



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 08/12/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
08/12/2006	CRD1 2007/02/01			Index Future	106.9680	106.6930	(0.257)	0.0000	0.0000	10
08/12/2006	CRD1 2007/02/01	106.00	Call	Index Future	14,040.0000	12,159.0000	(13.397)	0	0	0
08/12/2006	CRD1 2007/02/01	106.00	Put	Index Future	4,360.0000	5,229.0000	19.931	0	0	0
08/12/2006	GOVI 2007/02/01			jGovi	249.5815	248.6970	(0.354)	248.6200	248.6200	66
08/12/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
08/12/2006	GOVI 2007/02/01	230.00	Call	jGovi	195,815.0000	186,970.0000	(4.517)	0	0	0
08/12/2006	GOVI 2007/05/03			jGovi	255.1385	254.2330	(0.355)	0.0000	0.0000	118
08/12/2006	GOVI 2007/05/03	235.00	Put	jGovi	7.0000	11.0000	57.143	0	0	0
08/12/2006	GOVI 2007/05/03	235.00	Call	jGovi	201,392.0000	192,341.0000	(4.494)	0	0	0
08/12/2006	GOVI 2007/08/02			jGovi	260.7050	259.7810	(0.354)	0.0000	0.0000	0
08/12/2006	GOVI 2007/08/02	240.50	Call	jGovi	202,177.0000	192,987.0000	(4.546)	0	0	0
08/12/2006	GOVI 2007/08/02	240.50	Put	jGovi	127.0000	177.0000	39.370	0	0	0
08/12/2006	ILBI 2007/02/01			Index Future	272.8080	272.8080	-	0.0000	0.0000	0
08/12/2006	ILBI 2007/02/01	265.00	Put	Index Future	1,605.0000	1,543.0000	(3.863)	0	0	0
08/12/2006	ILBI 2007/02/01	265.00	Call	Index Future	79,685.0000	79,623.0000	(0.078)	0	0	0
08/12/2006	J153 2010/08/31			jSwap	8.8050	8.8910	0.977	0.0000	0.0000	0
08/12/2006	J157 2015/09/15			jSwap	8.3620	8.4840	1.459	0.0000	0.0000	0
08/12/2006	J186 2026/12/21			jSwap	7.7680	7.8940	1.622	0.0000	0.0000	0

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08/12/2006	J194	2008/02/28			jSwap	9.1060	9.1430	0.406	0.0000	0.0000	0
08/12/2006	J201	2014/12/22			jSwap	8.3700	8.4890	1.422	0.0000	0.0000	0
08/12/2006	J203	2017/09/15			jSwap	8.2310	8.3580	1.543	0.0000	0.0000	0
08/12/2006	J204	2018/12/21			jSwap	8.1450	8.2660	1.486	0.0000	0.0000	0
08/12/2006	J207	2020/01/15			jSwap	8.1000	8.2210	1.494	0.0000	0.0000	0
08/12/2006	JBAR	2005/12/21			jBar	8.9750	9.0380	0.702	0.0000	0.0000	0
08/12/2006	JFRA	2007/02/01			jFra	9.1910	9.1980	0.076	0.0000	0.0000	0
08/12/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,122.0000	4,139.0000	0.412	0	0	0
08/12/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1.0000	1.0000	-	0	0	0
08/12/2006	JFRA	2007/05/03			jFra	9.2970	9.3550	0.624	0.0000	0.0000	0
08/12/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	28.0000	24.0000	(14.286)	0	0	0
08/12/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,407.0000	4,543.0000	3.086	0	0	0
08/12/2006	JFRA	2007/08/02			jFra	9.2530	9.3330	0.865	0.0000	0.0000	0
08/12/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	102.0000	87.0000	(14.706)	0	0	0
08/12/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,374.0000	4,553.0000	4.092	0	0	0
08/12/2006	JFRA	2007/11/01			jFra	9.2300	9.2640	0.368	0.0000	0.0000	0
08/12/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,725.0000	4,803.0000	1.651	0	0	0
08/12/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	193.0000	182.0000	(5.699)	0	0	0
08/12/2006	JFRA	2008/02/07			jFra	9.0340	9.1360	1.129	0.0000	0.0000	0
08/12/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	19,711.0000	19,569.0000	(0.720)	0	0	0
08/12/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,456.0000	23,557.0000	0.431	0	0	0
08/12/2006	JN02	2007/02/01			jNote	9.0420	9.1090	0.741	0.0000	0.0000	0
08/12/2006	JN02	2007/02/01	9.00	Put	Option on jNote	7,435.0000	6,785.0000	(8.742)	0	0	0

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08/12/2006	JN02	2007/02/01	9.00	Call	Option on jNote	8,197.0000	8,766.0000	6.942	0	0	0
08/12/2006	JN02	2007/05/03			jNote	8.9530	9.0390	0.961	0.0000	0.0000	0
08/12/2006	JN02	2007/05/03	9.25	Put	Option on jNote	15,581.0000	14,653.0000	(5.956)	0	0	0
08/12/2006	JN02	2007/05/03	9.25	Call	Option on jNote	10,170.0000	10,811.0000	6.303	0	0	0
08/12/2006	JN02	2007/08/02			jNote	8.8410	8.9380	1.097	0.0000	0.0000	0
08/12/2006	JN02	2007/08/02	9.25	Call	Option on jNote	12,710.0000	13,435.0000	5.704	0	0	0
08/12/2006	JN02	2007/08/02	9.25	Put	Option on jNote	20,169.0000	19,120.0000	(5.201)	0	0	0
08/12/2006	JN05	2007/02/01			jNote	8.5720	8.6820	1.283	0.0000	0.0000	0
08/12/2006	JN05	2007/02/01	9.25	Put	Option on jNote	27,997.0000	23,951.0000	(14.452)	0	0	0
08/12/2006	JN05	2007/02/01	9.25	Call	Option on jNote	775.0000	1,196.0000	54.323	0	0	0
08/12/2006	JN05	2007/05/03			jNote	8.5040	8.6240	1.411	0.0000	0.0000	0
08/12/2006	JN05	2007/05/03	9.25	Put	Option on jNote	33,053.0000	29,069.0000	(12.053)	0	0	0
08/12/2006	JN05	2007/05/03	9.25	Call	Option on jNote	3,051.0000	3,956.0000	29.662	0	0	0
08/12/2006	JN05	2007/08/02			jNote	8.4290	8.5540	1.483	0.0000	0.0000	0
08/12/2006	JN05	2007/08/02	9.25	Put	Option on jNote	37,966.0000	33,964.0000	(10.541)	0	0	0
08/12/2006	JN05	2007/08/02	9.25	Call	Option on jNote	4,878.0000	5,987.0000	22.735	0	0	0
08/12/2006	JN10	2007/02/01			jNote	8.1650	8.2960	1.604	0.0000	0.0000	0
08/12/2006	JN10	2007/02/01	9.00	Call	Option on jNote	16.0000	59.0000	268.750	0	0	0
08/12/2006	JN10	2007/02/01	9.00	Put	Option on jNote	56,135.0000	47,130.0000	(16.042)	0	0	0
08/12/2006	JN10	2007/05/03			jNote	8.1100	8.2460	1.677	0.0000	0.0000	0
08/12/2006	JN10	2007/05/03	9.00	Put	Option on jNote	60,399.0000	51,360.0000	(14.965)	0	0	0
08/12/2006	JN10	2007/05/03	9.00	Call	Option on jNote	426.0000	829.0000	94.601	0	0	0
08/12/2006	JN10	2007/08/02			jNote	8.0510	8.1890	1.714	0.0000	0.0000	0
08/12/2006	JN10	2007/08/02	9.00	Call	Option on jNote	1,114.0000	1,815.0000	62.926	0	0	0
08/12/2006	JN10	2007/08/02	9.00	Put	Option on jNote	65,257.0000	56,321.0000	(13.694)	0	0	0
08/12/2006	JROD	2006/12/29			jRod	8.0900	8.1700	0.989	0.0000	0.0000	0

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08/12/2006	JROD	2007/01/31			jRod	8.4690	8.5670	1.157	0.0000	0.0000	0
08/12/2006	JROD	2007/02/28			jRod	8.8670	8.9270	0.677	0.0000	0.0000	0
08/12/2006	JROD	2007/03/30			jRod	8.6640	8.6730	0.104	0.0000	0.0000	0
08/12/2006	JROD	2007/04/30			jRod	8.9350	8.9350	-	0.0000	0.0000	0
08/12/2006	JROD	2007/05/31			jRod	9.1540	9.1560	0.022	0.0000	0.0000	0
