



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 11/12/2006

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
11/12/2006	CRD1 2007/02/01			Index Future	106.6930	106.6590	(0.032)	0.0000	0.0000	10
11/12/2006	CRD1 2007/02/01	106.00	Put	Index Future	5,229.0000	5,138.0000	(1.740)	0	0	0
11/12/2006	CRD1 2007/02/01	106.00	Call	Index Future	12,159.0000	11,728.0000	(3.545)	0	0	0
11/12/2006	GOVI 2007/02/01			jGovi	248.6970	248.5660	(0.053)	0.0000	0.0000	66
11/12/2006	GOVI 2007/02/01	230.00	Call	jGovi	186,970.0000	185,660.0000	(0.701)	0	0	0
11/12/2006	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
11/12/2006	GOVI 2007/05/03			jGovi	254.2330	254.0980	(0.053)	0.0000	0.0000	118
11/12/2006	GOVI 2007/05/03	235.00	Put	jGovi	11.0000	11.0000	-	0	0	0
11/12/2006	GOVI 2007/05/03	235.00	Call	jGovi	192,341.0000	190,991.0000	(0.702)	0	0	0
11/12/2006	GOVI 2007/08/02			jGovi	259.7810	259.6440	(0.053)	0.0000	0.0000	0
11/12/2006	GOVI 2007/08/02	240.50	Call	jGovi	192,987.0000	191,617.0000	(0.710)	0	0	0
11/12/2006	GOVI 2007/08/02	240.50	Put	jGovi	177.0000	177.0000	-	0	0	0
11/12/2006	ILBI 2007/02/01			Index Future	272.8080	272.8080	-	0.0000	0.0000	0
11/12/2006	ILBI 2007/02/01	265.00	Call	Index Future	79,623.0000	79,441.0000	(0.229)	0	0	0
11/12/2006	ILBI 2007/02/01	265.00	Put	Index Future	1,543.0000	1,361.0000	(11.795)	0	0	0
11/12/2006	J153 2010/08/31			jSwap	8.8910	8.8990	0.090	0.0000	0.0000	0
11/12/2006	J157 2015/09/15			jSwap	8.4840	8.5080	0.283	0.0000	0.0000	0
11/12/2006	J186 2026/12/21			jSwap	7.8940	7.9100	0.203	0.0000	0.0000	0

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11/12/2006	J194	2008/02/28			jSwap	9.1430	9.1370	(0.066)	0.0000	0.0000	0
11/12/2006	J201	2014/12/22			jSwap	8.4890	8.5080	0.224	0.0000	0.0000	0
11/12/2006	J203	2017/09/15			jSwap	8.3580	8.3850	0.323	0.0000	0.0000	0
11/12/2006	J204	2018/12/21			jSwap	8.2660	8.2810	0.181	0.0000	0.0000	0
11/12/2006	J207	2020/01/15			jSwap	8.2210	8.2300	0.109	0.0000	0.0000	0
11/12/2006	JBAR	2005/12/21			jBar	9.0380	9.0980	0.664	0.0000	0.0000	0
11/12/2006	JFRA	2007/02/01			jFra	9.1980	9.1980	-	0.0000	0.0000	0
11/12/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1.0000	0.0000	(100.000)	0	0	0
11/12/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,139.0000	4,139.0000	-	0	0	0
11/12/2006	JFRA	2007/05/03			jFra	9.3550	9.3200	(0.374)	0.0000	0.0000	0
11/12/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,543.0000	4,459.0000	(1.849)	0	0	0
11/12/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	24.0000	24.0000	-	0	0	0
11/12/2006	JFRA	2007/08/02			jFra	9.3330	9.3110	(0.236)	0.0000	0.0000	0
11/12/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,553.0000	4,501.0000	(1.142)	0	0	0
11/12/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	87.0000	88.0000	1.149	0	0	0
11/12/2006	JFRA	2007/11/01			jFra	9.2640	9.2950	0.335	0.0000	0.0000	0
11/12/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	182.0000	171.0000	(6.044)	0	0	0
11/12/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,803.0000	4,873.0000	1.457	0	0	0
11/12/2006	JFRA	2008/02/07			jFra	9.1360	9.1110	(0.274)	0.0000	0.0000	0
11/12/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	19,569.0000	19,522.0000	(0.240)	0	0	0
11/12/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	23,557.0000	23,450.0000	(0.454)	0	0	0
11/12/2006	JN02	2007/02/01			jNote	9.1090	9.1060	(0.033)	0.0000	0.0000	0
11/12/2006	JN02	2007/02/01	9.00	Call	Option on jNote	8,766.0000	8,524.0000	(2.761)	0	0	0

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11/12/2006	JN02	2007/02/01	9.00	Put	Option on jNote	6,785.0000	6,598.0000	(2.756)	0	0	0
11/12/2006	JN02	2007/05/03			jNote	9.0390	9.0420	0.033	0.0000	0.0000	0
11/12/2006	JN02	2007/05/03	9.25	Put	Option on jNote	14,653.0000	14,493.0000	(1.092)	0	0	0
11/12/2006	JN02	2007/05/03	9.25	Call	Option on jNote	10,811.0000	10,706.0000	(0.971)	0	0	0
11/12/2006	JN02	2007/08/02			jNote	8.9380	8.9510	0.145	0.0000	0.0000	0
11/12/2006	JN02	2007/08/02	9.25	Call	Option on jNote	13,435.0000	13,437.0000	0.015	0	0	0
11/12/2006	JN02	2007/08/02	9.25	Put	Option on jNote	19,120.0000	18,885.0000	(1.229)	0	0	0
11/12/2006	JN05	2007/02/01			jNote	8.6820	8.6950	0.150	0.0000	0.0000	0
11/12/2006	JN05	2007/02/01	9.25	Call	Option on jNote	1,196.0000	1,150.0000	(3.846)	0	0	0
11/12/2006	JN05	2007/02/01	9.25	Put	Option on jNote	23,951.0000	23,379.0000	(2.388)	0	0	0
11/12/2006	JN05	2007/05/03			jNote	8.6240	8.6380	0.162	0.0000	0.0000	0
11/12/2006	JN05	2007/05/03	9.25	Put	Option on jNote	29,069.0000	28,525.0000	(1.871)	0	0	0
11/12/2006	JN05	2007/05/03	9.25	Call	Option on jNote	3,956.0000	3,979.0000	0.581	0	0	0
11/12/2006	JN05	2007/08/02			jNote	8.5540	8.5700	0.187	0.0000	0.0000	0
11/12/2006	JN05	2007/08/02	9.25	Put	Option on jNote	33,964.0000	33,386.0000	(1.702)	0	0	0
11/12/2006	JN05	2007/08/02	9.25	Call	Option on jNote	5,987.0000	6,063.0000	1.269	0	0	0
11/12/2006	JN10	2007/02/01			jNote	8.2960	8.3270	0.374	0.0000	0.0000	0
11/12/2006	JN10	2007/02/01	9.00	Put	Option on jNote	47,130.0000	45,017.0000	(4.483)	0	0	0
11/12/2006	JN10	2007/02/01	9.00	Call	Option on jNote	59.0000	65.0000	10.169	0	0	0
11/12/2006	JN10	2007/05/03			jNote	8.2460	8.2760	0.364	0.0000	0.0000	0
11/12/2006	JN10	2007/05/03	9.00	Call	Option on jNote	829.0000	913.0000	10.133	0	0	0
11/12/2006	JN10	2007/05/03	9.00	Put	Option on jNote	51,360.0000	49,381.0000	(3.853)	0	0	0
11/12/2006	JN10	2007/08/02			jNote	8.1890	8.2190	0.366	0.0000	0.0000	0
11/12/2006	JN10	2007/08/02	9.00	Call	Option on jNote	1,815.0000	1,966.0000	8.320	0	0	0
11/12/2006	JN10	2007/08/02	9.00	Put	Option on jNote	56,321.0000	54,390.0000	(3.429)	0	0	0
11/12/2006	JROD	2006/12/29			jRod	8.1700	8.1670	(0.037)	0.0000	0.0000	0

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11/12/2006	JROD	2007/01/31			jRod	8.5670	8.5780	0.128	0.0000	0.0000	0
11/12/2006	JROD	2007/02/28			jRod	8.9270	8.9550	0.314	0.0000	0.0000	0
11/12/2006	JROD	2007/03/30			jRod	8.6730	8.6890	0.184	0.0000	0.0000	0
11/12/2006	JROD	2007/04/30			jRod	8.9350	8.9430	0.090	0.0000	0.0000	0
11/12/2006	JROD	2007/05/31			jRod	9.1560	9.1520	(0.044)	0.0000	0.0000	0
