



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 09/02/2006

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
09/02/2006	GOVI 2006/05/04			jGovi	241.7140	242.2340	0.215	0.0000	0.0000	699
09/02/2006	GOVI 2006/05/04	230.00	Call	jGovi	117,317.0000	122,465.0000	4.388	0	0	0
09/02/2006	GOVI 2006/05/04	230.00	Put	jGovi	177.0000	125.0000	(29.379)	0	0	0
09/02/2006	GOVI 2006/08/03			jGovi	246.0920	246.6230	0.216	0.0000	0.0000	0
09/02/2006	GOVI 2006/08/03	230.00	Put	jGovi	294.0000	233.0000	(20.748)	0	0	0
09/02/2006	GOVI 2006/08/03	230.00	Call	jGovi	161,214.0000	166,463.0000	3.256	0	0	0
09/02/2006	GOVI 2006/11/02			jGovi	250.5350	251.0650	0.212	0.0000	0.0000	0
09/02/2006	GOVI 2006/11/02	230.00	Call	jGovi	205,555.0000	210,818.0000	2.560	0	0	0
09/02/2006	GOVI 2006/11/02	230.00	Put	jGovi	205.0000	168.0000	(18.049)	0	0	0
09/02/2006	GOVI 2007/02/01			jGovi	255.0080	255.5200	0.201	0.0000	0.0000	0
09/02/2006	GOVI 2007/02/01	230.00	Call	jGovi	250,186.0000	255,288.0000	2.039	0	0	0
09/02/2006	GOVI 2007/02/01	230.00	Put	jGovi	106.0000	88.0000	(16.981)	0	0	0
09/02/2006	J152 2006/02/28			jSwap	(9,499.4162)	(9,499.4162)	-	0.0000	0.0000	0
09/02/2006	J153 2010/08/31			jSwap	7.2950	7.2550	(0.548)	0.0000	0.0000	0
09/02/2006	J157 2015/09/15			jSwap	7.4100	7.3730	(0.499)	0.0000	0.0000	0
09/02/2006	J186 2026/12/21			jSwap	7.0210	6.9760	(0.641)	0.0000	0.0000	0
09/02/2006	J194 2008/02/28			jSwap	7.1950	7.1540	(0.570)	0.0000	0.0000	0

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09/02/2006	J201	2014/12/22			jSwap	7.3940	7.3550	(0.527)	0.0000	0.0000	0
09/02/2006	J203	2017/09/15			jSwap	7.3790	7.3410	(0.515)	0.0000	0.0000	0
09/02/2006	J204	2018/12/21			jSwap	7.3770	7.3330	(0.596)	0.0000	0.0000	0
09/02/2006	J207	2020/01/15			jSwap	7.3490	7.3020	(0.640)	0.0000	0.0000	0
09/02/2006	JBAR	2005/03/16			jBar	7.1000	7.1000	-	0.0000	0.0000	0
09/02/2006	JFRA	2006/05/04			jFra	7.0810	7.0180	(0.890)	0.0000	0.0000	0
09/02/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	707.0000	621.0000	(12.164)	0	0	0
09/02/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	508.0000	577.0000	13.583	0	0	0
09/02/2006	JFRA	2006/08/03			jFra	7.0690	6.9940	(1.061)	0.0000	0.0000	0
09/02/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,043.0000	946.0000	(9.300)	0	0	0
09/02/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	874.0000	960.0000	9.840	0	0	0
09/02/2006	JFRA	2006/11/02			jFra	7.1620	7.0900	(1.005)	0.0000	0.0000	0
09/02/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,050.0000	1,129.0000	7.524	0	0	0
09/02/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,447.0000	1,349.0000	(6.773)	0	0	0
09/02/2006	JFRA	2007/02/01			jFra	7.2850	7.2240	(0.837)	0.0000	0.0000	500
09/02/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,191.0000	1,124.0000	(5.626)	0	0	0
09/02/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,717.0000	1,800.0000	4.834	0	0	0
09/02/2006	JFRA	2007/05/03			jFra	7.3890	7.2990	(1.218)	0.0000	0.0000	0
09/02/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,505.0000	1,401.0000	(6.910)	0	0	0
09/02/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,777.0000	1,894.0000	6.584	0	0	0
09/02/2006	JFRA	2007/08/02			jFra	7.4730	7.4090	(0.856)	0.0000	0.0000	0
09/02/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,829.0000	1,908.0000	4.319	0	0	0
09/02/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,763.0000	1,685.0000	(4.424)	0	0	0

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09/02/2006	JFRA	2007/11/01			jFra	7.5330	7.5200	(0.173)	0.0000	0.0000	0
09/02/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,079.0000	2,060.0000	(0.914)	0	0	0
09/02/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,992.0000	2,007.0000	0.753	0	0	0
09/02/2006	JN02	2006/05/04			jNote	7.3110	7.2480	(0.862)	0.0000	0.0000	0
09/02/2006	JN02	2006/05/04	7.25	Call	Option on jNote	10,227.0000	9,578.0000	(6.346)	0	0	0
09/02/2006	JN02	2006/05/04	7.25	Put	Option on jNote	9,037.0000	9,560.0000	5.787	0	0	0
09/02/2006	JN02	2006/08/03			jNote	7.3800	7.3180	(0.840)	0.0000	0.0000	0
09/02/2006	JN02	2006/08/03	7.25	Call	Option on jNote	15,074.0000	14,443.0000	(4.186)	0	0	0
09/02/2006	JN02	2006/08/03	7.25	Put	Option on jNote	12,661.0000	13,181.0000	4.107	0	0	0
09/02/2006	JN02	2006/11/02			jNote	7.4510	7.3900	(0.819)	0.0000	0.0000	0
09/02/2006	JN02	2006/11/02	7.25	Call	Option on jNote	18,956.0000	18,335.0000	(3.276)	0	0	0
09/02/2006	JN02	2006/11/02	7.25	Put	Option on jNote	15,228.0000	15,738.0000	3.349	0	0	0
09/02/2006	JN05	2006/05/04			jNote	7.5150	7.4650	(0.665)	0.0000	0.0000	0
09/02/2006	JN05	2006/05/04	7.25	Put	Option on jNote	5,063.0000	5,719.0000	12.957	0	0	0
09/02/2006	JN05	2006/05/04	7.25	Call	Option on jNote	16,057.0000	14,651.0000	(8.756)	0	0	0
09/02/2006	JN05	2006/08/03			jNote	7.5490	7.5010	(0.636)	0.0000	0.0000	0
09/02/2006	JN05	2006/08/03	7.25	Put	Option on jNote	8,448.0000	9,155.0000	8.369	0	0	0
09/02/2006	JN05	2006/08/03	7.25	Call	Option on jNote	20,838.0000	19,570.0000	(6.085)	0	0	0
09/02/2006	JN05	2006/11/02			jNote	7.5840	7.5390	(0.593)	0.0000	0.0000	0
09/02/2006	JN05	2006/11/02	7.25	Call	Option on jNote	24,742.0000	23,583.0000	(4.684)	0	0	0
09/02/2006	JN05	2006/11/02	7.25	Put	Option on jNote	10,919.0000	11,607.0000	6.301	0	0	0
09/02/2006	JN10	2006/05/04			jNote	7.5400	7.4980	(0.557)	0.0000	0.0000	0
09/02/2006	JN10	2006/05/04	7.25	Call	Option on jNote	22,906.0000	20,598.0000	(10.076)	0	0	0
09/02/2006	JN10	2006/05/04	7.25	Put	Option on jNote	2,632.0000	3,224.0000	22.492	0	0	0
09/02/2006	JN10	2006/08/03			jNote	7.5570	7.5150	(0.556)	0.0000	0.0000	0
09/02/2006	JN10	2006/08/03	7.25	Put	Option on jNote	5,568.0000	6,364.0000	14.296	0	0	0
09/02/2006	JN10	2006/08/03	7.25	Call	Option on jNote	27,006.0000	24,906.0000	(7.776)	0	0	0

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09/02/2006	JN10	2006/11/02			jNote	7.5720	7.5320	(0.528)	0.0000	0.0000	0
09/02/2006	JN10	2006/11/02	7.25	Put	Option on jNote	7,963.0000	8,806.0000	10.586	0	0	0
09/02/2006	JN10	2006/11/02	7.25	Call	Option on jNote	30,421.0000	28,512.0000	(6.275)	0	0	0
09/02/2006	JROD	2006/02/28			jRod	6.7090	6.7050	(0.060)	0.0000	0.0000	0
09/02/2006	JROD	2006/03/31			jRod	6.8410	6.8320	(0.132)	0.0000	0.0000	0
09/02/2006	JROD	2006/04/28			jRod	6.9800	6.9740	(0.086)	0.0000	0.0000	0
09/02/2006	JROD	2006/05/31			jRod	6.9360	6.9360	-	0.0000	0.0000	0
09/02/2006	JROD	2006/06/30			jRod	7.0070	7.0080	0.014	0.0000	0.0000	0
09/02/2006	JROD	2006/07/31			jRod	7.0770	7.0780	0.014	0.0000	0.0000	0
09/02/2006	JROD	2006/08/31			jRod	7.0120	7.0130	0.014	0.0000	0.0000	0
09/02/2006	R153	2006/05/04			Bond Future	7.3210	7.2730	(0.656)	0.0000	0.0000	13
09/02/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	20,588.0000	22,095.0000	7.320	0	0	0
09/02/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	6,929.0000	7,799.0000	12.556	0	0	0
09/02/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	12,994.0000	14,225.0000	9.474	0	0	0
09/02/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	3,155.0000	2,692.0000	(14.675)	0	0	0
09/02/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	9,845.0000	8,745.0000	(11.173)	0	0	0
09/02/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	5,681.0000	4,941.0000	(13.026)	0	0	0
09/02/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	75,941.0000	77,908.0000	2.590	0	0	0
09/02/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	38,276.0000	40,086.0000	4.729	0	0	0
09/02/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	926.0000	766.0000	(17.279)	0	0	20
09/02/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	44.0000	33.0000	(25.000)	0	0	0
09/02/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	2,950.0000	3,442.0000	16.678	0	0	0
09/02/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	16,206.0000	14,727.0000	(9.126)	0	0	0
09/02/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	47,525.0000	49,421.0000	3.989	0	0	0
09/02/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	376.0000	301.0000	(19.947)	0	0	0
09/02/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	56,981.0000	58,921.0000	3.405	0	0	0
09/02/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	13.0000	9.0000	(30.769)	0	0	0
09/02/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	66,481.0000	68,441.0000	2.948	0	0	0

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09/02/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	136.0000	106.0000	(22.059)	0	0	0
09/02/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	893.0000	1,092.0000	22.284	0	0	0
09/02/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	24,600.0000	22,829.0000	(7.199)	0	0	0