08/12/2006	OTH1	2007/02/01			Index Future	245.7700	245.0750	(0.283)	0.0000	0.0000	15
08/12/2006	OTH1	2007/02/01	243.58	Put	Index Future	10,129.0000	12,376.0000	22.184	0	0	0
08/12/2006	OTH1	2007/02/01	243.58	Call	Index Future	32,029.0000	27,326.0000	(14.684)	0	0	0
08/12/2006	R153	2007/02/01			Bond Future	8.2700	8.3200	0.605	0.0000	0.0000	62
08/12/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	10,843.0000	9,772.0000	(9.877)	0	0	0
08/12/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	4,922.0000	5,500.0000	11.743	0	0	0
08/12/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,567.0000	3,025.0000	(15.195)	0	0	0
08/12/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	12,523.0000	13,630.0000	8.840	0	0	0
08/12/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	7,029.0000	6,187.0000	(11.979)	0	0	0
08/12/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	7,689.0000	8,496.0000	10.496	0	0	0
08/12/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	13,056.0000	11,884.0000	(8.977)	0	0	0
08/12/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	17,993.0000	16,652.0000	(7.453)	0	0	0
08/12/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	3,862.0000	4,339.0000	12.351	0	0	0
08/12/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,289.0000	2,596.0000	13.412	0	0	0
08/12/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,133.0000	1,298.0000	14.563	0	0	0
08/12/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	556.0000	429.0000	(22.842)	0	0	0
08/12/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	32,314.0000	30,747.0000	(4.849)	0	0	0
08/12/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	24,908.0000	23,423.0000	(5.962)	0	0	0
08/12/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	51,605.0000	53,251.0000	3.190	0	0	0
08/12/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,491.0000	1,206.0000	(19.115)	0	0	0
08/12/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	18,818.0000	20,182.0000	7.248	0	0	0
08/12/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	34,477.0000	36,079.0000	4.647	0	0	0
08/12/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	11,927.0000	10,805.0000	(9.407)	0	0	0
08/12/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	174.0000	127.0000	(27.011)	0	0	0
08/12/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,368.0000	4,894.0000	12.042	0	0	0

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08/12/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	26,333.0000	27,854.0000	5.776	0	0	0
08/12/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	9.0000	6.0000	(33.333)	0	0	0
08/12/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	60,364.0000	62,012.0000	2.730	0	0	0
08/12/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	542.0000	624.0000	15.129	0	0	0
08/12/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	42,955.0000	44,589.0000	3.804	0	0	0
08/12/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	45.0000	31.0000	(31.111)	0	0	0
08/12/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
08/12/2006	R153	2007/05/03			Bond Future	8.2300	8.2800	0.608	0.0000	0.0000	1
08/12/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	5,320.0000	5,727.0000	7.650	0	0	0
08/12/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	22,770.0000	21,633.0000	(4.993)	0	0	0
08/12/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	8,438.0000	9,012.0000	6.803	0	0	0
08/12/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	16,747.0000	15,776.0000	(5.798)	0	0	0
08/12/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	5,768.0000	6,201.0000	7.507	0	0	0
08/12/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	20,658.0000	19,573.0000	(5.252)	0	0	0
08/12/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	6,244.0000	6,704.0000	7.367	0	0	0
08/12/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	21,702.0000	20,590.0000	(5.124)	0	0	0
08/12/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	27,278.0000	26,045.0000	(4.520)	0	0	0
08/12/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	3,785.0000	4,097.0000	8.243	0	0	0
08/12/2006	R153	2007/08/02			Bond Future	8.0640	8.1150	0.632	0.0000	0.0000	0
08/12/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	10,328.0000	10,850.0000	5.054	0	0	0
08/12/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	22,833.0000	21,884.0000	(4.156)	0	0	0
08/12/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	28,426.0000	27,363.0000	(3.740)	0	0	0
08/12/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	26,493.0000	25,466.0000	(3.876)	0	0	0
08/12/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	7,418.0000	7,827.0000	5.514	0	0	0
08/12/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	8,310.0000	8,756.0000	5.367	0	0	0
08/12/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	27,451.0000	26,406.0000	(3.807)	0	0	0
08/12/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	7,855.0000	8,282.0000	5.436	0	0	0
08/12/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	32,482.0000	31,351.0000	(3.482)	0	0	0
08/12/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	5,852.0000	6,193.0000	5.827	0	0	0
08/12/2006	R157	2007/02/01			Bond Future	7.9100	7.9900	1.011	0.0000	0.0000	0
08/12/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	36,234.0000	40,933.0000	12.968	0	0	0
08/12/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	1,517.0000	1,965.0000	29.532	0	0	0
08/12/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	51.0000	69.0000	35.294	0	0	0

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08/12/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	4,972.0000	3,683.0000	(25.925)	0	0	0
08/12/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	22,628.0000	26,348.0000	16.440	0	0	0
08/12/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	2,454.0000	3,138.0000	27.873	0	0	0
08/12/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	10,542.0000	8,274.0000	(21.514)	0	0	0
08/12/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	291.0000	387.0000	32.990	0	0	0
08/12/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	124.0000	166.0000	33.871	0	0	0
