0000	20.309	0	0	0
01/08/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	11,431.0000	14,793.0000	29.411	0	0	0
01/08/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	3,089.0000	1,911.0000	(38.135)	0	0	0
01/08/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	23,760.0000	17,999.0000	(24.247)	0	0	0
01/08/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	240,953.0000	255,634.0000	6.093	0	0	0
01/08/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	58,188.0000	48,283.0000	(17.022)	0	0	0
01/08/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	77,724.0000	66,393.0000	(14.579)	0	0	0
01/08/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	80,885.0000	93,142.0000	15.154	0	0	0

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01/08/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	17,884.0000	22,673.0000	26.778	0	0	0
01/08/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	170,521.0000	185,055.0000	8.523	0	0	0
01/08/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	327.0000	167.0000	(48.930)	0	0	0
01/08/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	204,995.0000	219,640.0000	7.144	0	0	0
01/08/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	7,470.0000	5,034.0000	(32.610)	0	0	0
01/08/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	90.0000	42.0000	(53.333)	0	0	0
01/08/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	107,591.0000	121,106.0000	12.561	0	0	0
01/08/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	58,458.0000	68,984.0000	18.006	0	0	0
01/08/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	137,748.0000	151,996.0000	10.344	0	0	0
01/08/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	26,305.0000	20,138.0000	(23.444)	0	0	0
01/08/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	40,755.0000	32,612.0000	(19.980)	0	0	0
01/08/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	15,021.0000	10,853.0000	(27.748)	0	0	0
01/08/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	1,004.0000	559.0000	(44.323)	0	0	0
01/08/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	40,826.0000	49,352.0000	20.884	0	0	0
01/08/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	27,376.0000	33,926.0000	23.926	0	0	0
01/08/2006	R186	2007/02/01			Bond Future	8.3700	8.5050	1.613	0.0000	0.0000	0
01/08/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	48,094.0000	40,914.0000	(14.929)	0	0	0
01/08/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	55,903.0000	63,566.0000	13.708	0	0	0
01/08/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	58,692.0000	66,618.0000	13.504	0	0	0
01/08/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	45,258.0000	38,341.0000	(15.283)	0	0	0
01/08/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	76,780.0000	67,430.0000	(12.178)	0	0	0
01/08/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	239,448.0000	253,898.0000	6.035	0	0	0
01/08/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	35,711.0000	41,204.0000	15.382	0	0	0
01/08/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	27,680.0000	32,163.0000	16.196	0	0	0
01/08/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	94,598.0000	84,238.0000	(10.952)	0	0	0
01/08/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,241.0000	849.0000	(31.587)	0	0	0
01/08/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	4,399.0000	3,202.0000	(27.211)	0	0	0
01/08/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	93,606.0000	104,230.0000	11.350	0	0	0
01/08/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	172,432.0000	186,078.0000	7.914	0	0	0
01/08/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	2,413.0000	1,704.0000	(29.383)	0	0	0
01/08/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	21,656.0000	17,436.0000	(19.487)	0	0	0
01/08/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	142,383.0000	155,332.0000	9.094	0	0	0
01/08/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	7,549.0000	5,655.0000	(25.089)	0	0	0
01/08/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	45,885.0000	52,534.0000	14.491	0	0	0
01/08/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	204,886.0000	219,019.0000	6.898	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
01/08/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	42,495.0000	35,845.0000	(15.649)	0	0	0
01/08/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	74,468.0000	83,744.0000	12.456	0	0	0
01/08/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	32,298.0000	26,732.0000	(17.233)	0	0	0
01/08/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	61,595.0000	69,787.0000	13.300	0	0	0
01/08/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	116,255.0000	128,132.0000	10.216	0	0	0
01/08/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	13,433.0000	10,467.0000	(22.080)	0	0	0
01/08/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	60,183.0000	51,990.0000	(13.613)	0	0	0
01/08/2006	R194	2006/08/03			Bond Future	8.6060	8.7050	1.150	0.0000	0.0000	55
