



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 10/03/2006

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
10/03/2006	GOVI 2006/05/04			jGovi	241.9200	241.2480	(0.278)	0.0000	0.0000	699
10/03/2006	GOVI 2006/05/04	230.00	Call	jGovi	119,222.0000	112,515.0000	(5.626)	0	0	0
10/03/2006	GOVI 2006/05/04	230.00	Put	jGovi	22.0000	35.0000	59.091	0	0	0
10/03/2006	GOVI 2006/08/03			jGovi	246.2830	245.5880	(0.282)	0.0000	0.0000	0
10/03/2006	GOVI 2006/08/03	230.00	Put	jGovi	131.0000	174.0000	32.824	0	0	0
10/03/2006	GOVI 2006/08/03	230.00	Call	jGovi	162,961.0000	156,054.0000	(4.238)	0	0	0
10/03/2006	GOVI 2006/11/02			jGovi	250.6930	249.9750	(0.286)	0.0000	0.0000	0
10/03/2006	GOVI 2006/11/02	230.00	Call	jGovi	207,047.0000	199,900.0000	(3.452)	0	0	0
10/03/2006	GOVI 2006/11/02	230.00	Put	jGovi	117.0000	150.0000	28.205	0	0	0
10/03/2006	GOVI 2007/02/01			jGovi	255.0890	254.3630	(0.285)	0.0000	0.0000	0
10/03/2006	GOVI 2007/02/01	230.00	Call	jGovi	250,957.0000	243,716.0000	(2.885)	0	0	0
10/03/2006	GOVI 2007/02/01	230.00	Put	jGovi	67.0000	86.0000	28.358	0	0	0
10/03/2006	J153 2010/08/31			jSwap	7.2900	7.3180	0.384	0.0000	0.0000	0
10/03/2006	J157 2015/09/15			jSwap	7.3880	7.4310	0.582	0.0000	0.0000	0
10/03/2006	J186 2026/12/21			jSwap	7.0370	7.1480	1.577	0.0000	0.0000	0
10/03/2006	J194 2008/02/28			jSwap	7.0900	7.1120	0.310	0.0000	0.0000	0
10/03/2006	J201 2014/12/22			jSwap	7.3710	7.4140	0.583	0.0000	0.0000	0

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10/03/2006	J203	2017/09/15			jSwap	7.3660	7.4120	0.624	0.0000	0.0000	0
10/03/2006	J204	2018/12/21			jSwap	7.3540	7.4080	0.734	0.0000	0.0000	0
10/03/2006	J207	2020/01/15			jSwap	7.3240	7.3850	0.833	0.0000	0.0000	0
10/03/2006	JBAR	2005/03/16			jBar	7.0830	7.0830	-	0.0000	0.0000	0
10/03/2006	JFRA	2006/05/04			jFra	7.1210	7.1160	(0.070)	0.0000	0.0000	0
10/03/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	651.0000	640.0000	(1.690)	0	0	0
10/03/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	355.0000	356.0000	0.282	0	0	0
10/03/2006	JFRA	2006/08/03			jFra	6.9980	6.9980	-	0.0000	0.0000	0
10/03/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	876.0000	873.0000	(0.342)	0	0	0
10/03/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	871.0000	868.0000	(0.344)	0	0	0
10/03/2006	JFRA	2006/11/02			jFra	7.0570	7.0490	(0.113)	0.0000	0.0000	0
10/03/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,240.0000	1,228.0000	(0.968)	0	0	0
10/03/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,101.0000	1,108.0000	0.636	0	0	0
10/03/2006	JFRA	2007/02/01			jFra	7.1350	7.1270	(0.112)	0.0000	0.0000	500
10/03/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,872.0000	1,882.0000	0.534	0	0	0
10/03/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	978.0000	968.0000	(1.022)	0	0	0
10/03/2006	JFRA	2007/05/03			jFra	7.2780	7.2740	(0.055)	0.0000	0.0000	0
10/03/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,327.0000	1,321.0000	(0.452)	0	0	0
10/03/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,870.0000	1,874.0000	0.214	0	0	0
10/03/2006	JFRA	2007/08/02			jFra	7.3790	7.3660	(0.176)	0.0000	0.0000	0
10/03/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,899.0000	1,914.0000	0.790	0	0	0
10/03/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,603.0000	1,586.0000	(1.061)	0	0	0
10/03/2006	JFRA	2007/11/01			jFra	7.4890	7.5110	0.294	0.0000	0.0000	0
10/03/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,973.0000	2,001.0000	1.419	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
10/03/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,002.0000	1,972.0000	(1.499)	0	0	0
10/03/2006	JN02	2006/05/04			jNote	7.2400	7.2430	0.041	0.0000	0.0000	0
10/03/2006	JN02	2006/05/04	7.25	Call	Option on jNote	7,751.0000	7,713.0000	(0.490)	0	0	0
10/03/2006	JN02	2006/05/04	7.25	Put	Option on jNote	7,876.0000	7,773.0000	(1.308)	0	0	0
10/03/2006	JN02	2006/08/03			jNote	7.2990	7.3120	0.178	0.0000	0.0000	0
10/03/2006	JN02	2006/08/03	7.25	Call	Option on jNote	13,112.0000	13,192.0000	0.610	0	0	0
10/03/2006	JN02	2006/08/03	7.25	Put	Option on jNote	12,203.0000	12,041.0000	(1.328)	0	0	0
10/03/2006	JN02	2006/11/02			jNote	7.3790	7.4010	0.298	0.0000	0.0000	0
10/03/2006	JN02	2006/11/02	7.25	Call	Option on jNote	17,312.0000	17,490.0000	1.028	0	0	0
10/03/2006	JN02	2006/11/02	7.25	Put	Option on jNote	14,918.0000	14,687.0000	(1.548)	0	0	0
10/03/2006	JN05	2006/05/04			jNote	7.5400	7.5660	0.345	0.0000	0.0000	0
10/03/2006	JN05	2006/05/04	7.25	Put	Option on jNote	3,186.0000	2,850.0000	(10.546)	0	0	0
10/03/2006	JN05	2006/05/04	7.25	Call	Option on jNote	15,224.0000	15,960.0000	4.834	0	0	0
10/03/2006	JN05	2006/08/03			jNote	7.5810	7.6090	0.369	0.0000	0.0000	0
10/03/2006	JN05	2006/08/03	7.25	Call	Option on jNote	20,607.0000	21,340.0000	3.557	0	0	0
10/03/2006	JN05	2006/08/03	7.25	Put	Option on jNote	6,883.0000	6,464.0000	(6.087)	0	0	0
10/03/2006	JN05	2006/11/02			jNote	7.6290	7.6600	0.406	0.0000	0.0000	0
10/03/2006	JN05	2006/11/02	7.25	Put	Option on jNote	9,345.0000	8,870.0000	(5.083)	0	0	0
10/03/2006	JN05	2006/11/02	7.25	Call	Option on jNote	25,035.0000	25,833.0000	3.188	0	0	0
10/03/2006	JN10	2006/05/04			jNote	7.6070	7.6440	0.486	0.0000	0.0000	0
10/03/2006	JN10	2006/05/04	7.25	Call	Option on jNote	25,812.0000	28,109.0000	8.899	0	0	0
10/03/2006	JN10	2006/05/04	7.25	Put	Option on jNote	903.0000	650.0000	(28.018)	0	0	0
10/03/2006	JN10	2006/08/03			jNote	7.6220	7.6640	0.551	0.0000	0.0000	0
10/03/2006	JN10	2006/08/03	7.25	Put	Option on jNote	3,584.0000	2,991.0000	(16.546)	0	0	0
10/03/2006	JN10	2006/08/03	7.25	Call	Option on jNote	29,507.0000	31,806.0000	7.791	0	0	0
10/03/2006	JN10	2006/11/02			jNote	7.6410	7.6880	0.615	0.0000	0.0000	0
10/03/2006	JN10	2006/11/02	7.25	Call	Option on jNote	33,058.0000	35,485.0000	7.342	0	0	0

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10/03/2006	JN10	2006/11/02	7.25	Put	Option on jNote	5,853.0000	5,051.0000	(13.702)	0	0	0
10/03/2006	JROD	2006/03/31			jRod	6.7260	6.5740	(2.260)	0.0000	0.0000	0
10/03/2006	JROD	2006/04/28			jRod	6.8240	6.6640	(2.345)	0.0000	0.0000	0
10/03/2006	JROD	2006/05/31			jRod	6.9670	6.8110	(2.239)	0.0000	0.0000	0
10/03/2006	JROD	2006/06/30			jRod	6.9390	6.8580	(1.167)	0.0000	0.0000	0
10/03/2006	JROD	2006/07/31			jRod	7.0110	6.9300	(1.155)	0.0000	0.0000	0
10/03/2006	JROD	2006/08/31			jRod	7.0700	6.9930	(1.089)	0.0000	0.0000	0
10/03/2006	R153	2006/05/04			Bond Future	7.2850	7.3170	0.439	0.0000	0.0000	13
10/03/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	4,631.0000	4,007.0000	(13.474)	0	0	0
10/03/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	6,070.0000	6,759.0000	11.351	0	0	0
10/03/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	12,870.0000	13,954.0000	8.423	0	0	0
10/03/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	1,091.0000	862.0000	(20.990)	0	0	0
10/03/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	11,078.0000	10,089.0000	(8.928)	0	0	0
10/03/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	19,626.0000	18,428.0000	(6.104)	0	0	0
10/03/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	716.0000	832.0000	16.201	0	0	0
10/03/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	2,288.0000	2,612.0000	14.161	0	0	0
10/03/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	105.0000	72.0000	(31.429)	0	0	0
10/03/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	22,335.0000	23,615.0000	5.731	0	0	0
10/03/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	48,641.0000	47,330.0000	(2.695)	0	0	0
10/03/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	77,407.0000	76,093.0000	(1.698)	0	0	0
10/03/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
10/03/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	67,916.0000	66,603.0000	(1.933)	0	0	0
10/03/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	58,326.0000	57,013.0000	(2.251)	0	0	0
10/03/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	14.0000	17.0000	21.429	0	0	0
10/03/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
10/03/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/03/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	38,883.0000	37,579.0000	(3.354)	0	0	0
10/03/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	29,128.0000	27,850.0000	(4.388)	0	0	0
10/03/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	207.0000	242.0000	16.908	0	0	0

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10/03/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	56.0000	66.0000	17.857	0	0	20