08/12/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	62,651.0000	57,111.0000	(8.843)	0	0	0
08/12/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	668.0000	430.0000	(35.629)	0	0	0
08/12/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,993.0000	1,382.0000	(30.657)	0	0	0
08/12/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	52,950.0000	47,645.0000	(10.019)	0	0	0
08/12/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	52,794.0000	58,171.0000	10.185	0	0	0
08/12/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	71,379.0000	77,130.0000	8.057	0	0	0
08/12/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	104.0000	139.0000	33.654	0	0	150
08/12/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	96,045.0000	90,153.0000	(6.135)	0	0	0
08/12/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	79,279.0000	73,504.0000	(7.284)	0	0	0
08/12/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	112,715.0000	106,768.0000	(5.276)	0	0	0
08/12/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	2,866.0000	3,648.0000	27.285	0	0	0
08/12/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	129,173.0000	123,202.0000	(4.622)	0	0	0
08/12/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	49,789.0000	44,583.0000	(10.456)	0	0	0
08/12/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	675.0000	888.0000	31.556	0	0	0
08/12/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	56,151.0000	50,759.0000	(9.603)	0	0	0
08/12/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	13,063.0000	15,659.0000	19.873	0	0	0
08/12/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	2,096.0000	2,692.0000	28.435	0	0	0
08/12/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	46,675.0000	41,577.0000	(10.922)	0	0	0
08/12/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	32,068.0000	27,686.0000	(13.665)	0	0	0
08/12/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	15,696.0000	12,748.0000	(18.782)	0	0	250
08/12/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	4,495.0000	5,636.0000	25.384	0	0	0
08/12/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	116,025.0000	110,072.0000	(5.131)	0	0	0
08/12/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	3,338.0000	4,228.0000	26.663	0	0	0
08/12/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	16,447.0000	19,487.0000	18.484	0	0	0
08/12/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	40,620.0000	35,773.0000	(11.933)	0	0	150
08/12/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	6,862.0000	8,468.0000	23.404	0	0	0
08/12/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	19,798.0000	16,405.0000	(17.138)	0	0	0
08/12/2006	R157	2007/05/03			Bond Future	7.8850	7.9650	1.015	0.0000	0.0000	504
08/12/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	65,451.0000	60,707.0000	(7.248)	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
08/12/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	7,400.0000	8,508.0000	14.973	0	0	0
08/12/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	71,036.0000	66,135.0000	(6.899)	0	0	0
08/12/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	10,668.0000	12,137.0000	13.770	0	0	0
08/12/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	54,790.0000	50,407.0000	(8.000)	0	0	0
08/12/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	6,723.0000	7,750.0000	15.276	0	0	0
08/12/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	68,224.0000	63,400.0000	(7.071)	0	0	0
08/12/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	6,096.0000	7,047.0000	15.600	0	0	0
08/12/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	82,617.0000	77,447.0000	(6.258)	0	0	0
08/12/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	4,047.0000	4,729.0000	16.852	0	0	0
08/12/2006	R157	2007/08/02			Bond Future	7.7780	7.8620	1.080	0.0000	0.0000	0
08/12/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	12,054.0000	13,406.0000	11.216	0	0	0
08/12/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	7,866.0000	8,834.0000	12.306	0	0	0
08/12/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	92,175.0000	87,110.0000	(5.495)	0	0	0
08/12/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	76,337.0000	71,656.0000	(6.132)	0	0	0
08/12/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	78,905.0000	74,154.0000	(6.021)	0	0	0
08/12/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	11,254.0000	12,536.0000	11.392	0	0	0
08/12/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	15,711.0000	17,362.0000	10.509	0	0	0
08/12/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	66,405.0000	62,023.0000	(6.599)	0	0	0
08/12/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	73,517.0000	68,086.0000	(7.387)	0	0	0
08/12/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	2,512.0000	3,113.0000	23.925	0	0	0
08/12/2006	R186	2007/02/01			Bond Future	7.4600	7.5460	1.153	0.0000	0.0000	2
08/12/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	26,529.0000	20,841.0000	(21.441)	0	0	0
08/12/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	10,462.0000	13,506.0000	29.096	0	0	0
08/12/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	4,564.0000	6,131.0000	34.334	0	0	0
08/12/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	70,261.0000	61,020.0000	(13.152)	0	0	0
08/12/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	46,378.0000	38,614.0000	(16.741)	0	0	0
08/12/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	21,485.0000	26,605.0000	23.831	0	0	0
08/12/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	2,203.0000	3,045.0000	38.221	0	0	0
08/12/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	90,970.0000	81,004.0000	(10.955)	0	0	0
08/12/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	13,079.0000	9,609.0000	(26.531)	0	0	0
08/12/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	747.0000	1,060.0000	41.901	0	0	0
08/12/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	40,046.0000	47,385.0000	18.326	0	0	0
08/12/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	149,205.0000	138,518.0000	(7.163)	0	0	0