09/02/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	1,716.0000	1,439.0000	(16.142)	0	0	0
09/02/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	29,160.0000	30,854.0000	5.809	0	0	0
09/02/2006	R153	2006/08/03			Bond Future	7.3160	7.2640	(0.711)	0.0000	0.0000	1
09/02/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	13,662.0000	12,588.0000	(7.861)	0	0	0
09/02/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	18,874.0000	17,539.0000	(7.073)	0	0	0
09/02/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	6,544.0000	7,227.0000	10.437	0	0	0
09/02/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	11,100.0000	12,044.0000	8.505	0	0	0
09/02/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	7,186.0000	6,542.0000	(8.962)	0	0	0
09/02/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	3,849.0000	3,477.0000	(9.665)	0	0	0
09/02/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	9,908.0000	9,070.0000	(8.458)	0	0	100
09/02/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	47,209.0000	48,970.0000	3.730	0	0	0
09/02/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	2,405.0000	2,149.0000	(10.644)	0	0	0
09/02/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	55,431.0000	57,281.0000	3.337	0	0	0
09/02/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	63,911.0000	65,823.0000	2.992	0	0	0
09/02/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	1,441.0000	1,273.0000	(11.659)	0	0	0
09/02/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	827.0000	721.0000	(12.817)	0	0	0
09/02/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	39,372.0000	41,018.0000	4.181	0	0	0
09/02/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	5,237.0000	4,747.0000	(9.357)	0	0	0
09/02/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	31,385.0000	32,912.0000	4.865	0	0	0
09/02/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	17,014.0000	18,193.0000	6.930	0	0	0
09/02/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	23,861.0000	25,235.0000	5.758	0	0	0
09/02/2006	R153	2006/11/02			Bond Future	7.3190	7.2650	(0.738)	0.0000	0.0000	0
09/02/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	40,697.0000	42,175.0000	3.632	0	0	0
09/02/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	47,460.0000	49,044.0000	3.338	0	0	0
09/02/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	7,322.0000	6,826.0000	(6.774)	0	0	100
09/02/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	5,325.0000	4,936.0000	(7.305)	0	0	0
09/02/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	16,918.0000	15,884.0000	(6.112)	0	0	0
09/02/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	14,396.0000	15,335.0000	6.523	0	0	0
09/02/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	10,849.0000	10,135.0000	(6.581)	0	0	0
09/02/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	5,999.0000	6,549.0000	9.168	0	0	0
09/02/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	27,000.0000	25,577.0000	(5.270)	0	0	0

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09/02/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	3,788.0000	3,490.0000	(7.867)	0	0	0
09/02/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	62,034.0000	63,786.0000	2.824	0	0	0
09/02/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,633.0000	2,412.0000	(8.393)	0	0	0
09/02/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	69,699.0000	71,511.0000	2.600	0	0	0
09/02/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,789.0000	1,627.0000	(9.055)	0	0	0
09/02/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	54,597.0000	56,273.0000	3.070	0	0	0
09/02/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	33,654.0000	32,044.0000	(4.784)	0	0	0
09/02/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	3,277.0000	3,640.0000	11.077	0	0	0
09/02/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	8,777.0000	8,185.0000	(6.745)	0	0	0
09/02/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	9,725.0000	10,472.0000	7.681	0	0	0
09/02/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	21,442.0000	20,216.0000	(5.718)	0	0	0
09/02/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	20,094.0000	21,206.0000	5.534	0	0	0
09/02/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	26,450.0000	27,710.0000	4.764	0	0	0
09/02/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	33,308.0000	34,690.0000	4.149	0	0	0
09/02/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	13,510.0000	12,649.0000	(6.373)	0	0	0
09/02/2006	R153	2007/02/01			Bond Future	7.3330	7.2780	(0.750)	0.0000	0.0000	0
09/02/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	19,871.0000	18,888.0000	(4.947)	0	0	0
09/02/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	17,031.0000	17,929.0000	5.273	0	0	0
09/02/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	9,245.0000	8,759.0000	(5.257)	0	0	0
09/02/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	54,434.0000	55,910.0000	2.712	0	0	0
09/02/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	7,266.0000	6,861.0000	(5.574)	0	0	0
09/02/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	60,877.0000	62,425.0000	2.543	0	0	0
09/02/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	5,638.0000	5,305.0000	(5.906)	0	0	0
09/02/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	48,268.0000	49,663.0000	2.890	0	0	0
09/02/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	67,554.0000	69,165.0000	2.385	0	0	0
09/02/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	11,616.0000	11,042.0000	(4.941)	0	0	0
09/02/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	35,583.0000	36,813.0000	3.457	0	0	0
09/02/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	23,818.0000	22,689.0000	(4.740)	0	0	0
09/02/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	22,783.0000	23,810.0000	4.508	0	0	0
09/02/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	17,095.0000	16,242.0000	(4.990)	0	0	0
09/02/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	29,006.0000	30,144.0000	3.923	0	0	0
09/02/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	14,870.0000	14,127.0000	(4.997)	0	0	0
09/02/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	13,075.0000	12,424.0000	(4.979)	0	0	0
09/02/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	4,318.0000	4,049.0000	(6.230)	0	0	0
09/02/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	12,372.0000	13,124.0000	6.078	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
09/02/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	28,557.0000	27,272.0000	(4.500)	0	0	0
09/02/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	42,419.0000	43,726.0000	3.081	0	0	0
09/02/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	34,169.0000	32,728.0000	(4.217)	0	0	0
09/02/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	8,425.0000	9,021.0000	7.074	0	0	0
09/02/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	5,270.0000	5,710.0000	8.349	0	0	0
09/02/2006	R157	2006/05/04			Bond Future	7.4290	7.3870	(0.565)	0.0000	0.0000	7
09/02/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	765.0000	621.0000	(18.824)	0	0	0
09/02/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	24,473.0000	22,177.0000	(9.382)	0	0	0
09/02/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	9,378.0000	10,604.0000	13.073	0	0	0
09/02/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	6,949.0000	5,993.0000	(13.757)	0	0	0
09/02/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	86,703.0000	90,081.0000	3.896	0	0	0
09/02/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	123,746.0000	127,240.0000	2.824	0	0	0
09/02/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	3,206.0000	2,691.0000	(16.064)	0	0	0
09/02/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	126.0000	98.0000	(22.222)	0	0	0
09/02/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	141,947.0000	145,460.0000	2.475	0	0	0
09/02/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	37.0000	28.0000	(24.324)	0	0	0
09/02/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	49,936.0000	52,944.0000	6.024	0	0	0
09/02/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	19,710.0000	21,654.0000	9.863	0	0	50
09/02/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	33,482.0000	36,049.0000	7.667	0	0	0
09/02/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	3,299.0000	3,876.0000	17.490	0	0	0
09/02/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	39,844.0000	36,899.0000	(7.391)	0	0	0
09/02/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	105,345.0000	108,792.0000	3.272	0	0	0
