



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 08/11/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
08/11/2006	CRD1 2007/02/01			Index Future	106.7860	106.6680	(0.111)	0.0000	0.0000	10
08/11/2006	CRD1 2007/02/01	106.00	Call	Index Future	14,705.0000	13,920.0000	(5.338)	0	0	0
08/11/2006	CRD1 2007/02/01	106.00	Put	Index Future	6,845.0000	7,240.0000	5.771	0	0	0
08/11/2006	GOVI 2007/02/01			jGovi	248.6930	248.4300	(0.106)	0.0000	0.0000	71
08/11/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
08/11/2006	GOVI 2007/02/01	230.00	Call	jGovi	186,930.0000	184,300.0000	(1.407)	0	0	0
08/11/2006	GOVI 2007/05/03			jGovi	254.2170	253.9430	(0.108)	0.0000	0.0000	121
08/11/2006	GOVI 2007/05/03	235.00	Call	jGovi	192,206.0000	189,470.0000	(1.423)	0	0	0
08/11/2006	GOVI 2007/05/03	235.00	Put	jGovi	36.0000	40.0000	11.111	0	0	0
08/11/2006	GOVI 2007/08/02			jGovi	260.0180	259.7350	(0.109)	0.0000	0.0000	0
08/11/2006	GOVI 2007/08/02	240.50	Put	jGovi	270.0000	293.0000	8.519	0	0	0
08/11/2006	GOVI 2007/08/02	240.50	Call	jGovi	195,450.0000	192,643.0000	(1.436)	0	0	0
08/11/2006	J153 2010/08/31			jSwap	8.7140	8.7450	0.356	0.0000	0.0000	0
08/11/2006	J157 2015/09/15			jSwap	8.4550	8.4840	0.343	0.0000	0.0000	0
08/11/2006	J186 2026/12/21			jSwap	8.0200	8.0500	0.374	0.0000	0.0000	0
08/11/2006	J194 2008/02/28			jSwap	8.9740	8.9810	0.078	0.0000	0.0000	0
08/11/2006	J201 2014/12/22			jSwap	8.4400	8.4650	0.296	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
08/11/2006	J203	2017/09/15			jSwap	8.3940	8.4170	0.274	0.0000	0.0000	0
08/11/2006	J204	2018/12/21			jSwap	8.3130	8.3140	0.012	0.0000	0.0000	0
08/11/2006	J207	2020/01/15			jSwap	8.2880	8.2840	(0.048)	0.0000	0.0000	0
08/11/2006	JBAR	2005/12/21			jBar	8.7760	8.7760	-	0.0000	0.0000	0
08/11/2006	JFRA	2007/02/01			jFra	9.0180	9.0230	0.055	0.0000	0.0000	0
08/11/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	11.0000	11.0000	-	0	0	0
08/11/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,713.0000	3,724.0000	0.296	0	0	0
08/11/2006	JFRA	2007/05/03			jFra	9.0980	9.1020	0.044	0.0000	0.0000	0
08/11/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,969.0000	3,977.0000	0.202	0	0	0
08/11/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	73.0000	71.0000	(2.740)	0	0	0
08/11/2006	JFRA	2007/08/02			jFra	9.0680	9.0740	0.066	0.0000	0.0000	0
08/11/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	175.0000	172.0000	(1.714)	0	0	0
08/11/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,997.0000	4,009.0000	0.300	0	0	0
08/11/2006	JFRA	2007/11/01			jFra	8.9960	9.0110	0.167	0.0000	0.0000	0
08/11/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,229.0000	4,261.0000	0.757	0	0	0
08/11/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	307.0000	300.0000	(2.280)	0	0	0
08/11/2006	JFRA	2008/02/07			jFra	8.8690	8.8830	0.158	0.0000	0.0000	0
08/11/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,647.0000	20,607.0000	(0.194)	0	0	0
08/11/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,992.0000	23,985.0000	(0.029)	0	0	0
08/11/2006	JN02	2007/02/01			jNote	8.8830	8.8940	0.124	0.0000	0.0000	0
08/11/2006	JN02	2007/02/01	9.00	Call	Option on jNote	8,662.0000	8,699.0000	0.427	0	0	0
08/11/2006	JN02	2007/02/01	9.00	Put	Option on jNote	10,798.0000	10,633.0000	(1.528)	0	0	0
08/11/2006	JN02	2007/05/03			jNote	8.8130	8.8280	0.170	0.0000	0.0000	0
08/11/2006	JN02	2007/05/03	9.25	Call	Option on jNote	10,319.0000	10,392.0000	0.707	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
08/11/2006	JN02	2007/05/03	9.25	Put	Option on jNote	18,294.0000	18,092.0000	(1.104)	0	0	0
08/11/2006	JN02	2007/08/02			jNote	8.7230	8.7440	0.241	0.0000	0.0000	0
08/11/2006	JN02	2007/08/02	9.25	Put	Option on jNote	22,414.0000	22,153.0000	(1.164)	0	0	0
08/11/2006	JN02	2007/08/02	9.25	Call	Option on jNote	12,788.0000	12,912.0000	0.970	0	0	0
08/11/2006	JN05	2007/02/01			jNote	8.5120	8.5550	0.505	0.0000	0.0000	0
08/11/2006	JN05	2007/02/01	9.25	Put	Option on jNote	31,072.0000	29,497.0000	(5.069)	0	0	0
08/11/2006	JN05	2007/02/01	9.25	Call	Option on jNote	1,364.0000	1,542.0000	13.050	0	0	0
08/11/2006	JN05	2007/05/03			jNote	8.4650	8.5080	0.508	0.0000	0.0000	0
08/11/2006	JN05	2007/05/03	9.25	Put	Option on jNote	35,228.0000	33,771.0000	(4.136)	0	0	0
08/11/2006	JN05	2007/05/03	9.25	Call	Option on jNote	3,586.0000	3,888.0000	8.422	0	0	0
08/11/2006	JN05	2007/08/02			jNote	8.4120	8.4530	0.487	0.0000	0.0000	0
08/11/2006	JN05	2007/08/02	9.25	Call	Option on jNote	5,455.0000	5,798.0000	6.288	0	0	0
08/11/2006	JN05	2007/08/02	9.25	Put	Option on jNote	39,290.0000	37,946.0000	(3.421)	0	0	0
08/11/2006	JN10	2007/02/01			jNote	8.3210	8.3550	0.409	0.0000	0.0000	0
08/11/2006	JN10	2007/02/01	9.00	Call	Option on jNote	324.0000	396.0000	22.222	0	0	0
08/11/2006	JN10	2007/02/01	9.00	Put	Option on jNote	45,881.0000	43,598.0000	(4.976)	0	0	0
08/11/2006	JN10	2007/05/03			jNote	8.2860	8.3180	0.386	0.0000	0.0000	0
08/11/2006	JN10	2007/05/03	9.00	Put	Option on jNote	49,460.0000	47,415.0000	(4.135)	0	0	0
08/11/2006	JN10	2007/05/03	9.00	Call	Option on jNote	1,469.0000	1,656.0000	12.730	0	0	0
08/11/2006	JN10	2007/08/02			jNote	8.2450	8.2720	0.327	0.0000	0.0000	0
08/11/2006	JN10	2007/08/02	9.00	Call	Option on jNote	2,685.0000	2,903.0000	8.119	0	0	0
08/11/2006	JN10	2007/08/02	9.00	Put	Option on jNote	53,537.0000	51,848.0000	(3.155)	0	0	0
08/11/2006	JROD	2006/11/30			jRod	7.9290	7.9250	(0.050)	0.0000	0.0000	0
08/11/2006	JROD	2006/12/29			jRod	8.2780	8.2690	(0.109)	0.0000	0.0000	0
08/11/2006	JROD	2007/01/31			jRod	8.6930	8.6810	(0.138)	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
08/11/2006	JROD	2007/02/28			jRod	8.4530	8.4470	(0.071)	0.0000	0.0000	0
08/11/2006	JROD	2007/03/30			jRod	8.7110	8.7060	(0.057)	0.0000	0.0000	0
08/11/2006	JROD	2007/04/30			jRod	8.9470	8.9410	(0.067)	0.0000	0.0000	0