10/03/2006	R153	2006/08/03			Bond Future	7.2790	7.3140	0.481	0.0000	0.0000	1
10/03/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	9,728.0000	10,414.0000	7.052	0	0	0
10/03/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	8,602.0000	7,929.0000	(7.824)	0	0	0
10/03/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	29,838.0000	28,675.0000	(3.898)	0	0	0
10/03/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	2,256.0000	2,450.0000	8.599	0	0	0
10/03/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	4,157.0000	3,730.0000	(10.272)	0	0	0
10/03/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	47,064.0000	45,780.0000	(2.728)	0	0	0
10/03/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	15,052.0000	15,982.0000	6.179	0	0	0
10/03/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	14,597.0000	13,710.0000	(6.077)	0	0	0
10/03/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	3,690.0000	3,997.0000	8.320	0	0	0
10/03/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	6,056.0000	6,526.0000	7.761	0	0	100
10/03/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	21,801.0000	20,750.0000	(4.821)	0	0	0
10/03/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	825.0000	899.0000	8.970	0	0	0
10/03/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	55,920.0000	54,606.0000	(2.350)	0	0	0
10/03/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	494.0000	538.0000	8.907	0	0	0
10/03/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	64,831.0000	63,501.0000	(2.051)	0	0	0
10/03/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	1,385.0000	1,506.0000	8.736	0	0	0
10/03/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	311.0000	339.0000	9.003	0	0	0
10/03/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	38,344.0000	37,107.0000	(3.226)	0	0	0
10/03/2006	R153	2006/11/02			Bond Future	7.2850	7.3240	0.535	0.0000	0.0000	0
10/03/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	12,287.0000	13,007.0000	5.860	0	0	0
10/03/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	11,007.0000	10,302.0000	(6.405)	0	0	0
10/03/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	3,436.0000	3,664.0000	6.636	0	0	100
10/03/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	6,305.0000	5,796.0000	(8.073)	0	0	0
10/03/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	16,779.0000	17,695.0000	5.459	0	0	0
10/03/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	45,927.0000	44,672.0000	(2.733)	0	0	0
10/03/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	38,054.0000	36,857.0000	(3.146)	0	0	0
10/03/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	2,550.0000	2,720.0000	6.667	0	0	0
10/03/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	22,859.0000	23,969.0000	4.856	0	0	0
10/03/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	3,100.0000	2,785.0000	(10.161)	0	0	0
10/03/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	16,712.0000	15,838.0000	(5.230)	0	0	0
10/03/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	8,887.0000	9,437.0000	6.189	0	0	0
10/03/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	23,275.0000	22,264.0000	(4.344)	0	0	0

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10/03/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	6,432.0000	6,845.0000	6.421	0	0	0
10/03/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,916.0000	2,043.0000	6.628	0	0	0
10/03/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	62,094.0000	60,765.0000	(2.140)	0	0	0
10/03/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,451.0000	1,546.0000	6.547	0	0	0
10/03/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	53,968.0000	52,670.0000	(2.405)	0	0	0
10/03/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,207.0000	1,052.0000	(12.842)	0	0	0
10/03/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	30,343.0000	31,612.0000	4.182	0	0	0
10/03/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	30,454.0000	29,337.0000	(3.668)	0	0	0
10/03/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	4,680.0000	4,988.0000	6.581	0	0	0
10/03/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	70,265.0000	68,913.0000	(1.924)	0	0	0
10/03/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,113.0000	1,185.0000	6.469	0	0	0
10/03/2006	R153	2007/02/01			Bond Future	7.3070	7.3490	0.575	0.0000	0.0000	0
10/03/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	15,481.0000	16,210.0000	4.709	0	0	0
10/03/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	13,530.0000	12,824.0000	(5.218)	0	0	0
10/03/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	19,568.0000	20,443.0000	4.472	0	0	0
10/03/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	9,010.0000	8,451.0000	(6.204)	0	0	0
10/03/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,133.0000	3,283.0000	4.788	0	0	0
10/03/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	67,258.0000	65,973.0000	(1.911)	0	0	0
10/03/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,696.0000	3,876.0000	4.870	0	0	0
10/03/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	59,823.0000	58,568.0000	(2.098)	0	0	0
10/03/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	52,459.0000	51,241.0000	(2.322)	0	0	0
10/03/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	4,402.0000	4,620.0000	4.952	0	0	0
10/03/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	5,328.0000	5,593.0000	4.974	0	0	0
10/03/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	45,240.0000	44,070.0000	(2.586)	0	0	0
10/03/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	38,199.0000	37,089.0000	(2.906)	0	0	0
10/03/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,451.0000	5,045.0000	(7.448)	0	0	0
10/03/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	30,888.0000	32,062.0000	3.801	0	0	0
10/03/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	6,507.0000	6,832.0000	4.995	0	0	0
10/03/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	24,695.0000	25,724.0000	4.167	0	0	0
10/03/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	18,923.0000	18,087.0000	(4.418)	0	0	0
10/03/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,878.0000	2,618.0000	(9.034)	0	0	0
10/03/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	12,347.0000	12,946.0000	4.851	0	0	0
10/03/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	31,392.0000	30,356.0000	(3.300)	0	0	0
10/03/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	7,995.0000	8,394.0000	4.991	0	0	0
10/03/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	24,934.0000	23,987.0000	(3.798)	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
10/03/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	9,908.0000	10,397.0000	4.935	0	0	0
10/03/2006	R157	2006/05/04			Bond Future	7.4060	7.4520	0.621	0.0000	0.0000	7
10/03/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	18,350.0000	21,024.0000	14.572	0	0	0
10/03/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	5,182.0000	4,005.0000	(22.713)	0	0	0
10/03/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	683.0000	876.0000	28.258	0	0	0
10/03/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	49,341.0000	45,683.0000	(7.414)	0	0	0
10/03/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	35,546.0000	39,094.0000	9.981	0	0	0
10/03/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	928.0000	624.0000	(32.759)	0	0	0
10/03/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	30,930.0000	27,686.0000	(10.488)	0	0	0
10/03/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	36.0000	48.0000	33.333	0	0	0
10/03/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	125,549.0000	121,698.0000	(3.067)	0	0	0
10/03/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	2,469.0000	3,077.0000	24.625	0	0	0
10/03/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
10/03/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/03/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	143,838.0000	139,987.0000	(2.677)	0	0	0
10/03/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	87,901.0000	84,062.0000	(4.367)	0	0	0
10/03/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	106,900.0000	103,051.0000	(3.601)	0	0	0
10/03/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	164.0000	215.0000	31.098	0	0	0
10/03/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	15,348.0000	12,982.0000	(15.416)	0	0	50