08/12/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	96,343.0000	106,491.0000	10.533	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
08/12/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	122,912.0000	112,417.0000	(8.539)	0	0	0
08/12/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	65,489.0000	74,587.0000	13.892	0	0	0
08/12/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	5,322.0000	3,613.0000	(32.112)	0	0	0
08/12/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	130,784.0000	141,397.0000	8.115	0	0	0
08/12/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,737.0000	1,077.0000	(37.997)	0	0	0
08/12/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	101,584.0000	91,383.0000	(10.042)	0	0	0
08/12/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	1,821.0000	2,534.0000	39.154	0	0	0
08/12/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	1,526.0000	2,134.0000	39.843	0	0	0
08/12/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	174,882.0000	164,120.0000	(6.154)	0	0	0
08/12/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	96,253.0000	86,158.0000	(10.488)	0	0	0
08/12/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	98.0000	144.0000	46.939	0	0	0
08/12/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	443.0000	248.0000	(44.018)	0	0	0
08/12/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	269.0000	391.0000	45.353	0	0	0
08/12/2006	R186	2007/05/03			Bond Future	7.4180	7.5050	1.173	0.0000	0.0000	0
08/12/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	10,635.0000	12,523.0000	17.753	0	0	0
08/12/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	109,716.0000	100,684.0000	(8.232)	0	0	0
08/12/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	128,202.0000	118,632.0000	(7.465)	0	0	0
08/12/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	5,612.0000	6,740.0000	20.100	0	0	0
08/12/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	6,995.0000	8,345.0000	19.299	0	0	0
08/12/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	137,652.0000	127,859.0000	(7.114)	0	0	0
08/12/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	156,791.0000	146,638.0000	(6.475)	0	0	0
08/12/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	3,535.0000	4,302.0000	21.697	0	0	0
08/12/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	6,271.0000	7,506.0000	19.694	0	0	0
08/12/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	132,913.0000	123,229.0000	(7.286)	0	0	0
08/12/2006	R186	2007/08/02			Bond Future	7.3780	7.4660	1.193	0.0000	0.0000	0
08/12/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	120,747.0000	112,040.0000	(7.211)	0	0	0
08/12/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	17,323.0000	19,643.0000	13.393	0	0	0
08/12/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	138,044.0000	128,832.0000	(6.673)	0	0	0
08/12/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	12,633.0000	14,447.0000	14.359	0	0	0
08/12/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	10,718.0000	12,310.0000	14.854	0	0	0
08/12/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	7,615.0000	8,823.0000	15.863	0	0	0
08/12/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	164,882.0000	155,063.0000	(5.955)	0	0	0
08/12/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	146,895.0000	137,461.0000	(6.422)	0	0	0
08/12/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	142,455.0000	133,129.0000	(6.547)	0	0	0



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08/12/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	11,642.0000	13,343.0000	14.611	0	0	0
08/12/2006	R194	2007/02/01			Bond Future	8.8520	8.9010	0.554	0.0000	0.0000	0
08/12/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/12/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,382.0000	21,873.0000	2.296	0	0	0
08/12/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	8,794.0000	9,243.0000	5.106	0	0	0
08/12/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,970.0000	24,461.0000	2.048	0	0	0
08/12/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,805.0000	19,295.0000	2.606	0	0	0
08/12/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,172.0000	1,016.0000	(13.311)	0	0	0
08/12/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
08/12/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	1,719.0000	1,518.0000	(11.693)	0	0	0
08/12/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,568.0000	27,058.0000	1.844	0	0	0
08/12/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/12/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/12/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	3,745.0000	4,035.0000	7.744	0	0	0
08/12/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/12/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	208.0000	166.0000	(20.192)	0	0	0
08/12/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	3,456.0000	3,730.0000	7.928	0	0	0
08/12/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,189.0000	11,664.0000	4.245	0	0	0
08/12/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	4,706.0000	5,041.0000	7.119	0	0	0
08/12/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	62.0000	47.0000	(24.194)	0	0	0
08/12/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	6,600.0000	7,001.0000	6.076	0	0	0
08/12/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,175.0000	29,666.0000	1.683	0	0	0
08/12/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	1,932.0000	1,716.0000	(11.180)	0	0	0
08/12/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	544.0000	455.0000	(16.360)	0	0	0
08/12/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	18.0000	13.0000	(27.778)	0	0	0
08/12/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,240.0000	16,729.0000	3.011	0	0	0
08/12/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
08/12/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,695.0000	14,180.0000	3.541	0	0	0
08/12/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	3,182.0000	3,441.0000	8.140	0	0	0
08/12/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,160.0000	1,928.0000	(10.741)	0	0	0
