



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 10/04/2006

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
10/04/2006	GOVI 2006/05/04			jGovi	240.8090	240.8110	0.001	0.0000	0.0000	699
10/04/2006	GOVI 2006/05/04	230.00	Call	jGovi	108,090.0000	108,110.0000	0.019	0	0	0
10/04/2006	GOVI 2006/05/04	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
10/04/2006	GOVI 2006/08/03			jGovi	245.1150	245.1100	(0.002)	0.0000	0.0000	0
10/04/2006	GOVI 2006/08/03	230.00	Call	jGovi	151,236.0000	151,177.0000	(0.039)	0	0	0
10/04/2006	GOVI 2006/08/03	230.00	Put	jGovi	86.0000	77.0000	(10.465)	0	0	0
10/04/2006	GOVI 2006/11/02			jGovi	249.5370	249.5290	(0.003)	0.0000	0.0000	3
10/04/2006	GOVI 2006/11/02	230.00	Call	jGovi	195,470.0000	195,384.0000	(0.044)	0	0	0
10/04/2006	GOVI 2006/11/02	230.00	Put	jGovi	100.0000	94.0000	(6.000)	0	0	0
10/04/2006	GOVI 2007/02/01			jGovi	253.9930	253.9800	(0.005)	0.0000	0.0000	0
10/04/2006	GOVI 2007/02/01	230.00	Call	jGovi	239,992.0000	239,859.0000	(0.055)	0	0	0
10/04/2006	GOVI 2007/02/01	230.00	Put	jGovi	62.0000	59.0000	(4.839)	0	0	0
10/04/2006	J153 2010/08/31			jSwap	7.2880	7.2890	0.014	0.0000	0.0000	0
10/04/2006	J157 2015/09/15			jSwap	7.5050	7.5050	-	0.0000	0.0000	0
10/04/2006	J186 2026/12/21			jSwap	7.2030	7.2030	-	0.0000	0.0000	0
10/04/2006	J194 2008/02/28			jSwap	7.1830	7.1750	(0.111)	0.0000	0.0000	0
10/04/2006	J201 2014/12/22			jSwap	7.4630	7.4680	0.067	0.0000	0.0000	0

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10/04/2006	J203	2017/09/15			jSwap	7.4840	7.4840	-	0.0000	0.0000	0
10/04/2006	J204	2018/12/21			jSwap	7.4760	7.4820	0.080	0.0000	0.0000	0
10/04/2006	J207	2020/01/15			jSwap	7.4630	7.4720	0.121	0.0000	0.0000	0
10/04/2006	JBAR	2005/03/16			jBar	7.0750	7.0750	-	0.0000	0.0000	0
10/04/2006	JFRA	2006/05/04			jFra	7.1110	7.1180	0.098	0.0000	0.0000	0
10/04/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	493.0000	485.0000	(1.623)	0	0	0
10/04/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	221.0000	196.0000	(11.312)	0	0	0
10/04/2006	JFRA	2006/08/03			jFra	7.1270	7.1600	0.463	0.0000	0.0000	0
10/04/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	637.0000	592.0000	(7.064)	0	0	0
10/04/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	948.0000	984.0000	3.797	0	0	0
10/04/2006	JFRA	2006/11/02			jFra	7.1650	7.2010	0.502	0.0000	0.0000	0
10/04/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	905.0000	859.0000	(5.083)	0	0	0
10/04/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,310.0000	1,351.0000	3.130	0	0	0
10/04/2006	JFRA	2007/02/01			jFra	7.2710	7.2950	0.330	0.0000	0.0000	500
10/04/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,055.0000	1,075.0000	1.896	0	0	0
10/04/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,616.0000	1,576.0000	(2.475)	0	0	0
10/04/2006	JFRA	2007/05/03			jFra	7.3280	7.3470	0.259	0.0000	0.0000	0
10/04/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,327.0000	1,342.0000	1.130	0	0	0
10/04/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,748.0000	1,717.0000	(1.773)	0	0	0
10/04/2006	JFRA	2007/08/02			jFra	7.3880	7.4070	0.257	0.0000	0.0000	0
10/04/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,563.0000	1,580.0000	1.088	0	0	0
10/04/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,837.0000	1,807.0000	(1.633)	0	0	0
10/04/2006	JFRA	2007/11/01			jFra	7.4640	7.4860	0.295	0.0000	0.0000	0
10/04/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,893.0000	1,916.0000	1.215	0	0	0

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10/04/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,987.0000	1,953.0000	(1.711)	0	0	0
10/04/2006	JFRA	2008/02/07			jFra	7.5230	7.5320	0.120	0.0000	0.0000	0
10/04/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,079.0000	27,027.0000	(0.192)	0	0	0
10/04/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	27,000.0000	26,930.0000	(0.259)	0	0	0
10/04/2006	JN02	2006/05/04			jNote	7.2910	7.3120	0.288	0.0000	0.0000	0
10/04/2006	JN02	2006/05/04	7.25	Put	Option on jNote	5,027.0000	4,533.0000	(9.827)	0	0	0
10/04/2006	JN02	2006/05/04	7.25	Call	Option on jNote	5,839.0000	5,736.0000	(1.764)	0	0	0
10/04/2006	JN02	2006/08/03			jNote	7.3560	7.3730	0.231	0.0000	0.0000	0
10/04/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,341.0000	12,362.0000	0.170	0	0	0
10/04/2006	JN02	2006/08/03	7.25	Put	Option on jNote	10,374.0000	10,079.0000	(2.844)	0	0	0
10/04/2006	JN02	2006/11/02			jNote	7.4220	7.4310	0.121	0.0000	0.0000	0
10/04/2006	JN02	2006/11/02	7.25	Put	Option on jNote	13,528.0000	13,341.0000	(1.382)	0	0	0
10/04/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,718.0000	16,698.0000	(0.120)	0	0	0
10/04/2006	JN05	2006/05/04			jNote	7.5370	7.5420	0.066	0.0000	0.0000	0
10/04/2006	JN05	2006/05/04	7.25	Put	Option on jNote	1,406.0000	1,166.0000	(17.070)	0	0	0
10/04/2006	JN05	2006/05/04	7.25	Call	Option on jNote	13,311.0000	13,276.0000	(0.263)	0	0	0
10/04/2006	JN05	2006/08/03			jNote	7.5720	7.5790	0.092	0.0000	0.0000	0
10/04/2006	JN05	2006/08/03	7.25	Put	Option on jNote	5,829.0000	5,609.0000	(3.774)	0	0	0
10/04/2006	JN05	2006/08/03	7.25	Call	Option on jNote	19,171.0000	19,238.0000	0.349	0	0	0
10/04/2006	JN05	2006/11/02			jNote	7.6060	7.6140	0.105	0.0000	0.0000	0
10/04/2006	JN05	2006/11/02	7.25	Put	Option on jNote	8,754.0000	8,538.0000	(2.467)	0	0	0
10/04/2006	JN05	2006/11/02	7.25	Call	Option on jNote	23,487.0000	23,600.0000	0.481	0	0	0
10/04/2006	JN10	2006/05/04			jNote	7.6380	7.6520	0.183	0.0000	0.0000	0
10/04/2006	JN10	2006/05/04	7.25	Call	Option on jNote	27,170.0000	28,081.0000	3.353	0	0	0
10/04/2006	JN10	2006/05/04	7.25	Put	Option on jNote	109.0000	59.0000	(45.872)	0	0	0
10/04/2006	JN10	2006/08/03			jNote	7.6580	7.6720	0.183	0.0000	0.0000	0
10/04/2006	JN10	2006/08/03	7.25	Put	Option on jNote	2,273.0000	2,043.0000	(10.119)	0	0	0

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10/04/2006	JN10	2006/08/03	7.25	Call	Option on jNote	30,690.0000	31,419.0000	2.375	0	0	0
10/04/2006	JN10	2006/11/02			jNote	7.6770	7.6910	0.182	0.0000	0.0000	0
10/04/2006	JN10	2006/11/02	7.25	Put	Option on jNote	4,504.0000	4,222.0000	(6.261)	0	0	0
10/04/2006	JN10	2006/11/02	7.25	Call	Option on jNote	34,205.0000	34,882.0000	1.979	0	0	0
10/04/2006	JROD	2006/04/28			jRod	6.5690	6.7210	2.314	0.0000	0.0000	0
10/04/2006	JROD	2006/05/31			jRod	6.6830	6.8200	2.050	0.0000	0.0000	0
10/04/2006	JROD	2006/06/30			jRod	6.8160	6.9520	1.995	0.0000	0.0000	0
10/04/2006	JROD	2006/07/31			jRod	6.8710	6.9410	1.019	0.0000	0.0000	0
10/04/2006	JROD	2006/08/31			jRod	6.9370	7.0060	0.995	0.0000	0.0000	0
10/04/2006	R153	2006/05/04			Bond Future	7.2940	7.2950	0.014	0.0000	0.0000	228
10/04/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	4,667.0000	4,484.0000	(3.921)	0	0	10
10/04/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	2,859.0000	2,635.0000	(7.835)	0	0	0
10/04/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	22,604.0000	22,643.0000	0.173	0	0	0
10/04/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	9,477.0000	9,292.0000	(1.952)	0	0	0
10/04/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	48,257.0000	48,216.0000	(0.085)	0	0	0
10/04/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	20
10/04/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	38,459.0000	38,417.0000	(0.109)	0	0	0
10/04/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	1,056.0000	913.0000	(13.542)	0	0	0
10/04/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	28,568.0000	28,520.0000	(0.168)	0	0	0
10/04/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	148.0000	107.0000	(27.703)	0	0	0
10/04/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	18,688.0000	18,606.0000	(0.439)	0	0	0
10/04/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	16.0000	9.0000	(43.750)	0	0	0
10/04/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
10/04/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	290.0000	222.0000	(23.448)	0	0	0
10/04/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	12,438.0000	12,411.0000	(0.217)	0	0	0
10/04/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	67,546.0000	67,504.0000	(0.062)	0	0	0

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10/04/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	77,037.0000	76,996.0000	(0.053)	0	0	0