09/02/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	68,093.0000	71,341.0000	4.770	0	0	0
09/02/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	1,564.0000	1,289.0000	(17.583)	0	0	0
09/02/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	13,782.0000	12,204.0000	(11.450)	0	0	0
09/02/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	380.0000	304.0000	(20.000)	0	0	115
09/02/2006	R157	2006/08/03			Bond Future	7.4300	7.3870	(0.579)	0.0000	0.0000	0
09/02/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	3,268.0000	2,940.0000	(10.037)	0	0	0
09/02/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	41,374.0000	43,664.0000	5.535	0	0	0
09/02/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	15,528.0000	14,296.0000	(7.934)	0	0	100
09/02/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	1,860.0000	1,655.0000	(11.022)	0	0	0
09/02/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	31,881.0000	29,776.0000	(6.603)	0	0	0
09/02/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	105,838.0000	109,033.0000	3.019	0	0	0
09/02/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	122,698.0000	126,016.0000	2.704	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
09/02/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	10,899.0000	9,983.0000	(8.404)	0	0	0
09/02/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	1,012.0000	891.0000	(11.957)	0	0	0
09/02/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	139,768.0000	143,170.0000	2.434	0	0	0
09/02/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	17,055.0000	18,472.0000	8.308	0	0	0
09/02/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	5,495.0000	4,995.0000	(9.099)	0	0	0
09/02/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	44,816.0000	42,227.0000	(5.777)	0	0	0
09/02/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	56,490.0000	59,098.0000	4.617	0	0	0
09/02/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	22,180.0000	20,546.0000	(7.367)	0	0	0
09/02/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	9,046.0000	9,979.0000	10.314	0	0	0
09/02/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	89,441.0000	92,464.0000	3.380	0	0	0
09/02/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	27,889.0000	29,778.0000	6.773	0	0	0
09/02/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	72,666.0000	75,511.0000	3.915	0	0	0
09/02/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	7,710.0000	7,033.0000	(8.781)	0	0	0
09/02/2006	R157	2006/11/02			Bond Future	7.4360	7.3910	(0.605)	0.0000	0.0000	0
09/02/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	64,471.0000	61,643.0000	(4.386)	0	0	0
09/02/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	14,879.0000	16,026.0000	7.709	0	0	0
09/02/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	50,261.0000	47,811.0000	(4.875)	0	0	0
09/02/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	8,259.0000	9,027.0000	9.299	0	0	0
09/02/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	23,763.0000	25,299.0000	6.464	0	0	0
09/02/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	38,712.0000	36,651.0000	(5.324)	0	0	0
09/02/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	34,683.0000	36,586.0000	5.487	0	0	0
09/02/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	47,746.0000	49,966.0000	4.650	0	0	0
09/02/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	29,589.0000	27,894.0000	(5.728)	0	0	0
09/02/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	22,989.0000	21,612.0000	(5.990)	0	0	0
09/02/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	7,880.0000	7,327.0000	(7.018)	0	0	0
09/02/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	122,984.0000	126,176.0000	2.595	0	0	0
09/02/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	92,842.0000	95,707.0000	3.086	0	0	0
09/02/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	5,358.0000	4,953.0000	(7.559)	0	0	0
09/02/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	11,308.0000	10,576.0000	(6.473)	0	0	117
09/02/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	154,676.0000	158,073.0000	2.196	0	0	0
09/02/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	107,631.0000	110,676.0000	2.829	0	0	0
09/02/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	77,140.0000	79,836.0000	3.495	0	0	0
09/02/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	14,172.0000	13,270.0000	(6.365)	0	0	0
09/02/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	61,993.0000	64,477.0000	4.007	0	0	0
09/02/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	17,949.0000	16,835.0000	(6.206)	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
09/02/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	138,720.0000	142,027.0000	2.384	0	0	0
09/02/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	2,298.0000	2,098.0000	(8.703)	0	0	0
09/02/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	170,718.0000	174,180.0000	2.028	0	0	0
09/02/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,449.0000	1,314.0000	(9.317)	0	0	0
09/02/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	3,554.0000	3,265.0000	(8.132)	0	0	0
09/02/2006	R157	2007/02/01			Bond Future	7.4480	7.4040	(0.591)	0.0000	0.0000	0
09/02/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	4,877.0000	4,582.0000	(6.049)	0	0	0
09/02/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	169,293.0000	172,424.0000	1.849	0	0	0
09/02/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	35,831.0000	34,193.0000	(4.571)	0	0	0
09/02/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	39,865.0000	41,653.0000	4.485	0	0	0
09/02/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	154,544.0000	157,589.0000	1.970	0	0	0
09/02/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	6,657.0000	6,277.0000	(5.708)	0	0	0
09/02/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	140,013.0000	142,955.0000	2.101	0	0	0
09/02/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	53,520.0000	55,554.0000	3.800	0	0	0
09/02/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	30,310.0000	28,919.0000	(4.589)	0	0	0
09/02/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	68,118.0000	70,352.0000	3.280	0	0	0
09/02/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	44,082.0000	42,153.0000	(4.376)	0	0	0
09/02/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	28,577.0000	30,073.0000	5.235	0	0	0
09/02/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	54,426.0000	52,177.0000	(4.132)	0	0	0
09/02/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	26,088.0000	24,896.0000	(4.569)	0	0	0
09/02/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	19,010.0000	20,187.0000	6.191	0	0	0
09/02/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	83,244.0000	85,640.0000	2.878	0	0	0
09/02/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	22,742.0000	21,712.0000	(4.529)	0	0	0
09/02/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	98,772.0000	101,298.0000	2.557	0	0	0
09/02/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	15,587.0000	14,844.0000	(4.767)	0	0	0
09/02/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	125,801.0000	128,622.0000	2.242	0	0	0
09/02/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	11,901.0000	11,297.0000	(5.075)	0	0	0
09/02/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	112,016.0000	114,699.0000	2.395	0	0	0
09/02/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	8,963.0000	8,480.0000	(5.389)	0	0	0
09/02/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	20,139.0000	19,240.0000	(4.464)	0	0	0
09/02/2006	R186	2006/05/04			Bond Future	7.0680	7.0220	(0.651)	0.0000	0.0000	0
09/02/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	149,693.0000	155,770.0000	4.060	0	0	0
09/02/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	1,276.0000	1,032.0000	(19.122)	0	0	0
09/02/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	177,128.0000	183,344.0000	3.509	0	0	0

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09/02/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	8,733.0000	10,261.0000	17.497	0	0	0
09/02/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	17,534.0000	15,247.0000	(13.043)	0	0	0
09/02/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	53,334.0000	48,542.0000	(8.985)	0	0	0
09/02/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	2,329.0000	2,885.0000	23.873	0	0	0
09/02/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	83,533.0000	77,770.0000	(6.899)	0	0	0
09/02/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	486.0000	382.0000	(21.399)	0	0	0
