



Derivatives High/Low Report

High/Low for 11/01/2006

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
11/01/2006	GOVI 2006/02/02			jGovi	238.2580	238.4540	0.082	0.0000	0.0000	506
11/01/2006	GOVI 2006/02/02	230.00	Call	jGovi	83,358.0000	85,162.0000	2.164	0	0	0
11/01/2006	GOVI 2006/02/02	230.00	Put	jGovi	778.0000	622.0000	(20.051)	0	0	0
11/01/2006	GOVI 2006/05/04			jGovi	242.4930	242.6700	0.073	0.0000	0.0000	220
11/01/2006	GOVI 2006/05/04	230.00	Call	jGovi	125,661.0000	127,365.0000	1.356	0	0	0
11/01/2006	GOVI 2006/05/04	230.00	Put	jGovi	731.0000	665.0000	(9.029)	0	0	0
11/01/2006	GOVI 2006/08/03			jGovi	246.8140	246.9710	0.064	0.0000	0.0000	0
11/01/2006	GOVI 2006/08/03	230.00	Put	jGovi	985.0000	929.0000	(5.685)	0	0	0
11/01/2006	GOVI 2006/08/03	230.00	Call	jGovi	169,125.0000	170,639.0000	0.895	0	0	0
11/01/2006	GOVI 2006/11/02			jGovi	251.1660	251.3070	0.056	0.0000	0.0000	0
11/01/2006	GOVI 2006/11/02	230.00	Call	jGovi	212,351.0000	213,729.0000	0.649	0	0	0
11/01/2006	GOVI 2006/11/02	230.00	Put	jGovi	691.0000	659.0000	(4.631)	0	0	0
11/01/2006	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
11/01/2006	J153 2010/08/31			jSwap	7.2000	7.1910	(0.125)	0.0000	0.0000	0
11/01/2006	J157 2015/09/15			jSwap	7.3730	7.3530	(0.271)	0.0000	0.0000	0
11/01/2006	J186 2026/12/21			jSwap	6.9900	6.9700	(0.286)	0.0000	0.0000	0
11/01/2006	J194 2008/02/28			jSwap	7.0760	7.0690	(0.099)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/01/2006	J201	2014/12/22			jSwap	7.3550	7.3410	(0.190)	0.0000	0.0000	0
11/01/2006	J203	2017/09/15			jSwap	7.3300	7.3110	(0.259)	0.0000	0.0000	0
11/01/2006	J204	2018/12/21			jSwap	7.3150	7.3010	(0.191)	0.0000	0.0000	0
11/01/2006	J207	2020/01/15			jSwap	7.2740	7.2620	(0.165)	0.0000	0.0000	0
11/01/2006	JBAR	2005/03/16			jBar	7.0500	7.0250	(0.355)	0.0000	0.0000	0
11/01/2006	JFRA	2006/02/02			jFra	7.0880	7.0600	(0.395)	0.0000	0.0000	0
11/01/2006	JFRA	2006/02/02	7.25	Put	Option on jFra	484.0000	533.0000	10.124	0	0	0
11/01/2006	JFRA	2006/02/02	7.25	Call	Option on jFra	87.0000	67.0000	(22.989)	0	0	0
11/01/2006	JFRA	2006/05/04			jFra	6.7670	6.7840	0.251	0.0000	0.0000	0
11/01/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	449.0000	462.0000	2.895	0	0	0
11/01/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	1,021.0000	992.0000	(2.840)	0	0	0
11/01/2006	JFRA	2006/08/03			jFra	6.8250	6.8340	0.132	0.0000	0.0000	0
11/01/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	831.0000	838.0000	0.842	0	0	0
11/01/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1,260.0000	1,245.0000	(1.190)	0	0	0
11/01/2006	JFRA	2006/11/02			jFra	6.9060	6.9270	0.304	0.0000	0.0000	0
11/01/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,192.0000	1,215.0000	1.930	0	0	0
11/01/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,423.0000	1,393.0000	(2.108)	0	0	0
11/01/2006	JFRA	2007/02/01			jFra	7.0420	7.0680	0.369	0.0000	0.0000	500
11/01/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	2,124.0000	2,083.0000	(1.930)	0	0	0
11/01/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,002.0000	1,024.0000	2.196	0	0	0
11/01/2006	JFRA	2007/05/03			jFra	7.1570	7.1810	0.335	0.0000	0.0000	0
11/01/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,303.0000	1,326.0000	1.765	0	0	0
11/01/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	2,143.0000	2,107.0000	(1.680)	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
11/01/2006	JFRA	2007/08/02			jFra	7.2310	7.2580	0.373	0.0000	0.0000	0
11/01/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,533.0000	1,561.0000	1.826	0	0	0
11/01/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,192.0000	2,153.0000	(1.779)	0	0	0
11/01/2006	JFRA	2007/11/01			jFra	7.2620	7.2930	0.427	0.0000	0.0000	0
11/01/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,784.0000	1,819.0000	1.962	0	0	0
11/01/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,410.0000	2,364.0000	(1.909)	0	0	0
11/01/2006	JN02	2006/02/02			jNote	7.0320	7.0470	0.213	0.0000	0.0000	0
11/01/2006	JN02	2006/02/02	7.25	Call	Option on jNote	973.0000	1,004.0000	3.186	0	0	0
11/01/2006	JN02	2006/02/02	7.25	Put	Option on jNote	5,041.0000	4,783.0000	(5.118)	0	0	0
11/01/2006	JN05	2006/02/02			jNote	7.3410	7.3610	0.272	0.0000	0.0000	0
11/01/2006	JN05	2006/02/02	7.75	Put	Option on jNote	17,659.0000	16,850.0000	(4.581)	0	0	0
11/01/2006	JN05	2006/02/02	7.75	Call	Option on jNote	596.0000	628.0000	5.369	0	0	0
11/01/2006	JN10	2006/02/02			jNote	7.4300	7.4450	0.202	0.0000	0.0000	0
11/01/2006	JN10	2006/02/02	8.00	Call	Option on jNote	201.0000	201.0000	-	0	0	0
11/01/2006	JN10	2006/02/02	8.00	Put	Option on jNote	40,324.0000	39,239.0000	(2.691)	0	0	0
11/01/2006	JROD	2006/01/31			jRod	6.6880	6.6850	(0.045)	0.0000	0.0000	0
11/01/2006	JROD	2006/02/28			jRod	6.7840	6.7720	(0.177)	0.0000	0.0000	0
11/01/2006	JROD	2006/03/31			jRod	6.9270	6.9010	(0.375)	0.0000	0.0000	0
11/01/2006	JROD	2006/04/28			jRod	6.8930	6.8770	(0.232)	0.0000	0.0000	0
11/01/2006	JROD	2006/05/31			jRod	6.9540	6.9390	(0.216)	0.0000	0.0000	0
11/01/2006	JROD	2006/06/30			jRod	7.0040	6.9930	(0.157)	0.0000	0.0000	0
11/01/2006	JROD	2006/07/31			jRod	6.9450	6.9410	(0.058)	0.0000	0.0000	0
11/01/2006	JROD	2006/08/31			jRod	6.9790	6.9750	(0.057)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/01/2006	R153	2006/02/02			Bond Future	7.2060	7.1950	(0.153)	0.0000	0.0000	267
11/01/2006	R153	2006/02/02	7.05	Call	Option on Bond Future	2,117.0000	2,166.0000	2.315	0	0	0
11/01/2006	R153	2006/02/02	7.05	Put	Option on Bond Future	8,918.0000	8,489.0000	(4.810)	0	0	2
11/01/2006	R153	2006/02/02	7.35	Put	Option on Bond Future	2,530.0000	2,290.0000	(9.486)	0	0	0
11/01/2006	R153	2006/02/02	7.20	Call	Option on Bond Future	4,777.0000	4,909.0000	2.763	0	0	0
11/01/2006	R153	2006/02/02	7.30	Call	Option on Bond Future	7,300.0000	7,501.0000	2.753	0	0	0