10/03/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	68,621.0000	64,820.0000	(5.539)	0	0	0
10/03/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	7,493.0000	8,979.0000	19.832	0	0	0
10/03/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	7.0000	10.0000	42.857	0	0	115
10/03/2006	R157	2006/08/03			Bond Future	7.4080	7.4570	0.661	0.0000	0.0000	4
10/03/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	52,413.0000	49,098.0000	(6.325)	0	0	0
10/03/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	105,187.0000	101,310.0000	(3.686)	0	0	0
10/03/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	140,804.0000	136,838.0000	(2.817)	0	0	0
10/03/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	8,988.0000	10,117.0000	12.561	0	0	100
10/03/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	816.0000	945.0000	15.809	0	0	0
10/03/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	25,307.0000	27,751.0000	9.657	0	0	0
10/03/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	1,499.0000	1,730.0000	15.410	0	0	0
10/03/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	123,085.0000	119,150.0000	(3.197)	0	0	0
10/03/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	247.0000	288.0000	16.599	0	0	0
10/03/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	12,281.0000	10,719.0000	(12.719)	0	0	0
10/03/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	87,246.0000	83,470.0000	(4.328)	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
10/03/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	5,277.0000	4,413.0000	(16.373)	0	0	0
10/03/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	36,634.0000	33,757.0000	(7.853)	0	0	0
10/03/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	5,021.0000	5,712.0000	13.762	0	0	0
10/03/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	39,246.0000	42,389.0000	8.008	0	0	0
10/03/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	23,014.0000	20,736.0000	(9.898)	0	0	0
10/03/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	446.0000	518.0000	16.143	0	0	0
10/03/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	2,759.0000	3,164.0000	14.679	0	0	0
10/03/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	15,504.0000	17,232.0000	11.146	0	0	0
10/03/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	69,516.0000	65,914.0000	(5.182)	0	0	0
10/03/2006	R157	2006/11/02			Bond Future	7.4160	7.4670	0.688	0.0000	0.0000	0
10/03/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	507.0000	568.0000	12.032	0	0	0
10/03/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	171,373.0000	167,366.0000	(2.338)	0	0	0
10/03/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	4,426.0000	4,899.0000	10.687	0	0	117
10/03/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,369.0000	1,524.0000	11.322	0	0	0
10/03/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	923.0000	1,028.0000	11.376	0	0	0
10/03/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	30,501.0000	32,880.0000	7.800	0	0	0
10/03/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	17,149.0000	15,461.0000	(9.843)	0	0	0
10/03/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	87,558.0000	83,963.0000	(4.106)	0	0	0
10/03/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	27,903.0000	25,659.0000	(8.042)	0	0	0
10/03/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	21,211.0000	23,036.0000	8.604	0	0	0
10/03/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	154,898.0000	150,935.0000	(2.558)	0	0	0
10/03/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	6,582.0000	7,262.0000	10.331	0	0	0
10/03/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	40,833.0000	38,112.0000	(6.664)	0	0	0
10/03/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	138,132.0000	134,219.0000	(2.833)	0	0	0
10/03/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	14,480.0000	15,827.0000	9.302	0	0	0
10/03/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	43,015.0000	45,966.0000	6.860	0	0	0
10/03/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	58,810.0000	62,255.0000	5.858	0	0	0
10/03/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	9,231.0000	8,114.0000	(12.101)	0	0	0
10/03/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	55,433.0000	52,332.0000	(5.594)	0	0	0
10/03/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	9,792.0000	10,758.0000	9.865	0	0	0
10/03/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	71,148.0000	67,760.0000	(4.762)	0	0	0
10/03/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	2,045.0000	2,272.0000	11.100	0	0	0
10/03/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	121,268.0000	117,427.0000	(3.167)	0	0	0
10/03/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,997.0000	3,325.0000	10.944	0	0	0
10/03/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	104,346.0000	100,605.0000	(3.585)	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
10/03/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	4,194.0000	3,571.0000	(14.855)	0	0	0
10/03/2006	R157	2007/02/01			Bond Future	7.4330	7.4860	0.713	0.0000	0.0000	0
10/03/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	14,169.0000	12,852.0000	(9.295)	0	0	0
10/03/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	48,419.0000	51,218.0000	5.781	0	0	0
10/03/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	59,233.0000	56,308.0000	(4.938)	0	0	0
10/03/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	21,289.0000	22,804.0000	7.116	0	0	0
10/03/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	12,132.0000	13,061.0000	7.657	0	0	0
10/03/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	73,800.0000	70,614.0000	(4.317)	0	0	0
10/03/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	16,036.0000	17,228.0000	7.433	0	0	0
10/03/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	45,666.0000	43,065.0000	(5.696)	0	0	0
10/03/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	89,016.0000	85,622.0000	(3.813)	0	0	0
10/03/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,295.0000	3,560.0000	8.042	0	0	0
10/03/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	167,782.0000	163,853.0000	(2.342)	0	0	0
10/03/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,199.0000	2,386.0000	8.504	0	0	0
10/03/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	28,207.0000	30,108.0000	6.739	0	0	0
10/03/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	152,348.0000	148,497.0000	(2.528)	0	0	0
10/03/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	9,217.0000	9,939.0000	7.833	0	0	0
10/03/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	33,408.0000	31,192.0000	(6.633)	0	0	0
10/03/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	4,208.0000	4,547.0000	8.056	0	0	0
10/03/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	5,423.0000	5,858.0000	8.021	0	0	0
10/03/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	104,641.0000	101,084.0000	(3.399)	0	0	0
10/03/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	7,044.0000	7,604.0000	7.950	0	0	0
10/03/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	120,489.0000	116,808.0000	(3.055)	0	0	0
10/03/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	136,425.0000	132,648.0000	(2.769)	0	0	0
10/03/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	37,036.0000	39,373.0000	6.310	0	0	0
10/03/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	22,697.0000	20,919.0000	(7.834)	0	0	0
10/03/2006	R186	2006/05/04			Bond Future	7.0800	7.1870	1.511	7.2100	7.2100	35
10/03/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	22,365.0000	31,924.0000	42.741	0	0	0
10/03/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	11,365.0000	6,417.0000	(43.537)	0	0	0
10/03/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/03/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	175,003.0000	160,498.0000	(8.288)	0	0	0
10/03/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	2.0000	5.0000	150.000	0	0	0
10/03/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	20.0000	47.0000	135.000	0	0	0
10/03/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	202,224.0000	187,717.0000	(7.174)	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
10/03/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	228,488.0000	213,981.0000	(6.349)	0	0	0
10/03/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/03/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	58,034.0000	45,443.0000	(21.696)	0	0	0
