



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 07/09/2006

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
07/09/2006	GOVI 2006/11/02			jGovi	234.9460	234.2400	(0.300)	0.0000	0.0000	901
07/09/2006	GOVI 2006/11/02	230.00	Call	jGovi	51,133.0000	44,782.0000	(12.421)	0	0	0
07/09/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,673.0000	2,382.0000	42.379	0	0	0
07/09/2006	GOVI 2007/02/01			jGovi	239.9810	239.2610	(0.300)	0.0000	0.0000	0
07/09/2006	GOVI 2007/02/01	230.00	Put	jGovi	1,026.0000	1,349.0000	31.481	0	0	0
07/09/2006	GOVI 2007/02/01	230.00	Call	jGovi	100,836.0000	93,959.0000	(6.820)	0	0	0
07/09/2006	GOVI 2007/05/03			jGovi	245.3240	244.6050	(0.293)	0.0000	0.0000	0
07/09/2006	GOVI 2007/05/03	235.00	Call	jGovi	110,412.0000	99,663.0000	(9.735)	0	0	0
07/09/2006	GOVI 2007/05/03	235.00	Put	jGovi	7,172.0000	3,613.0000	(49.624)	0	0	0
07/09/2006	GOVI 2007/08/02			jGovi	250.8580	250.1500	(0.282)	0.0000	0.0000	0
07/09/2006	GOVI 2007/08/02	240.50	Call	jGovi	115,589.0000	103,155.0000	(10.757)	0	0	0
07/09/2006	GOVI 2007/08/02	240.50	Put	jGovi	12,009.0000	6,655.0000	(44.583)	0	0	0
07/09/2006	J153 2010/08/31			jSwap	9.3240	9.4030	0.847	0.0000	0.0000	0
07/09/2006	J157 2015/09/15			jSwap	9.0650	9.1350	0.772	0.0000	0.0000	0
07/09/2006	J186 2026/12/21			jSwap	8.9910	8.9860	(0.056)	0.0000	0.0000	0
07/09/2006	J194 2008/02/28			jSwap	9.1510	9.2320	0.885	0.0000	0.0000	0
07/09/2006	J201 2014/12/22			jSwap	9.1660	9.2380	0.786	0.0000	0.0000	0

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07/09/2006	J203	2017/09/15			jSwap	9.0220	9.0890	0.743	0.0000	0.0000	0
07/09/2006	J204	2018/12/21			jSwap	9.0670	9.1200	0.585	0.0000	0.0000	0
07/09/2006	J207	2020/01/15			jSwap	9.0650	9.1060	0.452	0.0000	0.0000	0
07/09/2006	JBAR	2005/12/21			jBar	8.2200	8.2200	-	0.0000	0.0000	0
07/09/2006	JFRA	2006/11/02			jFra	8.6940	8.7580	0.736	0.0000	0.0000	0
07/09/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1.0000	0.0000	(100.000)	0	0	0
07/09/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,135.0000	4,290.0000	3.748	0	0	0
07/09/2006	JFRA	2007/02/01			jFra	9.1460	9.2240	0.853	0.0000	0.0000	0
07/09/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,051.0000	4,233.0000	4.493	0	0	0
07/09/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	39.0000	31.0000	(20.513)	0	0	0
07/09/2006	JFRA	2007/05/03			jFra	9.3110	9.4200	1.171	0.0000	0.0000	0
07/09/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	92.0000	74.0000	(19.565)	0	0	0
07/09/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,505.0000	4,752.0000	5.483	0	0	0
07/09/2006	JFRA	2007/08/02			jFra	9.3640	9.4470	0.886	0.0000	0.0000	0
07/09/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	162.0000	142.0000	(12.346)	0	0	0
07/09/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,703.0000	4,885.0000	3.870	0	0	0
07/09/2006	JFRA	2007/11/01			jFra	9.3810	9.5180	1.460	0.0000	0.0000	0
07/09/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,167.0000	5,483.0000	6.116	0	0	0
07/09/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	240.0000	200.0000	(16.667)	0	0	0
07/09/2006	JFRA	2008/02/07			jFra	9.3420	9.4190	0.824	0.0000	0.0000	0
07/09/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,051.0000	26,127.0000	0.292	0	0	0
07/09/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	21,542.0000	21,428.0000	(0.529)	0	0	0
07/09/2006	JN02	2006/11/02			jNote	9.2380	9.3310	1.007	0.0000	0.0000	0
07/09/2006	JN02	2006/11/02	7.25	Call	Option on jNote	36,411.0000	38,009.0000	4.389	0	0	0

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07/09/2006	JN02	2006/11/02	7.25	Put	Option on jNote	235.0000	177.0000	(24.681)	0	0	0
07/09/2006	JN02	2007/02/01			jNote	9.3270	9.4230	1.029	0.0000	0.0000	0
07/09/2006	JN02	2007/02/01	9.00	Put	Option on jNote	9,915.0000	9,142.0000	(7.796)	0	0	0
07/09/2006	JN02	2007/02/01	9.00	Call	Option on jNote	15,854.0000	16,817.0000	6.074	0	0	0
07/09/2006	JN02	2007/05/03			jNote	9.3560	9.4500	1.005	0.0000	0.0000	0
07/09/2006	JN02	2007/05/03	9.25	Put	Option on jNote	15,181.0000	14,329.0000	(5.612)	0	0	0
07/09/2006	JN02	2007/05/03	9.25	Call	Option on jNote	17,104.0000	17,955.0000	4.975	0	0	0
07/09/2006	JN02	2007/08/02			jNote	9.3620	9.4510	0.951	0.0000	0.0000	0
07/09/2006	JN02	2007/08/02	9.25	Call	Option on jNote	19,979.0000	20,779.0000	4.004	0	0	0
07/09/2006	JN02	2007/08/02	9.25	Put	Option on jNote	17,947.0000	17,136.0000	(4.519)	0	0	0
07/09/2006	JN05	2006/11/02			jNote	9.2660	9.3460	0.863	0.0000	0.0000	0
07/09/2006	JN05	2006/11/02	7.25	Call	Option on jNote	80,037.0000	83,044.0000	3.757	0	0	0
07/09/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
07/09/2006	JN05	2007/02/01			jNote	9.2980	9.3760	0.839	0.0000	0.0000	0
07/09/2006	JN05	2007/02/01	9.25	Put	Option on jNote	11,762.0000	10,292.0000	(12.498)	0	0	0
07/09/2006	JN05	2007/02/01	9.25	Call	Option on jNote	13,662.0000	15,274.0000	11.799	0	0	0
07/09/2006	JN05	2007/05/03			jNote	9.3000	9.3760	0.817	0.0000	0.0000	0
07/09/2006	JN05	2007/05/03	9.25	Call	Option on jNote	17,133.0000	18,679.0000	9.024	0	0	0
07/09/2006	JN05	2007/05/03	9.25	Put	Option on jNote	15,154.0000	13,699.0000	(9.601)	0	0	0
07/09/2006	JN05	2007/08/02			jNote	9.2910	9.3630	0.775	0.0000	0.0000	0
07/09/2006	JN05	2007/08/02	9.25	Call	Option on jNote	19,772.0000	21,211.0000	7.278	0	0	0
07/09/2006	JN05	2007/08/02	9.25	Put	Option on jNote	18,149.0000	16,744.0000	(7.741)	0	0	0
07/09/2006	JN10	2006/11/02			jNote	9.0860	9.1670	0.891	0.0000	0.0000	0
07/09/2006	JN10	2006/11/02	7.25	Call	Option on jNote	119,368.0000	124,203.0000	4.050	0	0	0
07/09/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
07/09/2006	JN10	2007/02/01			jNote	9.0930	9.1730	0.880	0.0000	0.0000	0
07/09/2006	JN10	2007/02/01	9.00	Call	Option on jNote	15,910.0000	18,969.0000	19.227	0	0	0

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07/09/2006	JN10	2007/02/01	9.00	Put	Option on jNote	9,872.0000	7,774.0000	(21.252)	0	0	0
07/09/2006	JN10	2007/05/03			jNote	9.0830	9.1610	0.859	0.0000	0.0000	0
07/09/2006	JN10	2007/05/03	9.00	Call	Option on jNote	18,935.0000	21,768.0000	14.962	0	0	0
07/09/2006	JN10	2007/05/03	9.00	Put	Option on jNote	13,545.0000	11,348.0000	(16.220)	0	0	0
07/09/2006	JN10	2007/08/02			jNote	9.0670	9.1400	0.805	0.0000	0.0000	0
07/09/2006	JN10	2007/08/02	9.00	Call	Option on jNote	21,179.0000	23,729.0000	12.040	0	0	0
07/09/2006	JN10	2007/08/02	9.00	Put	Option on jNote	16,827.0000	14,663.0000	(12.860)	0	0	0
07/09/2006	JROD	2006/09/29			jRod	7.5380	7.5330	(0.066)	0.0000	0.0000	0
07/09/2006	JROD	2006/10/31			jRod	7.8590	7.8480	(0.140)	0.0000	0.0000	0
07/09/2006	JROD	2006/11/30			jRod	8.1520	8.1390	(0.159)	0.0000	0.0000	0
07/09/2006	JROD	2006/12/29			jRod	7.9970	7.9940	(0.038)	0.0000	0.0000	0
07/09/2006	JROD	2007/01/31			jRod	8.2880	8.2960	0.097	0.0000	0.0000	0
07/09/2006	JROD	2007/02/28			jRod	8.5090	8.5270	0.212	0.0000	0.0000	0
07/09/2006	JROD	2007/03/30			jRod	0.0000	8.3340	100.000	0.0000	0.0000	0
07/09/2006	JROD	2007/04/30			jRod	0.0000	8.5490	100.000	0.0000	0.0000	0
07/09/2006	JROD	2007/05/31			jRod	0.0000	8.7220	100.000	0.0000	0.0000	0
07/09/2006	R153	2006/11/02			Bond Future	8.8270	8.8880	0.691	0.0000	0.0000	418
07/09/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	13,356.0000	14,786.0000	10.707	0	0	0
07/09/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	9,159.0000	10,293.0000	12.381	0	0	0
07/09/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	6,504.0000	5,540.0000	(14.822)	0	0	0
07/09/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	3,230.0000	2,632.0000	(18.514)	0	0	0
07/09/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	3,767.0000	3,100.0000	(17.706)	0	0	0
07/09/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	1,323.0000	1,020.0000	(22.902)	0	0	0

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07/09/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	21,412.0000	23,207.0000	8.383	0	0	101
07/09/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	14,559.0000	16,059.0000	10.303	0	0	0
07/09/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	74,466.0000	76,564.0000	2.817	0	0	0
07/09/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/09/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
07/09/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,944.0000	3,419.0000	16.135	0	0	0
07/09/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	17,390.0000	15,767.0000	(9.333)	0	0	0
07/09/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	5,365.0000	6,136.0000	14.371	0	0	0
07/09/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/09/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	55,991.0000	58,087.0000	3.743	0	0	0