11/01/2006	R153	2006/02/02	7.30	Put	Option on Bond Future	3,225.0000	2,948.0000	(8.589)	0	0	0
11/01/2006	R153	2006/02/02	7.35	Call	Option on Bond Future	8,766.0000	9,003.0000	2.704	0	0	0
11/01/2006	R153	2006/02/02	7.25	Put	Option on Bond Future	4,057.0000	3,745.0000	(7.690)	0	0	1
11/01/2006	R153	2006/02/02	7.25	Call	Option on Bond Future	5,967.0000	6,133.0000	2.782	0	0	0
11/01/2006	R153	2006/02/02	7.20	Put	Option on Bond Future	5,038.0000	4,692.0000	(6.868)	0	0	0
11/01/2006	R153	2006/02/02	7.40	Put	Option on Bond Future	1,961.0000	1,754.0000	(10.556)	0	0	0
11/01/2006	R153	2006/02/02	7.80	Call	Option on Bond Future	25,631.0000	26,076.0000	1.736	0	0	2
11/01/2006	R153	2006/02/02	7.80	Put	Option on Bond Future	169.0000	135.0000	(20.118)	0	0	0
11/01/2006	R153	2006/02/02	7.40	Call	Option on Bond Future	10,352.0000	10,624.0000	2.628	0	0	0
11/01/2006	R153	2006/02/02	8.50	Call	Option on Bond Future	54,612.0000	55,089.0000	0.873	0	0	0
11/01/2006	R153	2006/02/02	7.50	Call	Option on Bond Future	13,822.0000	14,157.0000	2.424	0	0	0
11/01/2006	R153	2006/02/02	7.75	Put	Option on Bond Future	237.0000	193.0000	(18.565)	0	0	1
11/01/2006	R153	2006/02/02	7.75	Call	Option on Bond Future	23,583.0000	24,017.0000	1.840	0	0	1
11/01/2006	R153	2006/02/02	8.25	Call	Option on Bond Future	44,312.0000	44,788.0000	1.074	0	0	1
11/01/2006	R153	2006/02/02	8.25	Put	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
11/01/2006	R153	2006/02/02	8.00	Call	Option on Bond Future	33,924.0000	34,392.0000	1.380	0	0	0
11/01/2006	R153	2006/02/02	8.00	Put	Option on Bond Future	39.0000	29.0000	(25.641)	0	0	0
11/01/2006	R153	2006/02/02	8.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
11/01/2006	R153	2006/02/02	7.00	Call	Option on Bond Future	1,524.0000	1,554.0000	1.969	0	0	0
11/01/2006	R153	2006/02/02	7.00	Put	Option on Bond Future	10,514.0000	10,067.0000	(4.251)	0	0	0
11/01/2006	R153	2006/02/02	7.50	Put	Option on Bond Future	1,134.0000	991.0000	(12.610)	0	0	0
11/01/2006	R153	2006/02/02	6.75	Put	Option on Bond Future	20,240.0000	19,759.0000	(2.376)	0	0	0
11/01/2006	R153	2006/02/02	7.45	Call	Option on Bond Future	12,042.0000	12,347.0000	2.533	0	0	0
11/01/2006	R153	2006/02/02	6.75	Call	Option on Bond Future	225.0000	222.0000	(1.333)	0	0	0
11/01/2006	R153	2006/02/02	7.45	Put	Option on Bond Future	1,500.0000	1,327.0000	(11.533)	0	0	0
11/01/2006	R153	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2006	R153	2006/02/02	9.00	Call	Option on Bond Future	74,878.0000	75,356.0000	0.638	0	0	0
11/01/2006	R153	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2006	R153	2006/02/02	8.75	Call	Option on Bond Future	64,801.0000	65,279.0000	0.738	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
11/01/2006	R153	2006/02/02	7.95	Put	Option on Bond Future	57.0000	44.0000	(22.807)	0	0	0
11/01/2006	R153	2006/02/02	7.55	Put	Option on Bond Future	848.0000	731.0000	(13.797)	0	0	0
11/01/2006	R153	2006/02/02	7.55	Call	Option on Bond Future	15,677.0000	16,038.0000	2.303	0	0	0
11/01/2006	R153	2006/02/02	7.15	Put	Option on Bond Future	6,174.0000	5,796.0000	(6.122)	0	0	0
11/01/2006	R153	2006/02/02	7.15	Call	Option on Bond Future	3,738.0000	3,839.0000	2.702	0	0	0
11/01/2006	R153	2006/02/02	7.10	Put	Option on Bond Future	7,468.0000	7,063.0000	(5.423)	0	0	0
11/01/2006	R153	2006/02/02	7.60	Call	Option on Bond Future	17,592.0000	17,976.0000	2.183	0	0	0
11/01/2006	R153	2006/02/02	7.60	Put	Option on Bond Future	626.0000	533.0000	(14.856)	0	0	0
11/01/2006	R153	2006/02/02	7.65	Call	Option on Bond Future	19,555.0000	19,959.0000	2.066	0	0	0
11/01/2006	R153	2006/02/02	7.65	Put	Option on Bond Future	458.0000	384.0000	(16.157)	0	0	0
11/01/2006	R153	2006/02/02	7.90	Put	Option on Bond Future	83.0000	64.0000	(22.892)	0	0	0
11/01/2006	R153	2006/02/02	7.90	Call	Option on Bond Future	29,766.0000	30,225.0000	1.542	0	0	0
11/01/2006	R153	2006/02/02	7.10	Call	Option on Bond Future	2,852.0000	2,925.0000	2.560	0	0	0
11/01/2006	R153	2006/02/02	7.85	Put	Option on Bond Future	119.0000	93.0000	(21.849)	0	0	0
11/01/2006	R153	2006/02/02	7.70	Put	Option on Bond Future	331.0000	274.0000	(17.221)	0	0	0
11/01/2006	R153	2006/02/02	7.70	Call	Option on Bond Future	21,555.0000	21,975.0000	1.949	0	0	0
11/01/2006	R153	2006/02/02	7.85	Call	Option on Bond Future	27,694.0000	28,147.0000	1.636	0	0	0
11/01/2006	R153	2006/02/02	7.95	Call	Option on Bond Future	31,843.0000	32,308.0000	1.460	0	0	0
11/01/2006	R153	2006/05/04			Bond Future	7.2040	7.1950	(0.125)	0.0000	0.0000	0
11/01/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	11,247.0000	11,020.0000	(2.018)	0	0	0
11/01/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	13,141.0000	13,285.0000	1.096	0	0	0
11/01/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	43,248.0000	43,571.0000	0.747	0	0	0
11/01/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	1,088.0000	1,040.0000	(4.412)	0	0	20
11/01/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	2,191.0000	2,110.0000	(3.697)	0	0	0
11/01/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	80.0000	74.0000	(7.500)	0	0	0
11/01/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	4,071.0000	3,947.0000	(3.046)	0	0	0
11/01/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	26,314.0000	26,561.0000	0.939	0	0	0
11/01/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	34,446.0000	34,736.0000	0.842	0	0	0
11/01/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	71,328.0000	71,693.0000	0.512	0	0	0
11/01/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	208.0000	195.0000	(6.250)	0	0	0
11/01/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	61,863.0000	62,222.0000	0.580	0	0	0
11/01/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	52,456.0000	52,802.0000	0.660	0	0	0
11/01/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	7,011.0000	6,836.0000	(2.496)	0	0	0