01/08/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	232.0000	18.0000	(92.241)	0	0	0
01/08/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	27,483.0000	28,922.0000	5.236	0	0	0
01/08/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	1,775.0000	2,999.0000	68.958	0	0	0
01/08/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	145.0000	366.0000	152.414	0	0	0
01/08/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	2,236.0000	1,018.0000	(54.472)	0	0	0
01/08/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	5,709.0000	4,272.0000	(25.171)	0	0	0
01/08/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	1.0000	3.0000	200.000	0	0	0
01/08/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	12,552.0000	13,990.0000	11.456	0	0	0
01/08/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	23,723.0000	25,161.0000	6.062	0	0	0
01/08/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	16,257.0000	17,696.0000	8.852	0	0	0
01/08/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	19,981.0000	21,419.0000	7.197	0	0	0
01/08/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	8,864.0000	10,303.0000	16.234	0	0	0
01/08/2006	R194	2006/08/03	8.45	Call	Option on Bond Future	110.0000	5.0000	(95.455)	0	0	0
01/08/2006	R194	2006/08/03	8.45	Put	Option on Bond Future	2,382.0000	3,715.0000	55.961	0	0	0
01/08/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	5,196.0000	6,633.0000	27.656	0	0	0
01/08/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
01/08/2006	R194	2006/08/03	8.55	Put	Option on Bond Future	1,247.0000	2,308.0000	85.084	0	0	0
01/08/2006	R194	2006/08/03	8.55	Call	Option on Bond Future	433.0000	55.0000	(87.298)	0	0	0
01/08/2006	R194	2006/11/02			Bond Future	8.7250	8.8390	1.307	0.0000	0.0000	0
01/08/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	12,431.0000	13,727.0000	10.426	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
01/08/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	24,735.0000	26,135.0000	5.660	0	0	0
01/08/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	7,366.0000	8,415.0000	14.241	0	0	0
01/08/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	327.0000	221.0000	(32.416)	0	0	0
01/08/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
01/08/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1,495.0000	1,141.0000	(23.679)	0	0	0
01/08/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	21,568.0000	22,963.0000	6.468	0	0	0
01/08/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	756.0000	546.0000	(27.778)	0	0	0
01/08/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	15,356.0000	16,715.0000	8.850	0	0	0
01/08/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	14.0000	8.0000	(42.857)	0	0	0
01/08/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	116.0000	72.0000	(37.931)	0	0	0
01/08/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	18,433.0000	19,817.0000	7.508	0	0	0
01/08/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	43.0000	25.0000	(41.860)	0	0	0
01/08/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	2,910.0000	2,348.0000	(19.313)	0	0	0
01/08/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	5,067.0000	5,908.0000	16.598	0	0	0
01/08/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	9,737.0000	10,929.0000	12.242	0	0	0
01/08/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	2,647.0000	2,121.0000	(19.872)	0	0	0
01/08/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	27,923.0000	29,324.0000	5.017	0	0	0
01/08/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	34,345.0000	35,747.0000	4.082	0	0	0
01/08/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	31,127.0000	32,529.0000	4.504	0	0	0
01/08/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
01/08/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,423.0000	6,298.0000	16.135	0	0	0
01/08/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,728.0000	5,533.0000	17.026	0	0	0
01/08/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	3,187.0000	2,590.0000	(18.732)	0	0	0
01/08/2006	R194	2007/02/01			Bond Future	8.7480	8.8760	1.463	0.0000	0.0000	0
01/08/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,376.0000	14,498.0000	8.388	0	0	0
01/08/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,242.0000	1,003.0000	(19.243)	0	0	0
01/08/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	742.0000	582.0000	(21.563)	0	0	0
01/08/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	465.0000	357.0000	(23.226)	0	0	0
01/08/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,326.0000	12,370.0000	9.218	0	0	0
01/08/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	15,658.0000	16,833.0000	7.504	0	0	0
01/08/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	280.0000	210.0000	(25.000)	0	0	0
01/08/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,475.0000	10,428.0000	10.058	0	0	0