07/09/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	83,842.0000	85,940.0000	2.502	0	0	0
07/09/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	106.0000	71.0000	(33.019)	0	0	0
07/09/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	37,970.0000	40,032.0000	5.431	0	0	0
07/09/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	24.0000	15.0000	(37.500)	0	0	0
07/09/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
07/09/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	46,905.0000	48,994.0000	4.454	0	0	0
07/09/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	432.0000	312.0000	(27.778)	0	0	0
07/09/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	65,182.0000	67,279.0000	3.217	0	0	0
07/09/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	29,365.0000	31,342.0000	6.733	0	0	0
07/09/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	11,302.0000	9,975.0000	(11.741)	0	0	0
07/09/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	15,822.0000	17,389.0000	9.904	0	0	0
07/09/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	2,748.0000	2,216.0000	(19.360)	0	0	0
07/09/2006	R153	2007/02/01			Bond Future	8.7500	8.8290	0.903	0.0000	0.0000	0
07/09/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	17,649.0000	19,241.0000	9.020	0	0	0
07/09/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	12,488.0000	11,195.0000	(10.354)	0	0	0
07/09/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	7,866.0000	6,900.0000	(12.281)	0	0	0
07/09/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	12,488.0000	13,754.0000	10.138	0	0	0
07/09/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	16,702.0000	18,239.0000	9.202	0	0	0
07/09/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	17,273.0000	15,723.0000	(8.974)	0	0	0
07/09/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	15,786.0000	17,269.0000	9.394	0	0	0
07/09/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	9,276.0000	8,201.0000	(11.589)	0	0	0
07/09/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	9,202.0000	10,211.0000	10.965	0	0	0
07/09/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	8,557.0000	7,536.0000	(11.932)	0	0	0
07/09/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	42,390.0000	44,764.0000	5.600	0	0	0
07/09/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	27,857.0000	29,907.0000	7.359	0	0	0

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07/09/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,198.0000	2,689.0000	(15.916)	0	0	0
07/09/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	6,728.0000	7,513.0000	11.668	0	0	0
07/09/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	50,463.0000	52,920.0000	4.869	0	0	0
07/09/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	455.0000	354.0000	(22.198)	0	0	0
07/09/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	34,728.0000	36,975.0000	6.470	0	0	0
07/09/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	22,796.0000	21,023.0000	(7.778)	0	0	0
07/09/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	92.0000	68.0000	(26.087)	0	0	0
07/09/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,697.0000	1,386.0000	(18.326)	0	0	0
07/09/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	212.0000	161.0000	(24.057)	0	0	0
07/09/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	67,392.0000	69,926.0000	3.760	0	0	0
07/09/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	909.0000	725.0000	(20.242)	0	0	0
07/09/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	58,826.0000	61,333.0000	4.262	0	0	0
07/09/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	76,103.0000	78,651.0000	3.348	0	0	0
07/09/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	21,810.0000	23,617.0000	8.285	0	0	0
07/09/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	37.0000	26.0000	(29.730)	0	0	0
07/09/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	5,446.0000	4,694.0000	(13.808)	0	0	0
07/09/2006	R153	2007/05/03			Bond Future	8.7200	8.8040	0.963	0.0000	0.0000	0
07/09/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	18,790.0000	16,924.0000	(9.931)	0	0	0
07/09/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	18,182.0000	13,766.0000	(24.288)	0	0	0
07/09/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	18,931.0000	14,478.0000	(23.522)	0	0	0
07/09/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	17,271.0000	15,333.0000	(11.221)	0	0	0
07/09/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	15,370.0000	11,145.0000	(27.489)	0	0	0
07/09/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	19,699.0000	15,212.0000	(22.778)	0	0	0
07/09/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	22,083.0000	20,408.0000	(7.585)	0	0	0
07/09/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	22,955.0000	18,375.0000	(19.952)	0	0	0
07/09/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	18,020.0000	16,116.0000	(10.566)	0	0	0
07/09/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	14,485.0000	12,454.0000	(14.021)	0	0	0
07/09/2006	R153	2007/08/02			Bond Future	8.6700	8.7570	1.003	0.0000	0.0000	0
07/09/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	21,773.0000	19,192.0000	(11.854)	0	0	0
07/09/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	22,623.0000	17,581.0000	(22.287)	0	0	0
07/09/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	23,332.0000	18,266.0000	(21.713)	0	0	0
07/09/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	19,918.0000	15,005.0000	(24.666)	0	0	0
07/09/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	20,380.0000	17,753.0000	(12.890)	0	0	0
07/09/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	24,054.0000	18,966.0000	(21.152)	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
07/09/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	21,069.0000	18,463.0000	(12.369)	0	0	0
07/09/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	24,747.0000	22,293.0000	(9.916)	0	0	0
07/09/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	27,074.0000	21,930.0000	(19.000)	0	0	0
07/09/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	17,777.0000	15,094.0000	(15.093)	0	0	0
07/09/2006	R157	2006/11/02			Bond Future	8.8410	8.8970	0.633	0.0000	0.0000	18
07/09/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	8.0000	5.0000	(37.500)	0	0	0
07/09/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	121,253.0000	125,256.0000	3.301	0	0	0
07/09/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	45,959.0000	49,395.0000	7.476	0	0	0
07/09/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	2,630.0000	2,061.0000	(21.635)	0	0	0
07/09/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	11,653.0000	13,133.0000	12.701	0	0	0
07/09/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	63,099.0000	66,881.0000	5.994	0	0	0
07/09/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	49,346.0000	45,854.0000	(7.077)	0	0	0
07/09/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	847.0000	623.0000	(26.446)	0	0	0
07/09/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	3,265.0000	3,779.0000	15.743	0	0	0
07/09/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	6,439.0000	7,354.0000	14.210	0	0	0
07/09/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	64,522.0000	60,780.0000	(5.800)	0	0	0
07/09/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	22,982.0000	20,456.0000	(10.991)	0	0	0
07/09/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	8,811.0000	7,408.0000	(15.923)	0	0	0
07/09/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	35,307.0000	32,218.0000	(8.749)	0	0	0
07/09/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	26,245.0000	28,848.0000	9.918	0	0	0
07/09/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	141,679.0000	145,685.0000	2.828	0	0	0
07/09/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	7,596.0000	6,330.0000	(16.667)	0	0	0
07/09/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,549.0000	1,813.0000	17.043	0	0	0
07/09/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/09/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	5,518.0000	4,513.0000	(18.213)	0	0	0
07/09/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	10,147.0000	8,603.0000	(15.216)	0	0	20
07/09/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	33,965.0000	36,966.0000	8.836	0	0	0
07/09/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	23,938.0000	26,399.0000	10.281	0	0	20
07/09/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	31,260.0000	34,134.0000	9.194	0	0	100
07/09/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	101,247.0000	105,236.0000	3.940	0	0	0