11/12/2006	OTH1	2007/02/01			Index Future	245.0750	244.9840	(0.037)	0.0000	0.0000	15
11/12/2006	OTH1	2007/02/01	243.58	Call	Index Future	27,326.0000	26,258.0000	(3.908)	0	0	0
11/12/2006	OTH1	2007/02/01	243.58	Put	Index Future	12,376.0000	12,218.0000	(1.277)	0	0	0
11/12/2006	R153	2007/02/01			Bond Future	8.3200	8.3350	0.180	0.0000	0.0000	62
11/12/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	13,630.0000	13,828.0000	1.453	0	0	0
11/12/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	3,025.0000	2,729.0000	(9.785)	0	0	0
11/12/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	6,187.0000	5,767.0000	(6.788)	0	0	0
11/12/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	8,496.0000	8,570.0000	0.871	0	0	0
11/12/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,894.0000	4,883.0000	(0.225)	0	0	0
11/12/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	429.0000	350.0000	(18.415)	0	0	0
11/12/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	11,884.0000	11,368.0000	(4.342)	0	0	0
11/12/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	10,805.0000	10,299.0000	(4.683)	0	0	0
11/12/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,298.0000	1,245.0000	(4.083)	0	0	0
11/12/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	5,500.0000	5,501.0000	0.018	0	0	0
11/12/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	36,079.0000	36,543.0000	1.286	0	0	0
11/12/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	16,652.0000	16,109.0000	(3.261)	0	0	0
11/12/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	4,339.0000	4,316.0000	(0.530)	0	0	0
11/12/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,596.0000	2,548.0000	(1.849)	0	0	0
11/12/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	23,423.0000	22,877.0000	(2.331)	0	0	0
11/12/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	20,182.0000	20,509.0000	1.620	0	0	0
11/12/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	9,772.0000	9,280.0000	(5.035)	0	0	0
11/12/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,206.0000	1,039.0000	(13.847)	0	0	0
11/12/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	27,854.0000	28,269.0000	1.490	0	0	0
11/12/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	127.0000	97.0000	(23.622)	0	0	0
11/12/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0

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11/12/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	62,012.0000	62,506.0000	0.797	0	0	0
11/12/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	53,251.0000	53,743.0000	0.924	0	0	0
11/12/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	624.0000	583.0000	(6.571)	0	0	0
11/12/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	30,747.0000	30,212.0000	(1.740)	0	0	0
11/12/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
11/12/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	44,589.0000	45,074.0000	1.088	0	0	0
11/12/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	31.0000	22.0000	(29.032)	0	0	0
11/12/2006	R153	2007/05/03			Bond Future	8.2800	8.2850	0.060	0.0000	0.0000	1
11/12/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	9,012.0000	8,952.0000	(0.666)	0	0	0
11/12/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	15,776.0000	15,563.0000	(1.350)	0	0	0
11/12/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	6,704.0000	6,641.0000	(0.940)	0	0	0
11/12/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	19,573.0000	19,356.0000	(1.109)	0	0	0
11/12/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	6,201.0000	6,138.0000	(1.016)	0	0	0
11/12/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	21,633.0000	21,416.0000	(1.003)	0	0	0
11/12/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	5,727.0000	5,664.0000	(1.100)	0	0	0
11/12/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	20,590.0000	20,373.0000	(1.054)	0	0	0
11/12/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	4,097.0000	4,037.0000	(1.464)	0	0	0
11/12/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	26,045.0000	25,831.0000	(0.822)	0	0	0
11/12/2006	R153	2007/08/02			Bond Future	8.1150	8.1240	0.111	0.0000	0.0000	0
11/12/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	21,884.0000	21,628.0000	(1.170)	0	0	0
11/12/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	10,850.0000	10,854.0000	0.037	0	0	0
11/12/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	25,466.0000	25,201.0000	(1.041)	0	0	0
11/12/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	27,363.0000	27,094.0000	(0.983)	0	0	0
11/12/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	8,756.0000	8,750.0000	(0.069)	0	0	0
11/12/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	8,282.0000	8,275.0000	(0.085)	0	0	0
11/12/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	26,406.0000	26,139.0000	(1.011)	0	0	0
11/12/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	7,827.0000	7,818.0000	(0.115)	0	0	0
11/12/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	31,351.0000	31,077.0000	(0.874)	0	0	0
11/12/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	6,193.0000	6,178.0000	(0.242)	0	0	0
11/12/2006	R157	2007/02/01			Bond Future	7.9900	8.0100	0.250	0.0000	0.0000	0
11/12/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	2,692.0000	2,634.0000	(2.155)	0	0	0
11/12/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	77,130.0000	78,518.0000	1.800	0	0	0
11/12/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	110,072.0000	108,563.0000	(1.371)	0	0	0

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11/12/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	3,683.0000	3,160.0000	(14.200)	0	0	0
11/12/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	90,153.0000	88,627.0000	(1.693)	0	0	0
11/12/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	3,648.0000	3,601.0000	(1.288)	0	0	0
11/12/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	106,768.0000	105,257.0000	(1.415)	0	0	0
11/12/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	139.0000	122.0000	(12.230)	0	0	150