10/04/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	57,953.0000	57,912.0000	(0.071)	0	0	0
10/04/2006	R153	2006/08/03			Bond Future	7.2930	7.2940	0.014	0.0000	0.0000	24
10/04/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	9,062.0000	8,978.0000	(0.927)	0	0	0
10/04/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	7,392.0000	7,269.0000	(1.664)	0	0	0
10/04/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	5,299.0000	5,209.0000	(1.698)	0	0	100
10/04/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,993.0000	2,913.0000	(2.673)	0	0	0
10/04/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	20,560.0000	20,441.0000	(0.579)	0	0	0
10/04/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	28,719.0000	28,618.0000	(0.352)	0	0	0
10/04/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,680.0000	1,617.0000	(3.750)	0	0	0
10/04/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	13,297.0000	13,168.0000	(0.970)	0	0	0
10/04/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	14,675.0000	14,622.0000	(0.361)	0	0	0
10/04/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	509.0000	478.0000	(6.090)	0	0	0
10/04/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	3,237.0000	3,145.0000	(2.842)	0	0	0
10/04/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	55,157.0000	55,098.0000	(0.107)	0	0	0
10/04/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	275.0000	255.0000	(7.273)	0	0	0
10/04/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	46,204.0000	46,135.0000	(0.149)	0	0	0
10/04/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	942.0000	896.0000	(4.883)	0	0	0
10/04/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	37,357.0000	37,273.0000	(0.225)	0	0	0
10/04/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	64,133.0000	64,081.0000	(0.081)	0	0	0
10/04/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	157.0000	144.0000	(8.280)	0	0	0
10/04/2006	R153	2006/11/02			Bond Future	7.2950	7.2970	0.027	0.0000	0.0000	0
10/04/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	11,745.0000	11,704.0000	(0.349)	0	0	0
10/04/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	10,099.0000	9,986.0000	(1.119)	0	0	0
10/04/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	2,095.0000	2,052.0000	(2.053)	0	0	0
10/04/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	45,106.0000	44,990.0000	(0.257)	0	0	0
10/04/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,916.0000	2,867.0000	(1.680)	0	0	100
10/04/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	37,168.0000	37,046.0000	(0.328)	0	0	0
10/04/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	16,397.0000	16,380.0000	(0.104)	0	0	0
10/04/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	5,557.0000	5,467.0000	(1.620)	0	0	0
10/04/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	2,572.0000	2,511.0000	(2.372)	0	0	0
10/04/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	53,209.0000	53,099.0000	(0.207)	0	0	0
10/04/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	61,395.0000	61,290.0000	(0.171)	0	0	0

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10/04/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,117.0000	1,086.0000	(2.775)	0	0	0
10/04/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	69,617.0000	69,517.0000	(0.144)	0	0	0
10/04/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	830.0000	804.0000	(3.133)	0	0	0
10/04/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	30,416.0000	30,457.0000	0.135	0	0	0
10/04/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	915.0000	883.0000	(3.497)	0	0	0
10/04/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,523.0000	1,486.0000	(2.429)	0	0	0
10/04/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	29,511.0000	29,384.0000	(0.430)	0	0	0
10/04/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	4,103.0000	4,049.0000	(1.316)	0	0	0
10/04/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	22,697.0000	22,709.0000	0.053	0	0	0
10/04/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	15,735.0000	15,610.0000	(0.794)	0	0	0
10/04/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	8,275.0000	8,223.0000	(0.628)	0	0	0
10/04/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	22,294.0000	22,165.0000	(0.579)	0	0	0
10/04/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,816.0000	5,761.0000	(0.946)	0	0	0
10/04/2006	R153	2007/02/01			Bond Future	7.3070	7.3090	0.027	0.0000	0.0000	0
10/04/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	12,878.0000	12,775.0000	(0.800)	0	0	0
10/04/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	14,829.0000	14,795.0000	(0.229)	0	0	0
10/04/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	24,247.0000	24,130.0000	(0.483)	0	0	0
10/04/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,662.0000	11,619.0000	(0.369)	0	0	0
10/04/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	9,222.0000	9,173.0000	(0.531)	0	0	0
10/04/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	18,238.0000	18,126.0000	(0.614)	0	0	0
10/04/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	4,971.0000	4,902.0000	(1.388)	0	0	0
10/04/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	30,542.0000	30,563.0000	0.069	0	0	0
10/04/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	24,214.0000	24,214.0000	-	0	0	0
10/04/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	30,726.0000	30,607.0000	(0.387)	0	0	0
10/04/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	7,329.0000	7,278.0000	(0.696)	0	0	0
10/04/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	37,566.0000	37,447.0000	(0.317)	0	0	0
10/04/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,190.0000	3,146.0000	(1.379)	0	0	0
10/04/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	59,317.0000	59,205.0000	(0.189)	0	0	0
10/04/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,855.0000	3,808.0000	(1.219)	0	0	0
10/04/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	51,911.0000	51,797.0000	(0.220)	0	0	0
10/04/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,737.0000	4,688.0000	(1.034)	0	0	0
10/04/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,532.0000	2,485.0000	(1.856)	0	0	0
10/04/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	5,874.0000	5,823.0000	(0.868)	0	0	0
10/04/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	44,649.0000	44,531.0000	(0.264)	0	0	0
10/04/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	66,791.0000	66,682.0000	(0.163)	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
10/04/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	18,982.0000	18,963.0000	(0.100)	0	0	0
10/04/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,666.0000	2,625.0000	(1.538)	0	0	0
10/04/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	8,425.0000	8,337.0000	(1.045)	0	0	0
10/04/2006	R157	2006/05/04			Bond Future	7.4950	7.4950	-	0.0000	0.0000	109
10/04/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	99,454.0000	99,454.0000	-	0	0	0
10/04/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	41.0000	25.0000	(39.024)	0	0	0
10/04/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	16.0000	9.0000	(43.750)	0	0	0
10/04/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	118,109.0000	118,109.0000	-	0	0	0
10/04/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	61,034.0000	61,026.0000	(0.013)	0	0	0
10/04/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	136,399.0000	136,399.0000	-	0	0	0
10/04/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	22,530.0000	22,276.0000	(1.127)	0	0	0
10/04/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	115
10/04/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
10/04/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	192.0000	131.0000	(31.771)	0	0	0
10/04/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	80,427.0000	80,427.0000	-	0	0	0
10/04/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	41,411.0000	41,350.0000	(0.147)	0	0	0
10/04/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	42,098.0000	42,081.0000	(0.040)	0	0	0
10/04/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	1,508.0000	1,254.0000	(16.844)	0	0	0
10/04/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	21,775.0000	21,565.0000	(0.964)	0	0	0