11/01/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	80,767.0000	81,136.0000	0.457	0	0	0
11/01/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	19,134.0000	19,330.0000	1.024	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
11/01/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	8,460.0000	8,556.0000	1.135	0	0	0
11/01/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	16,906.0000	16,630.0000	(1.633)	0	0	0
11/01/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	28.0000	26.0000	(7.143)	0	0	0
11/01/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	23,967.0000	23,653.0000	(1.310)	0	0	0
11/01/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	5,069.0000	5,127.0000	1.144	0	0	0
11/01/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	497.0000	471.0000	(5.231)	0	0	0
11/01/2006	R153	2006/08/03			Bond Future	7.1990	7.1930	(0.083)	0.0000	0.0000	0
11/01/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	15,370.0000	15,458.0000	0.573	0	0	0
11/01/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	13,385.0000	13,240.0000	(1.083)	0	0	0
11/01/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	7,350.0000	7,249.0000	(1.374)	0	0	0
11/01/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	28,572.0000	28,705.0000	0.465	0	0	0
11/01/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	36,132.0000	36,284.0000	0.421	0	0	0
11/01/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	5,438.0000	5,356.0000	(1.508)	0	0	0
11/01/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	21,587.0000	21,699.0000	0.519	0	0	0
11/01/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	9,935.0000	9,813.0000	(1.228)	0	0	0
11/01/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	10,117.0000	10,182.0000	0.642	0	0	0
11/01/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	17,900.0000	17,731.0000	(0.944)	0	0	0
11/01/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	2,775.0000	2,725.0000	(1.802)	0	0	0
11/01/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	69,917.0000	70,109.0000	0.275	0	0	0
11/01/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	2,287.0000	2,244.0000	(1.880)	0	0	0
11/01/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	61,312.0000	61,496.0000	0.300	0	0	0
11/01/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	52,768.0000	52,944.0000	0.334	0	0	0
11/01/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	3,418.0000	3,360.0000	(1.697)	0	0	0
11/01/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	44,346.0000	44,511.0000	0.372	0	0	0
11/01/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	4,276.0000	4,208.0000	(1.590)	0	0	0
11/01/2006	R157	2006/02/02			Bond Future	7.3750	7.3550	(0.271)	0.0000	0.0000	140
11/01/2006	R157	2006/02/02	6.75	Call	Option on Bond Future	66.0000	70.0000	6.061	0	0	0
11/01/2006	R157	2006/02/02	8.00	Call	Option on Bond Future	52,704.0000	54,349.0000	3.121	0	0	0
11/01/2006	R157	2006/02/02	8.00	Put	Option on Bond Future	293.0000	216.0000	(26.280)	0	0	0
11/01/2006	R157	2006/02/02	8.25	Call	Option on Bond Future	72,697.0000	74,400.0000	2.343	0	0	250
11/01/2006	R157	2006/02/02	8.25	Put	Option on Bond Future	59.0000	40.0000	(32.203)	0	0	250
11/01/2006	R157	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2006	R157	2006/02/02	9.00	Call	Option on Bond Future	130,919.0000	132,640.0000	1.315	0	0	0
11/01/2006	R157	2006/02/02	7.75	Call	Option on Bond Future	33,222.0000	34,661.0000	4.331	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
11/01/2006	R157	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2006	R157	2006/02/02	7.75	Put	Option on Bond Future	1,455.0000	1,172.0000	(19.450)	0	0	0
11/01/2006	R157	2006/02/02	7.00	Call	Option on Bond Future	797.0000	862.0000	8.156	0	0	0
11/01/2006	R157	2006/02/02	6.75	Put	Option on Bond Future	55,234.0000	53,516.0000	(3.110)	0	0	0
11/01/2006	R157	2006/02/02	7.00	Put	Option on Bond Future	33,556.0000	31,899.0000	(4.938)	0	0	0
11/01/2006	R157	2006/02/02	8.50	Call	Option on Bond Future	92,471.0000	94,188.0000	1.857	0	0	0
11/01/2006	R157	2006/02/02	8.50	Put	Option on Bond Future	12.0000	7.0000	(41.667)	0	0	0
11/01/2006	R157	2006/02/02	7.50	Call	Option on Bond Future	16,302.0000	17,277.0000	5.981	0	0	0
11/01/2006	R157	2006/02/02	8.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
11/01/2006	R157	2006/02/02	7.50	Put	Option on Bond Future	5,605.0000	4,858.0000	(13.327)	0	0	0
11/01/2006	R157	2006/02/02	8.75	Call	Option on Bond Future	111,885.0000	113,606.0000	1.538	0	0	0
11/01/2006	R157	2006/02/02	7.25	Put	Option on Bond Future	15,973.0000	14,645.0000	(8.314)	0	0	0
11/01/2006	R157	2006/02/02	9.25	Call	Option on Bond Future	149,574.0000	151,296.0000	1.151	0	0	0
11/01/2006	R157	2006/02/02	7.25	Call	Option on Bond Future	5,165.0000	5,559.0000	7.628	0	0	0
11/01/2006	R157	2006/05/04			Bond Future	7.3820	7.3620	(0.271)	0.0000	0.0000	0
11/01/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	57,192.0000	58,488.0000	2.266	0	0	0
11/01/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	1,294.0000	1,199.0000	(7.342)	0	0	0
11/01/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	146,513.0000	148,141.0000	1.111	0	0	0
11/01/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	128,856.0000	130,444.0000	1.232	0	0	0
11/01/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	661.0000	606.0000	(8.321)	0	0	0
11/01/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	1,873.0000	1,741.0000	(7.048)	0	0	115
11/01/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	2,775.0000	2,588.0000	(6.739)	0	0	0
11/01/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	6,519.0000	6,133.0000	(5.921)	0	0	0
11/01/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	110,781.0000	112,331.0000	1.399	0	0	0
11/01/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	74,693.0000	76,107.0000	1.893	0	0	0