08/11/2006	JROD	2007/05/31			jRod	8.7150	8.7100	(0.057)	0.0000	0.0000	0
08/11/2006	OTH1	2007/02/01			Index Future	245.6760	245.4240	(0.103)	0.0000	0.0000	15
08/11/2006	OTH1	2007/02/01	243.58	Put	Index Future	14,666.0000	15,455.0000	5.380	0	0	0
08/11/2006	OTH1	2007/02/01	243.58	Call	Index Future	35,626.0000	33,895.0000	(4.859)	0	0	0
08/11/2006	R153	2007/02/01			Bond Future	8.1600	8.1900	0.368	0.0000	0.0000	77
08/11/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	7,716.0000	8,113.0000	5.145	0	0	0
08/11/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	10,694.0000	10,097.0000	(5.583)	0	0	0
08/11/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	14,874.0000	14,173.0000	(4.713)	0	0	0
08/11/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	5,315.0000	5,608.0000	5.513	0	0	0
08/11/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	29,080.0000	28,189.0000	(3.064)	0	0	0
08/11/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	16,018.0000	15,294.0000	(4.520)	0	0	0
08/11/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,821.0000	5,090.0000	5.580	0	0	0
08/11/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	4,361.0000	4,608.0000	5.664	0	0	0
08/11/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,668.0000	1,771.0000	6.175	0	0	0
08/11/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	17,193.0000	16,447.0000	(4.339)	0	0	0
08/11/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,871.0000	3,042.0000	5.956	0	0	0
08/11/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	22,213.0000	21,390.0000	(3.705)	0	0	0
08/11/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	6,495.0000	6,047.0000	(6.898)	0	0	0
08/11/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	11,813.0000	12,358.0000	4.614	0	0	0
08/11/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	802.0000	706.0000	(11.970)	0	0	0
08/11/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	31,468.0000	32,366.0000	2.854	0	0	0
08/11/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	3,495.0000	3,196.0000	(8.555)	0	0	0
08/11/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	17,184.0000	17,879.0000	4.044	0	0	0
08/11/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	23,907.0000	24,721.0000	3.405	0	0	0
08/11/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	1,768.0000	1,588.0000	(10.181)	0	0	0
08/11/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	116.0000	97.0000	(16.379)	0	0	0
08/11/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	56,761.0000	57,748.0000	1.739	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
08/11/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	48,074.0000	49,049.0000	2.028	0	0	0
08/11/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	960.0000	1,019.0000	6.146	0	0	0
08/11/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	36,370.0000	35,436.0000	(2.568)	0	0	0
08/11/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	36.0000	30.0000	(16.667)	0	0	0
08/11/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	39,596.0000	40,544.0000	2.394	0	0	0
08/11/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	324.0000	279.0000	(13.889)	0	0	0
08/11/2006	R153	2007/05/03			Bond Future	8.1300	8.1600	0.369	0.0000	0.0000	0
08/11/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	19,814.0000	19,189.0000	(3.154)	0	0	0
08/11/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	8,408.0000	8,713.0000	3.627	0	0	0
08/11/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	23,856.0000	23,171.0000	(2.871)	0	0	0
08/11/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	6,345.0000	6,590.0000	3.861	0	0	0
08/11/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	5,467.0000	5,685.0000	3.988	0	0	0
08/11/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	26,015.0000	25,302.0000	(2.741)	0	0	0
08/11/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	24,924.0000	24,225.0000	(2.805)	0	0	0
08/11/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	5,893.0000	6,125.0000	3.937	0	0	0
08/11/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	3,992.0000	4,161.0000	4.233	0	0	0
08/11/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	30,582.0000	29,820.0000	(2.492)	0	0	0
08/11/2006	R153	2007/08/02			Bond Future	7.9540	7.9830	0.365	0.0000	0.0000	0
08/11/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	10,097.0000	10,363.0000	2.634	0	0	0
08/11/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	25,785.0000	25,211.0000	(2.226)	0	0	0
08/11/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	29,554.0000	28,940.0000	(2.078)	0	0	0
08/11/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	7,756.0000	7,973.0000	2.798	0	0	0
08/11/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	8,188.0000	8,415.0000	2.772	0	0	0
08/11/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	7,341.0000	7,549.0000	2.833	0	0	0
08/11/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	31,532.0000	30,899.0000	(2.007)	0	0	0
08/11/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	30,535.0000	29,912.0000	(2.040)	0	0	0
08/11/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	35,661.0000	34,995.0000	(1.868)	0	0	0
08/11/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	5,848.0000	6,022.0000	2.975	0	0	0
08/11/2006	R157	2007/02/01			Bond Future	8.0200	8.0300	0.125	0.0000	0.0000	0
08/11/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	80,173.0000	80,841.0000	0.833	0	0	0
08/11/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	5,622.0000	5,678.0000	0.996	0	0	0
08/11/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	88,974.0000	88,233.0000	(0.833)	0	0	0
08/11/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	105,174.0000	104,429.0000	(0.708)	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
08/11/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	37,511.0000	36,879.0000	(1.685)	0	0	150