11/12/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	387.0000	353.0000	(8.786)	0	0	0
11/12/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	4,228.0000	4,191.0000	(0.875)	0	0	0
11/12/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	40,933.0000	41,901.0000	2.365	0	0	0
11/12/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	123,202.0000	121,700.0000	(1.219)	0	0	0
11/12/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	41,577.0000	40,048.0000	(3.678)	0	0	0
11/12/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	166.0000	146.0000	(12.048)	0	0	0
11/12/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	888.0000	836.0000	(5.856)	0	0	0
11/12/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	430.0000	326.0000	(24.186)	0	0	0
11/12/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	44,583.0000	43,044.0000	(3.452)	0	0	0
11/12/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	26,348.0000	26,979.0000	2.395	0	0	0
11/12/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	58,171.0000	59,403.0000	2.118	0	0	0
11/12/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	50,759.0000	49,209.0000	(3.054)	0	0	0
11/12/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	73,504.0000	71,961.0000	(2.099)	0	0	0
11/12/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	1,382.0000	1,122.0000	(18.813)	0	0	0
11/12/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	5,636.0000	5,629.0000	(0.124)	0	0	0
11/12/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	8,274.0000	7,413.0000	(10.406)	0	0	0
11/12/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	57,111.0000	55,558.0000	(2.719)	0	0	0
11/12/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	69.0000	59.0000	(14.493)	0	0	0
11/12/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	3,138.0000	3,084.0000	(1.721)	0	0	0
11/12/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	27,686.0000	26,263.0000	(5.140)	0	0	0
11/12/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	35,773.0000	34,274.0000	(4.190)	0	0	150
11/12/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	47,645.0000	46,100.0000	(3.243)	0	0	0
11/12/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	19,487.0000	19,906.0000	2.150	0	0	0
11/12/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	8,468.0000	8,537.0000	0.815	0	0	0
11/12/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	1,965.0000	1,904.0000	(3.104)	0	0	0
11/12/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	12,748.0000	11,675.0000	(8.417)	0	0	250
11/12/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	16,405.0000	15,207.0000	(7.303)	0	0	0
11/12/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	15,659.0000	15,953.0000	1.878	0	0	0
11/12/2006	R157	2007/05/03			Bond Future	7.9650	7.9850	0.251	0.0000	0.0000	504
11/12/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	7,047.0000	7,127.0000	1.135	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
11/12/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	66,135.0000	64,757.0000	(2.084)	0	0	0
11/12/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	63,400.0000	62,034.0000	(2.155)	0	0	0
11/12/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	7,750.0000	7,842.0000	1.187	0	0	0
11/12/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	8,508.0000	8,613.0000	1.234	0	0	0
11/12/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	4,729.0000	4,772.0000	0.909	0	0	0
11/12/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	77,447.0000	76,031.0000	(1.828)	0	0	0
11/12/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	60,707.0000	59,354.0000	(2.229)	0	0	0
11/12/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	50,407.0000	49,119.0000	(2.555)	0	0	0
11/12/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	12,137.0000	12,307.0000	1.401	0	0	0
11/12/2006	R157	2007/08/02			Bond Future	7.8620	7.8800	0.229	0.0000	0.0000	0
11/12/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	68,086.0000	66,876.0000	(1.777)	0	0	0
11/12/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	12,536.0000	12,662.0000	1.005	0	0	0
11/12/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	74,154.0000	72,991.0000	(1.568)	0	0	0
11/12/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	8,834.0000	8,914.0000	0.906	0	0	0
11/12/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	87,110.0000	85,902.0000	(1.387)	0	0	0
11/12/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	3,113.0000	3,192.0000	2.538	0	0	0
11/12/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	71,656.0000	70,504.0000	(1.608)	0	0	0
11/12/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	13,406.0000	13,542.0000	1.014	0	0	0
11/12/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	17,362.0000	17,547.0000	1.066	0	0	0
11/12/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	62,023.0000	60,920.0000	(1.778)	0	0	0
11/12/2006	R186	2007/02/01			Bond Future	7.5460	7.5660	0.265	0.0000	0.0000	2
11/12/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	20,841.0000	19,043.0000	(8.627)	0	0	0
11/12/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	26,605.0000	27,302.0000	2.620	0	0	0
11/12/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	2,134.0000	2,069.0000	(3.046)	0	0	0
11/12/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	1,060.0000	1,002.0000	(5.472)	0	0	0
11/12/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	164,120.0000	161,607.0000	(1.531)	0	0	0
11/12/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	91,383.0000	88,824.0000	(2.800)	0	0	0
11/12/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	141,397.0000	143,819.0000	1.713	0	0	0
11/12/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	47,385.0000	48,696.0000	2.767	0	0	0
11/12/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	112,417.0000	109,864.0000	(2.271)	0	0	0
11/12/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	144.0000	126.0000	(12.500)	0	0	0
11/12/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	391.0000	356.0000	(8.951)	0	0	0
11/12/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	81,004.0000	78,450.0000	(3.153)	0	0	0