10/03/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	146,796.0000	132,315.0000	(9.865)	0	0	0
10/03/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	8,065.0000	13,025.0000	61.500	0	0	0
10/03/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	31,007.0000	21,459.0000	(30.793)	0	0	0
10/03/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	2,396.0000	4,314.0000	80.050	0	0	0
10/03/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	82,999.0000	97,393.0000	17.342	0	0	0
10/03/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	2,199.0000	906.0000	(58.799)	0	0	0
10/03/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	153.0000	319.0000	108.497	0	0	0
10/03/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	153.0000	40.0000	(73.856)	0	0	0
10/03/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	48,442.0000	61,657.0000	27.280	0	0	0
10/03/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	117,657.0000	103,316.0000	(12.189)	0	0	0
10/03/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	87,770.0000	73,866.0000	(15.841)	0	0	0
10/03/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	629.0000	1,232.0000	95.866	0	0	0
10/03/2006	R186	2006/08/03			Bond Future	7.0750	7.1840	1.541	0.0000	0.0000	0
10/03/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	32,710.0000	41,315.0000	26.307	0	0	0
10/03/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	22,469.0000	16,393.0000	(27.042)	0	0	0
10/03/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	5,659.0000	7,825.0000	38.275	0	0	0
10/03/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	147,792.0000	133,722.0000	(9.520)	0	0	0
10/03/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	227,813.0000	213,169.0000	(6.428)	0	0	0
10/03/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	42,155.0000	33,275.0000	(21.065)	0	0	0
10/03/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	55.0000	92.0000	67.273	0	0	0
10/03/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	16.0000	28.0000	75.000	0	0	0
10/03/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	10,349.0000	13,977.0000	35.057	0	0	0
10/03/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	66,276.0000	55,223.0000	(16.677)	0	0	0
10/03/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	172.0000	277.0000	61.047	0	0	0
10/03/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	496.0000	763.0000	53.831	0	0	0
10/03/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	201,803.0000	187,226.0000	(7.223)	0	0	0
10/03/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,301.0000	1,912.0000	46.964	0	0	0
10/03/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	18,699.0000	24,500.0000	31.023	0	0	0
10/03/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	175,051.0000	160,636.0000	(8.235)	0	0	0
10/03/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	252,995.0000	238,325.0000	(5.799)	0	0	0
10/03/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	54,679.0000	66,114.0000	20.913	0	0	0
10/03/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	120,500.0000	107,081.0000	(11.136)	0	0	0

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10/03/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	9,460.0000	6,213.0000	(34.323)	0	0	0
10/03/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	3,104.0000	4,367.0000	40.689	0	0	0
10/03/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	92,883.0000	80,367.0000	(13.475)	0	0	0
10/03/2006	R186	2006/11/02			Bond Future	7.0700	7.1830	1.598	0.0000	0.0000	0
10/03/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	30,964.0000	24,297.0000	(21.531)	0	0	0
10/03/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	549.0000	779.0000	41.894	0	0	0
10/03/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	227,545.0000	212,660.0000	(6.542)	0	0	0
10/03/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	202,158.0000	187,482.0000	(7.260)	0	0	0
10/03/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,152.0000	1,591.0000	38.108	0	0	0
10/03/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,298.0000	3,090.0000	34.465	0	0	0
10/03/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	6,606.0000	4,430.0000	(32.940)	0	0	0
10/03/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	40,454.0000	48,903.0000	20.885	0	0	0
10/03/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	86,834.0000	99,773.0000	14.901	0	0	0
10/03/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	176,380.0000	162,057.0000	(8.121)	0	0	0
10/03/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	50,742.0000	41,859.0000	(17.506)	0	0	0
10/03/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	26,782.0000	33,015.0000	23.273	0	0	0
10/03/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	4,358.0000	5,707.0000	30.955	0	0	0
10/03/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	73,880.0000	63,211.0000	(14.441)	0	0	0
10/03/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	7,856.0000	10,023.0000	27.584	0	0	0
10/03/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	16,222.0000	11,928.0000	(26.470)	0	0	0
10/03/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	150,541.0000	136,775.0000	(9.144)	0	0	0
10/03/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	98,988.0000	86,986.0000	(12.125)	0	0	0
10/03/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	125,122.0000	112,174.0000	(10.348)	0	0	0
10/03/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	11,701.0000	14,813.0000	26.596	0	0	0
10/03/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	17,678.0000	22,124.0000	25.150	0	0	0
10/03/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	60,424.0000	71,245.0000	17.908	0	0	0
10/03/2006	R186	2007/02/01			Bond Future	7.0690	7.1850	1.641	0.0000	0.0000	0
10/03/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	178,759.0000	164,773.0000	(7.824)	0	0	0
10/03/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	38,616.0000	31,579.0000	(18.223)	0	0	0
10/03/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	47,901.0000	56,263.0000	17.457	0	0	0
10/03/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	130,803.0000	118,325.0000	(9.540)	0	0	0
10/03/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	91,284.0000	103,591.0000	13.482	0	0	0
10/03/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	14,224.0000	17,145.0000	20.536	0	0	0
10/03/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	11,825.0000	8,733.0000	(26.148)	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
10/03/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	18,979.0000	22,799.0000	20.128	0	0	0
10/03/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	25,586.0000	30,585.0000	19.538	0	0	0
10/03/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	34,866.0000	41,377.0000	18.674	0	0	0
10/03/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	81,512.0000	71,111.0000	(12.760)	0	0	0
10/03/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	105,777.0000	94,198.0000	(10.947)	0	0	0
10/03/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	227,690.0000	212,883.0000	(6.503)	0	0	0
10/03/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,454.0000	4,385.0000	26.954	0	0	0
10/03/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	58,781.0000	49,892.0000	(15.122)	0	0	0
10/03/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	203,271.0000	188,803.0000	(7.118)	0	0	0
10/03/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	5,712.0000	7,126.0000	24.755	0	0	0
10/03/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	154,471.0000	141,141.0000	(8.629)	0	0	0
10/03/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,024.0000	2,616.0000	29.249	0	0	0
10/03/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	9,157.0000	11,226.0000	22.595	0	0	0
10/03/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	66,748.0000	77,131.0000	15.556	0	0	0
10/03/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	23,024.0000	18,007.0000	(21.790)	0	0	0
10/03/2006	R194	2006/05/04			Bond Future	7.0570	7.0840	0.383	0.0000	0.0000	101
10/03/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/03/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	7,911.0000	7,485.0000	(5.385)	0	0	0
10/03/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	24,553.0000	24,087.0000	(1.898)	0	0	0
10/03/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	292.0000	332.0000	13.699	0	0	0
10/03/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,253.0000	3,903.0000	(8.229)	0	0	0