08/11/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	45,445.0000	45,947.0000	1.105	0	0	0
08/11/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,445.0000	1,448.0000	0.208	0	0	0
08/11/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	15,688.0000	15,252.0000	(2.779)	0	0	250
08/11/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	5,959.0000	5,716.0000	(4.078)	0	0	0
08/11/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	121,343.0000	120,596.0000	(0.616)	0	0	0
08/11/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	45,695.0000	45,026.0000	(1.464)	0	0	0
08/11/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	808.0000	807.0000	(0.124)	0	0	0
08/11/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	51,452.0000	50,763.0000	(1.339)	0	0	0
08/11/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	11,090.0000	10,730.0000	(3.246)	0	0	0
08/11/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,237.0000	1,160.0000	(6.225)	0	0	0
08/11/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	7,788.0000	7,875.0000	1.117	0	0	0
08/11/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	61,902.0000	62,502.0000	0.969	0	0	0
08/11/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	57,399.0000	56,695.0000	(1.227)	0	0	0
08/11/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	72,948.0000	72,219.0000	(0.999)	0	0	0
08/11/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	6,997.0000	7,072.0000	1.072	0	0	0
08/11/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	31,400.0000	31,785.0000	1.226	0	0	0
08/11/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,877.0000	2,731.0000	(5.075)	0	0	0
08/11/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	42,901.0000	42,242.0000	(1.536)	0	0	0
08/11/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	2,569.0000	2,585.0000	0.623	0	0	0
08/11/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	447.0000	445.0000	(0.447)	0	0	0
08/11/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	4,490.0000	4,530.0000	0.891	0	0	0
08/11/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	9,611.0000	9,723.0000	1.165	0	0	0
08/11/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	718.0000	717.0000	(0.139)	0	0	150
08/11/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	48,547.0000	47,868.0000	(1.399)	0	0	0
08/11/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	24,664.0000	24,973.0000	1.253	0	0	0
08/11/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	6,277.0000	6,342.0000	1.036	0	0	0
08/11/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	108,415.0000	107,669.0000	(0.688)	0	0	0
08/11/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	19,290.0000	18,807.0000	(2.504)	0	0	0
08/11/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	20,781.0000	21,042.0000	1.256	0	0	0
08/11/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	29,981.0000	29,396.0000	(1.951)	0	0	0
08/11/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	13,000.0000	13,159.0000	1.223	0	0	0
08/11/2006	R157	2007/05/03			Bond Future	8.0000	8.0100	0.125	0.0000	0.0000	512
08/11/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	60,838.0000	60,221.0000	(1.014)	0	0	0
08/11/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	6,718.0000	6,784.0000	0.982	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
08/11/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	10,315.0000	10,417.0000	0.989	0	0	0
08/11/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	66,033.0000	65,400.0000	(0.959)	0	0	0
08/11/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	76,885.0000	76,224.0000	(0.860)	0	0	0
08/11/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	63,415.0000	62,790.0000	(0.986)	0	0	0
08/11/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	9,495.0000	9,589.0000	0.990	0	0	0
08/11/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	11,189.0000	11,299.0000	0.983	0	0	0
08/11/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	15,271.0000	15,420.0000	0.976	0	0	0
08/11/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	50,992.0000	50,413.0000	(1.135)	0	0	0
08/11/2006	R157	2007/08/02			Bond Future	7.9100	7.9110	0.013	0.0000	0.0000	0
08/11/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	65,818.0000	65,732.0000	(0.131)	0	0	0
08/11/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	4,277.0000	4,262.0000	(0.351)	0	0	0
08/11/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	11,017.0000	10,982.0000	(0.318)	0	0	0
08/11/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	85,862.0000	85,755.0000	(0.125)	0	0	0
08/11/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	70,933.0000	70,822.0000	(0.156)	0	0	0
08/11/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	16,114.0000	16,074.0000	(0.248)	0	0	0
08/11/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	73,343.0000	73,232.0000	(0.151)	0	0	0
08/11/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	15,157.0000	15,118.0000	(0.257)	0	0	0
08/11/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	61,644.0000	61,532.0000	(0.182)	0	0	0
08/11/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	20,414.0000	20,373.0000	(0.201)	0	0	0
08/11/2006	R186	2007/02/01			Bond Future	7.6860	7.6860	-	7.6400	7.6400	2
08/11/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	26,073.0000	25,900.0000	(0.664)	0	0	0
08/11/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	33,871.0000	33,698.0000	(0.511)	0	0	0
08/11/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	15,086.0000	14,930.0000	(1.034)	0	0	0
08/11/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	4,613.0000	4,522.0000	(1.973)	0	0	0
08/11/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	19,224.0000	19,061.0000	(0.848)	0	0	0
08/11/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	98,660.0000	98,568.0000	(0.093)	0	0	0