11/01/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	41,178.0000	42,296.0000	2.715	0	0	0
11/01/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	92,655.0000	94,151.0000	1.615	0	0	0
11/01/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	10,702.0000	10,138.0000	(5.270)	0	0	0
11/01/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	4,222.0000	3,953.0000	(6.371)	0	0	0
11/01/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	17,214.0000	16,422.0000	(4.601)	0	0	0
11/01/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	15,734.0000	16,365.0000	4.010	0	0	0
11/01/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	27,084.0000	27,975.0000	3.290	0	0	50
11/01/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	26,886.0000	25,836.0000	(3.905)	0	0	0
11/01/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	7,650.0000	8,028.0000	4.941	0	0	0
11/01/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	40,253.0000	38,948.0000	(3.242)	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
11/01/2006	R157	2006/08/03			Bond Future	7.3870	7.3680	(0.257)	0.0000	0.0000	0
11/01/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	14,105.0000	13,627.0000	(3.389)	0	0	0
11/01/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	63,220.0000	64,302.0000	1.711	0	0	0
11/01/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	46,578.0000	45,476.0000	(2.366)	0	0	0
11/01/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	14,331.0000	14,789.0000	3.196	0	0	0
11/01/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	8,726.0000	8,413.0000	(3.587)	0	0	0
11/01/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	96,195.0000	97,442.0000	1.296	0	0	0
11/01/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	10,999.0000	10,614.0000	(3.500)	0	0	0
11/01/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	79,478.0000	80,653.0000	1.478	0	0	0
11/01/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	19,112.0000	18,507.0000	(3.166)	0	0	0
11/01/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	35,112.0000	35,917.0000	2.293	0	0	0
11/01/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	48,480.0000	49,436.0000	1.972	0	0	0
11/01/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	113,158.0000	114,461.0000	1.151	0	0	0
11/01/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	7,065.0000	6,807.0000	(3.652)	0	0	0
11/01/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	130,156.0000	131,503.0000	1.035	0	0	0
11/01/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	25,880.0000	25,125.0000	(2.917)	0	0	0
11/01/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	23,616.0000	24,252.0000	2.693	0	0	0
11/01/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	34,920.0000	33,995.0000	(2.649)	0	0	0
11/01/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	5,795.0000	5,581.0000	(3.693)	0	0	0
11/01/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	3,911.0000	3,754.0000	(4.014)	0	0	0
11/01/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	146,190.0000	147,594.0000	0.960	0	0	0
11/01/2006	R186	2006/02/02			Bond Future	7.0360	7.0150	(0.298)	0.0000	0.0000	0
11/01/2006	R186	2006/02/02	7.25	Call	Option on Bond Future	32,922.0000	35,114.0000	6.658	0	0	0
11/01/2006	R186	2006/02/02	7.00	Call	Option on Bond Future	10,687.0000	11,746.0000	9.909	0	0	0
11/01/2006	R186	2006/02/02	7.00	Put	Option on Bond Future	15,689.0000	13,833.0000	(11.830)	0	0	0
11/01/2006	R186	2006/02/02	7.75	Put	Option on Bond Future	69.0000	44.0000	(36.232)	0	0	0
11/01/2006	R186	2006/02/02	7.75	Call	Option on Bond Future	93,880.0000	96,770.0000	3.078	0	0	0
11/01/2006	R186	2006/02/02	8.00	Put	Option on Bond Future	9.0000	5.0000	(44.444)	0	0	0
11/01/2006	R186	2006/02/02	8.00	Call	Option on Bond Future	124,372.0000	127,283.0000	2.341	0	0	0
11/01/2006	R186	2006/02/02	7.25	Put	Option on Bond Future	3,741.0000	3,018.0000	(19.326)	0	0	0
11/01/2006	R186	2006/02/02	7.50	Call	Option on Bond Future	62,693.0000	65,444.0000	4.388	0	0	0
11/01/2006	R186	2006/02/02	7.50	Put	Option on Bond Future	593.0000	428.0000	(27.825)	0	0	0
11/01/2006	R186	2006/02/02	8.50	Call	Option on Bond Future	182,194.0000	185,108.0000	1.599	0	0	0
11/01/2006	R186	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	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
11/01/2006	R186	2006/02/02	8.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
11/01/2006	R186	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2006	R186	2006/02/02	9.00	Call	Option on Bond Future	235,962.0000	238,877.0000	1.235	0	0	0
11/01/2006	R186	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2006	R186	2006/02/02	8.25	Call	Option on Bond Future	153,810.0000	156,724.0000	1.895	0	0	0
11/01/2006	R186	2006/02/02	6.75	Call	Option on Bond Future	1,410.0000	1,592.0000	12.908	0	0	0
11/01/2006	R186	2006/02/02	6.75	Put	Option on Bond Future	41,918.0000	39,185.0000	(6.520)	0	0	0
11/01/2006	R186	2006/02/02	6.50	Call	Option on Bond Future	72.0000	80.0000	11.111	0	0	0
11/01/2006	R186	2006/02/02	6.50	Put	Option on Bond Future	77,468.0000	74,562.0000	(3.751)	0	0	0
11/01/2006	R186	2006/02/02	8.75	Call	Option on Bond Future	209,564.0000	212,478.0000	1.391	0	0	0
11/01/2006	R186	2006/05/04			Bond Future	7.0320	7.0120	(0.284)	0.0000	0.0000	0
11/01/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	26,744.0000	27,977.0000	4.610	0	0	0
11/01/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	31,160.0000	29,636.0000	(4.891)	0	0	0
11/01/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	5,285.0000	4,885.0000	(7.569)	0	0	0
11/01/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	99,011.0000	101,367.0000	2.380	0	0	0
11/01/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	4,841.0000	5,176.0000	6.920	0	0	0