07/09/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	162,510.0000	166,515.0000	2.464	0	0	0
07/09/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	44.0000	28.0000	(36.364)	0	0	0
07/09/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	28,687.0000	31,427.0000	9.551	0	0	0
07/09/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
07/09/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	6,498.0000	5,366.0000	(17.421)	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
07/09/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	203.0000	138.0000	(32.020)	0	0	0
07/09/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	81,743.0000	85,684.0000	4.821	0	0	171
07/09/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	13,186.0000	11,353.0000	(13.901)	0	0	0
07/09/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	19,731.0000	21,904.0000	11.013	0	0	0
07/09/2006	R157	2007/02/01			Bond Future	8.8300	8.8990	0.781	0.0000	0.0000	0
07/09/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	22,508.0000	24,519.0000	8.935	0	0	0
07/09/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	827.0000	660.0000	(20.193)	0	0	0
07/09/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	118,388.0000	123,046.0000	3.935	0	0	0
07/09/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	71,156.0000	67,249.0000	(5.491)	0	0	0
07/09/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	8,795.0000	9,714.0000	10.449	0	0	0
07/09/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	12,129.0000	13,343.0000	10.009	0	0	0
07/09/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	6,110.0000	5,227.0000	(14.452)	0	0	0
07/09/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	66,136.0000	70,078.0000	5.960	0	0	0
07/09/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	10,466.0000	9,148.0000	(12.593)	0	0	0
07/09/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	45,577.0000	42,330.0000	(7.124)	0	0	0
07/09/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	34,353.0000	31,538.0000	(8.194)	0	0	0
07/09/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	52,020.0000	55,527.0000	6.742	0	0	0
07/09/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	377.0000	294.0000	(22.016)	0	0	0
07/09/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	44,573.0000	47,787.0000	7.211	0	0	0
07/09/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	137,849.0000	142,591.0000	3.440	0	0	0
07/09/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	40,031.0000	43,042.0000	7.522	0	0	0
07/09/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	82,034.0000	86,328.0000	5.234	0	0	0
07/09/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	16,608.0000	14,794.0000	(10.922)	0	0	0
07/09/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	3,188.0000	2,658.0000	(16.625)	0	0	0
07/09/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	4,775.0000	4,045.0000	(15.288)	0	0	250
07/09/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	13,939.0000	12,327.0000	(11.565)	0	0	150
07/09/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,683.0000	1,373.0000	(18.419)	0	0	0
07/09/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	99,704.0000	104,220.0000	4.529	0	0	0
07/09/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	16,583.0000	18,161.0000	9.516	0	0	0
07/09/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	60,540.0000	56,865.0000	(6.070)	0	0	0
07/09/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	11,379.0000	12,529.0000	10.106	0	0	150
07/09/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	24,549.0000	22,223.0000	(9.475)	0	0	0
07/09/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	30,175.0000	32,674.0000	8.282	0	0	0
07/09/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	57,960.0000	54,349.0000	(6.230)	0	0	0
07/09/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	19,575.0000	17,555.0000	(10.319)	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
07/09/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	35,839.0000	38,645.0000	7.829	0	0	0
07/09/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	18,056.0000	16,139.0000	(10.617)	0	0	0
07/09/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	37,893.0000	40,802.0000	7.677	0	0	0
07/09/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	72,286.0000	76,381.0000	5.665	0	0	0
07/09/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	21,164.0000	19,042.0000	(10.026)	0	0	0
07/09/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	33,869.0000	36,572.0000	7.981	0	0	0
07/09/2006	R157	2007/05/03			Bond Future	8.8190	8.8910	0.816	0.0000	0.0000	0
07/09/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	23,350.0000	38,554.0000	65.113	0	0	0
07/09/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	17,080.0000	27,395.0000	60.392	0	0	0
07/09/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	18,609.0000	28,891.0000	55.253	0	0	0
07/09/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	25,272.0000	40,510.0000	60.296	0	0	0
07/09/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	33,919.0000	48,958.0000	44.338	0	0	0
07/09/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	11,798.0000	21,915.0000	85.752	0	0	0
07/09/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	27,499.0000	37,112.0000	34.958	0	0	0
07/09/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	15,173.0000	29,709.0000	95.802	0	0	0
07/09/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	21,524.0000	36,661.0000	70.326	0	0	0
07/09/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	20,221.0000	30,436.0000	50.517	0	0	0
07/09/2006	R157	2007/08/02			Bond Future	8.8000	8.8720	0.818	0.0000	0.0000	0
07/09/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	36,695.0000	54,306.0000	47.993	0	0	0
07/09/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	32,146.0000	44,390.0000	38.089	0	0	0
07/09/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	18,843.0000	35,898.0000	90.511	0	0	0
07/09/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	16,384.0000	29,184.0000	78.125	0	0	0
07/09/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	28,626.0000	46,335.0000	61.863	0	0	0
07/09/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	26,804.0000	44,469.0000	65.904	0	0	0
07/09/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	23,448.0000	36,303.0000	54.823	0	0	0
07/09/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	21,904.0000	34,801.0000	58.880	0	0	0
07/09/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	25,059.0000	22,643.0000	(9.641)	0	0	0
07/09/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	25,059.0000	27,454.0000	9.557	0	0	0
07/09/2006	R186	2006/11/02			Bond Future	8.5950	8.6610	0.768	0.0000	0.0000	59
07/09/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	29,295.0000	33,236.0000	13.453	0	0	0
07/09/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	18,951.0000	15,788.0000	(16.690)	0	0	0
07/09/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	10,458.0000	8,345.0000	(20.205)	0	0	0
07/09/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	43,041.0000	48,033.0000	11.598	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
07/09/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
07/09/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
07/09/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	51,345.0000	56,812.0000	10.648	0	0	0
07/09/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	38.0000	21.0000	(44.737)	0	0	0
07/09/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	193,922.0000	201,024.0000	3.662	0	0	0
07/09/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	228,628.0000	235,732.0000	3.107	0	0	0
07/09/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	160,504.0000	167,593.0000	4.417	0	0	0
07/09/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	98,114.0000	104,908.0000	6.925	0	0	0
07/09/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	51,489.0000	46,011.0000	(10.639)	0	0	0
07/09/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	207.0000	128.0000	(38.164)	0	0	0
07/09/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	33,308.0000	28,871.0000	(13.321)	0	0	0
07/09/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	976.0000	665.0000	(31.865)	0	0	0
07/09/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	3,348.0000	2,471.0000	(26.195)	0	0	0
07/09/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	70,508.0000	76,736.0000	8.833	0	0	0
07/09/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	47,051.0000	52,289.0000	11.133	0	0	0
07/09/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	128,431.0000	135,457.0000	5.471	0	0	0