08/11/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	42,299.0000	42,136.0000	(0.385)	0	0	0
08/11/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	147,896.0000	147,857.0000	(0.026)	0	0	0
08/11/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	79,316.0000	79,199.0000	(0.148)	0	0	0
08/11/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	7,376.0000	7,260.0000	(1.573)	0	0	0
08/11/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	9,375.0000	9,245.0000	(1.387)	0	0	0
08/11/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	70,023.0000	69,893.0000	(0.186)	0	0	0
08/11/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	52,664.0000	52,509.0000	(0.294)	0	0	0
08/11/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	65,009.0000	64,878.0000	(0.202)	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
08/11/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	8,282.0000	8,159.0000	(1.485)	0	0	0
08/11/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	159,029.0000	159,008.0000	(0.013)	0	0	0
08/11/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	9,923.0000	9,792.0000	(1.320)	0	0	0
08/11/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,230.0000	1,191.0000	(3.171)	0	0	0
08/11/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	124,459.0000	124,411.0000	(0.039)	0	0	0
08/11/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,734.0000	1,686.0000	(2.768)	0	0	0
08/11/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	74,596.0000	74,473.0000	(0.165)	0	0	0
08/11/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	570.0000	549.0000	(3.684)	0	0	0
08/11/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	4,473.0000	4,385.0000	(1.967)	0	0	0
08/11/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	92,758.0000	92,671.0000	(0.094)	0	0	0
08/11/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	2,381.0000	2,320.0000	(2.562)	0	0	0
08/11/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	123,197.0000	123,137.0000	(0.049)	0	0	0
08/11/2006	R186	2007/05/03			Bond Future	7.6570	7.6560	(0.013)	0.0000	0.0000	0
08/11/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	89,601.0000	89,579.0000	(0.025)	0	0	0
08/11/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	20,195.0000	20,052.0000	(0.708)	0	0	0
08/11/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	14,417.0000	14,296.0000	(0.839)	0	0	0
08/11/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	110,173.0000	110,179.0000	0.005	0	0	0
08/11/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	13,206.0000	13,090.0000	(0.878)	0	0	0
08/11/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	105,949.0000	105,950.0000	0.001	0	0	0
08/11/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	12,079.0000	11,969.0000	(0.911)	0	0	0
08/11/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	114,444.0000	114,455.0000	0.010	0	0	0
08/11/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	131,918.0000	131,951.0000	0.025	0	0	0
08/11/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	8,337.0000	8,249.0000	(1.056)	0	0	0
08/11/2006	R186	2007/08/02			Bond Future	7.6300	7.6280	(0.026)	0.0000	0.0000	0
08/11/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	27,680.0000	27,518.0000	(0.585)	0	0	0
08/11/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	99,894.0000	99,975.0000	0.081	0	0	0
08/11/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	21,143.0000	21,003.0000	(0.662)	0	0	0
08/11/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	115,343.0000	115,446.0000	0.089	0	0	0
08/11/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	139,788.0000	139,923.0000	0.097	0	0	0
08/11/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	19,721.0000	19,586.0000	(0.685)	0	0	0
08/11/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	119,323.0000	119,431.0000	0.091	0	0	0
08/11/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	13,732.0000	13,623.0000	(0.794)	0	0	0
08/11/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	18,377.0000	18,248.0000	(0.702)	0	0	0
08/11/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	123,344.0000	123,457.0000	0.092	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
08/11/2006	R194	2007/02/01			Bond Future	8.5400	8.6190	0.925	0.0000	0.0000	0
08/11/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,835.0000	1,553.0000	(15.368)	0	0	0
08/11/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	20,843.0000	21,636.0000	3.805	0	0	0
08/11/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	4,123.0000	3,659.0000	(11.254)	0	0	0
08/11/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	18,264.0000	19,054.0000	4.325	0	0	0
08/11/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
08/11/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	1,013.0000	828.0000	(18.263)	0	0	0
08/11/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
08/11/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	4,759.0000	5,271.0000	10.759	0	0	0
08/11/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/11/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	2,515.0000	2,845.0000	13.121	0	0	0
08/11/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,329.0000	2,640.0000	13.353	0	0	0
08/11/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	26,044.0000	26,838.0000	3.049	0	0	0
08/11/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	13,204.0000	13,971.0000	5.809	0	0	0
08/11/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	23,437.0000	24,231.0000	3.388	0	0	0
08/11/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	101.0000	73.0000	(27.723)	0	0	0
08/11/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	8,483.0000	9,171.0000	8.110	0	0	0
08/11/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	488.0000	382.0000	(21.721)	0	0	0
08/11/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	6,468.0000	7,077.0000	9.416	0	0	0