01/08/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	162.0000	119.0000	(26.543)	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
01/08/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,042.0000	19,255.0000	6.723	0	0	0
01/08/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	25,573.0000	26,842.0000	4.962	0	0	0
01/08/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,931.0000	1,601.0000	(17.090)	0	0	0
01/08/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	90.0000	64.0000	(28.889)	0	0	0
01/08/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,502.0000	21,742.0000	6.048	0	0	0
01/08/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	48.0000	33.0000	(31.250)	0	0	0
01/08/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,853.0000	2,422.0000	(15.107)	0	0	0
01/08/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,018.0000	24,275.0000	5.461	0	0	0
01/08/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,866.0000	8,718.0000	10.831	0	0	0
01/08/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,157.0000	29,432.0000	4.528	0	0	0
01/08/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	4,733.0000	4,138.0000	(12.571)	0	0	0
01/08/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,717.0000	6,405.0000	12.034	0	0	0
01/08/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	24.0000	17.0000	(29.167)	0	0	0
01/08/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,448.0000	7,197.0000	11.616	0	0	0
01/08/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	3,956.0000	3,423.0000	(13.473)	0	0	0
01/08/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	5,008.0000	4,393.0000	(12.280)	0	0	0
01/08/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,489.0000	6,157.0000	12.170	0	0	0
01/08/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	5,290.0000	4,655.0000	(12.004)	0	0	0
01/08/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,270.0000	5,918.0000	12.296	0	0	0
01/08/2006	R201	2006/08/03			Bond Future	8.6630	8.7620	1.143	8.7700	8.7700	26
01/08/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	33,808.0000	28,001.0000	(17.176)	0	0	0
01/08/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R201	2006/08/03	8.55	Call	Option on Bond Future	790.0000	50.0000	(93.671)	0	0	0
01/08/2006	R201	2006/08/03	8.60	Call	Option on Bond Future	1,541.0000	169.0000	(89.033)	0	0	0
01/08/2006	R201	2006/08/03	8.60	Put	Option on Bond Future	5,259.0000	9,695.0000	84.351	0	0	0
01/08/2006	R201	2006/08/03	8.55	Put	Option on Bond Future	7,472.0000	12,539.0000	67.813	0	0	0
01/08/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	40,033.0000	45,840.0000	14.506	0	0	0
01/08/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	55,659.0000	61,467.0000	10.435	0	0	0
01/08/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	71,586.0000	77,393.0000	8.112	0	0	0
01/08/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	24,702.0000	30,508.0000	23.504	0	0	0
01/08/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
01/08/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	19,610.0000	13,824.0000	(29.505)	0	0	0

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01/08/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	18.0000	39.0000	116.667	0	0	0
01/08/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	359.0000	12.0000	(96.657)	0	0	0
01/08/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	1,192.0000	2,889.0000	142.366	0	0	0
01/08/2006	R201	2006/08/03	8.45	Call	Option on Bond Future	142.0000	2.0000	(98.592)	0	0	0
01/08/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	10,015.0000	15,476.0000	54.528	0	0	0
01/08/2006	R201	2006/08/03	8.45	Put	Option on Bond Future	12,785.0000	18,452.0000	44.325	0	0	0
01/08/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	6,298.0000	2,187.0000	(65.275)	0	0	0
01/08/2006	R201	2006/11/02			Bond Future	8.6880	8.7910	1.186	8.7900	8.7900	26
01/08/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	18,608.0000	21,696.0000	16.595	0	0	0
01/08/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	16,418.0000	13,600.0000	(17.164)	0	0	0
01/08/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	13,580.0000	11,081.0000	(18.402)	0	0	0
01/08/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	18.0000	10.0000	(44.444)	0	0	0
01/08/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	119,966.0000	125,863.0000	4.916	0	0	0
01/08/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	21,562.0000	24,970.0000	15.806	0	0	0
01/08/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	38,545.0000	34,095.0000	(11.545)	0	0	0
01/08/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	6,859.0000	8,315.0000	21.228	0	0	0
01/08/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	103,550.0000	109,428.0000	5.676	0	0	0
01/08/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	205.0000	125.0000	(39.024)	0	0	0
01/08/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	72,035.0000	77,741.0000	7.921	0	0	0
01/08/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	1,390.0000	952.0000	(31.511)	0	0	0