08/12/2006	R194	2007/05/03			Bond Future	8.7650	8.8080	0.491	0.0000	0.0000	0
08/12/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	4,918.0000	4,720.0000	(4.026)	0	0	0
08/12/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	3,312.0000	3,444.0000	3.986	0	0	0
08/12/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	3,148.0000	3,274.0000	4.003	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
08/12/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,358.0000	5,150.0000	(3.882)	0	0	0
08/12/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	3,483.0000	3,619.0000	3.905	0	0	0
08/12/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	4,106.0000	3,928.0000	(4.335)	0	0	0
08/12/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	4,223.0000	4,379.0000	3.694	0	0	0
08/12/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,302.0000	6,076.0000	(3.586)	0	0	0
08/12/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	5,135.0000	4,933.0000	(3.934)	0	0	0
08/12/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,546.0000	2,654.0000	4.242	0	0	0
08/12/2006	R194	2007/08/02			Bond Future	8.6320	8.6740	0.487	0.0000	0.0000	0
08/12/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,892.0000	3,973.0000	2.081	0	0	0
08/12/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	4,348.0000	4,436.0000	2.024	0	0	0
08/12/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,253.0000	7,105.0000	(2.041)	0	0	0
08/12/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	4,468.0000	4,558.0000	2.014	0	0	0
08/12/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,321.0000	6,184.0000	(2.167)	0	0	0
08/12/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,624.0000	6,483.0000	(2.129)	0	0	0
08/12/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,471.0000	6,332.0000	(2.148)	0	0	0
08/12/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,590.0000	4,681.0000	1.983	0	0	0
08/12/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,742.0000	5,612.0000	(2.264)	0	0	0
08/12/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	5,099.0000	5,198.0000	1.942	0	0	0
08/12/2006	R201	2007/02/01			Bond Future	7.8990	7.9810	1.038	0.0000	0.0000	0
08/12/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	41,150.0000	45,534.0000	10.654	0	0	0
08/12/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	15,783.0000	12,986.0000	(17.722)	0	0	0
08/12/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,541.0000	1,051.0000	(31.798)	0	0	0
08/12/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	506.0000	319.0000	(36.957)	0	0	0
08/12/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	3,907.0000	2,857.0000	(26.875)	0	0	0
08/12/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	28,037.0000	31,861.0000	13.639	0	0	0
08/12/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	63,529.0000	58,807.0000	(7.433)	0	0	0
08/12/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	182.0000	248.0000	36.264	0	0	0
08/12/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	9,784.0000	11,861.0000	21.229	0	0	0
08/12/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	2,355.0000	3,034.0000	28.832	0	0	0
08/12/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	439.0000	590.0000	34.396	0	0	0
08/12/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	76,917.0000	72,109.0000	(6.251)	0	0	0
08/12/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	25,692.0000	22,081.0000	(14.055)	0	0	0
08/12/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	55,878.0000	60,565.0000	8.388	0	0	0
08/12/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	37,413.0000	33,219.0000	(11.210)	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
08/12/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	136.0000	79.0000	(41.912)	0	0	0
08/12/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	5,033.0000	6,296.0000	25.094	0	0	0
08/12/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	71,561.0000	76,377.0000	6.730	0	0	0
08/12/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	17,305.0000	20,315.0000	17.394	0	0	0
08/12/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	8,375.0000	6,512.0000	(22.245)	0	0	0
08/12/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	1,440.0000	1,885.0000	30.903	0	0	0
08/12/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	2,005.0000	2,598.0000	29.576	0	0	0
08/12/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	45,013.0000	40,585.0000	(9.837)	0	0	0
08/12/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	39,912.0000	35,631.0000	(10.726)	0	0	0
08/12/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	50,221.0000	45,677.0000	(9.048)	0	0	0
08/12/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	1,022.0000	1,351.0000	32.192	0	0	0
08/12/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	1,702.0000	2,216.0000	30.200	0	0	0
08/12/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	42,447.0000	38,088.0000	(10.269)	0	0	0
08/12/2006	R201	2007/05/03			Bond Future	7.8470	7.9300	1.058	0.0000	0.0000	0
08/12/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	67,850.0000	63,568.0000	(6.311)	0	0	0
08/12/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	8,299.0000	9,474.0000	14.158	0	0	0
08/12/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	45,563.0000	41,906.0000	(8.026)	0	0	0
08/12/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	4,772.0000	5,534.0000	15.968	0	0	0
08/12/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	3,184.0000	3,734.0000	17.274	0	0	0
08/12/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	54,119.0000	50,175.0000	(7.288)	0	0	0
08/12/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	5,779.0000	6,667.0000	15.366	0	0	0
08/12/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	5,256.0000	6,079.0000	15.658	0	0	0
08/12/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	58,592.0000	54,522.0000	(6.946)	0	0	0
08/12/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	56,341.0000	52,332.0000	(7.116)	0	0	0
08/12/2006	R201	2007/08/02			Bond Future	7.7950	7.8800	1.090	0.0000	0.0000	0
08/12/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	51,578.0000	48,067.0000	(6.807)	0	0	0