11/01/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	235,444.0000	238,164.0000	1.155	0	0	0
11/01/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	127,230.0000	129,734.0000	1.968	0	0	0
11/01/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	51,730.0000	49,688.0000	(3.947)	0	0	0
11/01/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	3,141.0000	2,888.0000	(8.055)	0	0	0
11/01/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	12,071.0000	12,787.0000	5.932	0	0	0
11/01/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	81,103.0000	78,681.0000	(2.986)	0	0	0
11/01/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	155,295.0000	157,888.0000	1.670	0	0	0
11/01/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	1,935.0000	1,771.0000	(8.475)	0	0	0
11/01/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	182,823.0000	185,472.0000	1.449	0	0	0
11/01/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	823.0000	749.0000	(8.991)	0	0	0
11/01/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	209,632.0000	212,315.0000	1.280	0	0	0
11/01/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	1,238.0000	1,130.0000	(8.724)	0	0	0
11/01/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	372.0000	334.0000	(10.215)	0	0	0
11/01/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	72,014.0000	74,112.0000	2.913	0	0	0
11/01/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	9,793.0000	9,133.0000	(6.740)	0	0	0
11/01/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	17,767.0000	16,730.0000	(5.837)	0	0	0
11/01/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	47,293.0000	49,013.0000	3.637	0	0	0
11/01/2006	R186	2006/08/03			Bond Future	7.0280	7.0080	(0.285)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/01/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	40,716.0000	39,262.0000	(3.571)	0	0	0
11/01/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	5,532.0000	5,262.0000	(4.881)	0	0	0
11/01/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	186,491.0000	188,960.0000	1.324	0	0	0
11/01/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	159,975.0000	162,372.0000	1.498	0	0	0
11/01/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	36,879.0000	38,164.0000	3.484	0	0	0
11/01/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	7,080.0000	6,738.0000	(4.831)	0	0	0
11/01/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	212,483.0000	215,005.0000	1.187	0	0	0
11/01/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	236,905.0000	239,498.0000	1.095	0	0	0
11/01/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1,647.0000	1,552.0000	(5.768)	0	0	0
11/01/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	261,030.0000	263,674.0000	1.013	0	0	0
11/01/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	2,742.0000	2,596.0000	(5.325)	0	0	0
11/01/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	4,449.0000	4,232.0000	(4.878)	0	0	0
11/01/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	20,541.0000	21,428.0000	4.318	0	0	0
11/01/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	106,224.0000	108,377.0000	2.027	0	0	0
11/01/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	133,093.0000	135,389.0000	1.725	0	0	0
11/01/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	9,293.0000	8,850.0000	(4.767)	0	0	0
11/01/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	12,597.0000	12,010.0000	(4.660)	0	0	0
11/01/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	18,608.0000	17,800.0000	(4.342)	0	0	0
11/01/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	59,356.0000	57,505.0000	(3.118)	0	0	0
11/01/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	80,939.0000	82,870.0000	2.386	0	0	0
11/01/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	57,452.0000	59,094.0000	2.858	0	0	0
11/01/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	27,592.0000	26,495.0000	(3.976)	0	0	0
11/01/2006	R194	2006/02/02			Bond Future	7.0560	7.0450	(0.156)	0.0000	0.0000	50
11/01/2006	R194	2006/02/02	8.25	Call	Option on Bond Future	22,993.0000	23,207.0000	0.931	0	0	0
11/01/2006	R194	2006/02/02	6.75	Put	Option on Bond Future	6,216.0000	6,004.0000	(3.411)	0	0	0
11/01/2006	R194	2006/02/02	6.50	Put	Option on Bond Future	10,949.0000	10,734.0000	(1.964)	0	0	0
11/01/2006	R194	2006/02/02	6.75	Call	Option on Bond Future	216.0000	220.0000	1.852	0	0	0
11/01/2006	R194	2006/02/02	6.50	Call	Option on Bond Future	15.0000	14.0000	(6.667)	0	0	0
11/01/2006	R194	2006/02/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2006	R194	2006/02/02	6.25	Put	Option on Bond Future	15,899.0000	15,684.0000	(1.352)	0	0	0
11/01/2006	R194	2006/02/02	7.50	Put	Option on Bond Future	137.0000	113.0000	(17.518)	0	0	0
11/01/2006	R194	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2006	R194	2006/02/02	8.00	Call	Option on Bond Future	18,235.0000	18,449.0000	1.174	0	0	0
11/01/2006	R194	2006/02/02	8.00	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
11/01/2006	R194	2006/02/02	8.50	Call	Option on Bond Future	27,724.0000	27,939.0000	0.776	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
11/01/2006	R194	2006/02/02	7.75	Put	Option on Bond Future	19.0000	14.0000	(26.316)	0	0	0
11/01/2006	R194	2006/02/02	9.00	Call	Option on Bond Future	37,102.0000	37,317.0000	0.579	0	0	0
11/01/2006	R194	2006/02/02	7.75	Call	Option on Bond Future	13,463.0000	13,673.0000	1.560	0	0	0
11/01/2006	R194	2006/02/02	8.75	Call	Option on Bond Future	32,427.0000	32,642.0000	0.663	0	0	0
11/01/2006	R194	2006/02/02	7.50	Call	Option on Bond Future	8,764.0000	8,955.0000	2.179	0	0	0
11/01/2006	R194	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2006	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2006	R194	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2006	R194	2006/02/02	7.25	Put	Option on Bond Future	712.0000	629.0000	(11.657)	0	0	0