01/08/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	57,290.0000	62,758.0000	9.544	0	0	0
01/08/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	87,532.0000	93,358.0000	6.656	0	0	0
01/08/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	6,922.0000	5,357.0000	(22.609)	0	0	0
01/08/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	32,542.0000	36,883.0000	13.340	0	0	0
01/08/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	3,391.0000	2,484.0000	(26.747)	0	0	0
01/08/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	44,011.0000	49,010.0000	11.359	0	0	0
01/08/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	567.0000	368.0000	(35.097)	0	0	0
01/08/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	65.0000	37.0000	(43.077)	0	0	0
01/08/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	10,592.0000	12,648.0000	19.411	0	0	0
01/08/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	28,345.0000	24,494.0000	(13.586)	0	0	0
01/08/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	20,043.0000	23,290.0000	16.200	0	0	0
01/08/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	14,962.0000	12,303.0000	(17.772)	0	0	0
01/08/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	23,167.0000	26,734.0000	15.397	0	0	0
01/08/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	12,271.0000	9,933.0000	(19.053)	0	0	0
01/08/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	19,539.0000	16,410.0000	(16.014)	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
01/08/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	15,979.0000	18,755.0000	17.373	0	0	0
01/08/2006	R201	2007/02/01			Bond Future	8.6870	8.7920	1.209	0.0000	0.0000	0
01/08/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	15,808.0000	17,706.0000	12.007	0	0	0
01/08/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	28,139.0000	31,108.0000	10.551	0	0	0
01/08/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	46,882.0000	42,889.0000	(8.517)	0	0	0
01/08/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	21,709.0000	19,091.0000	(12.060)	0	0	0
01/08/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	800.0000	607.0000	(24.125)	0	0	0
01/08/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	26,053.0000	23,131.0000	(11.216)	0	0	0
01/08/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	30,867.0000	34,037.0000	10.270	0	0	0
01/08/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	117,885.0000	123,583.0000	4.834	0	0	0
01/08/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	23,113.0000	20,393.0000	(11.768)	0	0	0
01/08/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	32,311.0000	35,584.0000	10.130	0	0	0
01/08/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	60,920.0000	65,695.0000	7.838	0	0	0
01/08/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	73,831.0000	78,947.0000	6.929	0	0	0
01/08/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	6,330.0000	5,215.0000	(17.615)	0	0	0
01/08/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	4,040.0000	3,266.0000	(19.158)	0	0	0
01/08/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	87,737.0000	93,115.0000	6.130	0	0	0
01/08/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	10,230.0000	8,645.0000	(15.494)	0	0	0
01/08/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	49,892.0000	54,197.0000	8.629	0	0	0
01/08/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,439.0000	1,117.0000	(22.377)	0	0	0
01/08/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	102,471.0000	108,040.0000	5.435	0	0	0
01/08/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,467.0000	1,955.0000	(20.754)	0	0	0
01/08/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	20,193.0000	22,502.0000	11.435	0	0	0
01/08/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	37,623.0000	34,041.0000	(9.521)	0	0	0
01/08/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	40,379.0000	44,173.0000	9.396	0	0	0
01/08/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	24,562.0000	21,740.0000	(11.489)	0	0	0
01/08/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	29,476.0000	32,546.0000	10.415	0	0	0
01/08/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	25,620.0000	28,392.0000	10.820	0	0	0
01/08/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	15,378.0000	13,281.0000	(13.636)	0	0	0
01/08/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	29,160.0000	26,041.0000	(10.696)	0	0	0
01/08/2006	R203	2006/08/03			Bond Future	8.6270	8.7320	1.217	0.0000	0.0000	111
01/08/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	26,598.0000	33,837.0000	27.216	0	0	0
01/08/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	25,392.0000	18,153.0000	(28.509)	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
01/08/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	122,006.0000	129,245.0000	5.933	0	0	0
01/08/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	63,388.0000	70,627.0000	11.420	0	0	0