07/09/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	16,727.0000	19,395.0000	15.950	0	0	0
07/09/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	8,807.0000	6,941.0000	(21.188)	0	0	0
07/09/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	8,919.0000	10,546.0000	18.242	0	0	0
07/09/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	7,401.0000	5,763.0000	(22.132)	0	0	0
07/09/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	264,655.0000	271,759.0000	2.684	0	0	0
07/09/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/09/2006	R186	2007/02/01			Bond Future	8.5920	8.6600	0.791	0.0000	0.0000	0
07/09/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	24,921.0000	22,092.0000	(11.352)	0	0	0
07/09/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	35,095.0000	31,597.0000	(9.967)	0	0	0
07/09/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	56,989.0000	61,440.0000	7.810	0	0	0
07/09/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	45,056.0000	48,838.0000	8.394	0	0	0
07/09/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	294.0000	221.0000	(24.830)	0	0	0
07/09/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	227,026.0000	234,234.0000	3.175	0	0	0
07/09/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	80,127.0000	85,543.0000	6.759	0	0	0
07/09/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	60,351.0000	64,973.0000	7.659	0	0	0
07/09/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	22,658.0000	19,999.0000	(11.735)	0	0	0
07/09/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	747.0000	580.0000	(22.356)	0	0	0
07/09/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	13,698.0000	11,835.0000	(13.601)	0	0	0
07/09/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	193,040.0000	200,153.0000	3.685	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
07/09/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	1,719.0000	1,370.0000	(20.303)	0	0	0
07/09/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	160,812.0000	167,744.0000	4.311	0	0	0
07/09/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	20,641.0000	18,146.0000	(12.088)	0	0	0
07/09/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	130,678.0000	137,302.0000	5.069	0	0	0
07/09/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	23,419.0000	25,739.0000	9.906	0	0	0
07/09/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	7,494.0000	6,314.0000	(15.746)	0	0	0
07/09/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	49,444.0000	45,169.0000	(8.646)	0	0	0
07/09/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	3,596.0000	2,940.0000	(18.242)	0	0	0
07/09/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	262,570.0000	269,823.0000	2.762	0	0	0
07/09/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	104.0000	76.0000	(26.923)	0	0	0
07/09/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	32,634.0000	35,640.0000	9.211	0	0	0
07/09/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	103,704.0000	109,804.0000	5.882	0	0	0
07/09/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	64,000.0000	68,786.0000	7.478	0	0	0
07/09/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	66,077.0000	61,117.0000	(7.506)	0	0	0
07/09/2006	R186	2007/05/03			Bond Future	8.5800	8.6490	0.804	0.0000	0.0000	0
07/09/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	18,154.0000	46,273.0000	154.891	0	0	0
07/09/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	21,374.0000	56,849.0000	165.973	0	0	0
07/09/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	43,073.0000	76,715.0000	78.105	0	0	0
07/09/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	29,852.0000	56,437.0000	89.056	0	0	0
07/09/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	11,856.0000	45,797.0000	286.277	0	0	0
07/09/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	27,624.0000	63,024.0000	128.149	0	0	0
07/09/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	6,894.0000	33,180.0000	381.288	0	0	0
07/09/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	24,373.0000	59,882.0000	145.690	0	0	0
07/09/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	13,571.0000	41,616.0000	206.654	0	0	0
07/09/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	15,755.0000	43,908.0000	178.692	0	0	0
07/09/2006	R186	2007/08/02			Bond Future	8.5640	8.6340	0.817	0.0000	0.0000	0
07/09/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	23,429.0000	63,669.0000	171.753	0	0	0
07/09/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	21,934.0000	54,740.0000	149.567	0	0	0
07/09/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	19,459.0000	52,357.0000	169.063	0	0	0
07/09/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	26,319.0000	66,650.0000	153.239	0	0	0
07/09/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	29,429.0000	69,729.0000	136.940	0	0	0
07/09/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	17,168.0000	50,034.0000	191.438	0	0	0
07/09/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	9,804.0000	41,356.0000	321.828	0	0	0
07/09/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	44,052.0000	83,037.0000	88.498	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
07/09/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	14,022.0000	52,694.0000	275.795	0	0	0
07/09/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	33,616.0000	64,855.0000	92.929	0	0	0
07/09/2006	R194	2006/11/02			Bond Future	9.0180	9.0620	0.488	0.0000	0.0000	0
07/09/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	28,329.0000	28,868.0000	1.903	0	0	0
07/09/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/09/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/09/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	11.0000	8.0000	(27.273)	0	0	0
07/09/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/09/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	18,840.0000	19,378.0000	2.856	0	0	0
07/09/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	34,724.0000	35,263.0000	1.552	0	0	0
07/09/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
07/09/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	37,943.0000	38,482.0000	1.421	0	0	0
07/09/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/09/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	12,641.0000	13,164.0000	4.137	0	0	0
07/09/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/09/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/09/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	234.0000	187.0000	(20.085)	0	0	0
07/09/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	21,989.0000	22,527.0000	2.447	0	0	0
07/09/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	15,713.0000	16,249.0000	3.411	0	0	0
07/09/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	25,152.0000	25,691.0000	2.143	0	0	0
07/09/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	9,703.0000	10,196.0000	5.081	0	0	0
07/09/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	31,520.0000	32,059.0000	1.710	0	0	0
07/09/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	61.0000	46.0000	(24.590)	0	0	0
07/09/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	664.0000	559.0000	(15.813)	0	0	0
07/09/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	943.0000	806.0000	(14.528)	0	0	0
07/09/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	6,081.0000	6,483.0000	6.611	0	0	0
07/09/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	7,037.0000	7,471.0000	6.167	0	0	0
07/09/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	795.0000	674.0000	(15.220)	0	0	0
07/09/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	6,550.0000	6,969.0000	6.397	0	0	0
07/09/2006	R194	2007/02/01			Bond Future	9.1120	9.1670	0.604	0.0000	0.0000	0
07/09/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	613.0000	540.0000	(11.909)	0	0	0
07/09/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	11,798.0000	12,274.0000	4.035	0	0	0
07/09/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	83.0000	69.0000	(16.867)	0	0	0
07/09/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	23,998.0000	24,544.0000	2.275	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
07/09/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	9,750.0000	10,186.0000	4.472	0	0	0
07/09/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	21,442.0000	21,983.0000	2.523	0	0	0
07/09/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,096.0000	983.0000	(10.310)	0	0	0
07/09/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	16,439.0000	16,963.0000	3.188	0	0	0
07/09/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	18,917.0000	19,452.0000	2.828	0	0	0