09/02/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	42,117.0000	46,150.0000	9.576	0	0	0
09/02/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	204,035.0000	210,314.0000	3.077	0	0	0
09/02/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	66,989.0000	71,897.0000	7.327	0	0	0
09/02/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	21,749.0000	24,575.0000	12.994	0	0	0
09/02/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	9,710.0000	8,298.0000	(14.542)	0	0	0
09/02/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	54.0000	39.0000	(27.778)	0	0	0
09/02/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	31,107.0000	27,613.0000	(11.232)	0	0	0
09/02/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	94,168.0000	99,639.0000	5.810	0	0	0
09/02/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	169.0000	128.0000	(24.260)	0	0	0
09/02/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	230,183.0000	236,489.0000	2.740	0	0	0
09/02/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	5,385.0000	4,536.0000	(15.766)	0	0	0
09/02/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	122,195.0000	128,005.0000	4.755	0	0	0
09/02/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	3,049.0000	2,539.0000	(16.727)	0	0	0
09/02/2006	R186	2006/08/03			Bond Future	7.0610	7.0140	(0.666)	0.0000	0.0000	0
09/02/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	230,897.0000	237,148.0000	2.707	0	0	0
09/02/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	1,236.0000	1,069.0000	(13.511)	0	0	0
09/02/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	54,958.0000	58,848.0000	7.078	0	0	0
09/02/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	2,274.0000	1,992.0000	(12.401)	0	0	0
09/02/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	42,327.0000	38,960.0000	(7.955)	0	0	0
09/02/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	155,270.0000	160,973.0000	3.673	0	0	0
09/02/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	6,876.0000	6,162.0000	(10.384)	0	0	0
09/02/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	29,599.0000	27,071.0000	(8.541)	0	0	0
09/02/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	180,488.0000	186,447.0000	3.302	0	0	0
09/02/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	21,024.0000	19,143.0000	(8.947)	0	0	0
09/02/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	61,799.0000	57,473.0000	(7.000)	0	0	0
09/02/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	78,854.0000	83,390.0000	5.752	0	0	0
09/02/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	18,483.0000	20,574.0000	11.313	0	0	0
09/02/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	33,989.0000	37,040.0000	8.976	0	0	0
09/02/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	205,807.0000	211,942.0000	2.981	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
09/02/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	4,030.0000	3,571.0000	(11.390)	0	0	0
09/02/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	647.0000	553.0000	(14.529)	0	0	0
09/02/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	15,216.0000	13,811.0000	(9.234)	0	0	0
09/02/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	104,342.0000	109,356.0000	4.805	0	0	0
09/02/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	255,529.0000	261,853.0000	2.475	0	0	0
09/02/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	11,291.0000	10,229.0000	(9.406)	0	0	0
09/02/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	130,589.0000	135,946.0000	4.102	0	0	0
09/02/2006	R186	2006/11/02			Bond Future	7.0550	7.0070	(0.680)	0.0000	0.0000	0
09/02/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	25,861.0000	24,125.0000	(6.713)	0	0	0
09/02/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	163,053.0000	168,481.0000	3.329	0	0	0
09/02/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	21,142.0000	19,719.0000	(6.731)	0	0	0
09/02/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	140,433.0000	145,522.0000	3.624	0	0	0
09/02/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	66,969.0000	70,815.0000	5.743	0	0	0
09/02/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	90,475.0000	94,845.0000	4.830	0	0	0
09/02/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	115,174.0000	119,950.0000	4.147	0	0	0
09/02/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	32,248.0000	30,106.0000	(6.642)	0	0	0
09/02/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	186,315.0000	192,023.0000	3.064	0	0	0
09/02/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	14,845.0000	13,762.0000	(7.295)	0	0	0
09/02/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	40,984.0000	38,319.0000	(6.503)	0	0	0
09/02/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	53,001.0000	49,678.0000	(6.270)	0	0	0
09/02/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	45,536.0000	48,725.0000	7.003	0	0	0
09/02/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	10,208.0000	9,404.0000	(7.876)	0	0	0
09/02/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	6,876.0000	6,293.0000	(8.479)	0	0	0
09/02/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	209,907.0000	215,837.0000	2.825	0	0	0
09/02/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	4,537.0000	4,125.0000	(9.081)	0	0	0
09/02/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	15,781.0000	17,424.0000	10.411	0	0	0
09/02/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	233,559.0000	239,659.0000	2.612	0	0	0
09/02/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	28,714.0000	31,143.0000	8.459	0	0	0
09/02/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	93,984.0000	89,115.0000	(5.181)	0	0	0
09/02/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	70,890.0000	66,807.0000	(5.760)	0	0	0
09/02/2006	R186	2007/02/01			Bond Future	7.0500	7.0030	(0.667)	0.0000	0.0000	0
09/02/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	74,724.0000	78,433.0000	4.964	0	0	0
09/02/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	48,262.0000	45,640.0000	(5.433)	0	0	0
09/02/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	59,238.0000	56,057.0000	(5.370)	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
09/02/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	52,500.0000	55,652.0000	6.004	0	0	0
09/02/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	29,304.0000	27,743.0000	(5.327)	0	0	0
09/02/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	148,431.0000	153,201.0000	3.214	0	0	0
09/02/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	33,980.0000	32,146.0000	(5.397)	0	0	0
09/02/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	169,763.0000	174,842.0000	2.992	0	0	0
09/02/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	123,325.0000	127,823.0000	3.647	0	0	0
09/02/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	21,902.0000	20,649.0000	(5.721)	0	0	0
09/02/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	214,075.0000	219,641.0000	2.600	0	0	0
09/02/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	8,380.0000	7,797.0000	(6.957)	0	0	0
09/02/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	236,593.0000	242,342.0000	2.430	0	0	0
09/02/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	11,710.0000	10,945.0000	(6.533)	0	0	0
09/02/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	191,725.0000	197,069.0000	2.787	0	0	0
09/02/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	40,076.0000	37,896.0000	(5.440)	0	0	0
09/02/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	16,132.0000	15,144.0000	(6.124)	0	0	0
09/02/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	75,918.0000	72,082.0000	(5.053)	0	0	0
09/02/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	98,549.0000	102,701.0000	4.213	0	0	0
09/02/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	97,346.0000	92,806.0000	(4.664)	0	0	0
09/02/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	20,435.0000	22,226.0000	8.764	0	0	0
09/02/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	34,741.0000	37,236.0000	7.182	0	0	0
09/02/2006	R194	2006/05/04			Bond Future	7.1970	7.1400	(0.792)	0.0000	0.0000	50
09/02/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	2,824.0000	2,383.0000	(15.616)	0	0	0
09/02/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	8,265.0000	7,427.0000	(10.139)	0	0	0
09/02/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	525.0000	670.0000	27.619	0	0	0
09/02/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	3,737.0000	4,278.0000	14.477	0	0	0