10/04/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	1,168.0000	958.0000	(17.979)	0	0	0
10/04/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	7,812.0000	7,377.0000	(5.568)	0	0	50
10/04/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	7,396.0000	6,961.0000	(5.882)	0	0	0
10/04/2006	R157	2006/08/03			Bond Future	7.5030	7.5030	-	0.0000	0.0000	4
10/04/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	44,446.0000	44,337.0000	(0.245)	0	0	0
10/04/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	2,722.0000	2,614.0000	(3.968)	0	0	0
10/04/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	29,404.0000	29,200.0000	(0.694)	0	0	0
10/04/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	79,249.0000	79,175.0000	(0.093)	0	0	0
10/04/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	1,256.0000	1,183.0000	(5.812)	0	0	0
10/04/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	2,536.0000	2,422.0000	(4.495)	0	0	0
10/04/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	97,235.0000	97,190.0000	(0.046)	0	0	0
10/04/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	150.0000	135.0000	(10.000)	0	0	0
10/04/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	61,538.0000	61,424.0000	(0.185)	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
10/04/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	44,632.0000	44,470.0000	(0.363)	0	0	0
10/04/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	132,953.0000	132,938.0000	(0.011)	0	0	0
10/04/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	115,188.0000	115,161.0000	(0.023)	0	0	0
10/04/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,994.0000	4,832.0000	(3.244)	0	0	0
10/04/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	618.0000	573.0000	(7.282)	0	0	0
10/04/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	9,512.0000	9,307.0000	(2.155)	0	0	100
10/04/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	303.0000	277.0000	(8.581)	0	0	0
10/04/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	28,604.0000	28,424.0000	(0.629)	0	0	0
10/04/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	16,877.0000	16,660.0000	(1.286)	0	0	0
10/04/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	17,121.0000	16,904.0000	(1.267)	0	0	0
10/04/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	7,825.0000	7,644.0000	(2.313)	0	0	0
10/04/2006	R157	2006/11/02			Bond Future	7.5120	7.5130	0.013	0.0000	0.0000	0
10/04/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	79,905.0000	79,733.0000	(0.215)	0	0	0
10/04/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	4,417.0000	4,325.0000	(2.083)	0	0	117
10/04/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	23,293.0000	23,169.0000	(0.532)	0	0	0
10/04/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	15,655.0000	15,521.0000	(0.856)	0	0	158
10/04/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	415.0000	396.0000	(4.578)	0	0	0
10/04/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	12,797.0000	12,624.0000	(1.352)	0	0	0
10/04/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	63,698.0000	63,507.0000	(0.300)	0	0	0
10/04/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	10,356.0000	10,229.0000	(1.226)	0	0	0
10/04/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	33,792.0000	33,699.0000	(0.275)	0	0	0
10/04/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	6,777.0000	6,665.0000	(1.653)	0	0	0
10/04/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	34,364.0000	34,151.0000	(0.620)	0	0	0
10/04/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	22,341.0000	22,137.0000	(0.913)	0	0	0
10/04/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	48,354.0000	48,147.0000	(0.428)	0	0	0
10/04/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	6,250.0000	6,125.0000	(2.000)	0	0	0
10/04/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	2,490.0000	2,417.0000	(2.932)	0	0	0
10/04/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	47,679.0000	47,633.0000	(0.096)	0	0	0
10/04/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	96,595.0000	96,441.0000	(0.159)	0	0	0
10/04/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	64,750.0000	64,756.0000	0.009	0	0	0
10/04/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	113,481.0000	113,343.0000	(0.122)	0	0	0
10/04/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,890.0000	2,816.0000	(2.561)	0	0	0
10/04/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	793.0000	761.0000	(4.035)	0	0	0
10/04/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	147,125.0000	147,013.0000	(0.076)	0	0	0
10/04/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	163,638.0000	163,539.0000	(0.060)	0	0	0

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10/04/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	130,344.0000	130,222.0000	(0.094)	0	0	0
10/04/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,901.0000	1,844.0000	(2.998)	0	0	0
10/04/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,225.0000	1,182.0000	(3.510)	0	0	0
10/04/2006	R157	2007/02/01			Bond Future	7.5280	7.5290	0.013	0.0000	0.0000	0
10/04/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	12,649.0000	12,535.0000	(0.901)	0	0	0
10/04/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	81,901.0000	81,719.0000	(0.222)	0	0	0
10/04/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	66,951.0000	66,760.0000	(0.285)	0	0	0
10/04/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	40,102.0000	40,016.0000	(0.214)	0	0	0
10/04/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	22,736.0000	22,618.0000	(0.519)	0	0	0
10/04/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	52,772.0000	52,576.0000	(0.371)	0	0	0
10/04/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	9,468.0000	9,363.0000	(1.109)	0	0	0
10/04/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	16,942.0000	16,823.0000	(0.702)	0	0	0
10/04/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	97,350.0000	97,179.0000	(0.176)	0	0	0
10/04/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	160,285.0000	160,161.0000	(0.077)	0	0	0
10/04/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	113,088.0000	112,928.0000	(0.141)	0	0	0
10/04/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,068.0000	2,021.0000	(2.273)	0	0	0
10/04/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	39,747.0000	39,552.0000	(0.491)	0	0	0
10/04/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,158.0000	3,096.0000	(1.963)	0	0	0
10/04/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	144,845.0000	144,706.0000	(0.096)	0	0	0
10/04/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	4,108.0000	4,036.0000	(1.753)	0	0	0
10/04/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	7,120.0000	7,026.0000	(1.320)	0	0	0
10/04/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	5,388.0000	5,305.0000	(1.540)	0	0	0
10/04/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	18,397.0000	18,234.0000	(0.886)	0	0	0
10/04/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	128,958.0000	128,809.0000	(0.116)	0	0	0
10/04/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	52,506.0000	52,452.0000	(0.103)	0	0	0
10/04/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	28,206.0000	28,021.0000	(0.656)	0	0	0
10/04/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	10,890.0000	10,759.0000	(1.203)	0	0	0
10/04/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	30,372.0000	30,264.0000	(0.356)	0	0	0
10/04/2006	R186	2006/05/04			Bond Future	7.2420	7.2420	-	0.0000	0.0000	33
10/04/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	34,553.0000	34,242.0000	(0.900)	0	0	0
10/04/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	1,678.0000	1,368.0000	(18.474)	0	0	0
10/04/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	11,290.0000	10,615.0000	(5.979)	0	0	0
10/04/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	12,357.0000	11,682.0000	(5.462)	0	0	0
10/04/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	2,218.0000	1,836.0000	(17.223)	0	0	0

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10/04/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	35,981.0000	35,598.0000	(1.064)	0	0	0
10/04/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	153,126.0000	153,126.0000	-	0	0	0