01/08/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	82,457.0000	89,697.0000	8.780	0	0	0
01/08/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	291.0000	1,545.0000	430.928	0	0	0
01/08/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	44,772.0000	52,012.0000	16.171	0	0	0
01/08/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	8,764.0000	2,779.0000	(68.291)	0	0	0
01/08/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	101,992.0000	109,232.0000	7.099	0	0	0
01/08/2006	R203	2006/08/03	8.55	Call	Option on Bond Future	757.0000	16.0000	(97.886)	0	0	0
01/08/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R203	2006/08/03	8.55	Put	Option on Bond Future	6,112.0000	12,610.0000	106.315	0	0	0
01/08/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	9,119.0000	16,094.0000	76.489	0	0	0
01/08/2006	R203	2006/08/03	8.60	Call	Option on Bond Future	1,770.0000	93.0000	(94.746)	0	0	0
01/08/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	265.0000	2.0000	(99.245)	0	0	0
01/08/2006	R203	2006/08/03	8.60	Put	Option on Bond Future	3,644.0000	9,205.0000	152.607	0	0	0
01/08/2006	R203	2006/11/02			Bond Future	8.6480	8.7550	1.237	0.0000	0.0000	0
01/08/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	121,648.0000	128,908.0000	5.968	0	0	0
01/08/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	7.0000	3.0000	(57.143)	0	0	0
01/08/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	64,545.0000	71,546.0000	10.847	0	0	0
01/08/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	32,289.0000	38,065.0000	17.888	0	0	0
01/08/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	17,908.0000	13,881.0000	(22.487)	0	0	0
01/08/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	37.0000	17.0000	(54.054)	0	0	0
01/08/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	47,433.0000	54,006.0000	13.857	0	0	0
01/08/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	9,787.0000	7,128.0000	(27.169)	0	0	0
01/08/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	1,847.0000	1,155.0000	(37.466)	0	0	0
01/08/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	82,880.0000	90,064.0000	8.668	0	0	0
01/08/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	4,620.0000	3,131.0000	(32.229)	0	0	0
01/08/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	168.0000	87.0000	(48.214)	0	0	0
01/08/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	19,956.0000	24,561.0000	23.076	0	0	0
01/08/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	101,983.0000	109,227.0000	7.103	0	0	0
01/08/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	10,982.0000	14,218.0000	29.466	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
01/08/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	615.0000	352.0000	(42.764)	0	0	0
01/08/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	14,294.0000	10,819.0000	(24.311)	0	0	0
01/08/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	11,167.0000	8,241.0000	(26.202)	0	0	0
01/08/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
01/08/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	14,158.0000	17,947.0000	26.762	0	0	0
01/08/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	17,885.0000	22,223.0000	24.255	0	0	0
01/08/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	15,952.0000	20,018.0000	25.489	0	0	0
01/08/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	12,669.0000	9,471.0000	(25.243)	0	0	0
01/08/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	162,471.0000	169,735.0000	4.471	0	0	0
01/08/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	141,813.0000	149,077.0000	5.122	0	0	0
01/08/2006	R203	2007/02/01			Bond Future	8.6480	8.7580	1.272	0.0000	0.0000	0
01/08/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	10,387.0000	12,823.0000	23.452	0	0	0
01/08/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,860.0000	2,069.0000	(27.657)	0	0	0
01/08/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	33,691.0000	28,763.0000	(14.627)	0	0	0
01/08/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	65,846.0000	72,418.0000	9.981	0	0	0
01/08/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	16,842.0000	20,212.0000	20.010	0	0	0
01/08/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	23,672.0000	19,679.0000	(16.868)	0	0	0
01/08/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,366.0000	948.0000	(30.600)	0	0	0
01/08/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	82,839.0000	89,784.0000	8.384	0	0	0
01/08/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	9,610.0000	7,498.0000	(21.977)	0	0	0
01/08/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	36,882.0000	42,134.0000	14.240	0	0	0
01/08/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	593.0000	393.0000	(33.727)	0	0	0
01/08/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	50,392.0000	56,401.0000	11.925	0	0	0
01/08/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	100,987.0000	108,151.0000	7.094	0	0	0