08/12/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	12,262.0000	13,592.0000	10.847	0	0	0
08/12/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	8,113.0000	9,085.0000	11.981	0	0	0
08/12/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	61,524.0000	57,710.0000	(6.199)	0	0	0
08/12/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	8,714.0000	9,741.0000	11.786	0	0	0
08/12/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	63,595.0000	59,725.0000	(6.085)	0	0	0
08/12/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	9,349.0000	10,434.0000	11.606	0	0	0
08/12/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	59,480.0000	55,722.0000	(6.318)	0	0	0
08/12/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	6,032.0000	6,802.0000	12.765	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
08/12/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	72,109.0000	68,037.0000	(5.647)	0	0	0
08/12/2006	R203	2007/02/01			Bond Future	7.7680	7.8490	1.043	0.0000	0.0000	0
08/12/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	304.0000	480.0000	57.895	0	0	0
08/12/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	58,654.0000	52,898.0000	(9.813)	0	0	0
08/12/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	55,352.0000	49,639.0000	(10.321)	0	0	0
08/12/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	220.0000	352.0000	60.000	0	0	0
08/12/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	68,579.0000	62,743.0000	(8.510)	0	0	0
08/12/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	77.0000	130.0000	68.831	0	0	0
08/12/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	77,971.0000	83,832.0000	7.517	0	0	0
08/12/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	6.0000	2.0000	(66.667)	0	0	0
08/12/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	52,061.0000	46,403.0000	(10.868)	0	0	0
08/12/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	98,222.0000	104,107.0000	5.992	0	0	0
08/12/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	415.0000	646.0000	55.663	0	0	0
08/12/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	52.0000	25.0000	(51.923)	0	0	0
08/12/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	1,675.0000	2,413.0000	44.060	0	0	0
08/12/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	12,438.0000	15,586.0000	25.310	0	0	0
08/12/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	58,411.0000	64,154.0000	9.832	0	0	0
08/12/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	36,073.0000	30,923.0000	(14.277)	0	0	0
08/12/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	11,124.0000	8,383.0000	(24.640)	0	0	0
08/12/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	4,506.0000	3,099.0000	(31.225)	0	0	0
08/12/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	5,157.0000	6,907.0000	33.934	0	0	0
08/12/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	11.0000	19.0000	72.727	0	0	0
08/12/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	84,985.0000	79,105.0000	(6.919)	0	0	0
08/12/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,395.0000	862.0000	(38.208)	0	0	0
08/12/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	21,906.0000	17,767.0000	(18.894)	0	0	0
08/12/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	40,119.0000	45,473.0000	13.345	0	0	0
08/12/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	319.0000	174.0000	(45.455)	0	0	0
08/12/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	24,307.0000	28,789.0000	18.439	0	0	0
08/12/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	157.0000	255.0000	62.420	0	0	0
08/12/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	61,963.0000	56,173.0000	(9.344)	0	0	0
08/12/2006	R203	2007/05/03			Bond Future	7.7210	7.8030	1.062	0.0000	0.0000	0
08/12/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	1,371.0000	1,784.0000	30.124	0	0	0
08/12/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	87,559.0000	81,826.0000	(6.548)	0	0	0
08/12/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	452.0000	612.0000	35.398	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
08/12/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	72,014.0000	66,477.0000	(7.689)	0	0	0
08/12/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	1,152.0000	1,508.0000	30.903	0	0	0
08/12/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	68,940.0000	63,460.0000	(7.949)	0	0	0
08/12/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	964.0000	1,270.0000	31.743	0	0	0
08/12/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	75,104.0000	69,517.0000	(7.439)	0	0	0
08/12/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	56,888.0000	51,703.0000	(9.114)	0	0	0
08/12/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	2,641.0000	3,349.0000	26.808	0	0	0
08/12/2006	R203	2007/08/02			Bond Future	7.6730	7.7560	1.082	0.0000	0.0000	0
08/12/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	90,803.0000	85,284.0000	(6.078)	0	0	0
08/12/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	1,617.0000	1,989.0000	23.006	0	0	0
08/12/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	76,210.0000	70,946.0000	(6.907)	0	0	0
08/12/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	3,034.0000	3,663.0000	20.732	0	0	0
08/12/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	3,418.0000	4,110.0000	20.246	0	0	0
08/12/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	73,348.0000	68,149.0000	(7.088)	0	0	0
08/12/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	5,377.0000	6,372.0000	18.505	0	0	0
08/12/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	62,185.0000	57,288.0000	(7.875)	0	0	0
08/12/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	2,688.0000	3,257.0000	21.168	0	0	0
08/12/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	79,094.0000	73,771.0000	(6.730)	0	0	0
08/12/2006	R204	2007/02/01			Bond Future	7.7330	7.8150	1.060	0.0000	0.0000	0
08/12/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	3,826.0000	4,906.0000	28.228	0	0	0
08/12/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	16,652.0000	13,400.0000	(19.529)	0	0	0