08/11/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	14.0000	9.0000	(35.714)	0	0	0
08/11/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	39.0000	27.0000	(30.769)	0	0	0
08/11/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	232.0000	176.0000	(24.138)	0	0	0
08/11/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	10,777.0000	11,514.0000	6.839	0	0	0
08/11/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	15,711.0000	16,494.0000	4.984	0	0	0
08/11/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	3,819.0000	3,374.0000	(11.652)	0	0	0
08/11/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	2,713.0000	3,063.0000	12.901	0	0	0
08/11/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	4,438.0000	3,955.0000	(10.883)	0	0	0
08/11/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	3,383.0000	3,792.0000	12.090	0	0	0
08/11/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	2,980.0000	2,595.0000	(12.919)	0	0	0
08/11/2006	R194	2007/05/03			Bond Future	8.4420	8.5310	1.054	0.0000	0.0000	0
08/11/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	2,726.0000	2,965.0000	8.767	0	0	0
08/11/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	7,063.0000	6,608.0000	(6.442)	0	0	0
08/11/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	2,591.0000	2,821.0000	8.877	0	0	0
08/11/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	2,866.0000	3,113.0000	8.618	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
08/11/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	7,315.0000	6,852.0000	(6.329)	0	0	0
08/11/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	6,816.0000	6,369.0000	(6.558)	0	0	0
08/11/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,100.0000	2,297.0000	9.381	0	0	0
08/11/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	8,371.0000	7,874.0000	(5.937)	0	0	0
08/11/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	5,874.0000	5,463.0000	(6.997)	0	0	0
08/11/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	3,476.0000	3,759.0000	8.142	0	0	0
08/11/2006	R194	2007/08/02			Bond Future	8.3020	8.4000	1.180	0.0000	0.0000	0
08/11/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,526.0000	3,712.0000	5.275	0	0	0
08/11/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	8,014.0000	7,678.0000	(4.193)	0	0	0
08/11/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	7,687.0000	7,359.0000	(4.267)	0	0	0
08/11/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	8,690.0000	8,339.0000	(4.039)	0	0	0
08/11/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	7,849.0000	7,517.0000	(4.230)	0	0	0
08/11/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	3,935.0000	4,136.0000	5.108	0	0	0
08/11/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,152.0000	4,360.0000	5.010	0	0	0
08/11/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	4,043.0000	4,247.0000	5.046	0	0	0
08/11/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	7,056.0000	6,744.0000	(4.422)	0	0	0
08/11/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	4,610.0000	4,833.0000	4.837	0	0	0
08/11/2006	R201	2007/02/01			Bond Future	7.9630	7.9740	0.138	0.0000	0.0000	0
08/11/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	16,653.0000	16,219.0000	(2.606)	0	0	0
08/11/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	14,460.0000	14,679.0000	1.515	0	0	0
08/11/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,554.0000	1,568.0000	0.901	0	0	0
08/11/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	33,202.0000	33,632.0000	1.295	0	0	0
08/11/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	60,838.0000	60,200.0000	(1.049)	0	0	0
08/11/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	40,964.0000	40,365.0000	(1.462)	0	0	0
08/11/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	5,266.0000	5,044.0000	(4.216)	0	0	0
08/11/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	9,721.0000	9,394.0000	(3.364)	0	0	0
08/11/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	847.0000	852.0000	0.590	0	0	0
08/11/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	75,652.0000	76,271.0000	0.818	0	0	0
08/11/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,105.0000	1,034.0000	(6.425)	0	0	0
08/11/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	421.0000	388.0000	(7.838)	0	0	0
08/11/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	2,804.0000	2,838.0000	1.213	0	0	0
08/11/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	4,524.0000	4,585.0000	1.348	0	0	0
08/11/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	73,775.0000	73,127.0000	(0.878)	0	0	0
08/11/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	60,283.0000	60,865.0000	0.965	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
08/11/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	4,024.0000	4,078.0000	1.342	0	0	0
08/11/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	45,974.0000	46,492.0000	1.127	0	0	0
08/11/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	38,625.0000	38,034.0000	(1.530)	0	0	0
08/11/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	48,198.0000	47,579.0000	(1.284)	0	0	0
08/11/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,559.0000	2,425.0000	(5.236)	0	0	0
08/11/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	36,328.0000	35,746.0000	(1.602)	0	0	0
08/11/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	8,810.0000	8,941.0000	1.487	0	0	0
08/11/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,076.0000	5,147.0000	1.399	0	0	0
08/11/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	22,457.0000	22,782.0000	1.447	0	0	0
08/11/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	3,574.0000	3,620.0000	1.287	0	0	0
08/11/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	25,663.0000	25,142.0000	(2.030)	0	0	0
08/11/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	43,341.0000	42,735.0000	(1.398)	0	0	0