11/12/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	38,614.0000	36,344.0000	(5.879)	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
11/12/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	86,158.0000	83,600.0000	(2.969)	0	0	0
11/12/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	13,506.0000	13,731.0000	1.666	0	0	0
11/12/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	2,534.0000	2,471.0000	(2.486)	0	0	0
11/12/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	61,020.0000	58,523.0000	(4.092)	0	0	0
11/12/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	6,131.0000	6,128.0000	(0.049)	0	0	0
11/12/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	9,609.0000	8,426.0000	(12.311)	0	0	0
11/12/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	3,045.0000	2,986.0000	(1.938)	0	0	0
11/12/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	138,518.0000	135,989.0000	(1.826)	0	0	0
11/12/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	3,613.0000	2,997.0000	(17.050)	0	0	0
11/12/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	106,491.0000	108,740.0000	2.112	0	0	0
11/12/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,077.0000	831.0000	(22.841)	0	0	0
11/12/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	248.0000	175.0000	(29.435)	0	0	0
11/12/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	74,587.0000	76,466.0000	2.519	0	0	0
11/12/2006	R186	2007/05/03			Bond Future	7.5050	7.5240	0.253	0.0000	0.0000	0
11/12/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	12,523.0000	12,670.0000	1.174	0	0	0
11/12/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	100,684.0000	98,464.0000	(2.205)	0	0	0
11/12/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	8,345.0000	8,424.0000	0.947	0	0	0
11/12/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	123,229.0000	120,927.0000	(1.868)	0	0	0
11/12/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	7,506.0000	7,572.0000	0.879	0	0	0
11/12/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	118,632.0000	116,344.0000	(1.929)	0	0	0
11/12/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	4,302.0000	4,322.0000	0.465	0	0	0
11/12/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	146,638.0000	144,291.0000	(1.601)	0	0	0
11/12/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	6,740.0000	6,794.0000	0.801	0	0	0
11/12/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	127,859.0000	125,546.0000	(1.809)	0	0	0
11/12/2006	R186	2007/08/02			Bond Future	7.4660	7.4850	0.254	0.0000	0.0000	0
11/12/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	112,040.0000	109,956.0000	(1.860)	0	0	0
11/12/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	19,643.0000	19,921.0000	1.415	0	0	0
11/12/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	128,832.0000	126,667.0000	(1.680)	0	0	0
11/12/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	14,447.0000	14,645.0000	1.371	0	0	0
11/12/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	8,823.0000	8,934.0000	1.258	0	0	0
11/12/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	155,063.0000	152,811.0000	(1.452)	0	0	0
11/12/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	12,310.0000	12,475.0000	1.340	0	0	0
11/12/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	137,461.0000	135,263.0000	(1.599)	0	0	0
11/12/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	133,129.0000	130,947.0000	(1.639)	0	0	0



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11/12/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	13,343.0000	13,524.0000	1.357	0	0	0
11/12/2006	R194	2007/02/01			Bond Future	8.9010	8.9190	0.202	0.0000	0.0000	0
11/12/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,729.0000	16,908.0000	1.070	0	0	0
11/12/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	4,035.0000	4,087.0000	1.289	0	0	0
11/12/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
11/12/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	1,518.0000	1,391.0000	(8.366)	0	0	0
11/12/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	24,461.0000	24,641.0000	0.736	0	0	0
11/12/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,873.0000	22,053.0000	0.823	0	0	0
11/12/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/12/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	27,058.0000	27,239.0000	0.669	0	0	0
11/12/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/12/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/12/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	14,180.0000	14,356.0000	1.241	0	0	0
11/12/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	29,666.0000	29,846.0000	0.607	0	0	0
11/12/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	13.0000	9.0000	(30.769)	0	0	0
11/12/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/12/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	19,295.0000	19,475.0000	0.933	0	0	0
11/12/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,664.0000	11,833.0000	1.449	0	0	0
11/12/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,243.0000	9,393.0000	1.623	0	0	0
11/12/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	166.0000	136.0000	(18.072)	0	0	0
11/12/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	7,001.0000	7,119.0000	1.685	0	0	0
11/12/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	455.0000	393.0000	(13.626)	0	0	0
11/12/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
11/12/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	47.0000	36.0000	(23.404)	0	0	0
11/12/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	3,730.0000	3,775.0000	1.206	0	0	0
11/12/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,016.0000	913.0000	(10.138)	0	0	0
11/12/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	1,716.0000	1,580.0000	(7.925)	0	0	0
11/12/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	3,441.0000	3,478.0000	1.075	0	0	0
11/12/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	1,928.0000	1,785.0000	(7.417)	0	0	0
11/12/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	5,041.0000	5,118.0000	1.527	0	0	0