11/01/2006	R194	2006/02/02	7.25	Call	Option on Bond Future	4,493.0000	4,625.0000	2.938	0	0	0
11/01/2006	R194	2006/02/02	7.00	Put	Option on Bond Future	2,568.0000	2,401.0000	(6.503)	0	0	0
11/01/2006	R194	2006/02/02	7.00	Call	Option on Bond Future	1,473.0000	1,521.0000	3.259	0	0	0
11/01/2006	R194	2006/05/04			Bond Future	7.0290	7.0220	(0.100)	0.0000	0.0000	0
11/01/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	398.0000	381.0000	(4.271)	0	0	0
11/01/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,021.0000	9,909.0000	(1.118)	0	0	0
11/01/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	17,014.0000	17,119.0000	0.617	0	0	0
11/01/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1,335.0000	1,295.0000	(2.996)	0	0	0
11/01/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	819.0000	829.0000	1.221	0	0	0
11/01/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	9,439.0000	9,520.0000	0.858	0	0	0
11/01/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	13,904.0000	13,786.0000	(0.849)	0	0	0
11/01/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	316.0000	320.0000	1.266	0	0	0
11/01/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	728.0000	702.0000	(3.571)	0	0	0
11/01/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	1,815.0000	1,838.0000	1.267	0	0	0
11/01/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	13,099.0000	13,195.0000	0.733	0	0	0
11/01/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	2,353.0000	2,295.0000	(2.465)	0	0	0
11/01/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	6,165.0000	6,228.0000	1.022	0	0	0
11/01/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	3,997.0000	3,918.0000	(1.976)	0	0	0
11/01/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	3,496.0000	3,538.0000	1.201	0	0	0
11/01/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,655.0000	6,557.0000	(1.473)	0	0	0
11/01/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	25,189.0000	25,303.0000	0.453	0	0	0
11/01/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	33,433.0000	33,550.0000	0.350	0	0	0
11/01/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	100.0000	95.0000	(5.000)	0	0	0
11/01/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	29,313.0000	29,429.0000	0.396	0	0	0
11/01/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	152.0000	145.0000	(4.605)	0	0	0
11/01/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	66.0000	62.0000	(6.061)	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
11/01/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	21,083.0000	21,193.0000	0.522	0	0	0
11/01/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	245.0000	234.0000	(4.490)	0	0	0
11/01/2006	R194	2006/08/03			Bond Future	6.9880	6.9870	(0.014)	0.0000	0.0000	0
11/01/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,800.0000	1,786.0000	(0.778)	0	0	0
11/01/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	13,151.0000	13,153.0000	0.015	0	0	0
11/01/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,296.0000	1,285.0000	(0.849)	0	0	0
11/01/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	16,335.0000	16,338.0000	0.018	0	0	0
11/01/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	10,154.0000	10,154.0000	-	0	0	0
11/01/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,509.0000	2,493.0000	(0.638)	0	0	0
11/01/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	5,032.0000	5,028.0000	(0.079)	0	0	0
11/01/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,497.0000	3,479.0000	(0.515)	0	0	0
11/01/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	7,419.0000	7,416.0000	(0.040)	0	0	0
11/01/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	4,852.0000	4,833.0000	(0.392)	0	0	0
11/01/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	30,153.0000	30,161.0000	0.027	0	0	0
11/01/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	3,365.0000	3,359.0000	(0.178)	0	0	0
11/01/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,945.0000	6,924.0000	(0.302)	0	0	0
11/01/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	19,713.0000	19,718.0000	0.025	0	0	0
11/01/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	650.0000	642.0000	(1.231)	0	0	0
11/01/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	26,644.0000	26,652.0000	0.030	0	0	0
11/01/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	808.0000	799.0000	(1.114)	0	0	0
11/01/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,005.0000	995.0000	(0.995)	0	0	0
11/01/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	542.0000	535.0000	(1.292)	0	0	0
11/01/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	23,168.0000	23,174.0000	0.026	0	0	0
11/01/2006	R201	2006/02/02			Bond Future	7.3590	7.3440	(0.204)	0.0000	0.0000	0
11/01/2006	R201	2006/02/02	7.25	Call	Option on Bond Future	4,894.0000	5,103.0000	4.271	0	0	0
11/01/2006	R201	2006/02/02	7.50	Put	Option on Bond Future	4,499.0000	4,016.0000	(10.736)	0	0	0
11/01/2006	R201	2006/02/02	7.50	Call	Option on Bond Future	14,026.0000	14,563.0000	3.829	0	0	0
11/01/2006	R201	2006/02/02	7.25	Put	Option on Bond Future	12,334.0000	11,522.0000	(6.583)	0	0	0
11/01/2006	R201	2006/02/02	8.75	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
11/01/2006	R201	2006/02/02	9.00	Call	Option on Bond Future	104,527.0000	105,546.0000	0.975	0	0	0
11/01/2006	R201	2006/02/02	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
11/01/2006	R201	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2006	R201	2006/02/02	9.25	Call	Option on Bond Future	119,290.0000	120,310.0000	0.855	0	0	0
11/01/2006	R201	2006/02/02	6.50	Call	Option on Bond Future	6.0000	5.0000	(16.667)	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
11/01/2006	R201	2006/02/02	8.25	Call	Option on Bond Future	58,503.0000	59,506.0000	1.714	0	0	0