10/04/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	180,350.0000	180,350.0000	-	0	0	0
10/04/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
10/04/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	104,721.0000	104,721.0000	-	0	0	0
10/04/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	124,902.0000	124,901.0000	(0.001)	0	0	0
10/04/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	65,552.0000	65,460.0000	(0.140)	0	0	0
10/04/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	206,614.0000	206,614.0000	-	0	0	0
10/04/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	27.0000	14.0000	(48.148)	0	0	0
10/04/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	95,657.0000	95,644.0000	(0.014)	0	0	0
10/04/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	286.0000	194.0000	(32.168)	0	0	0
10/04/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	68,163.0000	68,144.0000	(0.028)	0	0	0
10/04/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	45.0000	26.0000	(42.222)	0	0	0
10/04/2006	R186	2006/08/03			Bond Future	7.2420	7.2420	-	0.0000	0.0000	0
10/04/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	43,981.0000	43,713.0000	(0.609)	0	0	0
10/04/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	11,343.0000	11,075.0000	(2.363)	0	0	0
10/04/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	26,239.0000	25,910.0000	(1.254)	0	0	0
10/04/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	25,180.0000	24,851.0000	(1.307)	0	0	0
10/04/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	493.0000	452.0000	(8.316)	0	0	0
10/04/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	230,592.0000	230,591.0000	-	0	0	0
10/04/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	71,879.0000	71,639.0000	(0.334)	0	0	0
10/04/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	7,052.0000	6,813.0000	(3.389)	0	0	0
10/04/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	3,608.0000	3,440.0000	(4.656)	0	0	0
10/04/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	13,571.0000	13,264.0000	(2.262)	0	0	0
10/04/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	47,101.0000	46,794.0000	(0.652)	0	0	0
10/04/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	98,606.0000	98,438.0000	(0.170)	0	0	0
10/04/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	42.0000	36.0000	(14.286)	0	0	0
10/04/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	205,403.0000	205,398.0000	(0.002)	0	0	0
10/04/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	71,118.0000	70,969.0000	(0.210)	0	0	0
10/04/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	153.0000	136.0000	(11.111)	0	0	0
10/04/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	179,386.0000	179,370.0000	(0.009)	0	0	0

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10/04/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	3,502.0000	3,353.0000	(4.255)	0	0	0
10/04/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	152,651.0000	152,610.0000	(0.027)	0	0	0
10/04/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	10.0000	9.0000	(10.000)	0	0	0
10/04/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	125,509.0000	125,419.0000	(0.072)	0	0	0
10/04/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,415.0000	1,325.0000	(6.360)	0	0	0
10/04/2006	R186	2006/11/02			Bond Future	7.2400	7.2400	-	0.0000	0.0000	0
10/04/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	34,252.0000	34,001.0000	(0.733)	0	0	0
10/04/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	35,567.0000	35,316.0000	(0.706)	0	0	0
10/04/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	51,533.0000	51,312.0000	(0.429)	0	0	0
10/04/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	19,397.0000	19,177.0000	(1.134)	0	0	0
10/04/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	154,164.0000	154,077.0000	(0.056)	0	0	0
10/04/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	2,815.0000	2,734.0000	(2.877)	0	0	0
10/04/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	14,602.0000	14,380.0000	(1.520)	0	0	0
10/04/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	79,245.0000	79,023.0000	(0.280)	0	0	0
10/04/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	22,434.0000	22,186.0000	(1.105)	0	0	0
10/04/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	55,991.0000	55,743.0000	(0.443)	0	0	0
10/04/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	105,688.0000	105,607.0000	(0.077)	0	0	0
10/04/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	75,545.0000	75,387.0000	(0.209)	0	0	0
10/04/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	8,699.0000	8,541.0000	(1.816)	0	0	0
10/04/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	9,569.0000	9,381.0000	(1.965)	0	0	0
10/04/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	128,796.0000	128,662.0000	(0.104)	0	0	0
10/04/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	104,190.0000	104,003.0000	(0.179)	0	0	0
10/04/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,335.0000	1,282.0000	(3.970)	0	0	0
10/04/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	179,697.0000	179,644.0000	(0.029)	0	0	0
10/04/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,727.0000	2,639.0000	(3.227)	0	0	0
10/04/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	5,258.0000	5,124.0000	(2.548)	0	0	0
10/04/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	617.0000	587.0000	(4.862)	0	0	0
10/04/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	204,968.0000	204,939.0000	(0.014)	0	0	0
10/04/2006	R186	2007/02/01			Bond Future	7.2400	7.2410	0.014	0.0000	0.0000	0
10/04/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	22,892.0000	22,719.0000	(0.756)	0	0	0
10/04/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	110,898.0000	110,603.0000	(0.266)	0	0	0
10/04/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	87,081.0000	86,776.0000	(0.350)	0	0	0
10/04/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	16,929.0000	16,764.0000	(0.975)	0	0	0
10/04/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	26,839.0000	26,593.0000	(0.917)	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
10/04/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	64,504.0000	64,201.0000	(0.470)	0	0	0
10/04/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	31,188.0000	31,016.0000	(0.551)	0	0	0
10/04/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	58,733.0000	58,618.0000	(0.196)	0	0	0
10/04/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	133,610.0000	133,344.0000	(0.199)	0	0	0
10/04/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	181,291.0000	181,084.0000	(0.114)	0	0	0
10/04/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	157,226.0000	156,990.0000	(0.150)	0	0	0
10/04/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	108,635.0000	108,643.0000	0.007	0	0	0
10/04/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	44,063.0000	43,778.0000	(0.647)	0	0	0
10/04/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,374.0000	2,320.0000	(2.275)	0	0	0
10/04/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	205,430.0000	205,246.0000	(0.090)	0	0	0
10/04/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	4,084.0000	4,007.0000	(1.885)	0	0	0
10/04/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	42,758.0000	42,604.0000	(0.360)	0	0	0
10/04/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,789.0000	6,684.0000	(1.547)	0	0	0
10/04/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	10,905.0000	10,770.0000	(1.238)	0	0	0
10/04/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	6,566.0000	6,444.0000	(1.858)	0	0	0
10/04/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	80,872.0000	80,813.0000	(0.073)	0	0	0
10/04/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	14,538.0000	14,348.0000	(1.307)	0	0	0
10/04/2006	R194	2006/05/04			Bond Future	7.1740	7.1640	(0.139)	0.0000	0.0000	101
10/04/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	22,533.0000	22,706.0000	0.768	0	0	0
10/04/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	30,863.0000	31,035.0000	0.557	0	0	0
10/04/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	9,891.0000	10,053.0000	1.638	0	0	0
10/04/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	23.0000	13.0000	(43.478)	0	0	0