11/12/2006	R194	2007/05/03			Bond Future	8.8080	8.8150	0.079	0.0000	0.0000	0
11/12/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	3,274.0000	3,255.0000	(0.580)	0	0	0
11/12/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	6,076.0000	6,001.0000	(1.234)	0	0	0
11/12/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	5,150.0000	5,077.0000	(1.417)	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
11/12/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	3,619.0000	3,601.0000	(0.497)	0	0	0
11/12/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	4,720.0000	4,648.0000	(1.525)	0	0	0
11/12/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	2,654.0000	2,633.0000	(0.791)	0	0	0
11/12/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	3,444.0000	3,425.0000	(0.552)	0	0	0
11/12/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	4,933.0000	4,860.0000	(1.480)	0	0	0
11/12/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	3,928.0000	3,859.0000	(1.757)	0	0	0
11/12/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	4,379.0000	4,364.0000	(0.343)	0	0	0
11/12/2006	R194	2007/08/02			Bond Future	8.6740	8.6700	(0.046)	0.0000	0.0000	0
11/12/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,483.0000	6,461.0000	(0.339)	0	0	0
11/12/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	7,105.0000	7,085.0000	(0.281)	0	0	0
11/12/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	3,973.0000	3,931.0000	(1.057)	0	0	0
11/12/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	4,436.0000	4,393.0000	(0.969)	0	0	0
11/12/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	4,681.0000	4,637.0000	(0.940)	0	0	0
11/12/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	6,184.0000	6,162.0000	(0.356)	0	0	0
11/12/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	4,558.0000	4,514.0000	(0.965)	0	0	0
11/12/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,332.0000	6,311.0000	(0.332)	0	0	0
11/12/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	5,198.0000	5,153.0000	(0.866)	0	0	0
11/12/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,612.0000	5,589.0000	(0.410)	0	0	0
11/12/2006	R201	2007/02/01			Bond Future	7.9810	8.0010	0.251	0.0000	0.0000	0
11/12/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	6,512.0000	5,830.0000	(10.473)	0	0	0
11/12/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	11,861.0000	12,095.0000	1.973	0	0	0
11/12/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	12,986.0000	12,035.0000	(7.323)	0	0	0
11/12/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,051.0000	851.0000	(19.029)	0	0	0
11/12/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	45,534.0000	46,517.0000	2.159	0	0	0
11/12/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	2,598.0000	2,564.0000	(1.309)	0	0	0
11/12/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	35,631.0000	34,413.0000	(3.418)	0	0	0
11/12/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	2,857.0000	2,447.0000	(14.351)	0	0	0
11/12/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	60,565.0000	61,671.0000	1.826	0	0	0
11/12/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	31,861.0000	32,635.0000	2.429	0	0	0
11/12/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	76,377.0000	77,537.0000	1.519	0	0	0
11/12/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	248.0000	225.0000	(9.274)	0	0	0
11/12/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	22,081.0000	20,951.0000	(5.118)	0	0	0
11/12/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	590.0000	554.0000	(6.102)	0	0	0
11/12/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	79.0000	55.0000	(30.380)	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
11/12/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	58,807.0000	57,587.0000	(2.075)	0	0	0
11/12/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	72,109.0000	70,902.0000	(1.674)	0	0	0
11/12/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	319.0000	241.0000	(24.451)	0	0	0
11/12/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	1,351.0000	1,307.0000	(3.257)	0	0	0
11/12/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	45,677.0000	44,449.0000	(2.688)	0	0	0
11/12/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	1,885.0000	1,843.0000	(2.228)	0	0	0
11/12/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	40,585.0000	39,359.0000	(3.021)	0	0	0
11/12/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	33,219.0000	32,008.0000	(3.646)	0	0	0
11/12/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,296.0000	6,350.0000	0.858	0	0	0
11/12/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	3,034.0000	3,008.0000	(0.857)	0	0	0
11/12/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	38,088.0000	36,865.0000	(3.211)	0	0	0
11/12/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	20,315.0000	20,818.0000	2.476	0	0	0
11/12/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	2,216.0000	2,177.0000	(1.760)	0	0	0
11/12/2006	R201	2007/05/03			Bond Future	7.9300	7.9480	0.227	0.0000	0.0000	0
11/12/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	41,906.0000	40,954.0000	(2.272)	0	0	0
11/12/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	9,474.0000	9,566.0000	0.971	0	0	0
11/12/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	54,522.0000	53,515.0000	(1.847)	0	0	0
11/12/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	50,175.0000	49,182.0000	(1.979)	0	0	0
11/12/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	63,568.0000	62,537.0000	(1.622)	0	0	0
11/12/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	6,667.0000	6,718.0000	0.765	0	0	0
11/12/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	3,734.0000	3,747.0000	0.348	0	0	0
11/12/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	52,332.0000	51,332.0000	(1.911)	0	0	0
11/12/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	6,079.0000	6,123.0000	0.724	0	0	0
11/12/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	5,534.0000	5,570.0000	0.651	0	0	0
11/12/2006	R201	2007/08/02			Bond Future	7.8800	7.8980	0.228	0.0000	0.0000	0