01/08/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	5,469.0000	4,115.0000	(24.758)	0	0	0
01/08/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	82.0000	49.0000	(40.244)	0	0	0
01/08/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	23,691.0000	27,842.0000	17.521	0	0	0
01/08/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	17,068.0000	13,856.0000	(18.819)	0	0	0
01/08/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	15,623.0000	12,603.0000	(19.330)	0	0	0
01/08/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	26.0000	15.0000	(42.308)	0	0	0
01/08/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	21,833.0000	25,789.0000	18.119	0	0	0
01/08/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	159,913.0000	167,265.0000	4.597	0	0	0
01/08/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	18,597.0000	15,190.0000	(18.320)	0	0	0
01/08/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	25,648.0000	29,991.0000	16.933	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
01/08/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	119,995.0000	127,273.0000	6.065	0	0	0
01/08/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	232.0000	147.0000	(36.638)	0	0	0
01/08/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	139,671.0000	147,002.0000	5.249	0	0	0
01/08/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	20,207.0000	16,605.0000	(17.826)	0	0	0
01/08/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	20,073.0000	23,833.0000	18.732	0	0	0
01/08/2006	R204	2006/08/03			Bond Future	8.6170	8.7220	1.219	0.0000	0.0000	83
01/08/2006	R204	2006/08/03	8.55	Call	Option on Bond Future	1,772.0000	157.0000	(91.140)	0	0	0
01/08/2006	R204	2006/08/03	8.25	Put	Option on Bond Future	27,238.0000	34,838.0000	27.902	0	0	0
01/08/2006	R204	2006/08/03	8.55	Put	Option on Bond Future	6,667.0000	12,654.0000	89.801	0	0	0
01/08/2006	R204	2006/08/03	8.25	Call	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
01/08/2006	R204	2006/08/03	8.50	Put	Option on Bond Future	9,460.0000	16,215.0000	71.406	0	0	0
01/08/2006	R204	2006/08/03	8.50	Call	Option on Bond Future	890.0000	43.0000	(95.169)	0	0	0
01/08/2006	R204	2006/08/03	8.45	Put	Option on Bond Future	12,658.0000	19,876.0000	57.023	0	0	0
01/08/2006	R204	2006/08/03	8.45	Call	Option on Bond Future	394.0000	9.0000	(97.716)	0	0	0
01/08/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	46,394.0000	53,997.0000	16.388	0	0	0
01/08/2006	R204	2006/11/02			Bond Future	8.6350	8.7420	1.239	0.0000	0.0000	0
01/08/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	26,520.0000	30,927.0000	16.618	0	0	0
01/08/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	22,772.0000	26,759.0000	17.508	0	0	0
01/08/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	20,252.0000	16,592.0000	(18.072)	0	0	0
01/08/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	0
01/08/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	171,670.0000	179,314.0000	4.453	0	0	0
01/08/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	16,751.0000	13,510.0000	(19.348)	0	0	0
01/08/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	25.0000	13.0000	(48.000)	0	0	0
01/08/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	149,560.0000	157,196.0000	5.106	0	0	0
01/08/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	295.0000	178.0000	(39.661)	0	0	0
01/08/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	68,577.0000	75,583.0000	10.216	0	0	0
01/08/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	107,274.0000	114,804.0000	7.019	0	0	0
01/08/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	22,135.0000	18,268.0000	(17.470)	0	0	0
01/08/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	1,995.0000	1,354.0000	(32.130)	0	0	0
01/08/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	128,072.0000	135,679.0000	5.940	0	0	0
01/08/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	21,058.0000	24,839.0000	17.955	0	0	0
01/08/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	4,781.0000	3,479.0000	(27.233)	0	0	0
01/08/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	93.0000	53.0000	(43.011)	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
01/08/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	9,604.0000	7,398.0000	(22.970)	0	0	0
01/08/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	11,777.0000	14,241.0000	20.922	0	0	0
01/08/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	87,336.0000	94,690.0000	8.420	0	0	0
01/08/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	51,935.0000	58,281.0000	12.219	0	0	0
01/08/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	37,525.0000	32,341.0000	(13.815)	0	0	0
01/08/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	18,456.0000	15,005.0000	(18.699)	0	0	0
01/08/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	17,937.0000	21,315.0000	18.833	0	0	0
01/08/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	818.0000	525.0000	(35.819)	0	0	0