09/02/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	16,495.0000	15,517.0000	(5.929)	0	0	0
09/02/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	96.0000	134.0000	39.583	0	0	0
09/02/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	18,136.0000	19,074.0000	5.172	0	0	0
09/02/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	12,198.0000	11,253.0000	(7.747)	0	0	0
09/02/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	198.0000	153.0000	(22.727)	0	0	0
09/02/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	22,207.0000	23,172.0000	4.345	0	0	0
09/02/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	70.0000	52.0000	(25.714)	0	0	0
09/02/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	30,473.0000	31,453.0000	3.216	0	0	0
09/02/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	26,335.0000	27,311.0000	3.706	0	0	0
09/02/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	8.0000	12.0000	50.000	0	0	0
09/02/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	22.0000	15.0000	(31.818)	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
09/02/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
09/02/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	5,058.0000	4,406.0000	(12.890)	0	0	0
09/02/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	10,236.0000	11,066.0000	8.109	0	0	0
09/02/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	764.0000	612.0000	(19.895)	0	0	0
09/02/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	14,101.0000	15,001.0000	6.383	0	0	0
09/02/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	384.0000	301.0000	(21.615)	0	0	0
09/02/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	1,657.0000	1,987.0000	19.916	0	0	0
09/02/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	6,700.0000	7,414.0000	10.657	0	0	0
09/02/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1,496.0000	1,227.0000	(17.981)	0	0	0
09/02/2006	R194	2006/08/03			Bond Future	7.1630	7.0960	(0.935)	0.0000	0.0000	0
09/02/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	738.0000	637.0000	(13.686)	0	0	0
09/02/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	20,476.0000	21,378.0000	4.405	0	0	0
09/02/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,196.0000	1,046.0000	(12.542)	0	0	0
09/02/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	23,809.0000	24,747.0000	3.940	0	0	0
09/02/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,282.0000	18,135.0000	4.936	0	0	0
09/02/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	1,875.0000	2,164.0000	15.413	0	0	0
09/02/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	4,214.0000	3,760.0000	(10.774)	0	0	0
09/02/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	8,082.0000	8,737.0000	8.104	0	0	0
09/02/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	5,514.0000	6,063.0000	9.956	0	0	0
09/02/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	3,058.0000	2,710.0000	(11.380)	0	0	0
09/02/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	8,077.0000	7,363.0000	(8.840)	0	0	0
09/02/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	27,236.0000	28,199.0000	3.536	0	0	0
09/02/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,627.0000	1,428.0000	(12.231)	0	0	0
09/02/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	247.0000	207.0000	(16.194)	0	0	0
09/02/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	10,938.0000	11,678.0000	6.765	0	0	0
09/02/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	2,209.0000	1,946.0000	(11.906)	0	0	0
09/02/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	437.0000	371.0000	(15.103)	0	0	0
09/02/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	14,044.0000	14,847.0000	5.718	0	0	0
09/02/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	5,898.0000	5,318.0000	(9.834)	0	0	0
09/02/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,456.0000	3,879.0000	12.240	0	0	0
09/02/2006	R194	2006/11/02			Bond Future	7.1410	7.0640	(1.078)	0.0000	0.0000	0
09/02/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	1,613.0000	1,448.0000	(10.229)	0	0	0
09/02/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	6,715.0000	7,242.0000	7.848	0	0	0
09/02/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	10,084.0000	9,366.0000	(7.120)	0	0	0

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09/02/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	5,337.0000	4,889.0000	(8.394)	0	0	0
09/02/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	1,930.0000	2,187.0000	13.316	0	0	0
09/02/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	3,182.0000	3,534.0000	11.062	0	0	0
09/02/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	12,386.0000	11,579.0000	(6.515)	0	0	0
09/02/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	456.0000	549.0000	20.395	0	0	0
09/02/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1,027.0000	1,195.0000	16.358	0	0	0
09/02/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	8,145.0000	7,522.0000	(7.649)	0	0	0
09/02/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	15,034.0000	14,152.0000	(5.867)	0	0	0
09/02/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	4,376.0000	4,000.0000	(8.592)	0	0	0
09/02/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	8,904.0000	9,503.0000	6.727	0	0	0
09/02/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	2,218.0000	2,007.0000	(9.513)	0	0	0
09/02/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	16,115.0000	16,878.0000	4.735	0	0	0
09/02/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	18,606.0000	19,416.0000	4.353	0	0	0
09/02/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	13,774.0000	14,484.0000	5.155	0	0	0
09/02/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	6,552.0000	6,021.0000	(8.104)	0	0	0
09/02/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	3,618.0000	3,302.0000	(8.734)	0	0	0
09/02/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,988.0000	2,722.0000	(8.902)	0	0	0
09/02/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	11,282.0000	11,940.0000	5.832	0	0	0
09/02/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	4,766.0000	5,210.0000	9.316	0	0	0
09/02/2006	R194	2007/02/01			Bond Future	7.1350	7.0510	(1.177)	0.0000	0.0000	0
09/02/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	9,009.0000	9,515.0000	5.617	0	0	0
09/02/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	8,014.0000	7,494.0000	(6.489)	0	0	0
09/02/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	4,047.0000	4,391.0000	8.500	0	0	0
09/02/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	2,780.0000	3,057.0000	9.964	0	0	0
09/02/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	5,269.0000	4,912.0000	(6.775)	0	0	0
09/02/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	7,172.0000	7,631.0000	6.400	0	0	0
09/02/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	10,935.0000	10,282.0000	(5.972)	0	0	0
09/02/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	5,992.0000	5,587.0000	(6.759)	0	0	0
09/02/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	9,335.0000	8,748.0000	(6.288)	0	0	0
09/02/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	10,961.0000	11,508.0000	4.990	0	0	0
09/02/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	16,652.0000	17,309.0000	3.945	0	0	0
09/02/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	13,042.0000	13,623.0000	4.455	0	0	0
09/02/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1,783.0000	1,993.0000	11.778	0	0	0
09/02/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,211.0000	2,036.0000	(7.915)	0	0	0
09/02/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	4,671.0000	4,355.0000	(6.765)	0	0	0

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09/02/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	18,604.0000	19,293.0000	3.704	0	0	0
09/02/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	14,795.0000	15,415.0000	4.191	0	0	0
09/02/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	4,212.0000	3,930.0000	(6.695)	0	0	0
09/02/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	3,435.0000	3,192.0000	(7.074)	0	0	0
09/02/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	12,763.0000	12,043.0000	(5.641)	0	0	0
09/02/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	2,771.0000	2,564.0000	(7.470)	0	0	0
09/02/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	5,480.0000	5,884.0000	7.372	0	0	0
09/02/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,003.0000	1,147.0000	14.357	0	0	0
09/02/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	6,868.0000	6,409.0000	(6.683)	0	0	0