11/12/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	13,592.0000	13,743.0000	1.111	0	0	0
11/12/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	48,067.0000	47,196.0000	(1.812)	0	0	0
11/12/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	57,710.0000	56,791.0000	(1.592)	0	0	0
11/12/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	9,741.0000	9,843.0000	1.047	0	0	0
11/12/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	9,085.0000	9,179.0000	1.035	0	0	0
11/12/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	55,722.0000	54,811.0000	(1.635)	0	0	0
11/12/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	6,802.0000	6,867.0000	0.956	0	0	0
11/12/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	59,725.0000	58,798.0000	(1.552)	0	0	0
11/12/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	10,434.0000	10,544.0000	1.054	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
11/12/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	68,037.0000	67,080.0000	(1.407)	0	0	0
11/12/2006	R203	2007/02/01			Bond Future	7.8490	7.8690	0.255	0.0000	0.0000	0
11/12/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	83,832.0000	85,270.0000	1.715	0	0	0
11/12/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	19.0000	17.0000	(10.526)	0	0	0
11/12/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	174.0000	123.0000	(29.310)	0	0	0
11/12/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	862.0000	673.0000	(21.926)	0	0	0
11/12/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	62,743.0000	61,288.0000	(2.319)	0	0	0
11/12/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
11/12/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	130.0000	122.0000	(6.154)	0	0	0
11/12/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	3,099.0000	2,618.0000	(15.521)	0	0	0
11/12/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	352.0000	341.0000	(3.125)	0	0	0
11/12/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	28,789.0000	29,755.0000	3.355	0	0	0
11/12/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	25.0000	16.0000	(36.000)	0	0	0
11/12/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	46,403.0000	44,946.0000	(3.140)	0	0	0
11/12/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	79,105.0000	77,656.0000	(1.832)	0	0	0
11/12/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	104,107.0000	105,553.0000	1.389	0	0	0
11/12/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	52,898.0000	51,440.0000	(2.756)	0	0	0
11/12/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	64,154.0000	65,550.0000	2.176	0	0	0
11/12/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	646.0000	636.0000	(1.548)	0	0	0
11/12/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	30,923.0000	29,512.0000	(4.563)	0	0	0
11/12/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	49,639.0000	48,181.0000	(2.937)	0	0	0
11/12/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	480.0000	468.0000	(2.500)	0	0	0
11/12/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	2,413.0000	2,449.0000	1.492	0	0	0
11/12/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	56,173.0000	54,715.0000	(2.596)	0	0	0
11/12/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	255.0000	245.0000	(3.922)	0	0	0
11/12/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	45,473.0000	46,732.0000	2.769	0	0	0
11/12/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	6,907.0000	7,123.0000	3.127	0	0	0
11/12/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	17,767.0000	16,536.0000	(6.929)	0	0	0
11/12/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	15,586.0000	16,150.0000	3.619	0	0	0
11/12/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	8,383.0000	7,500.0000	(10.533)	0	0	0
11/12/2006	R203	2007/05/03			Bond Future	7.8030	7.8210	0.231	0.0000	0.0000	0
11/12/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	69,517.0000	68,251.0000	(1.821)	0	0	0
11/12/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	1,784.0000	1,817.0000	1.850	0	0	0
11/12/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	63,460.0000	62,206.0000	(1.976)	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
11/12/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	612.0000	619.0000	1.144	0	0	0
11/12/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	1,270.0000	1,291.0000	1.654	0	0	0
11/12/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	81,826.0000	80,546.0000	(1.564)	0	0	0
11/12/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	1,508.0000	1,535.0000	1.790	0	0	0
11/12/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	66,477.0000	65,217.0000	(1.895)	0	0	0
11/12/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	51,703.0000	50,490.0000	(2.346)	0	0	0
11/12/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	3,349.0000	3,423.0000	2.210	0	0	0
11/12/2006	R203	2007/08/02			Bond Future	7.7560	7.7750	0.245	0.0000	0.0000	0
11/12/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	3,663.0000	3,748.0000	2.321	0	0	0
11/12/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	1,989.0000	2,034.0000	2.262	0	0	0
11/12/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	85,284.0000	83,986.0000	(1.522)	0	0	0
11/12/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	3,257.0000	3,332.0000	2.303	0	0	0
11/12/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	70,946.0000	69,689.0000	(1.772)	0	0	0
11/12/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	73,771.0000	72,504.0000	(1.717)	0	0	0
11/12/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	4,110.0000	4,206.0000	2.336	0	0	0
11/12/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	68,149.0000	66,903.0000	(1.828)	0	0	0
11/12/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	57,288.0000	56,095.0000	(2.082)	0	0	0
11/12/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	6,372.0000	6,522.0000	2.354	0	0	0
11/12/2006	R204	2007/02/01			Bond Future	7.8150	7.8350	0.256	0.0000	0.0000	0
11/12/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	13,400.0000	12,277.0000	(8.381)	0	0	0