10/04/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	14,115.0000	14,286.0000	1.211	0	0	0
10/04/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	26,709.0000	26,882.0000	0.648	0	0	0
10/04/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	172.0000	123.0000	(28.488)	0	0	0
10/04/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	5,772.0000	5,896.0000	2.148	0	0	0
10/04/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
10/04/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	16,091.0000	15,919.0000	(1.069)	0	0	0
10/04/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	11,706.0000	11,533.0000	(1.478)	0	0	0

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10/04/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
10/04/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	18,334.0000	18,507.0000	0.944	0	0	0
10/04/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	7,352.0000	7,177.0000	(2.380)	0	0	0
10/04/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	3,372.0000	3,179.0000	(5.724)	0	0	0
10/04/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	367.0000	346.0000	(5.722)	0	0	0
10/04/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	960.0000	818.0000	(14.792)	0	0	0
10/04/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	2,269.0000	2,299.0000	1.322	0	0	0
10/04/2006	R194	2006/08/03			Bond Future	7.1510	7.1410	(0.140)	0.0000	0.0000	0
10/04/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	11.0000	9.0000	(18.182)	0	0	0
10/04/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	9,773.0000	9,868.0000	0.972	0	0	0
10/04/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	33.0000	28.0000	(15.152)	0	0	0
10/04/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	6,689.0000	6,761.0000	1.076	0	0	0
10/04/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,485.0000	1,408.0000	(5.185)	0	0	0
10/04/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	864.0000	809.0000	(6.366)	0	0	0
10/04/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	518.0000	479.0000	(7.529)	0	0	0
10/04/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	16,495.0000	16,624.0000	0.782	0	0	0
10/04/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	20,009.0000	20,149.0000	0.700	0	0	0
10/04/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	92.0000	81.0000	(11.957)	0	0	0
10/04/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	13,114.0000	13,225.0000	0.846	0	0	0
10/04/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	229.0000	208.0000	(9.170)	0	0	0
10/04/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	621.0000	626.0000	0.805	0	0	0
10/04/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,643.0000	6,499.0000	(2.168)	0	0	0
10/04/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	23,585.0000	23,730.0000	0.615	0	0	0
10/04/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	27,179.0000	27,327.0000	0.545	0	0	0
10/04/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	1,915.0000	1,937.0000	1.149	0	0	0
10/04/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	4,177.0000	4,050.0000	(3.040)	0	0	0
10/04/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,536.0000	2,433.0000	(4.062)	0	0	0
10/04/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	4,016.0000	4,062.0000	1.145	0	0	0
10/04/2006	R194	2006/11/02			Bond Future	7.1270	7.1160	(0.154)	0.0000	0.0000	0
10/04/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	14,809.0000	14,914.0000	0.709	0	0	0
10/04/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	426.0000	403.0000	(5.399)	0	0	0
10/04/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	11,250.0000	11,112.0000	(1.227)	0	0	0
10/04/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	68.0000	70.0000	2.941	0	0	0
10/04/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	14,405.0000	14,266.0000	(0.965)	0	0	0

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10/04/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
10/04/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1,378.0000	1,397.0000	1.379	0	0	0
10/04/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	8,430.0000	8,298.0000	(1.566)	0	0	0
10/04/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	6,956.0000	7,023.0000	0.963	0	0	0
10/04/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	453.0000	461.0000	1.766	0	0	0
10/04/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	2,757.0000	2,792.0000	1.269	0	0	0
10/04/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	9,492.0000	9,572.0000	0.843	0	0	0
10/04/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,252.0000	2,180.0000	(3.197)	0	0	0
10/04/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	17,595.0000	17,712.0000	0.665	0	0	0
10/04/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	736.0000	702.0000	(4.620)	0	0	0
10/04/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,651.0000	1,592.0000	(3.574)	0	0	0
10/04/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	12,176.0000	12,267.0000	0.747	0	0	0
10/04/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	4,366.0000	4,262.0000	(2.382)	0	0	0
10/04/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,212.0000	1,164.0000	(3.960)	0	0	0
10/04/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	6,164.0000	6,044.0000	(1.947)	0	0	0
10/04/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	4,674.0000	4,726.0000	1.113	0	0	0
10/04/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	3,120.0000	3,032.0000	(2.821)	0	0	0
10/04/2006	R194	2007/02/01			Bond Future	7.1170	7.1060	(0.155)	0.0000	0.0000	0
10/04/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	3,426.0000	3,457.0000	0.905	0	0	0
10/04/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	9,396.0000	9,289.0000	(1.139)	0	0	0
10/04/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,020.0000	2,956.0000	(2.119)	0	0	0
10/04/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	6,944.0000	6,994.0000	0.720	0	0	0
10/04/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,629.0000	4,548.0000	(1.750)	0	0	0
10/04/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,054.0000	1,067.0000	1.233	0	0	0
10/04/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	8,983.0000	9,039.0000	0.623	0	0	0
10/04/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	7,423.0000	7,323.0000	(1.347)	0	0	0
10/04/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,509.0000	2,452.0000	(2.272)	0	0	0
10/04/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	17,332.0000	17,419.0000	0.502	0	0	0
10/04/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,694.0000	3,622.0000	(1.949)	0	0	0
10/04/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	2,117.0000	2,067.0000	(2.362)	0	0	0
10/04/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	754.0000	728.0000	(3.448)	0	0	0
10/04/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	428.0000	434.0000	1.402	0	0	0
10/04/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5,060.0000	5,101.0000	0.810	0	0	0
10/04/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,132.0000	11,194.0000	0.557	0	0	0
10/04/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	1,089.0000	1,056.0000	(3.030)	0	0	0

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10/04/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,537.0000	1,495.0000	(2.733)	0	0	0
10/04/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,082.0000	13,153.0000	0.543	0	0	0
10/04/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	15,155.0000	15,236.0000	0.534	0	0	0
10/04/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	11,685.0000	11,573.0000	(0.958)	0	0	0
10/04/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	110.0000	112.0000	1.818	0	0	0
10/04/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,034.0000	2,056.0000	1.082	0	0	0
10/04/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,816.0000	5,725.0000	(1.565)	0	0	0
10/04/2006	R201	2006/05/04			Bond Future	7.4810	7.4860	0.067	0.0000	0.0000	66
10/04/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	5,069.0000	4,899.0000	(3.354)	0	0	0
10/04/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	6,319.0000	5,820.0000	(7.897)	0	0	0
10/04/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	64,515.0000	64,185.0000	(0.512)	0	0	0