07/09/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	164.0000	139.0000	(15.244)	0	0	0
07/09/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	39.0000	32.0000	(17.949)	0	0	0
07/09/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	17.0000	14.0000	(17.647)	0	0	0
07/09/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	14,033.0000	14,539.0000	3.606	0	0	0
07/09/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	308.0000	265.0000	(13.961)	0	0	0
07/09/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,512.0000	2,311.0000	(8.002)	0	0	0
07/09/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,942.0000	7,300.0000	5.157	0	0	0
07/09/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	6,337.0000	6,675.0000	5.334	0	0	0
07/09/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
07/09/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,716.0000	2,505.0000	(7.769)	0	0	0
07/09/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
07/09/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
07/09/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	26,576.0000	27,123.0000	2.058	0	0	0
07/09/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	31,775.0000	32,323.0000	1.725	0	0	0
07/09/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	29,169.0000	29,717.0000	1.879	0	0	0
07/09/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	7,923.0000	8,312.0000	4.910	0	0	0
07/09/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,790.0000	1,630.0000	(8.939)	0	0	0
07/09/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,317.0000	2,127.0000	(8.200)	0	0	0
07/09/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	6,635.0000	6,983.0000	5.245	0	0	0
07/09/2006	R194	2007/05/03			Bond Future	9.1240	9.1860	0.680	0.0000	0.0000	0
07/09/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	16,079.0000	4,597.0000	(71.410)	0	0	0
07/09/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	16,057.0000	5,037.0000	(68.631)	0	0	0
07/09/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	18,060.0000	7,150.0000	(60.410)	0	0	0
07/09/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	17,039.0000	6,036.0000	(64.575)	0	0	0
07/09/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	17,030.0000	5,531.0000	(67.522)	0	0	0
07/09/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	15,893.0000	4,423.0000	(72.170)	0	0	0
07/09/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	15,161.0000	3,772.0000	(75.120)	0	0	0
07/09/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	17,240.0000	6,250.0000	(63.747)	0	0	0
07/09/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	16,839.0000	5,827.0000	(65.396)	0	0	0
07/09/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	16,267.0000	4,775.0000	(70.646)	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
07/09/2006	R194	2007/08/02			Bond Future	9.0720	9.1410	0.761	0.0000	0.0000	0
07/09/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	20,359.0000	6,649.0000	(67.341)	0	0	0
07/09/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	20,082.0000	6,743.0000	(66.423)	0	0	0
07/09/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	19,691.0000	5,978.0000	(69.641)	0	0	0
07/09/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	19,559.0000	5,849.0000	(70.096)	0	0	0
07/09/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	19,035.0000	5,351.0000	(71.889)	0	0	0
07/09/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	20,222.0000	6,886.0000	(65.948)	0	0	0
07/09/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	20,787.0000	7,477.0000	(64.030)	0	0	0
07/09/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	19,823.0000	6,108.0000	(69.187)	0	0	0
07/09/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	19,943.0000	6,602.0000	(66.896)	0	0	0
07/09/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	19,394.0000	6,058.0000	(68.764)	0	0	0
07/09/2006	R201	2006/11/02			Bond Future	8.8190	8.8860	0.760	0.0000	0.0000	26
07/09/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/09/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	14,990.0000	17,034.0000	13.636	0	0	0
07/09/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	20,056.0000	22,505.0000	12.211	0	0	0
07/09/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	127,451.0000	131,261.0000	2.989	0	0	0
07/09/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	4,840.0000	5,700.0000	17.769	0	0	0
07/09/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	6,472.0000	5,242.0000	(19.005)	0	0	0
07/09/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	29,023.0000	26,073.0000	(10.164)	0	0	0
07/09/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	21,958.0000	24,538.0000	11.750	0	0	0
07/09/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	11,047.0000	9,281.0000	(15.986)	0	0	0
07/09/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	7,471.0000	6,111.0000	(18.204)	0	0	0
07/09/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	18,259.0000	20,575.0000	12.684	0	0	0
07/09/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	48,919.0000	52,495.0000	7.310	0	0	0
07/09/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	8,566.0000	7,072.0000	(17.441)	0	0	0
07/09/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	795.0000	562.0000	(29.308)	0	0	0
07/09/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	8,801.0000	10,190.0000	15.782	0	0	0
07/09/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	2,335.0000	1,767.0000	(24.325)	0	0	0
07/09/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	35,459.0000	38,701.0000	9.143	0	0	0
07/09/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	5,566.0000	4,462.0000	(19.835)	0	0	0
07/09/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	23,965.0000	26,671.0000	11.291	0	0	0
07/09/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	19,049.0000	16,629.0000	(12.704)	0	0	0
07/09/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	10.0000	5.0000	(50.000)	0	0	0
07/09/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	94,840.0000	98,645.0000	4.012	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
07/09/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	63,615.0000	67,352.0000	5.874	0	0	0
07/09/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	211.0000	138.0000	(34.597)	0	0	0
07/09/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
07/09/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	110,990.0000	114,799.0000	3.432	0	0	0
07/09/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	50.0000	30.0000	(40.000)	0	0	0
07/09/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	79,021.0000	82,811.0000	4.796	0	0	0
07/09/2006	R201	2007/02/01			Bond Future	8.8240	8.8930	0.782	0.0000	0.0000	0
07/09/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	35,874.0000	33,269.0000	(7.262)	0	0	0
07/09/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	109.0000	82.0000	(24.771)	0	0	0
07/09/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	27,681.0000	29,917.0000	8.078	0	0	0
07/09/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	12,477.0000	13,710.0000	9.882	0	0	0
07/09/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	15,089.0000	13,486.0000	(10.624)	0	0	0
07/09/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	19,013.0000	17,160.0000	(9.746)	0	0	0
07/09/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	124,871.0000	128,683.0000	3.053	0	0	0
07/09/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	26,104.0000	28,256.0000	8.244	0	0	0
07/09/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	23,151.0000	25,136.0000	8.574	0	0	0
07/09/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	13,895.0000	12,376.0000	(10.932)	0	0	0
07/09/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	29,325.0000	31,645.0000	7.911	0	0	0
07/09/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	16,340.0000	14,654.0000	(10.318)	0	0	0
07/09/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	51,910.0000	55,066.0000	6.080	0	0	0
07/09/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	4,571.0000	3,889.0000	(14.920)	0	0	0
07/09/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	64,634.0000	68,066.0000	5.310	0	0	0
07/09/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	2,367.0000	1,961.0000	(17.153)	0	0	0
07/09/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	17,108.0000	18,693.0000	9.265	0	0	0
07/09/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	7,987.0000	6,952.0000	(12.959)	0	0	0
07/09/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	40,665.0000	43,469.0000	6.895	0	0	0