10/03/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	20,357.0000	19,891.0000	(2.289)	0	0	0
10/03/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	11,973.0000	11,519.0000	(3.792)	0	0	0
10/03/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
10/03/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	5,566.0000	5,978.0000	7.402	0	0	0
10/03/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/03/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/03/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	32,883.0000	32,416.0000	(1.420)	0	0	0
10/03/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	924.0000	1,041.0000	12.662	0	0	0
10/03/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	85.0000	97.0000	14.118	0	0	0
10/03/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	242.0000	187.0000	(22.727)	0	0	0
10/03/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	28,729.0000	28,263.0000	(1.622)	0	0	0
10/03/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
10/03/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	1,533.0000	1,327.0000	(13.438)	0	0	0
10/03/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	9,692.0000	10,156.0000	4.787	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
10/03/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	25.0000	28.0000	12.000	0	0	0
10/03/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	16,157.0000	15,694.0000	(2.866)	0	0	0
10/03/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	14,072.0000	14,538.0000	3.312	0	0	0
10/03/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/03/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	2,519.0000	2,779.0000	10.322	0	0	0
10/03/2006	R194	2006/08/03			Bond Future	7.0040	7.0390	0.500	0.0000	0.0000	0
10/03/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	11,894.0000	11,439.0000	(3.825)	0	0	0
10/03/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	8,668.0000	8,254.0000	(4.776)	0	0	0
10/03/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	42.0000	47.0000	11.905	0	0	0
10/03/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,262.0000	1,373.0000	8.796	0	0	0
10/03/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	29,386.0000	28,863.0000	(1.780)	0	0	0
10/03/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	16.0000	18.0000	12.500	0	0	0
10/03/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	25,797.0000	25,277.0000	(2.016)	0	0	0
10/03/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	22,226.0000	21,712.0000	(2.313)	0	0	0
10/03/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	106.0000	117.0000	10.377	0	0	0
10/03/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,055.0000	2,227.0000	8.370	0	0	0
10/03/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	18,709.0000	18,208.0000	(2.678)	0	0	0
10/03/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	241.0000	264.0000	9.544	0	0	0
10/03/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	5,736.0000	5,384.0000	(6.137)	0	0	0
10/03/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	5,198.0000	5,563.0000	7.022	0	0	0
10/03/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	1,377.0000	1,218.0000	(11.547)	0	0	0
10/03/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	783.0000	853.0000	8.940	0	0	0
10/03/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,278.0000	3,537.0000	7.901	0	0	0
10/03/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,218.0000	2,952.0000	(8.266)	0	0	0
10/03/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	505.0000	550.0000	8.911	0	0	0
10/03/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	15,304.0000	14,824.0000	(3.136)	0	0	0
10/03/2006	R194	2006/11/02			Bond Future	6.9620	7.0070	0.646	0.0000	0.0000	0
10/03/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	27.0000	19.0000	(29.630)	0	0	0
10/03/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	933.0000	811.0000	(13.076)	0	0	0
10/03/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	9,306.0000	9,835.0000	5.685	0	0	0
10/03/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	215.0000	174.0000	(19.070)	0	0	0
10/03/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	12,336.0000	12,900.0000	4.572	0	0	0
10/03/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	8,671.0000	8,251.0000	(4.844)	0	0	0
10/03/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	4,955.0000	5,310.0000	7.164	0	0	0

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10/03/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	6,819.0000	7,268.0000	6.585	0	0	0
10/03/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	2,260.0000	2,044.0000	(9.558)	0	0	0
10/03/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,541.0000	2,744.0000	7.989	0	0	0
10/03/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	6,187.0000	5,819.0000	(5.948)	0	0	0
10/03/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	3,987.0000	3,688.0000	(7.499)	0	0	0
10/03/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,505.0000	3,777.0000	7.760	0	0	0
10/03/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,875.0000	2,027.0000	8.107	0	0	0
10/03/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,413.0000	1,526.0000	7.997	0	0	0
10/03/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	11,344.0000	10,887.0000	(4.029)	0	0	0
10/03/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	14,121.0000	13,635.0000	(3.442)	0	0	0
10/03/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	16,821.0000	16,307.0000	(3.056)	0	0	0
10/03/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,066.0000	1,151.0000	7.974	0	0	0
10/03/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	388.0000	424.0000	9.278	0	0	0
10/03/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	657.0000	714.0000	8.676	0	0	0
10/03/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	19,648.0000	19,114.0000	(2.718)	0	0	0
10/03/2006	R194	2007/02/01			Bond Future	6.9440	6.9990	0.792	0.0000	0.0000	0
10/03/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	4,873.0000	5,204.0000	6.793	0	0	0
10/03/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,872.0000	2,636.0000	(8.217)	0	0	0
10/03/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,151.0000	3,370.0000	6.950	0	0	0
10/03/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	6,296.0000	5,949.0000	(5.511)	0	0	0
10/03/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	3,909.0000	4,178.0000	6.882	0	0	0
10/03/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	4,486.0000	4,189.0000	(6.621)	0	0	0
10/03/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,207.0000	2,355.0000	6.706	0	0	0
10/03/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	10,461.0000	10,043.0000	(3.996)	0	0	0
10/03/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,614.0000	2,793.0000	6.848	0	0	0
10/03/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	12,689.0000	12,246.0000	(3.491)	0	0	0
10/03/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	8,318.0000	7,931.0000	(4.653)	0	0	0
10/03/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,894.0000	2,018.0000	6.547	0	0	0
10/03/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	16,829.0000	16,336.0000	(2.929)	0	0	0
10/03/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	685.0000	739.0000	7.883	0	0	0
10/03/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	19,043.0000	18,531.0000	(2.689)	0	0	0
10/03/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	983.0000	1,056.0000	7.426	0	0	0
10/03/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,379.0000	1,476.0000	7.034	0	0	0
10/03/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,234.0000	6,633.0000	6.400	0	0	0
10/03/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	14,704.0000	14,234.0000	(3.196)	0	0	0

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10/03/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	7,962.0000	8,427.0000	5.840	0	0	0
10/03/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,645.0000	1,477.0000	(10.213)	0	0	0
10/03/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	252.0000	209.0000	(17.063)	0	0	0
10/03/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	774.0000	674.0000	(12.920)	0	0	0
10/03/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	10,047.0000	10,570.0000	5.206	0	0	0
10/03/2006	R201	2006/05/04			Bond Future	7.3880	7.4340	0.623	0.0000	0.0000	66
10/03/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/03/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	5,018.0000	6,116.0000	21.881	0	0	0