11/12/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	18,434.0000	18,854.0000	2.278	0	0	0
11/12/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	31,250.0000	32,026.0000	2.483	0	0	0
11/12/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	6,540.0000	5,774.0000	(11.713)	0	0	0
11/12/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	2,698.0000	2,269.0000	(15.901)	0	0	0
11/12/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	86,596.0000	85,021.0000	(1.819)	0	0	0
11/12/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	53,284.0000	51,689.0000	(2.993)	0	0	0
11/12/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	4,906.0000	4,897.0000	(0.183)	0	0	0
11/12/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	395.0000	362.0000	(8.354)	0	0	0
11/12/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	69,798.0000	68,208.0000	(2.278)	0	0	0
11/12/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	47,594.0000	48,707.0000	2.339	0	0	0
11/12/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	108,712.0000	110,235.0000	1.401	0	0	0
11/12/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	258.0000	189.0000	(26.744)	0	0	0
11/12/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	87,110.0000	88,583.0000	1.691	0	0	0
11/12/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	37,754.0000	36,203.0000	(4.108)	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
11/12/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	66,528.0000	67,877.0000	2.028	0	0	0
11/12/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	2,201.0000	2,149.0000	(2.363)	0	0	0
11/12/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	63,131.0000	61,536.0000	(2.526)	0	0	0
11/12/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	58.0000	39.0000	(32.759)	0	0	0
11/12/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	9,975.0000	10,111.0000	1.363	0	0	0
11/12/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	923.0000	730.0000	(20.910)	0	0	0
11/12/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	935.0000	887.0000	(5.134)	0	0	0
11/12/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	1,327.0000	1,274.0000	(3.994)	0	0	0
11/12/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	1,864.0000	1,810.0000	(2.897)	0	0	0
11/12/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	56,539.0000	54,943.0000	(2.823)	0	0	0
11/12/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	24,122.0000	22,717.0000	(5.825)	0	0	0
11/12/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	59,823.0000	58,227.0000	(2.668)	0	0	0
11/12/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	1,575.0000	1,521.0000	(3.429)	0	0	0
11/12/2006	R204	2007/05/03			Bond Future	7.7720	7.7910	0.244	0.0000	0.0000	0
11/12/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	9,295.0000	9,388.0000	1.001	0	0	0
11/12/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	63,015.0000	61,656.0000	(2.157)	0	0	0
11/12/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	5,239.0000	5,273.0000	0.649	0	0	0
11/12/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	79,991.0000	78,572.0000	(1.774)	0	0	0
11/12/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	3,453.0000	3,465.0000	0.348	0	0	0
11/12/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	91,883.0000	90,442.0000	(1.568)	0	0	0
11/12/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	77,079.0000	75,668.0000	(1.831)	0	0	0
11/12/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	5,789.0000	5,831.0000	0.726	0	0	0
11/12/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	74,196.0000	72,794.0000	(1.890)	0	0	0
11/12/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	6,386.0000	6,436.0000	0.783	0	0	0
11/12/2006	R204	2007/08/02			Bond Future	7.7300	7.7490	0.246	0.0000	0.0000	0
11/12/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	14,320.0000	14,497.0000	1.236	0	0	0
11/12/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	70,516.0000	69,254.0000	(1.790)	0	0	0
11/12/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	86,292.0000	84,960.0000	(1.544)	0	0	0
11/12/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	9,321.0000	9,428.0000	1.148	0	0	0
11/12/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	97,344.0000	95,979.0000	(1.402)	0	0	0
11/12/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	6,857.0000	6,930.0000	1.065	0	0	0
11/12/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	10,039.0000	10,156.0000	1.165	0	0	0
11/12/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	83,589.0000	82,267.0000	(1.582)	0	0	0
11/12/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	80,913.0000	79,602.0000	(1.620)	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
11/12/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	10,800.0000	10,928.0000	1.185	0	0	0
11/12/2006	R206	2007/02/01			Bond Future	8.0080	8.0280	0.250	0.0000	0.0000	0
11/12/2006	R206	2007/02/01	7.75	Call	Option on Bond Future	3,708.0000	3,235.0000	(12.756)	0	0	0
11/12/2006	R206	2007/02/01	7.75	Put	Option on Bond Future	17,133.0000	17,691.0000	3.257	0	0	0
11/12/2006	R206	2007/02/01	8.25	Call	Option on Bond Future	16,287.0000	15,345.0000	(5.784)	0	0	0
11/12/2006	R206	2007/02/01	8.00	Put	Option on Bond Future	8,997.0000	9,283.0000	3.179	0	0	0
11/12/2006	R206	2007/02/01	8.25	Put	Option on Bond Future	3,900.0000	3,989.0000	2.282	0	0	0
11/12/2006	R206	2007/02/01	8.00	Call	Option on Bond Future	8,584.0000	7,839.0000	(8.679)	0	0	0
11/12/2006	R206	2007/05/03			Bond Future	7.9570	7.9760	0.239	0.0000	0.0000	0
11/12/2006	R206	2007/05/03	7.75	Put	Option on Bond Future	20,145.0000	20,592.0000	2.219	0	0	0
11/12/2006	R206	2007/05/03	7.75	Call	Option on Bond Future	9,648.0000	9,139.0000	(5.276)	0	0	0
11/12/2006	R206	2007/05/03	8.00	Put	Option on Bond Future	13,142.0000	13,449.0000	2.336	0	0	0
11/12/2006	R206	2007/05/03	8.25	Put	Option on Bond Future	7,987.0000	8,175.0000	2.354	0	0	0
11/12/2006	R206	2007/05/03	8.00	Call	Option on Bond Future	15,305.0000	14,656.0000	(4.240)	0	0	0
11/12/2006	R206	2007/05/03	8.25	Call	Option on Bond Future	22,609.0000	21,841.0000	(3.397)	0	0	0