09/02/2006	R201	2006/05/04			Bond Future	7.4090	7.3670	(0.567)	0.0000	0.0000	0
09/02/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	2,005.0000	1,710.0000	(14.713)	0	0	0
09/02/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	41,769.0000	44,072.0000	5.514	0	0	0
09/02/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	6,217.0000	5,435.0000	(12.578)	0	0	0
09/02/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	55,917.0000	58,408.0000	4.455	0	0	0
09/02/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	28,503.0000	30,507.0000	7.031	0	0	0
09/02/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	3,516.0000	3,032.0000	(13.766)	0	0	0
09/02/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	1,164.0000	984.0000	(15.464)	0	0	0
09/02/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	70,434.0000	73,039.0000	3.698	0	0	0
09/02/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	113,664.0000	116,436.0000	2.439	0	0	0
09/02/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	84,821.0000	87,521.0000	3.183	0	0	0
09/02/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	488.0000	402.0000	(17.623)	0	0	0
09/02/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	186.0000	149.0000	(19.892)	0	0	0
09/02/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	10,917.0000	9,699.0000	(11.157)	0	0	0
09/02/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	99,293.0000	102,043.0000	2.770	0	0	0
09/02/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	64.0000	50.0000	(21.875)	0	0	0
09/02/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	16,922.0000	18,491.0000	9.272	0	0	0
09/02/2006	R201	2006/08/03			Bond Future	7.4120	7.3690	(0.580)	0.0000	0.0000	0
09/02/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	46,072.0000	48,137.0000	4.482	0	0	0
09/02/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	8,840.0000	8,117.0000	(8.179)	0	0	0
09/02/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	59,126.0000	61,365.0000	3.787	0	0	0
09/02/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	6,563.0000	6,013.0000	(8.380)	0	0	0
09/02/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	33,736.0000	35,568.0000	5.430	0	0	0
09/02/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	12,131.0000	11,173.0000	(7.897)	0	0	0
09/02/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	85,426.0000	87,929.0000	2.930	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
09/02/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	4,969.0000	4,547.0000	(8.493)	0	0	0
09/02/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	3,055.0000	2,770.0000	(9.329)	0	0	0
09/02/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	22,580.0000	24,104.0000	6.749	0	0	0
09/02/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	1,805.0000	1,620.0000	(10.249)	0	0	0
09/02/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	16,901.0000	15,636.0000	(7.485)	0	0	0
09/02/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	98,662.0000	101,266.0000	2.639	0	0	0
09/02/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	72,577.0000	74,944.0000	3.261	0	0	0
09/02/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	112,097.0000	114,771.0000	2.385	0	0	0
09/02/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	1,024.0000	910.0000	(11.133)	0	0	0
09/02/2006	R201	2006/11/02			Bond Future	7.4160	7.3710	(0.607)	0.0000	0.0000	0
09/02/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	29,732.0000	28,120.0000	(5.422)	0	0	0
09/02/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	22,791.0000	21,471.0000	(5.792)	0	0	0
09/02/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	28,087.0000	29,617.0000	5.447	0	0	0
09/02/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	3,420.0000	3,162.0000	(7.544)	0	0	0
09/02/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	19,168.0000	20,408.0000	6.469	0	0	0
09/02/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	5,008.0000	4,656.0000	(7.029)	0	0	0
09/02/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	39,006.0000	40,780.0000	4.548	0	0	0
09/02/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	38,604.0000	36,678.0000	(4.989)	0	0	0
09/02/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	11,882.0000	12,807.0000	7.785	0	0	0
09/02/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	6,455.0000	7,070.0000	9.527	0	0	0
09/02/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	111,869.0000	114,462.0000	2.318	0	0	0
09/02/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	18,144.0000	17,067.0000	(5.936)	0	0	0
09/02/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	50,810.0000	52,778.0000	3.873	0	0	0
09/02/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	49,639.0000	47,404.0000	(4.503)	0	0	0
09/02/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	63,187.0000	65,309.0000	3.358	0	0	0
09/02/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	14,667.0000	13,784.0000	(6.020)	0	0	0
09/02/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	87,494.0000	89,877.0000	2.724	0	0	0
09/02/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	7,171.0000	6,702.0000	(6.540)	0	0	0
09/02/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	75,913.0000	78,156.0000	2.955	0	0	0
09/02/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	12,044.0000	11,316.0000	(6.045)	0	0	0
09/02/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	10,045.0000	9,438.0000	(6.043)	0	0	0
09/02/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	99,523.0000	102,022.0000	2.511	0	0	0
09/02/2006	R201	2007/02/01			Bond Future	7.4240	7.3800	(0.593)	0.0000	0.0000	0
09/02/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	19,580.0000	18,660.0000	(4.699)	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
09/02/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	41,652.0000	39,884.0000	(4.245)	0	0	0
09/02/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	22,845.0000	21,767.0000	(4.719)	0	0	0
09/02/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	15,086.0000	16,036.0000	6.297	0	0	0
09/02/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	66,464.0000	68,392.0000	2.901	0	0	0
09/02/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	51,602.0000	49,565.0000	(3.948)	0	0	0
09/02/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	54,384.0000	56,183.0000	3.308	0	0	0
09/02/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	16,999.0000	16,208.0000	(4.653)	0	0	0
09/02/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	11,471.0000	10,908.0000	(4.908)	0	0	0
09/02/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	14,961.0000	14,274.0000	(4.592)	0	0	0
09/02/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	6,451.0000	6,092.0000	(5.565)	0	0	0
09/02/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	8,983.0000	9,665.0000	7.592	0	0	0
09/02/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	22,776.0000	23,985.0000	5.308	0	0	0
09/02/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	78,825.0000	80,856.0000	2.577	0	0	0
09/02/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	111,992.0000	114,352.0000	2.107	0	0	0
09/02/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	100,563.0000	102,829.0000	2.253	0	0	0
09/02/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	33,579.0000	32,069.0000	(4.497)	0	0	0
09/02/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	89,477.0000	91,633.0000	2.410	0	0	0
09/02/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	8,667.0000	8,213.0000	(5.238)	0	0	0
09/02/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	42,722.0000	44,363.0000	3.841	0	0	0
09/02/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	27,129.0000	25,853.0000	(4.703)	0	0	0
09/02/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	31,804.0000	33,248.0000	4.540	0	0	0
09/02/2006	R203	2006/05/04			Bond Future	7.4060	7.3650	(0.554)	0.0000	0.0000	0
09/02/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	36,923.0000	34,300.0000	(7.104)	0	0	0
09/02/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	11,580.0000	10,200.0000	(11.917)	0	0	0
09/02/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	18,979.0000	20,848.0000	9.848	0	0	0
09/02/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	30.0000	21.0000	(30.000)	0	0	0
09/02/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	116,732.0000	119,979.0000	2.782	0	0	0
09/02/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
09/02/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	47,551.0000	50,448.0000	6.092	0	0	0
09/02/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	82,190.0000	85,401.0000	3.907	0	0	0