10/03/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	114,992.0000	111,946.0000	(2.649)	0	0	0
10/03/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	12,416.0000	10,467.0000	(15.697)	0	0	0
10/03/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/03/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	1,569.0000	1,988.0000	26.705	0	0	0
10/03/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	100,500.0000	97,453.0000	(3.032)	0	0	0
10/03/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	70,688.0000	67,651.0000	(4.296)	0	0	0
10/03/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	25,247.0000	22,620.0000	(10.405)	0	0	0
10/03/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	85,728.0000	82,683.0000	(3.552)	0	0	0
10/03/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
10/03/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	108.0000	142.0000	31.481	0	0	0
10/03/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	55,412.0000	52,400.0000	(5.436)	0	0	0
10/03/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	27.0000	35.0000	29.630	0	0	0
10/03/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	40,073.0000	37,155.0000	(7.282)	0	0	0
10/03/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	428.0000	556.0000	29.907	0	0	0
10/03/2006	R201	2006/08/03			Bond Future	7.3910	7.4400	0.663	0.0000	0.0000	0
10/03/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	69,950.0000	66,938.0000	(4.306)	0	0	0
10/03/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	982.0000	1,141.0000	16.191	0	0	0
10/03/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	98,363.0000	95,220.0000	(3.195)	0	0	0
10/03/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	397.0000	469.0000	18.136	0	0	0
10/03/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	48.0000	59.0000	22.917	0	0	0
10/03/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	84,129.0000	81,029.0000	(3.685)	0	0	0
10/03/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	112,482.0000	109,320.0000	(2.811)	0	0	0
10/03/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	10,392.0000	11,711.0000	12.692	0	0	0
10/03/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	17,431.0000	15,579.0000	(10.625)	0	0	0
10/03/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	146.0000	175.0000	19.863	0	0	0
10/03/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	5,738.0000	6,556.0000	14.256	0	0	0

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10/03/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	28,704.0000	26,350.0000	(8.201)	0	0	0
10/03/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	55,674.0000	52,781.0000	(5.196)	0	0	0
10/03/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,750.0000	2,028.0000	15.886	0	0	0
10/03/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	41,752.0000	39,062.0000	(6.443)	0	0	0
10/03/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	3,159.0000	3,642.0000	15.290	0	0	0
10/03/2006	R201	2006/11/02			Bond Future	7.3970	7.4480	0.689	0.0000	0.0000	0
10/03/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	20,840.0000	19,023.0000	(8.719)	0	0	0
10/03/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	14,342.0000	15,748.0000	9.803	0	0	0
10/03/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	11,972.0000	10,648.0000	(11.059)	0	0	0
10/03/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	31,347.0000	33,755.0000	7.682	0	0	0
10/03/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	5,827.0000	5,013.0000	(13.969)	0	0	0
10/03/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	21,333.0000	23,233.0000	8.906	0	0	0
10/03/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	83,117.0000	80,094.0000	(3.637)	0	0	0
10/03/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	110,054.0000	106,890.0000	(2.875)	0	0	0
10/03/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	9,509.0000	10,511.0000	10.537	0	0	0
10/03/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	31,574.0000	29,352.0000	(7.037)	0	0	0
10/03/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	44,171.0000	47,004.0000	6.414	0	0	0
10/03/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	2,189.0000	1,799.0000	(17.816)	0	0	0
10/03/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	402.0000	463.0000	15.174	0	0	0
10/03/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	6,404.0000	7,106.0000	10.962	0	0	0
10/03/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	56,690.0000	53,954.0000	(4.826)	0	0	0
10/03/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	43,750.0000	41,227.0000	(5.767)	0	0	0
10/03/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	69,980.0000	67,090.0000	(4.130)	0	0	0
10/03/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	4,345.0000	4,832.0000	11.208	0	0	0
10/03/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	96,541.0000	93,430.0000	(3.222)	0	0	0
10/03/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,591.0000	1,792.0000	12.634	0	0	0
10/03/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	823.0000	936.0000	13.730	0	0	0
10/03/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,910.0000	3,244.0000	11.478	0	0	0
10/03/2006	R201	2007/02/01			Bond Future	7.4100	7.4630	0.715	0.0000	0.0000	0
10/03/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	14,760.0000	13,379.0000	(9.356)	0	0	0
10/03/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	33,981.0000	31,843.0000	(6.292)	0	0	0
10/03/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	57,760.0000	55,148.0000	(4.522)	0	0	0
10/03/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	17,977.0000	19,450.0000	8.194	0	0	0
10/03/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	10,362.0000	11,236.0000	8.435	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
10/03/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	13,241.0000	14,369.0000	8.519	0	0	0
10/03/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	7,431.0000	8,086.0000	8.814	0	0	0
10/03/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	46,031.0000	43,638.0000	(5.199)	0	0	0
10/03/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	23,517.0000	21,723.0000	(7.629)	0	0	0
10/03/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	70,441.0000	67,677.0000	(3.924)	0	0	0
10/03/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	24,699.0000	26,585.0000	7.636	0	0	0
10/03/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	107,757.0000	104,641.0000	(2.892)	0	0	0
10/03/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	82,531.0000	79,614.0000	(3.534)	0	0	0
10/03/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	45,518.0000	48,246.0000	5.993	0	0	0
10/03/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,353.0000	1,503.0000	11.086	0	0	0
10/03/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,265.0000	2,499.0000	10.331	0	0	0
10/03/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	95,026.0000	91,993.0000	(3.192)	0	0	0
10/03/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,661.0000	4,010.0000	9.533	0	0	0
10/03/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,713.0000	6,216.0000	8.804	0	0	0
10/03/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	3,764.0000	3,224.0000	(14.346)	0	0	0
10/03/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	33,909.0000	36,232.0000	6.851	0	0	0
10/03/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	8,208.0000	7,264.0000	(11.501)	0	0	0
10/03/2006	R203	2006/05/04			Bond Future	7.3950	7.4460	0.690	0.0000	0.0000	0
10/03/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	47,281.0000	43,485.0000	(8.029)	0	0	0
10/03/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	779.0000	1,010.0000	29.653	0	0	0
10/03/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	2,962.0000	3,666.0000	23.768	0	0	0
10/03/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	30,582.0000	27,259.0000	(10.866)	0	0	0
10/03/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	18,921.0000	21,504.0000	13.651	0	0	0
10/03/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	2,464.0000	1,840.0000	(25.325)	0	0	0
10/03/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	7,359.0000	5,915.0000	(19.622)	0	0	0
10/03/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	151.0000	204.0000	35.099	0	0	0
10/03/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	65,080.0000	61,106.0000	(6.106)	0	0	0