08/11/2006	R201	2007/05/03			Bond Future	7.9260	7.9350	0.114	0.0000	0.0000	0
08/11/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	43,971.0000	43,539.0000	(0.982)	0	0	0
08/11/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	11,306.0000	11,396.0000	0.796	0	0	0
08/11/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	7,019.0000	7,075.0000	0.798	0	0	0
08/11/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	56,240.0000	55,773.0000	(0.830)	0	0	0
08/11/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	7,627.0000	7,687.0000	0.787	0	0	0
08/11/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	4,965.0000	5,003.0000	0.765	0	0	0
08/11/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	54,112.0000	53,650.0000	(0.854)	0	0	0
08/11/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	65,031.0000	64,547.0000	(0.744)	0	0	0
08/11/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	52,015.0000	51,558.0000	(0.879)	0	0	0
08/11/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	8,275.0000	8,340.0000	0.785	0	0	0
08/11/2006	R201	2007/08/02			Bond Future	7.8920	7.8990	0.089	0.0000	0.0000	0
08/11/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	49,142.0000	48,819.0000	(0.657)	0	0	0
08/11/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	15,348.0000	15,422.0000	0.482	0	0	0
08/11/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	10,577.0000	10,627.0000	0.473	0	0	0
08/11/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	60,536.0000	60,189.0000	(0.573)	0	0	0
08/11/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	68,657.0000	68,298.0000	(0.523)	0	0	0
08/11/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	11,279.0000	11,333.0000	0.479	0	0	0
08/11/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	58,567.0000	58,224.0000	(0.586)	0	0	0
08/11/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	8,103.0000	8,141.0000	0.469	0	0	0
08/11/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	56,625.0000	56,286.0000	(0.599)	0	0	0
08/11/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	12,017.0000	12,075.0000	0.483	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
08/11/2006	R203	2007/02/01			Bond Future	7.8790	7.8800	0.013	0.0000	0.0000	0
08/11/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	51,609.0000	51,512.0000	(0.188)	0	0	0
08/11/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	576.0000	555.0000	(3.646)	0	0	0
08/11/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	1,826.0000	1,780.0000	(2.519)	0	0	0
08/11/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	45,470.0000	45,367.0000	(0.227)	0	0	0
08/11/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	619.0000	603.0000	(2.585)	0	0	0
08/11/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	61,062.0000	60,974.0000	(0.144)	0	0	0
08/11/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	1,528.0000	1,500.0000	(1.832)	0	0	0
08/11/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	106,304.0000	106,374.0000	0.066	0	0	0
08/11/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	77,086.0000	77,008.0000	(0.101)	0	0	0
08/11/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	1,232.0000	1,208.0000	(1.948)	0	0	0
08/11/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	30.0000	28.0000	(6.667)	0	0	0
08/11/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	10,321.0000	10,210.0000	(1.075)	0	0	0
08/11/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	86,123.0000	86,188.0000	0.075	0	0	0
08/11/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	4,749.0000	4,668.0000	(1.706)	0	0	0
08/11/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	146.0000	139.0000	(4.795)	0	0	0
08/11/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	66,726.0000	66,777.0000	0.076	0	0	0
08/11/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	170.0000	163.0000	(4.118)	0	0	0
08/11/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	31,155.0000	31,035.0000	(0.385)	0	0	0
08/11/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	54,734.0000	54,640.0000	(0.172)	0	0	0
08/11/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	48,608.0000	48,634.0000	0.053	0	0	0
08/11/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	48,518.0000	48,418.0000	(0.206)	0	0	0
08/11/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	32,608.0000	32,600.0000	(0.025)	0	0	0
08/11/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	4,814.0000	4,767.0000	(0.976)	0	0	0
08/11/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	1,882.0000	1,851.0000	(1.647)	0	0	0
08/11/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	19,694.0000	19,655.0000	(0.198)	0	0	0
08/11/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	986.0000	965.0000	(2.130)	0	0	0
08/11/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	10,476.0000	10,423.0000	(0.506)	0	0	0
08/11/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	19,166.0000	19,041.0000	(0.652)	0	0	0
08/11/2006	R203	2007/05/03			Bond Future	7.8450	7.8440	(0.013)	0.0000	0.0000	0
08/11/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	79,379.0000	79,431.0000	0.066	0	0	0
08/11/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	2,505.0000	2,472.0000	(1.317)	0	0	0
08/11/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	64,473.0000	64,512.0000	0.060	0	0	0
08/11/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	1,166.0000	1,147.0000	(1.630)	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
08/11/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	2,164.0000	2,135.0000	(1.340)	0	0	0
08/11/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	61,565.0000	61,600.0000	0.057	0	0	0
08/11/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	2,889.0000	2,854.0000	(1.211)	0	0	0
08/11/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	67,411.0000	67,452.0000	0.061	0	0	0