01/08/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	26,153.0000	21,884.0000	(16.323)	0	0	0
01/08/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	24,591.0000	28,788.0000	17.067	0	0	0
01/08/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	37,825.0000	43,267.0000	14.387	0	0	0
01/08/2006	R204	2007/02/01			Bond Future	8.6320	8.7410	1.263	0.0000	0.0000	0
01/08/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,063.0000	798.0000	(24.929)	0	0	0
01/08/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	169,735.0000	177,291.0000	4.452	0	0	0
01/08/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	38,264.0000	42,384.0000	10.767	0	0	0
01/08/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	28,820.0000	25,237.0000	(12.432)	0	0	0
01/08/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,331.0000	2,615.0000	(21.495)	0	0	0
01/08/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	34,795.0000	38,647.0000	11.071	0	0	0
01/08/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	555.0000	406.0000	(26.847)	0	0	0
01/08/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	108,753.0000	115,741.0000	6.426	0	0	0
01/08/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	32,518.0000	28,665.0000	(11.849)	0	0	0
01/08/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	148,442.0000	155,880.0000	5.011	0	0	0
01/08/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	5,468.0000	4,385.0000	(19.806)	0	0	0
01/08/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	34,444.0000	30,459.0000	(11.570)	0	0	0
01/08/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	33,166.0000	36,885.0000	11.213	0	0	0
01/08/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	20,549.0000	17,658.0000	(14.069)	0	0	0
01/08/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	49,212.0000	44,372.0000	(9.835)	0	0	0
01/08/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	90,705.0000	97,326.0000	7.299	0	0	0
01/08/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,931.0000	1,483.0000	(23.200)	0	0	0
01/08/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	13,778.0000	11,577.0000	(15.975)	0	0	0
01/08/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	23,537.0000	26,401.0000	12.168	0	0	0
01/08/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	30,106.0000	33,569.0000	11.503	0	0	0
01/08/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	128,062.0000	135,318.0000	5.666	0	0	0
01/08/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	30,642.0000	26,924.0000	(12.134)	0	0	0
01/08/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	36,494.0000	40,479.0000	10.920	0	0	0

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01/08/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	48,226.0000	53,040.0000	9.982	0	0	0
01/08/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	8,566.0000	7,009.0000	(18.177)	0	0	0
01/08/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	38,443.0000	34,201.0000	(11.035)	0	0	0
01/08/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	60,156.0000	65,660.0000	9.150	0	0	0
01/08/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	74,126.0000	80,273.0000	8.293	0	0	0
01/08/2006	R207	2006/08/03			Bond Future	8.5930	8.7000	1.245	0.0000	0.0000	0
01/08/2006	R207	2006/08/03	8.45	Call	Option on Bond Future	211.0000	1.0000	(99.526)	0	0	0
01/08/2006	R207	2006/08/03	8.45	Put	Option on Bond Future	10,732.0000	18,286.0000	70.388	0	0	0
01/08/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	44,757.0000	52,520.0000	17.345	0	0	0
01/08/2006	R207	2006/08/03	8.50	Put	Option on Bond Future	7,445.0000	14,597.0000	96.064	0	0	0
01/08/2006	R207	2006/08/03	8.55	Put	Option on Bond Future	4,652.0000	10,971.0000	135.834	0	0	0
01/08/2006	R207	2006/08/03	8.55	Call	Option on Bond Future	1,506.0000	62.0000	(95.883)	0	0	0
01/08/2006	R207	2006/08/03	8.50	Call	Option on Bond Future	622.0000	10.0000	(98.392)	0	0	0
01/08/2006	R207	2006/08/03	8.60	Put	Option on Bond Future	2,549.0000	7,528.0000	195.332	0	0	0
01/08/2006	R207	2006/08/03	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R207	2006/08/03	8.60	Call	Option on Bond Future	3,060.0000	275.0000	(91.013)	0	0	0
01/08/2006	R207	2006/08/03	8.25	Put	Option on Bond Future	25,524.0000	33,287.0000	30.415	0	0	0
01/08/2006	R207	2006/11/02			Bond Future	8.6070	8.7160	1.266	0.0000	0.0000	0
01/08/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	7,797.0000	11,732.0000	50.468	0	0	0
01/08/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	127,104.0000	134,931.0000	6.158	0	0	0
01/08/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	11,511.0000	16,398.0000	42.455	0	0	0
01/08/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	26.0000	8.0000	(69.231)	0	0	0
01/08/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	64,968.0000	72,776.0000	12.018	0	0	0
01/08/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	27,876.0000	34,880.0000	25.126	0	0	0
01/08/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