10/04/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	10.0000	6.0000	(40.000)	0	0	0
10/04/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	49,167.0000	48,833.0000	(0.679)	0	0	0
10/04/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
10/04/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	18,468.0000	18,004.0000	(2.512)	0	0	0
10/04/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	108,845.0000	108,515.0000	(0.303)	0	0	0
10/04/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	79,577.0000	79,248.0000	(0.413)	0	0	0
10/04/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	94,352.0000	94,023.0000	(0.349)	0	0	0
10/04/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	936.0000	802.0000	(14.316)	0	0	0
10/04/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	112.0000	79.0000	(29.464)	0	0	0
10/04/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	33,610.0000	33,248.0000	(1.077)	0	0	0
10/04/2006	R201	2006/08/03			Bond Future	7.4900	7.4960	0.080	0.0000	0.0000	0
10/04/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	12,494.0000	12,141.0000	(2.825)	0	0	0
10/04/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	11,851.0000	11,884.0000	0.278	0	0	0
10/04/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	94.0000	87.0000	(7.447)	0	0	0
10/04/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	826.0000	794.0000	(3.874)	0	0	0
10/04/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	63,399.0000	62,980.0000	(0.661)	0	0	0
10/04/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	77,632.0000	77,229.0000	(0.519)	0	0	0
10/04/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	26.0000	24.0000	(7.692)	0	0	0
10/04/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	297.0000	280.0000	(5.724)	0	0	0
10/04/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	106,064.0000	105,675.0000	(0.367)	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
10/04/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	49,152.0000	48,723.0000	(0.873)	0	0	0
10/04/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,624.0000	1,581.0000	(2.648)	0	0	0
10/04/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	91,915.0000	91,522.0000	(0.428)	0	0	0
10/04/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	22,812.0000	22,397.0000	(1.819)	0	0	0
10/04/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	6,242.0000	6,213.0000	(0.465)	0	0	0
10/04/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	35,395.0000	34,962.0000	(1.223)	0	0	0
10/04/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	3,199.0000	3,152.0000	(1.469)	0	0	0
10/04/2006	R201	2006/11/02			Bond Future	7.4980	7.5040	0.080	0.0000	0.0000	0
10/04/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	10,548.0000	10,564.0000	0.152	0	0	0
10/04/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	26,241.0000	25,880.0000	(1.376)	0	0	0
10/04/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	37,890.0000	37,499.0000	(1.032)	0	0	0
10/04/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,152.0000	1,089.0000	(5.469)	0	0	0
10/04/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	49,506.0000	49,820.0000	0.634	0	0	0
10/04/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	16,195.0000	16,264.0000	0.426	0	0	0
10/04/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	6,917.0000	6,903.0000	(0.202)	0	0	0
10/04/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	16,320.0000	16,012.0000	(1.887)	0	0	0
10/04/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	8,575.0000	8,346.0000	(2.671)	0	0	0
10/04/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	35,573.0000	35,810.0000	0.666	0	0	0
10/04/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	24,309.0000	24,456.0000	0.605	0	0	0
10/04/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	3,681.0000	3,541.0000	(3.803)	0	0	0
10/04/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	50,520.0000	50,116.0000	(0.800)	0	0	0
10/04/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	63,641.0000	63,234.0000	(0.640)	0	0	0
10/04/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	4,547.0000	4,520.0000	(0.594)	0	0	0
10/04/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	76,710.0000	76,309.0000	(0.523)	0	0	0
10/04/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,556.0000	1,533.0000	(1.478)	0	0	0
10/04/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,943.0000	2,913.0000	(1.019)	0	0	0
10/04/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	90,118.0000	89,724.0000	(0.437)	0	0	0
10/04/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	360.0000	349.0000	(3.056)	0	0	0
10/04/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	103,638.0000	103,251.0000	(0.373)	0	0	0
10/04/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	773.0000	756.0000	(2.199)	0	0	0
10/04/2006	R201	2007/02/01			Bond Future	7.5090	7.5160	0.093	0.0000	0.0000	0
10/04/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	27,518.0000	27,701.0000	0.665	0	0	0
10/04/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	11,487.0000	11,241.0000	(2.142)	0	0	0
10/04/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	19,921.0000	20,036.0000	0.577	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
10/04/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	19,369.0000	19,055.0000	(1.621)	0	0	0
10/04/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	37,711.0000	37,972.0000	0.692	0	0	0
10/04/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	5,917.0000	5,749.0000	(2.839)	0	0	0
10/04/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	7,884.0000	7,889.0000	0.063	0	0	0
10/04/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	52,122.0000	51,697.0000	(0.815)	0	0	0
10/04/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	11,142.0000	11,168.0000	0.233	0	0	0
10/04/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	64,585.0000	64,146.0000	(0.680)	0	0	0
10/04/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	40,719.0000	40,316.0000	(0.990)	0	0	0
10/04/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,949.0000	5,939.0000	(0.168)	0	0	0
10/04/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	88,957.0000	88,514.0000	(0.498)	0	0	0
10/04/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,339.0000	1,328.0000	(0.822)	0	0	0
10/04/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	101,652.0000	101,211.0000	(0.434)	0	0	0
10/04/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,288.0000	2,275.0000	(0.568)	0	0	0
10/04/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,760.0000	3,747.0000	(0.346)	0	0	0
10/04/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	14,507.0000	14,569.0000	0.427	0	0	0
10/04/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	76,539.0000	76,096.0000	(0.579)	0	0	0
10/04/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	50,280.0000	50,616.0000	0.668	0	0	0
10/04/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	29,155.0000	28,789.0000	(1.255)	0	0	0
10/04/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	2,434.0000	2,340.0000	(3.862)	0	0	0
10/04/2006	R203	2006/05/04			Bond Future	7.4940	7.4940	-	0.0000	0.0000	0
10/04/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
10/04/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	273.0000	193.0000	(29.304)	0	0	0
10/04/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	92,665.0000	92,665.0000	-	0	0	0
10/04/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	249.0000	175.0000	(29.719)	0	0	0
10/04/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	75,114.0000	75,113.0000	(0.001)	0	0	0
10/04/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	17.0000	9.0000	(47.059)	0	0	0
10/04/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	39,961.0000	39,880.0000	(0.203)	0	0	0
10/04/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	21,744.0000	21,448.0000	(1.361)	0	0	0
10/04/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	109,798.0000	109,798.0000	-	0	0	0
10/04/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	1,924.0000	1,627.0000	(15.437)	0	0	0
10/04/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	38,952.0000	38,878.0000	(0.190)	0	0	0
10/04/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	57,146.0000	57,138.0000	(0.014)	0	0	0