08/11/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	4,950.0000	4,900.0000	(1.010)	0	0	0
08/11/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	50,304.0000	50,325.0000	0.042	0	0	0
08/11/2006	R203	2007/08/02			Bond Future	7.8130	7.8090	(0.051)	0.0000	0.0000	0
08/11/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	82,183.0000	82,418.0000	0.286	0	0	0
08/11/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	2,910.0000	2,864.0000	(1.581)	0	0	0
08/11/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	71,017.0000	71,235.0000	0.307	0	0	0
08/11/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	5,575.0000	5,501.0000	(1.327)	0	0	0
08/11/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	4,524.0000	4,460.0000	(1.415)	0	0	0
08/11/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	65,592.0000	65,800.0000	0.317	0	0	0
08/11/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	68,289.0000	68,502.0000	0.312	0	0	0
08/11/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	5,027.0000	4,958.0000	(1.373)	0	0	0
08/11/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	8,269.0000	8,173.0000	(1.161)	0	0	0
08/11/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	55,163.0000	55,348.0000	0.335	0	0	0
08/11/2006	R204	2007/02/01			Bond Future	7.8640	7.8650	0.013	0.0000	0.0000	0
08/11/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	15,292.0000	15,209.0000	(0.543)	0	0	0
08/11/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	15,616.0000	15,469.0000	(0.941)	0	0	0
08/11/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	25,666.0000	25,506.0000	(0.623)	0	0	0
08/11/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	24,423.0000	24,353.0000	(0.287)	0	0	0
08/11/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	37,297.0000	37,253.0000	(0.118)	0	0	0
08/11/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	8,813.0000	8,692.0000	(1.373)	0	0	0
08/11/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	3,574.0000	3,518.0000	(1.567)	0	0	0
08/11/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	83,973.0000	83,861.0000	(0.133)	0	0	0
08/11/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,545.0000	1,509.0000	(2.330)	0	0	0
08/11/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	38,144.0000	37,987.0000	(0.412)	0	0	0
08/11/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	9,068.0000	8,988.0000	(0.882)	0	0	0
08/11/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	53,137.0000	53,128.0000	(0.017)	0	0	0
08/11/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	52,414.0000	52,271.0000	(0.273)	0	0	0
08/11/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	277.0000	265.0000	(4.332)	0	0	0
08/11/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,800.0000	2,750.0000	(1.786)	0	0	0
08/11/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	112,705.0000	112,769.0000	0.057	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
08/11/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	58,506.0000	58,370.0000	(0.232)	0	0	0
08/11/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	800.0000	772.0000	(3.500)	0	0	0
08/11/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,105.0000	5,038.0000	(1.312)	0	0	0
08/11/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	91,425.0000	91,474.0000	0.054	0	0	0
08/11/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	67,890.0000	67,763.0000	(0.187)	0	0	0
08/11/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	71,392.0000	71,415.0000	0.032	0	0	0
08/11/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	55,441.0000	55,301.0000	(0.253)	0	0	0
08/11/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,014.0000	1,961.0000	(2.632)	0	0	0
08/11/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	4,031.0000	3,971.0000	(1.488)	0	0	0
08/11/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	4,539.0000	4,476.0000	(1.388)	0	0	0
08/11/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,469.0000	4,382.0000	(1.947)	0	0	0
08/11/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	61,606.0000	61,473.0000	(0.216)	0	0	0
08/11/2006	R204	2007/05/03			Bond Future	7.8330	7.8330	-	0.0000	0.0000	0
08/11/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	12,650.0000	12,577.0000	(0.577)	0	0	0
08/11/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	61,717.0000	61,645.0000	(0.117)	0	0	0
08/11/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	7,718.0000	7,660.0000	(0.751)	0	0	0
08/11/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	72,307.0000	72,244.0000	(0.087)	0	0	0
08/11/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	5,400.0000	5,352.0000	(0.889)	0	0	0
08/11/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	89,177.0000	89,129.0000	(0.054)	0	0	0
08/11/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	9,150.0000	9,087.0000	(0.689)	0	0	0
08/11/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	8,409.0000	8,348.0000	(0.725)	0	0	0
08/11/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	75,046.0000	74,985.0000	(0.081)	0	0	0
08/11/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	77,816.0000	77,758.0000	(0.075)	0	0	0
08/11/2006	R204	2007/08/02			Bond Future	7.8050	7.8020	(0.038)	0.0000	0.0000	0
08/11/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	68,257.0000	68,358.0000	0.148	0	0	0
08/11/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	17,724.0000	17,599.0000	(0.705)	0	0	0
08/11/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	13,729.0000	13,621.0000	(0.787)	0	0	0
08/11/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	83,327.0000	83,453.0000	0.151	0	0	0
08/11/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	93,937.0000	94,079.0000	0.151	0	0	0
08/11/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	12,851.0000	12,748.0000	(0.801)	0	0	0