09/02/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	148.0000	110.0000	(25.676)	0	0	0
09/02/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	99,625.0000	102,865.0000	3.252	0	0	0
09/02/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	4,165.0000	4,791.0000	15.030	0	0	0
09/02/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	5,155.0000	4,384.0000	(14.956)	0	0	0
09/02/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	22,150.0000	20,096.0000	(9.273)	0	0	0

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09/02/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	9,718.0000	10,913.0000	12.297	0	0	0
09/02/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	31,905.0000	34,382.0000	7.764	0	0	0
09/02/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	64,648.0000	67,767.0000	4.825	0	0	0
09/02/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	589.0000	459.0000	(22.071)	0	0	0
09/02/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	1,919.0000	1,567.0000	(18.343)	0	0	0
09/02/2006	R203	2006/08/03			Bond Future	7.4070	7.3640	(0.581)	0.0000	0.0000	0
09/02/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	1,380.0000	1,180.0000	(14.493)	0	0	0
09/02/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	82,196.0000	85,353.0000	3.841	0	0	0
09/02/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	98,726.0000	101,988.0000	3.304	0	0	0
09/02/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	115,287.0000	118,603.0000	2.876	0	0	0
09/02/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	584.0000	489.0000	(16.267)	0	0	0
09/02/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	41,836.0000	39,424.0000	(5.765)	0	0	0
09/02/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	9,499.0000	10,444.0000	9.948	0	0	0
09/02/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	10,785.0000	9,750.0000	(9.597)	0	0	0
09/02/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	37,067.0000	39,388.0000	6.262	0	0	0
09/02/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	25,395.0000	27,265.0000	7.364	0	0	0
09/02/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	18,184.0000	16,696.0000	(8.183)	0	0	0
09/02/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	225.0000	185.0000	(17.778)	0	0	0
09/02/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	16,182.0000	17,572.0000	8.590	0	0	0
09/02/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	28,505.0000	26,539.0000	(6.897)	0	0	0
09/02/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,984.0000	2,603.0000	(12.768)	0	0	0
09/02/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	66,055.0000	69,030.0000	4.504	0	0	0
09/02/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	5,914.0000	5,255.0000	(11.143)	0	0	0
09/02/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	50,811.0000	53,509.0000	5.310	0	0	0
09/02/2006	R203	2006/11/02			Bond Future	7.4110	7.3670	(0.594)	0.0000	0.0000	0
09/02/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,668.0000	1,469.0000	(11.930)	0	0	0
09/02/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	98,102.0000	101,283.0000	3.243	0	0	0
09/02/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	22,815.0000	21,292.0000	(6.675)	0	0	0
09/02/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	3,145.0000	2,805.0000	(10.811)	0	0	0
09/02/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	29,610.0000	31,467.0000	6.272	0	0	0
09/02/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	13,514.0000	14,601.0000	8.044	0	0	0
09/02/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	5,598.0000	5,055.0000	(9.700)	0	0	0
09/02/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	77,831.0000	74,941.0000	(3.713)	0	0	0
09/02/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	4,868.0000	5,358.0000	10.066	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
09/02/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	8,374.0000	9,130.0000	9.028	0	0	0
09/02/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	60,679.0000	58,055.0000	(4.324)	0	0	0
09/02/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	20,553.0000	22,017.0000	7.123	0	0	0
09/02/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	45,648.0000	43,354.0000	(5.025)	0	0	0
09/02/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	32,992.0000	31,075.0000	(5.810)	0	0	0
09/02/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	40,620.0000	42,854.0000	5.500	0	0	0
09/02/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	67,436.0000	70,274.0000	4.208	0	0	0
09/02/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	82,483.0000	85,524.0000	3.687	0	0	0
09/02/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	9,425.0000	8,612.0000	(8.626)	0	0	0
09/02/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	15,042.0000	13,896.0000	(7.619)	0	0	0
09/02/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	53,346.0000	55,914.0000	4.814	0	0	0
09/02/2006	R203	2007/02/01			Bond Future	7.4190	7.3760	(0.580)	0.0000	0.0000	0
09/02/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	63,859.0000	61,455.0000	(3.765)	0	0	0
09/02/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	7,667.0000	8,270.0000	7.865	0	0	0
09/02/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	11,824.0000	12,669.0000	7.146	0	0	0
09/02/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	33,508.0000	35,266.0000	5.247	0	0	0
09/02/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	79,999.0000	77,354.0000	(3.306)	0	0	0
09/02/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	27,426.0000	25,935.0000	(5.436)	0	0	0
09/02/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	43,977.0000	46,045.0000	4.702	0	0	0
09/02/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	49,639.0000	47,519.0000	(4.271)	0	0	0
09/02/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	55,891.0000	58,241.0000	4.205	0	0	0
09/02/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	19,408.0000	18,228.0000	(6.080)	0	0	0
09/02/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	17,431.0000	18,559.0000	6.471	0	0	0
09/02/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	37,480.0000	35,670.0000	(4.829)	0	0	0
09/02/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	24,641.0000	26,079.0000	5.836	0	0	0
09/02/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	13,258.0000	12,360.0000	(6.773)	0	0	0
09/02/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	69,012.0000	71,605.0000	3.757	0	0	0
09/02/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	8,730.0000	8,075.0000	(7.503)	0	0	0
09/02/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	112,834.0000	115,887.0000	2.706	0	0	0
09/02/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,373.0000	3,068.0000	(9.042)	0	0	0
09/02/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,975.0000	1,781.0000	(9.823)	0	0	0
09/02/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	5,533.0000	5,076.0000	(8.260)	0	0	0
09/02/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	97,758.0000	100,701.0000	3.010	0	0	0
09/02/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	83,063.0000	85,854.0000	3.360	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
09/02/2006	R204	2006/05/04			Bond Future	7.3910	7.3450	(0.622)	0.0000	0.0000	0
09/02/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	51,414.0000	54,881.0000	6.743	0	0	0
09/02/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	1,981.0000	1,583.0000	(20.091)	0	0	0
09/02/2006	R204	2006/08/03			Bond Future	7.3930	7.3450	(0.649)	0.0000	0.0000	0
09/02/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	6,244.0000	5,483.0000	(12.188)	0	0	0
09/02/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	54,910.0000	58,132.0000	5.868	0	0	0
09/02/2006	R204	2006/11/02			Bond Future	7.3950	7.3470	(0.649)	0.0000	0.0000	0
09/02/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	23,802.0000	25,553.0000	7.357	0	0	0
09/02/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	35,734.0000	33,555.0000	(6.098)	0	0	0
09/02/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	25,040.0000	23,298.0000	(6.957)	0	0	0
09/02/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	33,569.0000	35,757.0000	6.518	0	0	0
09/02/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	121,914.0000	125,695.0000	3.101	0	0	0
09/02/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	48,994.0000	46,393.0000	(5.309)	0	0	0
09/02/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	16,062.0000	17,391.0000	8.274	0	0	0
09/02/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	45,274.0000	47,879.0000	5.754	0	0	0