10/04/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	21,466.0000	21,153.0000	(1.458)	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
10/04/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	2,105.0000	1,792.0000	(14.869)	0	0	0
10/04/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	8,188.0000	7,707.0000	(5.874)	0	0	0
10/04/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	8,658.0000	8,177.0000	(5.556)	0	0	0
10/04/2006	R203	2006/08/03			Bond Future	7.5000	7.5010	0.013	0.0000	0.0000	0
10/04/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,969.0000	1,882.0000	(4.418)	0	0	0
10/04/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	9,568.0000	9,390.0000	(1.860)	0	0	0
10/04/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	4,692.0000	4,522.0000	(3.623)	0	0	0
10/04/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	734.0000	689.0000	(6.131)	0	0	0
10/04/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	44,241.0000	44,148.0000	(0.210)	0	0	0
10/04/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	91,169.0000	91,072.0000	(0.106)	0	0	0
10/04/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	57,828.0000	57,664.0000	(0.284)	0	0	0
10/04/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	107,917.0000	107,833.0000	(0.078)	0	0	0
10/04/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	67.0000	60.0000	(10.448)	0	0	0
10/04/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	28,637.0000	28,382.0000	(0.890)	0	0	0
10/04/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	239.0000	219.0000	(8.368)	0	0	0
10/04/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	42,307.0000	42,093.0000	(0.506)	0	0	0
10/04/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	74,339.0000	74,216.0000	(0.165)	0	0	0
10/04/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,622.0000	4,485.0000	(2.964)	0	0	0
10/04/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	29,233.0000	29,078.0000	(0.530)	0	0	0
10/04/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	9,698.0000	9,466.0000	(2.392)	0	0	0
10/04/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	17,627.0000	17,363.0000	(1.498)	0	0	0
10/04/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	17,627.0000	17,440.0000	(1.061)	0	0	0
10/04/2006	R203	2006/11/02			Bond Future	7.5070	7.5080	0.013	0.0000	0.0000	0
10/04/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	34,405.0000	34,295.0000	(0.320)	0	0	0
10/04/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	14,640.0000	14,454.0000	(1.270)	0	0	0
10/04/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	48,239.0000	48,162.0000	(0.160)	0	0	0
10/04/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	8,779.0000	8,625.0000	(1.754)	0	0	0
10/04/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	74,577.0000	74,439.0000	(0.185)	0	0	0
10/04/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	64,497.0000	64,459.0000	(0.059)	0	0	0
10/04/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	4,866.0000	4,751.0000	(2.363)	0	0	0
10/04/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	82,767.0000	82,767.0000	-	0	0	0
10/04/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	2,477.0000	2,401.0000	(3.068)	0	0	0
10/04/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	14,814.0000	14,686.0000	(0.864)	0	0	0
10/04/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	45,444.0000	45,256.0000	(0.414)	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
10/04/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	22,724.0000	22,520.0000	(0.898)	0	0	0
10/04/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	33,065.0000	32,861.0000	(0.617)	0	0	0
10/04/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	59,449.0000	59,285.0000	(0.276)	0	0	0
10/04/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	23,256.0000	23,128.0000	(0.550)	0	0	0
10/04/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	8,850.0000	8,737.0000	(1.277)	0	0	0
10/04/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	90,344.0000	90,229.0000	(0.127)	0	0	0
10/04/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,565.0000	2,503.0000	(2.417)	0	0	0
10/04/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,237.0000	1,198.0000	(3.153)	0	0	0
10/04/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,938.0000	4,849.0000	(1.802)	0	0	0
10/04/2006	R203	2007/02/01			Bond Future	7.5200	7.5200	-	0.0000	0.0000	0
10/04/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	19,805.0000	19,672.0000	(0.672)	0	0	0
10/04/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	26,965.0000	26,826.0000	(0.515)	0	0	0
10/04/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	48,278.0000	48,159.0000	(0.246)	0	0	0
10/04/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	52,437.0000	52,317.0000	(0.229)	0	0	0
10/04/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	28,460.0000	28,321.0000	(0.488)	0	0	0
10/04/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	12,652.0000	12,532.0000	(0.948)	0	0	0
10/04/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	13,223.0000	13,103.0000	(0.908)	0	0	0
10/04/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	36,798.0000	36,664.0000	(0.364)	0	0	0
10/04/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	61,156.0000	61,057.0000	(0.162)	0	0	0
10/04/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	104,952.0000	104,913.0000	(0.037)	0	0	0
10/04/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	75,114.0000	75,036.0000	(0.104)	0	0	0
10/04/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	67,648.0000	67,548.0000	(0.148)	0	0	0
10/04/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,671.0000	1,632.0000	(2.334)	0	0	0
10/04/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,008.0000	2,951.0000	(1.895)	0	0	0
10/04/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	89,816.0000	89,759.0000	(0.063)	0	0	0
10/04/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	5,161.0000	5,084.0000	(1.492)	0	0	0
10/04/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	8,451.0000	8,351.0000	(1.183)	0	0	0
10/04/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	8,036.0000	7,936.0000	(1.244)	0	0	0
10/04/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	4,829.0000	4,752.0000	(1.595)	0	0	0
10/04/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	39,333.0000	39,199.0000	(0.341)	0	0	0
10/04/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	84,738.0000	84,661.0000	(0.091)	0	0	0
10/04/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	18,917.0000	18,782.0000	(0.714)	0	0	0
10/04/2006	R204	2006/05/04			Bond Future	7.4950	7.5000	0.067	0.0000	0.0000	80
10/04/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	285.0000	212.0000	(25.614)	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
10/04/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	41,046.0000	40,558.0000	(1.189)	0	0	0
10/04/2006	R204	2006/08/03			Bond Future	7.5020	7.5080	0.080	0.0000	0.0000	0
10/04/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	44,784.0000	44,222.0000	(1.255)	0	0	0
10/04/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	5,088.0000	5,016.0000	(1.415)	0	0	0
10/04/2006	R204	2006/11/02			Bond Future	7.5080	7.5140	0.080	0.0000	0.0000	0
10/04/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	88,936.0000	89,287.0000	0.395	0	0	0
10/04/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	112,415.0000	111,914.0000	(0.446)	0	0	0
10/04/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	25,321.0000	24,891.0000	(1.698)	0	0	0
10/04/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	36,205.0000	35,725.0000	(1.326)	0	0	0
10/04/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	52,410.0000	52,612.0000	0.385	0	0	0
10/04/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	25,967.0000	26,021.0000	0.208	0	0	0
10/04/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	16,914.0000	16,919.0000	0.030	0	0	0
10/04/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	10,302.0000	10,020.0000	(2.737)	0	0	0
10/04/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	37,798.0000	37,920.0000	0.323	0	0	0
10/04/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	69,581.0000	69,862.0000	0.404	0	0	0
10/04/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	796.0000	778.0000	(2.261)	0	0	0