07/09/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	26,861.0000	24,608.0000	(8.388)	0	0	0
07/09/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	12,758.0000	11,323.0000	(11.248)	0	0	0
07/09/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	93,538.0000	97,253.0000	3.972	0	0	0
07/09/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	264.0000	204.0000	(22.727)	0	0	0
07/09/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	31,038.0000	33,441.0000	7.742	0	0	0
07/09/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	108,974.0000	112,752.0000	3.467	0	0	0
07/09/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	78,695.0000	82,300.0000	4.581	0	0	0
07/09/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,227.0000	994.0000	(18.989)	0	0	0
07/09/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	591.0000	468.0000	(20.812)	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
07/09/2006	R201	2007/05/03			Bond Future	8.8150	8.8860	0.805	0.0000	0.0000	0
07/09/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	17,034.0000	29,554.0000	73.500	0	0	0
07/09/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	16,216.0000	24,872.0000	53.379	0	0	0
07/09/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	22,029.0000	30,199.0000	37.087	0	0	0
07/09/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	12,002.0000	24,035.0000	100.258	0	0	0
07/09/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	18,481.0000	31,054.0000	68.032	0	0	0
07/09/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	13,706.0000	22,441.0000	63.731	0	0	0
07/09/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	14,927.0000	23,637.0000	58.351	0	0	0
07/09/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	9,481.0000	18,048.0000	90.360	0	0	0
07/09/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	26,856.0000	39,287.0000	46.288	0	0	0
07/09/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	20,004.0000	32,603.0000	62.982	0	0	0
07/09/2006	R201	2007/08/02			Bond Future	8.7990	8.8710	0.818	0.0000	0.0000	0
07/09/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	21,941.0000	36,111.0000	64.582	0	0	0
07/09/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	12,283.0000	22,530.0000	83.424	0	0	0
07/09/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	19,098.0000	33,177.0000	73.720	0	0	0
07/09/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	28,395.0000	42,473.0000	49.579	0	0	0
07/09/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	19,151.0000	29,400.0000	53.517	0	0	0
07/09/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	24,820.0000	34,615.0000	39.464	0	0	0
07/09/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	14,172.0000	27,798.0000	96.147	0	0	0
07/09/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	20,487.0000	34,624.0000	69.005	0	0	0
07/09/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	17,869.0000	28,175.0000	57.675	0	0	0
07/09/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	16,642.0000	26,982.0000	62.132	0	0	0
07/09/2006	R203	2006/11/02			Bond Future	8.7670	8.8330	0.753	0.0000	0.0000	0
07/09/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	22,518.0000	25,844.0000	14.770	0	0	0
07/09/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	129,716.0000	134,156.0000	3.423	0	0	0
07/09/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	4,274.0000	3,161.0000	(26.041)	0	0	0
07/09/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	90,793.0000	95,230.0000	4.887	0	0	0
07/09/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	315.0000	193.0000	(38.730)	0	0	0
07/09/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	53.0000	29.0000	(45.283)	0	0	0
07/09/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	72,058.0000	76,473.0000	6.127	0	0	0
07/09/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	0
07/09/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	53,976.0000	58,293.0000	7.998	0	0	0
07/09/2006	R203	2006/11/02	7.00	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
07/09/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	1,347.0000	912.0000	(32.294)	0	0	0
07/09/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
07/09/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	37,091.0000	41,096.0000	10.798	0	0	0
07/09/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	110,021.0000	114,460.0000	4.035	0	0	0
07/09/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	20,003.0000	23,148.0000	15.723	0	0	0
07/09/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	10,430.0000	8,306.0000	(20.364)	0	0	0
07/09/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	11,578.0000	13,894.0000	20.003	0	0	0
07/09/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	5,211.0000	3,916.0000	(24.851)	0	0	0
07/09/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	7,515.0000	5,820.0000	(22.555)	0	0	0
07/09/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	15,453.0000	18,198.0000	17.764	0	0	0
07/09/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	149,887.0000	154,326.0000	2.962	0	0	0
07/09/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/09/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/09/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	170,545.0000	174,985.0000	2.603	0	0	0
07/09/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	17,646.0000	20,596.0000	16.718	0	0	0
07/09/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	6,289.0000	4,799.0000	(23.692)	0	0	0
07/09/2006	R203	2007/02/01			Bond Future	8.7710	8.8400	0.787	0.0000	0.0000	0
07/09/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	26,280.0000	23,376.0000	(11.050)	0	0	0
07/09/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	494.0000	367.0000	(25.709)	0	0	0
07/09/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	90,195.0000	94,644.0000	4.933	0	0	0
07/09/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	55,971.0000	59,978.0000	7.159	0	0	0
07/09/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	11,205.0000	12,877.0000	14.922	0	0	0
07/09/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	2,820.0000	2,251.0000	(20.177)	0	0	0
07/09/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	5,686.0000	4,685.0000	(17.605)	0	0	0
07/09/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	108,795.0000	113,322.0000	4.161	0	0	0
07/09/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	72,466.0000	76,756.0000	5.920	0	0	0
07/09/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	172.0000	123.0000	(28.488)	0	0	0
07/09/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	1,252.0000	966.0000	(22.843)	0	0	0
07/09/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	41,187.0000	44,761.0000	8.677	0	0	0
07/09/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	147,832.0000	152,403.0000	3.092	0	0	0
07/09/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	17,190.0000	14,951.0000	(13.025)	0	0	0
07/09/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	52.0000	36.0000	(30.769)	0	0	0
07/09/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	10,355.0000	8,779.0000	(15.220)	0	0	0
07/09/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	168,119.0000	172,693.0000	2.721	0	0	0
07/09/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	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
07/09/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	24,282.0000	27,022.0000	11.284	0	0	0
07/09/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	14.0000	9.0000	(35.714)	0	0	0
07/09/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	128,044.0000	132,603.0000	3.560	0	0	0
07/09/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	18,588.0000	20,925.0000	12.573	0	0	0
07/09/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	26,393.0000	29,264.0000	10.878	0	0	0
07/09/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	14,183.0000	12,215.0000	(13.876)	0	0	0
07/09/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	22,277.0000	24,884.0000	11.703	0	0	0
07/09/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	28,608.0000	31,608.0000	10.487	0	0	0
07/09/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	11,541.0000	9,837.0000	(14.765)	0	0	0
07/09/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	12,817.0000	10,982.0000	(14.317)	0	0	0
07/09/2006	R203	2007/05/03			Bond Future	8.7610	8.8310	0.799	0.0000	0.0000	0
07/09/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	16,148.0000	24,921.0000	54.329	0	0	0
07/09/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	15,426.0000	19,617.0000	27.168	0	0	0
07/09/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	24,623.0000	27,886.0000	13.252	0	0	0