08/12/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	43,031.0000	37,754.0000	(12.263)	0	0	0
08/12/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	15,330.0000	18,434.0000	20.248	0	0	0
08/12/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	69,153.0000	63,131.0000	(8.708)	0	0	0
08/12/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	1,669.0000	2,201.0000	31.875	0	0	0
08/12/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	992.0000	1,327.0000	33.770	0	0	0
08/12/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	92,846.0000	86,596.0000	(6.732)	0	0	0
08/12/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,392.0000	923.0000	(33.693)	0	0	0
08/12/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	59,108.0000	53,284.0000	(9.853)	0	0	0
08/12/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	28,530.0000	24,122.0000	(15.450)	0	0	0
08/12/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	26,945.0000	31,250.0000	15.977	0	0	0
08/12/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	8,026.0000	9,975.0000	24.284	0	0	0
08/12/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	8,591.0000	6,540.0000	(23.874)	0	0	0
08/12/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,781.0000	2,698.0000	(28.643)	0	0	0

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08/12/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	288.0000	395.0000	37.153	0	0	0
08/12/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	42,321.0000	47,594.0000	12.460	0	0	0
08/12/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	75,912.0000	69,798.0000	(8.054)	0	0	0
08/12/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	60,640.0000	66,528.0000	9.710	0	0	0
08/12/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	693.0000	935.0000	34.921	0	0	0
08/12/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	1,182.0000	1,575.0000	33.249	0	0	0
08/12/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	62,437.0000	56,539.0000	(9.446)	0	0	0
08/12/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	1,406.0000	1,864.0000	32.575	0	0	0
08/12/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	65,787.0000	59,823.0000	(9.066)	0	0	0
08/12/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	103.0000	58.0000	(43.689)	0	0	0
08/12/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	80,917.0000	87,110.0000	7.654	0	0	0
08/12/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	422.0000	258.0000	(38.863)	0	0	0
08/12/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	102,401.0000	108,712.0000	6.163	0	0	0
08/12/2006	R204	2007/05/03			Bond Future	7.6900	7.7720	1.066	0.0000	0.0000	0
08/12/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	4,485.0000	5,239.0000	16.812	0	0	0
08/12/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	8,085.0000	9,295.0000	14.966	0	0	0
08/12/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	68,104.0000	63,015.0000	(7.472)	0	0	0
08/12/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	85,535.0000	79,991.0000	(6.482)	0	0	0
08/12/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	5,496.0000	6,386.0000	16.194	0	0	0
08/12/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	82,557.0000	77,079.0000	(6.635)	0	0	0
08/12/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	4,969.0000	5,789.0000	16.502	0	0	0
08/12/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	79,605.0000	74,196.0000	(6.795)	0	0	0
08/12/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	97,653.0000	91,883.0000	(5.909)	0	0	0
08/12/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	2,924.0000	3,453.0000	18.092	0	0	0
08/12/2006	R204	2007/08/02			Bond Future	7.6470	7.7300	1.085	0.0000	0.0000	0
08/12/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	8,290.0000	9,321.0000	12.437	0	0	0
08/12/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	12,868.0000	14,320.0000	11.284	0	0	0
08/12/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	91,575.0000	86,292.0000	(5.769)	0	0	0
08/12/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	75,379.0000	70,516.0000	(6.451)	0	0	0
08/12/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	88,808.0000	83,589.0000	(5.877)	0	0	0
08/12/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	9,639.0000	10,800.0000	12.045	0	0	0
08/12/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	86,066.0000	80,913.0000	(5.987)	0	0	0
08/12/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	8,944.0000	10,039.0000	12.243	0	0	0
08/12/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	102,858.0000	97,344.0000	(5.361)	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
08/12/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	6,055.0000	6,857.0000	13.245	0	0	0
08/12/2006	R206	2007/02/01			Bond Future	7.9260	8.0080	1.035	0.0000	0.0000	0
08/12/2006	R206	2007/02/01	7.75	Call	Option on Bond Future	5,095.0000	3,708.0000	(27.223)	0	0	0
08/12/2006	R206	2007/02/01	7.75	Put	Option on Bond Future	14,278.0000	17,133.0000	19.996	0	0	0
08/12/2006	R206	2007/02/01	8.25	Call	Option on Bond Future	19,525.0000	16,287.0000	(16.584)	0	0	0
08/12/2006	R206	2007/02/01	8.25	Put	Option on Bond Future	2,896.0000	3,900.0000	34.669	0	0	0
08/12/2006	R206	2007/02/01	8.00	Call	Option on Bond Future	10,933.0000	8,584.0000	(21.485)	0	0	0
08/12/2006	R206	2007/02/01	8.00	Put	Option on Bond Future	7,104.0000	8,997.0000	26.647	0	0	0
08/12/2006	R206	2007/05/03			Bond Future	7.8740	7.9570	1.054	0.0000	0.0000	0
08/12/2006	R206	2007/05/03	7.75	Call	Option on Bond Future	11,434.0000	9,648.0000	(15.620)	0	0	0
08/12/2006	R206	2007/05/03	8.00	Put	Option on Bond Future	11,323.0000	13,142.0000	16.065	0	0	0
08/12/2006	R206	2007/05/03	8.25	Put	Option on Bond Future	6,720.0000	7,987.0000	18.854	0	0	0
08/12/2006	R206	2007/05/03	8.00	Call	Option on Bond Future	17,678.0000	15,305.0000	(13.423)	0	0	0
08/12/2006	R206	2007/05/03	7.75	Put	Option on Bond Future	17,738.0000	20,145.0000	13.570	0	0	0
08/12/2006	R206	2007/05/03	8.25	Call	Option on Bond Future	25,535.0000	22,609.0000	(11.459)	0	0	0