01/08/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	7,381.0000	4,441.0000	(39.832)	0	0	0
01/08/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	45,616.0000	53,280.0000	16.801	0	0	0
01/08/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	105,799.0000	113,626.0000	7.398	0	0	0
01/08/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	4,711.0000	2,637.0000	(44.025)	0	0	0
01/08/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	1,572.0000	749.0000	(52.354)	0	0	0
01/08/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	261.0000	99.0000	(62.069)	0	0	0
01/08/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	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
01/08/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	4,994.0000	7,979.0000	59.772	0	0	0
01/08/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	85,086.0000	92,911.0000	9.197	0	0	0
01/08/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	15,243.0000	10,401.0000	(31.765)	0	0	0
01/08/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	13,718.0000	19,053.0000	38.891	0	0	0
01/08/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	10,895.0000	7,004.0000	(35.714)	0	0	0
01/08/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	16,151.0000	21,903.0000	35.614	0	0	0
01/08/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	9,031.0000	5,621.0000	(37.759)	0	0	0
01/08/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	9,537.0000	13,954.0000	46.314	0	0	0
01/08/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	5,943.0000	3,451.0000	(41.932)	0	0	0
01/08/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	149,019.0000	156,846.0000	5.252	0	0	0
01/08/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	29,035.0000	22,321.0000	(23.124)	0	0	0
01/08/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1,251.0000	2,364.0000	88.969	0	0	0
01/08/2006	R207	2007/02/01			Bond Future	8.6020	8.7130	1.290	0.0000	0.0000	0
01/08/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,825.0000	1,284.0000	(29.644)	0	0	0
01/08/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	11,650.0000	9,174.0000	(21.253)	0	0	0
01/08/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	37,342.0000	42,764.0000	14.520	0	0	0
01/08/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	336.0000	217.0000	(35.417)	0	0	0
01/08/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	85,675.0000	93,033.0000	8.588	0	0	0
01/08/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	23,820.0000	28,057.0000	17.788	0	0	0
01/08/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	67,615.0000	74,528.0000	10.224	0	0	0
01/08/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	105,152.0000	112,783.0000	7.257	0	0	0
01/08/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	823.0000	555.0000	(32.564)	0	0	0
01/08/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	6,824.0000	5,190.0000	(23.945)	0	0	0
01/08/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	51,372.0000	57,637.0000	12.195	0	0	0
01/08/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	125,719.0000	133,499.0000	6.188	0	0	0
01/08/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	23,572.0000	19,499.0000	(17.279)	0	0	0
01/08/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	3,686.0000	2,700.0000	(26.750)	0	0	0
01/08/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	20,145.0000	23,970.0000	18.987	0	0	0
01/08/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	16,877.0000	20,294.0000	20.246	0	0	0
01/08/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	21,931.0000	25,962.0000	18.380	0	0	0
01/08/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	27,389.0000	22,906.0000	(16.368)	0	0	0
01/08/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	27,911.0000	32,556.0000	16.642	0	0	0
01/08/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	20,087.0000	16,424.0000	(18.236)	0	0	0
01/08/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	16,938.0000	13,684.0000	(19.211)	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
01/08/2006	R207 2007/02/01	8.60	Call	Option on Bond Future	21,788.0000	17,919.0000	(17.757)	0	0	0
01/08/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	25,813.0000	30,255.0000	17.208	0	0	0
01/08/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	18,470.0000	15,013.0000	(18.717)	0	0	0
01/08/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	41.0000	24.0000	(41.463)	0	0	0
01/08/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	124.0000	76.0000	(38.710)	0	0	0
01/08/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	147,154.0000	155,006.0000	5.336	0	0	0
01/08/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	169,330.0000	177,213.0000	4.655	0	0	0
01/08/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	10,387.0000	12,841.0000	23.626	0	0	0
01/08/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	38,275.0000	32,830.0000	(14.226)	0	0	0

Grand Total: **3,482**