07/09/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	13,884.0000	18,172.0000	30.884	0	0	0
07/09/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	17,900.0000	26,768.0000	49.542	0	0	0
07/09/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	9,101.0000	16,945.0000	86.188	0	0	0
07/09/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	17,069.0000	21,133.0000	23.809	0	0	0
07/09/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	8,729.0000	13,086.0000	49.914	0	0	0
07/09/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	26,066.0000	35,004.0000	34.290	0	0	0
07/09/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	14,513.0000	23,158.0000	59.567	0	0	0
07/09/2006	R203	2007/08/02			Bond Future	8.7440	8.8150	0.812	0.0000	0.0000	0
07/09/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	17,169.0000	27,065.0000	57.639	0	0	0
07/09/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	20,788.0000	26,098.0000	25.544	0	0	0
07/09/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	28,153.0000	38,366.0000	36.277	0	0	0
07/09/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	28,129.0000	32,734.0000	16.371	0	0	0
07/09/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	20,448.0000	30,551.0000	49.408	0	0	0
07/09/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	12,173.0000	17,801.0000	46.233	0	0	0
07/09/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	17,591.0000	23,109.0000	31.368	0	0	0
07/09/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	18,761.0000	28,773.0000	53.366	0	0	0
07/09/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	11,730.0000	20,920.0000	78.346	0	0	0
07/09/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	19,150.0000	24,576.0000	28.334	0	0	0
07/09/2006	R204	2006/11/02			Bond Future	8.7490	8.8160	0.766	0.0000	0.0000	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
07/09/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/09/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	26,169.0000	29,331.0000	12.083	0	0	0
07/09/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	179,809.0000	184,552.0000	2.638	0	0	0
07/09/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	9,549.0000	7,800.0000	(18.316)	0	0	0
07/09/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/09/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	23,829.0000	26,823.0000	12.565	0	0	0
07/09/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	157,680.0000	162,423.0000	3.008	0	0	0
07/09/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	8,255.0000	6,674.0000	(19.152)	0	0	0
07/09/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	15,871.0000	18,174.0000	14.511	0	0	0
07/09/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	12,503.0000	10,409.0000	(16.748)	0	0	0
07/09/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	15,942.0000	13,502.0000	(15.305)	0	0	0
07/09/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	21,630.0000	24,452.0000	13.047	0	0	0
07/09/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	10,965.0000	9,044.0000	(17.519)	0	0	0
07/09/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	75,060.0000	79,689.0000	6.167	0	0	0
07/09/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	19,571.0000	22,220.0000	13.535	0	0	0
07/09/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	334.0000	219.0000	(34.431)	0	0	0
07/09/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	3,559.0000	2,716.0000	(23.686)	0	0	0
07/09/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	115,138.0000	119,875.0000	4.114	0	0	0
07/09/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	39,925.0000	43,826.0000	9.771	0	0	0
07/09/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	15.0000	8.0000	(46.667)	0	0	0
07/09/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	26,643.0000	23,410.0000	(12.135)	0	0	0
07/09/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
07/09/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	56,535.0000	60,922.0000	7.760	0	0	0
07/09/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	136,126.0000	140,868.0000	3.484	0	0	0
07/09/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	9,040.0000	10,550.0000	16.704	0	0	0
07/09/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	94,742.0000	99,454.0000	4.974	0	0	0
07/09/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	79.0000	48.0000	(39.241)	0	0	0
07/09/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	1,236.0000	880.0000	(28.803)	0	0	0
07/09/2006	R204	2007/02/01			Bond Future	8.7500	8.8190	0.789	0.0000	0.0000	0
07/09/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	26,815.0000	29,141.0000	8.674	0	0	0
07/09/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	34,087.0000	36,831.0000	8.050	0	0	0
07/09/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	71.0000	52.0000	(26.761)	0	0	0
07/09/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	177,588.0000	182,399.0000	2.709	0	0	0
07/09/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	26,815.0000	24,312.0000	(9.334)	0	0	0
07/09/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	19,899.0000	17,814.0000	(10.478)	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
07/09/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	184.0000	140.0000	(23.913)	0	0	0
07/09/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	21,526.0000	19,335.0000	(10.178)	0	0	0
07/09/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	155,899.0000	160,684.0000	3.069	0	0	0
07/09/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	32,140.0000	34,778.0000	8.208	0	0	0
07/09/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	114,720.0000	119,355.0000	4.040	0	0	0
07/09/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	30,281.0000	32,813.0000	8.362	0	0	0
07/09/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	961.0000	768.0000	(20.083)	0	0	0
07/09/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	23,222.0000	20,926.0000	(9.887)	0	0	0
07/09/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	3,677.0000	3,071.0000	(16.481)	0	0	0
07/09/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	36,122.0000	38,972.0000	7.890	0	0	0
07/09/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	18,342.0000	16,363.0000	(10.789)	0	0	0
07/09/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	77,574.0000	81,797.0000	5.444	0	0	0
07/09/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	134,905.0000	139,637.0000	3.508	0	0	0
07/09/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	1,951.0000	1,594.0000	(18.298)	0	0	0
07/09/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	37,090.0000	34,102.0000	(8.056)	0	0	0
07/09/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	95,525.0000	99,997.0000	4.681	0	0	0
07/09/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	6,923.0000	5,931.0000	(14.329)	0	0	0
07/09/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	438.0000	341.0000	(22.146)	0	0	0
07/09/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	47,779.0000	51,147.0000	7.049	0	0	0
07/09/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	61,638.0000	65,475.0000	6.225	0	0	0
07/09/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	19,751.0000	21,592.0000	9.321	0	0	0
07/09/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	11,765.0000	10,303.0000	(12.427)	0	0	0
07/09/2006	R204	2007/05/03			Bond Future	8.7410	8.8110	0.801	0.0000	0.0000	0
07/09/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	15,449.0000	36,813.0000	138.287	0	0	0
07/09/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	16,074.0000	32,591.0000	102.756	0	0	0
07/09/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	26,085.0000	41,201.0000	57.949	0	0	0
07/09/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	14,402.0000	31,008.0000	115.303	0	0	0
07/09/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	17,256.0000	38,709.0000	124.322	0	0	0
07/09/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	8,319.0000	28,282.0000	239.969	0	0	0
07/09/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	17,860.0000	34,221.0000	91.607	0	0	0
07/09/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	8,845.0000	25,152.0000	184.364	0	0	0
07/09/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	25,789.0000	46,943.0000	82.027	0	0	0
07/09/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	13,773.0000	34,981.0000	153.982	0	0	0
07/09/2006	R204	2007/08/02			Bond Future	8.7270	8.7980	0.814	0.0000	0.0000	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
07/09/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	20,737.0000	39,953.0000	92.665	0	0	0