11/01/2006	R201	2006/02/02	8.50	Put	Option on Bond Future	13.0000	9.0000	(30.769)	0	0	0
11/01/2006	R201	2006/02/02	7.00	Put	Option on Bond Future	25,674.0000	24,684.0000	(3.856)	0	0	0
11/01/2006	R201	2006/02/02	8.25	Put	Option on Bond Future	61.0000	44.0000	(27.869)	0	0	0
11/01/2006	R201	2006/02/02	6.50	Put	Option on Bond Future	60,442.0000	59,421.0000	(1.689)	0	0	0
11/01/2006	R201	2006/02/02	8.75	Call	Option on Bond Future	89,471.0000	90,490.0000	1.139	0	0	0
11/01/2006	R201	2006/02/02	6.75	Call	Option on Bond Future	103.0000	102.0000	(0.971)	0	0	0
11/01/2006	R201	2006/02/02	8.00	Put	Option on Bond Future	277.0000	216.0000	(22.022)	0	0	0
11/01/2006	R201	2006/02/02	7.00	Call	Option on Bond Future	923.0000	954.0000	3.359	0	0	0
11/01/2006	R201	2006/02/02	7.75	Put	Option on Bond Future	1,253.0000	1,052.0000	(16.042)	0	0	0
11/01/2006	R201	2006/02/02	6.75	Put	Option on Bond Future	42,516.0000	41,496.0000	(2.399)	0	0	0
11/01/2006	R201	2006/02/02	8.00	Call	Option on Bond Future	42,738.0000	43,698.0000	2.246	0	0	0
11/01/2006	R201	2006/02/02	8.50	Call	Option on Bond Future	74,122.0000	75,138.0000	1.371	0	0	0
11/01/2006	R201	2006/02/02	7.75	Call	Option on Bond Future	27,412.0000	28,231.0000	2.988	0	0	0
11/01/2006	R201	2006/05/04			Bond Future	7.3670	7.3520	(0.204)	0.0000	0.0000	0
11/01/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	74,704.0000	75,566.0000	1.154	0	0	0
11/01/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	103,173.0000	104,097.0000	0.896	0	0	0
11/01/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	1,279.0000	1,207.0000	(5.629)	0	0	0
11/01/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	14,519.0000	14,027.0000	(3.389)	0	0	0
11/01/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	1,823.0000	1,724.0000	(5.431)	0	0	0
11/01/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	2,648.0000	2,513.0000	(5.098)	0	0	0
11/01/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	88,942.0000	89,840.0000	1.010	0	0	0
11/01/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	23,311.0000	23,816.0000	2.166	0	0	0
11/01/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	117,071.0000	118,024.0000	0.814	0	0	0
11/01/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	685.0000	641.0000	(6.423)	0	0	0
11/01/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	9,332.0000	8,968.0000	(3.901)	0	0	0
11/01/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	34,405.0000	35,038.0000	1.840	0	0	0
11/01/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	5,888.0000	5,628.0000	(4.416)	0	0	0
11/01/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	3,918.0000	3,731.0000	(4.773)	0	0	0
11/01/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	60,617.0000	61,426.0000	1.335	0	0	0
11/01/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	46,927.0000	47,664.0000	1.571	0	0	0
11/01/2006	R201	2006/08/03			Bond Future	7.3730	7.3590	(0.190)	0.0000	0.0000	0
11/01/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	3,534.0000	3,425.0000	(3.084)	0	0	0
11/01/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	21,570.0000	21,114.0000	(2.114)	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
11/01/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	29,778.0000	30,231.0000	1.521	0	0	0
11/01/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	104,528.0000	105,293.0000	0.732	0	0	0
11/01/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	77,805.0000	78,509.0000	0.905	0	0	0
11/01/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	5,142.0000	4,998.0000	(2.800)	0	0	0
11/01/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	6,234.0000	6,063.0000	(2.743)	0	0	0
11/01/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	7,668.0000	7,463.0000	(2.673)	0	0	0
11/01/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	91,133.0000	91,872.0000	0.811	0	0	0
11/01/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	117,135.0000	117,937.0000	0.685	0	0	0
11/01/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	40,305.0000	40,842.0000	1.332	0	0	0
11/01/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	16,171.0000	15,798.0000	(2.307)	0	0	0
11/01/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	9,573.0000	9,325.0000	(2.591)	0	0	0
11/01/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	51,892.0000	52,499.0000	1.170	0	0	0
11/01/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	12,131.0000	11,829.0000	(2.489)	0	0	0
11/01/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	64,665.0000	65,327.0000	1.024	0	0	0
11/01/2006	R203	2006/02/02			Bond Future	7.3490	7.3280	(0.286)	0.0000	0.0000	0
11/01/2006	R203	2006/02/02	7.75	Call	Option on Bond Future	32,452.0000	33,974.0000	4.690	0	0	0
11/01/2006	R203	2006/02/02	8.25	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
11/01/2006	R203	2006/02/02	7.75	Put	Option on Bond Future	732.0000	557.0000	(23.907)	0	0	0
11/01/2006	R203	2006/02/02	8.25	Call	Option on Bond Future	69,541.0000	71,235.0000	2.436	0	0	0
11/01/2006	R203	2006/02/02	8.00	Call	Option on Bond Future	50,935.0000	52,607.0000	3.283	0	0	0
11/01/2006	R203	2006/02/02	9.00	Call	Option on Bond Future	122,867.0000	124,563.0000	1.380	0	0	0
11/01/2006	R203	2006/02/02	8.00	Put	Option on Bond Future	72.0000	48.0000	(33.333)	0	0	0
11/01/2006	R203	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2006	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2006	R203	2006/02/02	8.75	Call	Option on Bond Future	105,526.0000	107,223.0000	1.608	0	0	0
11/01/2006	R203	2006/02/02	7.00	Put	Option on Bond Future	29,761.0000	28,157.0000	(5.390)	0	0	0
11/01/2006	R203	2006/02/02	7.00	Call	Option on Bond Future	1,098.0000	1,191.0000	8.470	0	0	0
11/01/2006	R203	2006/02/02	8.50	Call	Option on Bond Future	87,754.0000	89,450.0000	1.933	0	0	0