08/12/2006	R206	2007/08/02			Bond Future	7.8210	7.9060	1.087	0.0000	0.0000	0
08/12/2006	R206	2007/08/02	7.75	Put	Option on Bond Future	19,653.0000	21,880.0000	11.332	0	0	0
08/12/2006	R206	2007/08/02	8.25	Put	Option on Bond Future	9,111.0000	10,444.0000	14.631	0	0	0
08/12/2006	R206	2007/08/02	8.00	Put	Option on Bond Future	13,684.0000	15,452.0000	12.920	0	0	0
08/12/2006	R206	2007/08/02	8.00	Call	Option on Bond Future	22,469.0000	20,053.0000	(10.753)	0	0	0
08/12/2006	R206	2007/08/02	7.75	Call	Option on Bond Future	16,142.0000	14,184.0000	(12.130)	0	0	0
08/12/2006	R206	2007/08/02	8.25	Call	Option on Bond Future	30,004.0000	27,153.0000	(9.502)	0	0	0
08/12/2006	R207	2007/02/01			Bond Future	7.6630	7.7450	1.070	0.0000	0.0000	0
08/12/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	9,781.0000	12,573.0000	28.545	0	0	0
08/12/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	29,983.0000	24,911.0000	(16.916)	0	0	0
08/12/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	3,732.0000	5,137.0000	37.647	0	0	0
08/12/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	19.0000	9.0000	(52.632)	0	0	0
08/12/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	60,175.0000	53,898.0000	(10.431)	0	0	0
08/12/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	6.0000	11.0000	83.333	0	0	0
08/12/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	349.0000	549.0000	57.307	0	0	0
08/12/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	98,693.0000	92,220.0000	(6.559)	0	0	0
08/12/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	16,652.0000	12,966.0000	(22.135)	0	0	0

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08/12/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	76,371.0000	82,780.0000	8.392	0	0	0
08/12/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	81,354.0000	74,909.0000	(7.922)	0	0	0
08/12/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	46,220.0000	40,279.0000	(12.854)	0	0	0
08/12/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	140.0000	71.0000	(49.286)	0	0	0
08/12/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	183.0000	297.0000	62.295	0	0	0
08/12/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	1,113.0000	1,649.0000	48.158	0	0	0
08/12/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	98,510.0000	104,977.0000	6.565	0	0	0
08/12/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	44.0000	76.0000	72.727	0	0	0
08/12/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	67,248.0000	60,885.0000	(9.462)	0	0	0
08/12/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	74,318.0000	67,902.0000	(8.633)	0	0	0
08/12/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	254.0000	406.0000	59.843	0	0	0
08/12/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	63,710.0000	57,384.0000	(9.929)	0	0	0
08/12/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	92.0000	153.0000	66.304	0	0	0
08/12/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	36,214.0000	41,750.0000	15.287	0	0	0
08/12/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	718.0000	416.0000	(42.061)	0	0	0
08/12/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	7,559.0000	5,419.0000	(28.311)	0	0	0
08/12/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	130.0000	215.0000	65.385	0	0	0
08/12/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	70,786.0000	64,393.0000	(9.031)	0	0	0
08/12/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	20,610.0000	24,947.0000	21.043	0	0	0
08/12/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	2,685.0000	1,743.0000	(35.084)	0	0	0
08/12/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	55,302.0000	61,477.0000	11.166	0	0	0
08/12/2006	R207	2007/05/03			Bond Future	7.6220	7.7040	1.076	0.0000	0.0000	0
08/12/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	68,552.0000	62,779.0000	(8.421)	0	0	0
08/12/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	462.0000	618.0000	33.766	0	0	0
08/12/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	84,837.0000	78,740.0000	(7.187)	0	0	0
08/12/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	101,385.0000	95,106.0000	(6.193)	0	0	0
08/12/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	1,133.0000	1,471.0000	29.832	0	0	0
08/12/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	2,534.0000	3,195.0000	26.085	0	0	0
08/12/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	81,546.0000	75,501.0000	(7.413)	0	0	0
08/12/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	1,341.0000	1,730.0000	29.008	0	0	0
08/12/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	88,139.0000	81,996.0000	(6.970)	0	0	0
08/12/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	954.0000	1,246.0000	30.608	0	0	0
08/12/2006	R207	2007/08/02			Bond Future	7.5810	7.6640	1.095	0.0000	0.0000	0
08/12/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	2,738.0000	3,318.0000	21.183	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
08/12/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	1,442.0000	1,781.0000	23.509	0	0	0
08/12/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	88,733.0000	82,849.0000	(6.631)	0	0	0
08/12/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	4,916.0000	5,850.0000	18.999	0	0	0
08/12/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	73,405.0000	67,875.0000	(7.534)	0	0	0
08/12/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	104,489.0000	98,363.0000	(5.863)	0	0	0
08/12/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	3,091.0000	3,733.0000	20.770	0	0	0
08/12/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	85,623.0000	79,799.0000	(6.802)	0	0	0
08/12/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	91,861.0000	85,920.0000	(6.467)	0	0	0
08/12/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	2,419.0000	2,943.0000	21.662	0	0	0
08/12/2006	TRT1	2007/02/01			Index Future	246.6150	245.7480	(0.352)	0.0000	0.0000	500
08/12/2006	TRT1	2007/02/01	243.60	Call	Index Future	37,883.0000	31,591.0000	(16.609)	0	0	0
08/12/2006	TRT1	2007/02/01	243.60	Put	Index Future	7,733.0000	10,111.0000	30.751	0	0	0
<b>Grand Total:</b>											<b>1,828</b>