11/12/2006	R206	2007/08/02			Bond Future	7.9060	7.9240	0.228	0.0000	0.0000	0
11/12/2006	R206	2007/08/02	8.00	Call	Option on Bond Future	20,053.0000	19,459.0000	(2.962)	0	0	0
11/12/2006	R206	2007/08/02	7.75	Put	Option on Bond Future	21,880.0000	22,267.0000	1.769	0	0	0
11/12/2006	R206	2007/08/02	8.25	Call	Option on Bond Future	27,153.0000	26,473.0000	(2.504)	0	0	0
11/12/2006	R206	2007/08/02	7.75	Call	Option on Bond Future	14,184.0000	13,688.0000	(3.497)	0	0	0
11/12/2006	R206	2007/08/02	8.25	Put	Option on Bond Future	10,444.0000	10,647.0000	1.944	0	0	0
11/12/2006	R206	2007/08/02	8.00	Put	Option on Bond Future	15,452.0000	15,741.0000	1.870	0	0	0
11/12/2006	R207	2007/02/01			Bond Future	7.7450	7.7650	0.258	0.0000	0.0000	0
11/12/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	24,911.0000	23,468.0000	(5.793)	0	0	0
11/12/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	5,137.0000	5,265.0000	2.492	0	0	0
11/12/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	153.0000	144.0000	(5.882)	0	0	0
11/12/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	61,477.0000	62,941.0000	2.381	0	0	0
11/12/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	12,966.0000	11,825.0000	(8.800)	0	0	0
11/12/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	406.0000	393.0000	(3.202)	0	0	0
11/12/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	40,279.0000	38,713.0000	(3.888)	0	0	0
11/12/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	11.0000	9.0000	(18.182)	0	0	0
11/12/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	12,573.0000	13,003.0000	3.420	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
11/12/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	297.0000	285.0000	(4.040)	0	0	0
11/12/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	92,220.0000	90,648.0000	(1.705)	0	0	0
11/12/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	60,885.0000	59,302.0000	(2.600)	0	0	0
11/12/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	67,902.0000	66,322.0000	(2.327)	0	0	0
11/12/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	82,780.0000	84,327.0000	1.869	0	0	0
11/12/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	549.0000	536.0000	(2.368)	0	0	0
11/12/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	104,977.0000	106,544.0000	1.493	0	0	0
11/12/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	57,384.0000	55,800.0000	(2.760)	0	0	0
11/12/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	416.0000	309.0000	(25.721)	0	0	0
11/12/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	1,649.0000	1,654.0000	0.303	0	0	0
11/12/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	71.0000	47.0000	(33.803)	0	0	0
11/12/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	76.0000	69.0000	(9.211)	0	0	0
11/12/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	53,898.0000	52,313.0000	(2.941)	0	0	0
11/12/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	9.0000	5.0000	(44.444)	0	0	0
11/12/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	41,750.0000	42,993.0000	2.977	0	0	0
11/12/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	74,909.0000	73,331.0000	(2.107)	0	0	0
11/12/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,743.0000	1,415.0000	(18.818)	0	0	0
11/12/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	64,393.0000	62,811.0000	(2.457)	0	0	0
11/12/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	215.0000	204.0000	(5.116)	0	0	0
11/12/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	5,419.0000	4,708.0000	(13.121)	0	0	0
11/12/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	24,947.0000	25,807.0000	3.447	0	0	0
11/12/2006	R207	2007/05/03			Bond Future	7.7040	7.7230	0.247	0.0000	0.0000	0
11/12/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	3,195.0000	3,264.0000	2.160	0	0	0
11/12/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	95,106.0000	93,630.0000	(1.552)	0	0	0
11/12/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	62,779.0000	61,365.0000	(2.252)	0	0	0
11/12/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	618.0000	625.0000	1.133	0	0	0
11/12/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	75,501.0000	74,049.0000	(1.923)	0	0	0
11/12/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	1,471.0000	1,496.0000	1.700	0	0	0
11/12/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	81,996.0000	80,533.0000	(1.784)	0	0	0
11/12/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	1,246.0000	1,266.0000	1.605	0	0	0
11/12/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	78,740.0000	77,283.0000	(1.850)	0	0	0
11/12/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	1,730.0000	1,762.0000	1.850	0	0	0
11/12/2006	R207	2007/08/02			Bond Future	7.6640	7.6830	0.248	0.0000	0.0000	0
11/12/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	1,781.0000	1,820.0000	2.190	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
11/12/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	98,363.0000	96,930.0000	(1.457)	0	0	0
11/12/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	67,875.0000	66,538.0000	(1.970)	0	0	0
11/12/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	5,850.0000	5,985.0000	2.308	0	0	0
11/12/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	79,799.0000	78,413.0000	(1.737)	0	0	0
11/12/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	3,733.0000	3,818.0000	2.277	0	0	0
11/12/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	82,849.0000	81,452.0000	(1.686)	0	0	0
11/12/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	2,943.0000	3,009.0000	2.243	0	0	0
11/12/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	85,920.0000	84,514.0000	(1.636)	0	0	0
11/12/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	3,318.0000	3,393.0000	2.260	0	0	0
11/12/2006	TRT1	2007/02/01			Index Future	245.7480	245.6210	(0.052)	0.0000	0.0000	500
11/12/2006	TRT1	2007/02/01	243.60	Call	Index Future	31,591.0000	30,259.0000	(4.216)	0	0	0
11/12/2006	TRT1	2007/02/01	243.60	Put	Index Future	10,111.0000	10,049.0000	(0.613)	0	0	0
<b>Grand Total:</b>											<b>1,828</b>