11/01/2006	R203	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2006	R203	2006/02/02	7.25	Put	Option on Bond Future	13,511.0000	12,268.0000	(9.200)	0	0	0
11/01/2006	R203	2006/02/02	7.25	Call	Option on Bond Future	5,483.0000	5,935.0000	8.244	0	0	0
11/01/2006	R203	2006/02/02	7.50	Put	Option on Bond Future	4,084.0000	3,456.0000	(15.377)	0	0	0
11/01/2006	R203	2006/02/02	7.50	Call	Option on Bond Future	16,178.0000	17,246.0000	6.602	0	0	0
11/01/2006	R203	2006/05/04			Bond Future	7.3540	7.3340	(0.272)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/01/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	4,511.0000	4,208.0000	(6.717)	0	0	0
11/01/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	39,636.0000	40,736.0000	2.775	0	0	0
11/01/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	54,266.0000	55,554.0000	2.373	0	0	0
11/01/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	2,111.0000	1,944.0000	(7.911)	0	0	0
11/01/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	70,293.0000	71,717.0000	2.026	0	0	0
11/01/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	87,060.0000	88,568.0000	1.732	0	0	0
11/01/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	8,764.0000	8,272.0000	(5.614)	0	0	0
11/01/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	9,893.0000	10,302.0000	4.134	0	0	0
11/01/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	38,528.0000	37,346.0000	(3.068)	0	0	0
11/01/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	120,968.0000	122,545.0000	1.304	0	0	0
11/01/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	342.0000	306.0000	(10.526)	0	0	0
11/01/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	104,060.0000	105,614.0000	1.493	0	0	0
11/01/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	118.0000	104.0000	(11.864)	0	0	0
11/01/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	895.0000	812.0000	(9.274)	0	0	0
11/01/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	25,425.0000	24,463.0000	(3.784)	0	0	0
11/01/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	17,116.0000	17,745.0000	3.675	0	0	0
11/01/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	15,562.0000	14,841.0000	(4.633)	0	0	0
11/01/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	27,084.0000	27,954.0000	3.212	0	0	0
11/01/2006	R203	2006/08/03			Bond Future	7.3560	7.3370	(0.258)	0.0000	0.0000	0
11/01/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	72,818.0000	74,042.0000	1.681	0	0	0
11/01/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	9,525.0000	9,140.0000	(4.042)	0	0	0
11/01/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	5,764.0000	5,500.0000	(4.580)	0	0	0
11/01/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	14,991.0000	14,461.0000	(3.535)	0	0	0
11/01/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	119,984.0000	121,412.0000	1.190	0	0	0
11/01/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	940.0000	879.0000	(6.489)	0	0	0
11/01/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	45,255.0000	46,214.0000	2.119	0	0	0
11/01/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	1,813.0000	1,707.0000	(5.847)	0	0	0
11/01/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	58,404.0000	59,508.0000	1.890	0	0	0
11/01/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	3,317.0000	3,145.0000	(5.185)	0	0	0
11/01/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	88,116.0000	89,432.0000	1.493	0	0	0
11/01/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	44,671.0000	43,654.0000	(2.277)	0	0	0
11/01/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	16,317.0000	16,789.0000	2.893	0	0	0
11/01/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	103,938.0000	105,321.0000	1.331	0	0	0
11/01/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	22,520.0000	21,829.0000	(3.068)	0	0	0
11/01/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	33,715.0000	34,512.0000	2.364	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
11/01/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	32,375.0000	31,517.0000	(2.650)	0	0	0
11/01/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	24,034.0000	24,665.0000	2.625	0	0	0
11/01/2006	R204	2006/02/02			Bond Future	7.3230	7.3080	(0.205)	0.0000	0.0000	0
11/01/2006	R204	2006/02/02	8.00	Call	Option on Bond Future	55,884.0000	57,149.0000	2.264	0	0	0
11/01/2006	R204	2006/02/02	8.00	Put	Option on Bond Future	64.0000	45.0000	(29.688)	0	0	0
11/01/2006	R204	2006/05/04			Bond Future	7.3280	7.3130	(0.205)	0.0000	0.0000	0
11/01/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	4,525.0000	4,279.0000	(5.436)	0	0	0
11/01/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	59,257.0000	60,279.0000	1.725	0	0	0
11/01/2006	R204	2006/08/03			Bond Future	7.3310	7.3170	(0.191)	0.0000	0.0000	0
11/01/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	9,810.0000	9,502.0000	(3.140)	0	0	0
11/01/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	63,624.0000	64,484.0000	1.352	0	0	0
11/01/2006	R207	2006/02/02			Bond Future	7.2910	7.2770	(0.192)	0.0000	0.0000	0
11/01/2006	R207	2006/02/02	8.00	Put	Option on Bond Future	51.0000	36.0000	(29.412)	0	0	0
11/01/2006	R207	2006/02/02	8.00	Call	Option on Bond Future	58,837.0000	60,033.0000	2.033	0	0	0
11/01/2006	R207	2006/05/04			Bond Future	7.2950	7.2820	(0.178)	0.0000	0.0000	0
11/01/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	62,093.0000	62,994.0000	1.451	0	0	0
11/01/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	4,228.0000	4,018.0000	(4.967)	0	0	0
11/01/2006	R207	2006/08/03			Bond Future	7.2990	7.2870	(0.164)	0.0000	0.0000	0
11/01/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	66,385.0000	67,135.0000	1.130	0	0	0
11/01/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	9,460.0000	9,195.0000	(2.801)	0	0	0
Grand Total:											2,376