10/03/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	34,351.0000	37,755.0000	9.909	0	0	0
10/03/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	117,598.0000	113,570.0000	(3.425)	0	0	0
10/03/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	8,481.0000	10,038.0000	18.359	0	0	0
10/03/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	16,751.0000	14,280.0000	(14.751)	0	0	0
10/03/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	100,467.0000	96,441.0000	(4.007)	0	0	0
10/03/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	21.0000	30.0000	42.857	0	0	0
10/03/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	82,934.0000	78,915.0000	(4.846)	0	0	0
10/03/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	2.0000	3.0000	50.000	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
10/03/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/03/2006	R203	2006/08/03			Bond Future	7.3960	7.4490	0.717	0.0000	0.0000	0
10/03/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	50,285.0000	46,852.0000	(6.827)	0	0	0
10/03/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,531.0000	5,220.0000	15.206	0	0	0
10/03/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	36,063.0000	33,104.0000	(8.205)	0	0	0
10/03/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	8,163.0000	7,038.0000	(13.782)	0	0	0
10/03/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	26,179.0000	28,580.0000	9.171	0	0	0
10/03/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	39,643.0000	42,640.0000	7.560	0	0	0
10/03/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	14,713.0000	12,992.0000	(11.697)	0	0	0
10/03/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	8,925.0000	10,088.0000	13.031	0	0	0
10/03/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,078.0000	2,442.0000	17.517	0	0	0
10/03/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	66,006.0000	62,248.0000	(5.693)	0	0	0
10/03/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	24,043.0000	21,679.0000	(9.832)	0	0	0
10/03/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	15,974.0000	17,732.0000	11.005	0	0	0
10/03/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	105.0000	131.0000	24.762	0	0	0
10/03/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	82,530.0000	78,578.0000	(4.789)	0	0	0
10/03/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	99,316.0000	95,265.0000	(4.079)	0	0	0
10/03/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	857.0000	1,027.0000	19.837	0	0	0
10/03/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	116,023.0000	111,927.0000	(3.530)	0	0	0
10/03/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	317.0000	387.0000	22.082	0	0	0
10/03/2006	R203	2006/11/02			Bond Future	7.4010	7.4570	0.757	0.0000	0.0000	0
10/03/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	19,445.0000	17,580.0000	(9.591)	0	0	0
10/03/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	12,447.0000	11,087.0000	(10.926)	0	0	0
10/03/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	43,814.0000	46,740.0000	6.678	0	0	0
10/03/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	58,992.0000	62,356.0000	5.702	0	0	0
10/03/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	31,116.0000	33,537.0000	7.781	0	0	0
10/03/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	7,454.0000	6,533.0000	(12.356)	0	0	0
10/03/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	28,590.0000	26,196.0000	(8.374)	0	0	0
10/03/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	13,464.0000	14,854.0000	10.324	0	0	0
10/03/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	21,028.0000	22,921.0000	9.002	0	0	0
10/03/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	76,350.0000	80,059.0000	4.858	0	0	0
10/03/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	4,154.0000	3,577.0000	(13.890)	0	0	0
10/03/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	52,825.0000	49,495.0000	(6.304)	0	0	0
10/03/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	39,808.0000	36,912.0000	(7.275)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/03/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	67,232.0000	63,559.0000	(5.463)	0	0	0
10/03/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,235.0000	1,438.0000	16.437	0	0	0
10/03/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	8,137.0000	9,092.0000	11.737	0	0	0
10/03/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,470.0000	2,835.0000	14.777	0	0	0
10/03/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	98,436.0000	94,353.0000	(4.148)	0	0	0
10/03/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,627.0000	5,240.0000	13.248	0	0	0
10/03/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	82,575.0000	78,655.0000	(4.747)	0	0	0
10/03/2006	R203	2007/02/01			Bond Future	7.4140	7.4720	0.782	0.0000	0.0000	0
10/03/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	55,126.0000	51,918.0000	(5.819)	0	0	0
10/03/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	18,097.0000	19,642.0000	8.537	0	0	0
10/03/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	43,043.0000	40,226.0000	(6.545)	0	0	0
10/03/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	48,225.0000	51,084.0000	5.928	0	0	0
10/03/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	36,023.0000	38,447.0000	6.729	0	0	0
10/03/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	12,116.0000	13,271.0000	9.533	0	0	0
10/03/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	16,394.0000	14,891.0000	(9.168)	0	0	0
10/03/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	68,450.0000	64,912.0000	(5.169)	0	0	0
10/03/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,604.0000	1,828.0000	13.965	0	0	0
10/03/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	82,711.0000	78,909.0000	(4.597)	0	0	0
10/03/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	62,555.0000	65,808.0000	5.200	0	0	0
10/03/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	112,840.0000	108,701.0000	(3.668)	0	0	0
10/03/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,838.0000	3,201.0000	12.791	0	0	0
10/03/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	97,600.0000	93,601.0000	(4.097)	0	0	0
10/03/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,804.0000	5,364.0000	11.657	0	0	0
10/03/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	7,791.0000	8,615.0000	10.576	0	0	0
10/03/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	10,898.0000	9,788.0000	(10.185)	0	0	0
10/03/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	6,897.0000	6,121.0000	(11.251)	0	0	0
10/03/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	23,561.0000	21,623.0000	(8.225)	0	0	0
10/03/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	78,851.0000	82,437.0000	4.548	0	0	0
10/03/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	26,004.0000	27,981.0000	7.603	0	0	0
10/03/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	32,463.0000	30,078.0000	(7.347)	0	0	0
10/03/2006	R204	2006/05/04			Bond Future	7.3710	7.4260	0.746	0.0000	0.0000	80
10/03/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	51,864.0000	47,503.0000	(8.409)	0	0	0
10/03/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	753.0000	999.0000	32.669	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
10/03/2006	R204	2006/08/03			Bond Future	7.3730	7.4310	0.787	0.0000	0.0000	0
10/03/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	54,977.0000	50,960.0000	(7.307)	0	0	0
10/03/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	4,654.0000	5,433.0000	16.738	0	0	0
10/03/2006	R204	2006/11/02			Bond Future	7.3760	7.4370	0.827	0.0000	0.0000	0
10/03/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	46,468.0000	49,770.0000	7.106	0	0	0
10/03/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	22,881.0000	20,638.0000	(9.803)	0	0	0
10/03/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	15,089.0000	13,415.0000	(11.094)	0	0	0
10/03/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	33,259.0000	35,993.0000	8.220	0	0	0
10/03/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	22,753.0000	24,902.0000	9.445	0	0	0
10/03/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	32,835.0000	30,008.0000	(8.610)	0	0	0
10/03/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	5,376.0000	6,111.0000	13.672	0	0	0
10/03/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	123,117.0000	118,283.0000	(3.926)	0	0	0