10/04/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	5,918.0000	5,715.0000	(3.430)	0	0	0
10/04/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	16,691.0000	16,330.0000	(2.163)	0	0	0
10/04/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	49,123.0000	48,615.0000	(1.034)	0	0	0
10/04/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	3,144.0000	3,011.0000	(4.230)	0	0	0
10/04/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	63,676.0000	63,157.0000	(0.815)	0	0	0
10/04/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	10,405.0000	10,381.0000	(0.231)	0	0	0
10/04/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	95,757.0000	95,247.0000	(0.533)	0	0	0
10/04/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,276.0000	3,243.0000	(1.007)	0	0	0
10/04/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	79,378.0000	78,861.0000	(0.651)	0	0	0
10/04/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	6,025.0000	5,990.0000	(0.581)	0	0	0
10/04/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,669.0000	1,643.0000	(1.558)	0	0	0
10/04/2006	R204	2007/02/01			Bond Future	7.5170	7.5240	0.093	0.0000	0.0000	0
10/04/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	51,749.0000	51,227.0000	(1.009)	0	0	0
10/04/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	21,266.0000	21,340.0000	0.348	0	0	0
10/04/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	39,589.0000	39,105.0000	(1.223)	0	0	0
10/04/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	72,331.0000	72,660.0000	0.455	0	0	0
10/04/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	14,245.0000	14,280.0000	0.246	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
10/04/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	8,835.0000	8,608.0000	(2.569)	0	0	0
10/04/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	65,351.0000	64,803.0000	(0.839)	0	0	0
10/04/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,848.0000	1,837.0000	(0.595)	0	0	0
10/04/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	80,057.0000	79,495.0000	(0.702)	0	0	0
10/04/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	90,646.0000	91,039.0000	0.434	0	0	0
10/04/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	111,406.0000	110,838.0000	(0.510)	0	0	0
10/04/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,298.0000	3,287.0000	(0.334)	0	0	0
10/04/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	95,517.0000	94,950.0000	(0.594)	0	0	0
10/04/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,618.0000	5,613.0000	(0.089)	0	0	0
10/04/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	9,145.0000	9,154.0000	0.098	0	0	0
10/04/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	5,348.0000	5,185.0000	(3.048)	0	0	0
10/04/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	42,082.0000	42,272.0000	0.451	0	0	0
10/04/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	20,543.0000	20,176.0000	(1.786)	0	0	0
10/04/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	56,067.0000	56,327.0000	0.464	0	0	0
10/04/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	13,820.0000	13,522.0000	(2.156)	0	0	0
10/04/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	29,136.0000	28,705.0000	(1.479)	0	0	0
10/04/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	30,490.0000	30,616.0000	0.413	0	0	0
10/04/2006	R207	2006/05/04			Bond Future	7.4790	7.4860	0.094	0.0000	0.0000	0
10/04/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	261.0000	196.0000	(24.904)	0	0	0
10/04/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	42,567.0000	41,917.0000	(1.527)	0	0	0
10/04/2006	R207	2006/08/03			Bond Future	7.4870	7.4950	0.107	0.0000	0.0000	0
10/04/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	4,971.0000	4,929.0000	(0.845)	0	0	0
10/04/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	46,182.0000	45,479.0000	(1.522)	0	0	0
10/04/2006	R207	2006/11/02			Bond Future	7.4910	7.4990	0.107	0.0000	0.0000	0
10/04/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	7,325.0000	7,031.0000	(4.014)	0	0	0
10/04/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	14,761.0000	14,971.0000	1.423	0	0	0
10/04/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	27,304.0000	27,663.0000	1.315	0	0	0
10/04/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	15,497.0000	15,053.0000	(2.865)	0	0	0
10/04/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	820.0000	825.0000	0.610	0	0	0
10/04/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	113,610.0000	112,956.0000	(0.576)	0	0	0
10/04/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	43,071.0000	42,446.0000	(1.451)	0	0	0
10/04/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,606.0000	2,635.0000	1.113	0	0	0
10/04/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	64,075.0000	64,664.0000	0.919	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
10/04/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	876.0000	811.0000	(7.420)	0	0	0
10/04/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	7.0000	7.0000	-	0	0	0
10/04/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	27,671.0000	27,110.0000	(2.027)	0	0	0
10/04/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	60,336.0000	59,687.0000	(1.076)	0	0	0
10/04/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	43.0000	43.0000	-	0	0	0
10/04/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	6,793.0000	6,886.0000	1.369	0	0	0
10/04/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	96,112.0000	95,457.0000	(0.681)	0	0	0
10/04/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	78,254.0000	77,600.0000	(0.836)	0	0	0
10/04/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	210.0000	209.0000	(0.476)	0	0	0
10/04/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	2,836.0000	2,679.0000	(5.536)	0	0	0
10/04/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	44,120.0000	44,617.0000	1.126	0	0	0
10/04/2006	R207	2007/02/01			Bond Future	7.4980	7.5060	0.107	0.0000	0.0000	0
10/04/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	14,146.0000	14,201.0000	0.389	0	0	0
10/04/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	41,218.0000	40,673.0000	(1.322)	0	0	0
10/04/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	41,963.0000	42,196.0000	0.555	0	0	0
10/04/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	21,135.0000	21,236.0000	0.478	0	0	0
10/04/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	21,646.0000	21,233.0000	(1.908)	0	0	0
10/04/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	53,609.0000	53,018.0000	(1.102)	0	0	0
10/04/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	67,400.0000	66,778.0000	(0.923)	0	0	0
10/04/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	5,582.0000	5,588.0000	0.107	0	0	0
10/04/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	82,250.0000	81,609.0000	(0.779)	0	0	0
10/04/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,845.0000	1,838.0000	(0.379)	0	0	0
10/04/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	72,464.0000	72,854.0000	0.538	0	0	0
10/04/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	113,745.0000	113,091.0000	(0.575)	0	0	0
10/04/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	30,346.0000	30,507.0000	0.531	0	0	0
10/04/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	3,283.0000	3,279.0000	(0.122)	0	0	0
10/04/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	30,507.0000	30,023.0000	(1.587)	0	0	0
10/04/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	97,806.0000	97,155.0000	(0.666)	0	0	0
10/04/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	9,081.0000	9,104.0000	0.253	0	0	0
10/04/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	9,445.0000	9,189.0000	(2.710)	0	0	0
10/04/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	5,764.0000	5,579.0000	(3.210)	0	0	0
10/04/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	91,042.0000	91,503.0000	0.506	0	0	0
10/04/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	56,034.0000	56,346.0000	0.557	0	0	0
10/04/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	14,663.0000	14,328.0000	(2.285)	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
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Grand Total:										2,617
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