07/09/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	28,752.0000	46,802.0000	62.778	0	0	0
07/09/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	17,381.0000	41,620.0000	139.457	0	0	0
07/09/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	27,282.0000	51,475.0000	88.678	0	0	0
07/09/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	11,507.0000	30,836.0000	167.976	0	0	0
07/09/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	18,960.0000	38,336.0000	102.194	0	0	0
07/09/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	19,137.0000	43,478.0000	127.193	0	0	0
07/09/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	10,235.0000	33,148.0000	223.869	0	0	0
07/09/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	17,279.0000	36,757.0000	112.726	0	0	0
07/09/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	15,737.0000	39,817.0000	153.015	0	0	0
07/09/2006	R207	2006/11/02			Bond Future	8.7280	8.7940	0.756	0.0000	0.0000	0
07/09/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	73,625.0000	78,312.0000	6.366	0	0	0
07/09/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/09/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	35,182.0000	39,764.0000	13.024	0	0	0
07/09/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	9.0000	3.0000	(66.667)	0	0	0
07/09/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	1,222.0000	682.0000	(44.190)	0	0	0
07/09/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	93,767.0000	98,454.0000	4.999	0	0	0
07/09/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	21,345.0000	25,492.0000	19.428	0	0	0
07/09/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/09/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/09/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/09/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	195.0000	90.0000	(53.846)	0	0	0
07/09/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	54,046.0000	58,727.0000	8.661	0	0	0
07/09/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	135,787.0000	140,474.0000	3.452	0	0	0
07/09/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	114,481.0000	119,169.0000	4.095	0	0	0
07/09/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	15,355.0000	19,047.0000	24.044	0	0	0
07/09/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	2,542.0000	1,546.0000	(39.182)	0	0	0
07/09/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	7,962.0000	5,619.0000	(29.427)	0	0	0
07/09/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	6,395.0000	8,740.0000	36.669	0	0	0
07/09/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	12,702.0000	16,102.0000	26.767	0	0	0
07/09/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	18,246.0000	22,188.0000	21.605	0	0	0
07/09/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	1,788.0000	1,043.0000	(41.667)	0	0	0
07/09/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	3,514.0000	2,226.0000	(36.653)	0	0	0
07/09/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	10,314.0000	13,384.0000	29.765	0	0	0
07/09/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	4,730.0000	3,113.0000	(34.186)	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
07/09/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	20,378.0000	16,445.0000	(19.300)	0	0	0
07/09/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	157,701.0000	162,389.0000	2.973	0	0	0
07/09/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/09/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1,277.0000	2,032.0000	59.123	0	0	0
07/09/2006	R207	2007/02/01			Bond Future	8.7270	8.7950	0.779	0.0000	0.0000	0
07/09/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	1,684.0000	1,321.0000	(21.556)	0	0	0
07/09/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	74,502.0000	78,924.0000	5.935	0	0	0
07/09/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	134,353.0000	139,114.0000	3.544	0	0	0
07/09/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	82.0000	58.0000	(29.268)	0	0	0
07/09/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	113,472.0000	118,188.0000	4.156	0	0	0
07/09/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	7,076.0000	5,901.0000	(16.605)	0	0	0
07/09/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	41,656.0000	45,267.0000	8.669	0	0	0
07/09/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	93,434.0000	98,051.0000	4.941	0	0	0
07/09/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	57,077.0000	61,170.0000	7.171	0	0	0
07/09/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	254.0000	186.0000	(26.772)	0	0	0
07/09/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	3,640.0000	2,948.0000	(19.011)	0	0	0
07/09/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	695.0000	527.0000	(24.173)	0	0	0
07/09/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	31,086.0000	34,211.0000	10.053	0	0	0
07/09/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	13,830.0000	11,904.0000	(13.926)	0	0	0
07/09/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	28,713.0000	31,707.0000	10.427	0	0	0
07/09/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	15,272.0000	13,209.0000	(13.508)	0	0	0
07/09/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	26,452.0000	29,311.0000	10.808	0	0	0
07/09/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	24,304.0000	27,026.0000	11.200	0	0	0
07/09/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	16,808.0000	14,607.0000	(13.095)	0	0	0
07/09/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	22,269.0000	24,853.0000	11.604	0	0	0
07/09/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	12,481.0000	10,689.0000	(14.358)	0	0	0
07/09/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	11,224.0000	9,564.0000	(14.790)	0	0	0
07/09/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	178,184.0000	182,967.0000	2.684	0	0	0
07/09/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
07/09/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	11,131.0000	12,765.0000	14.680	0	0	0
07/09/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	155,942.0000	160,720.0000	3.064	0	0	0
07/09/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	23.0000	16.0000	(30.435)	0	0	0
07/09/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	30,131.0000	26,979.0000	(10.461)	0	0	0
07/09/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	18,539.0000	20,845.0000	12.439	0	0	0
07/09/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	20,162.0000	17,682.0000	(12.300)	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
07/09/2006	R207	2007/05/03			Bond Future	8.7190	8.7890	0.803	0.0000	0.0000	0
07/09/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	6,863.0000	18,181.0000	164.913	0	0	0
07/09/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	12,007.0000	24,568.0000	104.614	0	0	0
07/09/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	23,861.0000	36,741.0000	53.979	0	0	0
07/09/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	15,795.0000	23,662.0000	49.807	0	0	0
07/09/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	13,628.0000	26,378.0000	93.557	0	0	0
07/09/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	17,655.0000	25,333.0000	43.489	0	0	0
07/09/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	8,344.0000	16,339.0000	95.817	0	0	0
07/09/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	26,249.0000	32,683.0000	24.511	0	0	0
07/09/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	15,390.0000	28,275.0000	83.723	0	0	0
07/09/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	14,058.0000	22,059.0000	56.914	0	0	0
07/09/2006	R207	2007/08/02			Bond Future	8.7070	8.7770	0.804	0.0000	0.0000	0
07/09/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	15,499.0000	29,800.0000	92.270	0	0	0
07/09/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	20,320.0000	29,601.0000	45.674	0	0	0
07/09/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	25,349.0000	39,844.0000	57.182	0	0	0
07/09/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	10,821.0000	20,475.0000	89.215	0	0	0
07/09/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	18,478.0000	27,936.0000	51.185	0	0	0
07/09/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	13,896.0000	28,018.0000	101.626	0	0	0
07/09/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	28,666.0000	36,815.0000	28.427	0	0	0
07/09/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	8,637.0000	21,627.0000	150.399	0	0	0
07/09/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	16,738.0000	26,329.0000	57.301	0	0	0
07/09/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	17,224.0000	31,656.0000	83.790	0	0	0

Grand Total:

2,384