10/03/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	62,302.0000	66,107.0000	6.107	0	0	0
10/03/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	44,843.0000	41,464.0000	(7.535)	0	0	0
10/03/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	9,366.0000	8,196.0000	(12.492)	0	0	0
10/03/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	5,444.0000	4,683.0000	(13.979)	0	0	0
10/03/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	80,508.0000	84,723.0000	5.236	0	0	0
10/03/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	770.0000	912.0000	18.442	0	0	0
10/03/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	14,825.0000	16,421.0000	10.766	0	0	0
10/03/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	9,172.0000	10,290.0000	12.189	0	0	0
10/03/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,559.0000	1,821.0000	16.806	0	0	0
10/03/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	58,618.0000	54,760.0000	(6.582)	0	0	0
10/03/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	106,375.0000	101,661.0000	(4.431)	0	0	0
10/03/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	89,810.0000	85,288.0000	(5.035)	0	0	0
10/03/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	73,755.0000	69,513.0000	(5.751)	0	0	0
10/03/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,979.0000	3,433.0000	15.240	0	0	0
10/03/2006	R204	2007/02/01			Bond Future	7.3850	7.4480	0.853	0.0000	0.0000	0
10/03/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	37,456.0000	40,209.0000	7.350	0	0	0
10/03/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	12,497.0000	11,150.0000	(10.779)	0	0	0
10/03/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	18,743.0000	20,488.0000	9.310	0	0	0
10/03/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	50,279.0000	53,536.0000	6.478	0	0	0
10/03/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	47,640.0000	44,320.0000	(6.969)	0	0	0
10/03/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	60,616.0000	56,854.0000	(6.206)	0	0	0
10/03/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	18,607.0000	16,799.0000	(9.717)	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
10/03/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	26,492.0000	24,180.0000	(8.727)	0	0	0
10/03/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	65,417.0000	69,136.0000	5.685	0	0	0
10/03/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	12,537.0000	13,840.0000	10.393	0	0	0
10/03/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	121,804.0000	116,993.0000	(3.950)	0	0	0
10/03/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	8,061.0000	8,990.0000	11.525	0	0	0
10/03/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	36,198.0000	33,371.0000	(7.810)	0	0	0
10/03/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,671.0000	1,925.0000	15.200	0	0	0
10/03/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	82,721.0000	86,835.0000	4.973	0	0	0
10/03/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	26,977.0000	29,215.0000	8.296	0	0	0
10/03/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	74,842.0000	70,705.0000	(5.528)	0	0	0
10/03/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,946.0000	3,356.0000	13.917	0	0	0
10/03/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,976.0000	5,608.0000	12.701	0	0	0
10/03/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	89,990.0000	85,557.0000	(4.926)	0	0	0
10/03/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	105,740.0000	101,085.0000	(4.402)	0	0	0
10/03/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	7,998.0000	7,047.0000	(11.890)	0	0	0
10/03/2006	R207	2006/05/04			Bond Future	7.3390	7.4010	0.845	0.0000	0.0000	0
10/03/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	655.0000	908.0000	38.626	0	0	0
10/03/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	54,769.0000	49,769.0000	(9.129)	0	0	0
10/03/2006	R207	2006/08/03			Bond Future	7.3400	7.4050	0.886	0.0000	0.0000	0
10/03/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	4,337.0000	5,172.0000	19.253	0	0	0
10/03/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	57,806.0000	53,196.0000	(7.975)	0	0	0
10/03/2006	R207	2006/11/02			Bond Future	7.3420	7.4090	0.913	0.0000	0.0000	0
10/03/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	53,207.0000	58,166.0000	9.320	0	0	0
10/03/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	2,296.0000	1,705.0000	(25.740)	0	0	0
10/03/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	54,486.0000	49,481.0000	(9.186)	0	0	0
10/03/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	20,538.0000	23,795.0000	15.858	0	0	0
10/03/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	12,847.0000	10,554.0000	(17.849)	0	0	0
10/03/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	23,576.0000	20,172.0000	(14.438)	0	0	0
10/03/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	10,552.0000	12,699.0000	20.347	0	0	0
10/03/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	5,959.0000	4,668.0000	(21.665)	0	0	0
10/03/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	34,955.0000	39,215.0000	12.187	0	0	0
10/03/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,732.0000	2,278.0000	31.524	0	0	0
10/03/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	72,343.0000	66,998.0000	(7.388)	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
10/03/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	4,650.0000	5,841.0000	25.613	0	0	0
10/03/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	37,817.0000	33,456.0000	(11.532)	0	0	0
10/03/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	539.0000	745.0000	38.219	0	0	0
10/03/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	90,472.0000	84,984.0000	(6.066)	0	0	0
10/03/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	108,387.0000	102,852.0000	(5.107)	0	0	0
10/03/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	5.0000	8.0000	60.000	0	0	0
10/03/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	125,897.0000	120,349.0000	(4.407)	0	0	0
10/03/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	30.0000	46.0000	53.333	0	0	0
10/03/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	139.0000	203.0000	46.043	0	0	0
10/03/2006	R207	2007/02/01			Bond Future	7.3480	7.4170	0.939	0.0000	0.0000	0
10/03/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	28,505.0000	25,844.0000	(9.335)	0	0	0
10/03/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	36,600.0000	39,587.0000	8.161	0	0	0
10/03/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	38,631.0000	35,401.0000	(8.361)	0	0	0
10/03/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	20,200.0000	18,103.0000	(10.381)	0	0	0
10/03/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	49,350.0000	52,900.0000	7.194	0	0	0
10/03/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	26,248.0000	28,665.0000	9.208	0	0	0
10/03/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	78,304.0000	73,648.0000	(5.946)	0	0	0
10/03/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	12,108.0000	13,502.0000	11.513	0	0	0
10/03/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	63,793.0000	59,541.0000	(6.665)	0	0	0
10/03/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	7,762.0000	8,754.0000	12.780	0	0	0
10/03/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	18,164.0000	20,041.0000	10.334	0	0	0
10/03/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	93,671.0000	88,696.0000	(5.311)	0	0	0
10/03/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	109,571.0000	104,360.0000	(4.756)	0	0	0
10/03/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,603.0000	1,873.0000	16.843	0	0	0
10/03/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	125,725.0000	120,347.0000	(4.278)	0	0	0
10/03/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,827.0000	3,263.0000	15.423	0	0	0
10/03/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,781.0000	5,454.0000	14.077	0	0	0
10/03/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	8,859.0000	7,735.0000	(12.688)	0	0	0
10/03/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	50,469.0000	46,698.0000	(7.472)	0	0	0
10/03/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	13,699.0000	12,123.0000	(11.504)	0	0	0
10/03/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	64,496.0000	68,567.0000	6.312	0	0	0
10/03/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	81,915.0000	86,438.0000	5.522	0	0	0

Grand Total:

2,108