09/02/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	64,757.0000	61,777.0000	(4.602)	0	0	0
09/02/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	6,192.0000	6,828.0000	10.271	0	0	0
09/02/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	1,120.0000	971.0000	(13.304)	0	0	0
09/02/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	10,268.0000	11,218.0000	9.252	0	0	0
09/02/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	16,809.0000	15,484.0000	(7.883)	0	0	0
09/02/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	82,809.0000	79,516.0000	(3.977)	0	0	0
09/02/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	10,783.0000	9,826.0000	(8.875)	0	0	0
09/02/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	58,675.0000	61,649.0000	5.069	0	0	0
09/02/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	105,390.0000	109,062.0000	3.484	0	0	0
09/02/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,842.0000	3,419.0000	(11.010)	0	0	0
09/02/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	2,128.0000	1,870.0000	(12.124)	0	0	0
09/02/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	89,119.0000	92,627.0000	3.936	0	0	0
09/02/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	6,596.0000	5,942.0000	(9.915)	0	0	0
09/02/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	73,421.0000	76,697.0000	4.462	0	0	0
09/02/2006	R204	2007/02/01			Bond Future	7.4010	7.3520	(0.662)	0.0000	0.0000	0
09/02/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	52,379.0000	49,844.0000	(4.840)	0	0	0
09/02/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	48,056.0000	50,610.0000	5.315	0	0	0
09/02/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	67,485.0000	64,603.0000	(4.271)	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
09/02/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	13,276.0000	14,348.0000	8.075	0	0	0
09/02/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	39,506.0000	37,348.0000	(5.462)	0	0	0
09/02/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	20,448.0000	19,047.0000	(6.852)	0	0	0
09/02/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	19,417.0000	20,837.0000	7.313	0	0	0
09/02/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	60,771.0000	63,662.0000	4.757	0	0	0
09/02/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	27,252.0000	29,050.0000	6.598	0	0	0
09/02/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	89,587.0000	93,001.0000	3.811	0	0	0
09/02/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	74,713.0000	77,894.0000	4.258	0	0	0
09/02/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,112.0000	1,881.0000	(10.938)	0	0	0
09/02/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	120,956.0000	124,680.0000	3.079	0	0	0
09/02/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	13,981.0000	12,917.0000	(7.610)	0	0	0
09/02/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,587.0000	3,226.0000	(10.064)	0	0	0
09/02/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	84,696.0000	81,512.0000	(3.759)	0	0	0
09/02/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	9,222.0000	8,447.0000	(8.404)	0	0	0
09/02/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	105,092.0000	108,686.0000	3.420	0	0	0
09/02/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	36,824.0000	39,007.0000	5.928	0	0	0
09/02/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	8,684.0000	9,456.0000	8.890	0	0	0
09/02/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,862.0000	5,321.0000	(9.229)	0	0	0
09/02/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	28,892.0000	27,120.0000	(6.133)	0	0	0
09/02/2006	R207	2006/05/04			Bond Future	7.3620	7.3140	(0.652)	0.0000	0.0000	0
09/02/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	53,984.0000	57,682.0000	6.850	0	0	0
09/02/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	1,823.0000	1,440.0000	(21.009)	0	0	0
09/02/2006	R207	2006/08/03			Bond Future	7.3640	7.3140	(0.679)	0.0000	0.0000	0
09/02/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	5,939.0000	5,182.0000	(12.746)	0	0	0
09/02/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	57,394.0000	60,841.0000	6.006	0	0	0
09/02/2006	R207	2006/11/02			Bond Future	7.3640	7.3130	(0.693)	0.0000	0.0000	0
09/02/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	5,740.0000	4,825.0000	(15.941)	0	0	0
09/02/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	124,077.0000	128,316.0000	3.416	0	0	0
09/02/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	37,096.0000	33,946.0000	(8.491)	0	0	0
09/02/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	6,272.0000	7,366.0000	17.443	0	0	0
09/02/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	55,299.0000	51,598.0000	(6.693)	0	0	0
09/02/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	2,561.0000	3,103.0000	21.164	0	0	0
09/02/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	53,265.0000	57,066.0000	7.136	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
09/02/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	13.0000	9.0000	(30.769)	0	0	0
09/02/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,338.0000	1,896.0000	(18.905)	0	0	0
09/02/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	70,791.0000	74,855.0000	5.741	0	0	0
09/02/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	60.0000	43.0000	(28.333)	0	0	0
09/02/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	106,590.0000	110,816.0000	3.965	0	0	0
09/02/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	241.0000	180.0000	(25.311)	0	0	0
09/02/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	88,746.0000	92,929.0000	4.713	0	0	0
09/02/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	814.0000	635.0000	(21.990)	0	0	0
09/02/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	37,079.0000	40,407.0000	8.975	0	0	0
09/02/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	22,534.0000	20,130.0000	(10.668)	0	0	0
09/02/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	12,164.0000	10,561.0000	(13.178)	0	0	0
09/02/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	13,016.0000	14,855.0000	14.129	0	0	0
09/02/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	23,361.0000	26,000.0000	11.297	0	0	0
09/02/2006	R207	2007/02/01			Bond Future	7.3680	7.3160	(0.706)	0.0000	0.0000	0
09/02/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	63,671.0000	66,844.0000	4.983	0	0	0
09/02/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	20,906.0000	22,507.0000	7.658	0	0	0
09/02/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	19,981.0000	18,524.0000	(7.292)	0	0	0
09/02/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	13,627.0000	12,525.0000	(8.087)	0	0	0
09/02/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	50,644.0000	53,462.0000	5.564	0	0	0
09/02/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	38,852.0000	36,587.0000	(5.830)	0	0	0
09/02/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	51,697.0000	49,023.0000	(5.172)	0	0	0
09/02/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	5,695.0000	5,138.0000	(9.781)	0	0	0
09/02/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	29,115.0000	31,125.0000	6.904	0	0	0
09/02/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	8,971.0000	8,171.0000	(8.918)	0	0	0
09/02/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	2,052.0000	1,814.0000	(11.598)	0	0	0
09/02/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	66,853.0000	63,798.0000	(4.570)	0	0	0
09/02/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	77,871.0000	81,346.0000	4.463	0	0	0
09/02/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	124,532.0000	128,569.0000	3.242	0	0	0
09/02/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	108,587.0000	112,490.0000	3.594	0	0	0
09/02/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	92,943.0000	96,661.0000	4.000	0	0	0
09/02/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	3,483.0000	3,112.0000	(10.652)	0	0	0
09/02/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	14,415.0000	15,635.0000	8.463	0	0	0
09/02/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	9,514.0000	10,400.0000	9.313	0	0	0
09/02/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	84,211.0000	80,823.0000	(4.023)	0	0	0
09/02/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	39,060.0000	41,484.0000	6.206	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
09/02/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	28,318.0000	26,466.0000	(6.540)	0	0	0
Grand Total:										1,872