08/11/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	78,179.0000	78,298.0000	0.152	0	0	0
08/11/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	9,111.0000	9,028.0000	(0.911)	0	0	0
08/11/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	80,739.0000	80,861.0000	0.151	0	0	0
08/11/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	12,018.0000	11,919.0000	(0.824)	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
08/11/2006	R207	2007/02/01			Bond Future	7.8080	7.8040	(0.051)	0.0000	0.0000	0
08/11/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	951.0000	942.0000	(0.946)	0	0	0
08/11/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	56,949.0000	57,208.0000	0.455	0	0	0
08/11/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	1,298.0000	1,245.0000	(4.083)	0	0	0
08/11/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	31,194.0000	30,891.0000	(0.971)	0	0	0
08/11/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	6,729.0000	6,738.0000	0.134	0	0	0
08/11/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	66,949.0000	66,628.0000	(0.479)	0	0	0
08/11/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	517.0000	491.0000	(5.029)	0	0	0
08/11/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	59.0000	57.0000	(3.390)	0	0	0
08/11/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	1,606.0000	1,544.0000	(3.861)	0	0	0
08/11/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	70,413.0000	70,699.0000	0.406	0	0	0
08/11/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	109,964.0000	109,650.0000	(0.286)	0	0	0
08/11/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	50,385.0000	50,625.0000	0.476	0	0	0
08/11/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	47,724.0000	47,403.0000	(0.673)	0	0	0
08/11/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	140.0000	131.0000	(6.429)	0	0	0
08/11/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	37,909.0000	38,100.0000	0.504	0	0	0
08/11/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	2,780.0000	2,772.0000	(0.288)	0	0	0
08/11/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	831.0000	793.0000	(4.573)	0	0	0
08/11/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	87,413.0000	87,716.0000	0.347	0	0	0
08/11/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	4,216.0000	4,095.0000	(2.870)	0	0	0
08/11/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	1,042.0000	997.0000	(4.319)	0	0	0
08/11/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	265.0000	260.0000	(1.887)	0	0	0
08/11/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	63,643.0000	63,917.0000	0.431	0	0	0
08/11/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	87,910.0000	87,593.0000	(0.361)	0	0	0
08/11/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	1,974.0000	1,901.0000	(3.698)	0	0	0
08/11/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	53,647.0000	53,897.0000	0.466	0	0	0
08/11/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	60,284.0000	60,550.0000	0.441	0	0	0
08/11/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	24,281.0000	24,400.0000	0.490	0	0	0
08/11/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	9,444.0000	9,251.0000	(2.044)	0	0	0
08/11/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	13,756.0000	13,809.0000	0.385	0	0	0
08/11/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	18,300.0000	18,040.0000	(1.421)	0	0	0
08/11/2006	R207	2007/05/03			Bond Future	7.7800	7.7740	(0.077)	0.0000	0.0000	0
08/11/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	74,087.0000	74,480.0000	0.530	0	0	0
08/11/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	1,323.0000	1,282.0000	(3.099)	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
08/11/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	89,899.0000	90,322.0000	0.471	0	0	0
08/11/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	2,731.0000	2,658.0000	(2.673)	0	0	0
08/11/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	70,986.0000	71,371.0000	0.542	0	0	0
08/11/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	3,129.0000	3,048.0000	(2.589)	0	0	0
08/11/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	77,214.0000	77,613.0000	0.517	0	0	0
08/11/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	2,376.0000	2,311.0000	(2.736)	0	0	0
08/11/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	58,910.0000	59,258.0000	0.591	0	0	0
08/11/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	5,238.0000	5,121.0000	(2.234)	0	0	0
08/11/2006	R207	2007/08/02			Bond Future	7.7530	7.7450	(0.103)	0.0000	0.0000	0
08/11/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	74,704.0000	75,199.0000	0.663	0	0	0
08/11/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	5,506.0000	5,386.0000	(2.179)	0	0	0
08/11/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	92,576.0000	93,118.0000	0.585	0	0	0
08/11/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	80,569.0000	81,082.0000	0.637	0	0	0
08/11/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	4,461.0000	4,359.0000	(2.286)	0	0	0
08/11/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	2,862.0000	2,789.0000	(2.551)	0	0	0
08/11/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	4,960.0000	4,850.0000	(2.218)	0	0	0
08/11/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	77,623.0000	78,127.0000	0.649	0	0	0
08/11/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	8,200.0000	8,041.0000	(1.939)	0	0	0
08/11/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	63,357.0000	63,812.0000	0.718	0	0	0
08/11/2006	TRT1	2007/02/01			Index Future	245.7640	245.5040	(0.106)	0.0000	0.0000	500
08/11/2006	TRT1	2007/02/01	243.60	Put	Index Future	14,426.0000	15,235.0000	5.608	0	0	0
08/11/2006	TRT1	2007/02/01	243.60	Call	Index Future	36,066.0000	34,275.0000	(4.966)	0	0	0

**Grand Total:** **1,858**