

Derivatives High/Low Report

High/Low for 10/07/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/07/2006	GOVI 2006/08/03			jGovi	232.5580	233.0120	0.195	0.0000	0.0000	571
10/07/2006	GOVI 2006/08/03	230.00	Call	jGovi	28,095.0000	31,626.0000	12.568	0	0	0
10/07/2006	GOVI 2006/08/03	230.00	Put	jGovi	2,515.0000	1,506.0000	(40.119)	0	0	0
10/07/2006	GOVI 2006/11/02			jGovi	237.0030	237.2930	0.122	0.0000	0.0000	350
10/07/2006	GOVI 2006/11/02	230.00	Call	jGovi	72,588.0000	75,107.0000	3.470	0	0	0
10/07/2006	GOVI 2006/11/02	230.00	Put	jGovi	2,558.0000	2,177.0000	(14.894)	0	0	0
10/07/2006	GOVI 2007/02/01			jGovi	241.7870	242.0720	0.118	0.0000	0.0000	0
10/07/2006	GOVI 2007/02/01	230.00	Call	jGovi	119,146.0000	121,834.0000	2.256	0	0	0
10/07/2006	GOVI 2007/02/01	230.00	Put	jGovi	1,276.0000	1,114.0000	(12.696)	0	0	0
10/07/2006	J153 2010/08/31			jSwap	8.8930	8.8480	(0.506)	0.0000	0.0000	0
10/07/2006	J157 2015/09/15			jSwap	8.9520	8.8940	(0.648)	0.0000	0.0000	0
10/07/2006	J186 2026/12/21			jSwap	8.7970	8.7820	(0.171)	0.0000	0.0000	0
10/07/2006	J194 2008/02/28			jSwap	8.3920	8.3490	(0.512)	0.0000	0.0000	0
10/07/2006	J201 2014/12/22			jSwap	9.0490	8.9890	(0.663)	0.0000	0.0000	0
10/07/2006	J203 2017/09/15			jSwap	8.9000	8.8480	(0.584)	0.0000	0.0000	0
10/07/2006	J204 2018/12/21			jSwap	8.9250	8.8790	(0.515)	0.0000	0.0000	0

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10/07/2006	J207	2020/01/15			jSwap	8.8020	8.7640	(0.432)	0.0000	0.0000	0
10/07/2006	JBAR	2005/12/21			jBar	7.5380	7.5380	-	0.0000	0.0000	0
10/07/2006	JFRA	2006/08/03			jFra	7.8770	7.8370	(0.508)	0.0000	0.0000	0
10/07/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	4.0000	3.0000	(25.000)	0	0	0
10/07/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	2,148.0000	2,050.0000	(4.562)	0	0	0
10/07/2006	JFRA	2006/11/02			jFra	8.3310	8.2500	(0.972)	0.0000	0.0000	0
10/07/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	50.0000	59.0000	18.000	0	0	0
10/07/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,301.0000	3,113.0000	(5.695)	0	0	0
10/07/2006	JFRA	2007/02/01			jFra	8.7520	8.7340	(0.206)	0.0000	0.0000	115
10/07/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	185.0000	186.0000	0.541	0	0	0
10/07/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,240.0000	3,197.0000	(1.327)	0	0	0
10/07/2006	JFRA	2007/05/03			jFra	8.9140	8.8120	(1.144)	0.0000	0.0000	0
10/07/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	263.0000	299.0000	13.688	0	0	0
10/07/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,712.0000	3,500.0000	(5.711)	0	0	0
10/07/2006	JFRA	2007/08/02			jFra	9.0250	8.9680	(0.632)	0.0000	0.0000	0
10/07/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,054.0000	3,935.0000	(2.935)	0	0	0
10/07/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	335.0000	355.0000	5.970	0	0	0
10/07/2006	JFRA	2007/11/01			jFra	9.2480	9.1600	(0.952)	0.0000	0.0000	0
10/07/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,930.0000	4,733.0000	(3.996)	0	0	0
10/07/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	350.0000	383.0000	9.429	0	0	0
10/07/2006	JFRA	2008/02/07			jFra	9.2380	9.1530	(0.920)	0.0000	0.0000	0
10/07/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,275.0000	27,104.0000	(0.627)	0	0	0
10/07/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	23,015.0000	23,049.0000	0.148	0	0	0
10/07/2006	JN02	2006/08/03			jNote	8.8160	8.7500	(0.749)	0.0000	0.0000	0
10/07/2006	JN02	2006/08/03	7.25	Put	Option on jNote	78.0000	67.0000	(14.103)	0	0	0
10/07/2006	JN02	2006/08/03	7.25	Call	Option on jNote	28,745.0000	27,544.0000	(4.178)	0	0	0

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10/07/2006	JN02	2006/11/02			jNote	8.9930	8.9270	(0.734)	0.0000	0.0000	0
10/07/2006	JN02	2006/11/02	7.25	Call	Option on jNote	33,602.0000	32,502.0000	(3.274)	0	0	0
10/07/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,781.0000	1,863.0000	4.604	0	0	0
10/07/2006	JN05	2006/08/03			jNote	9.0540	8.9970	(0.630)	0.0000	0.0000	0
10/07/2006	JN05	2006/08/03	7.25	Call	Option on jNote	72,158.0000	69,977.0000	(3.023)	0	0	0
10/07/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
10/07/2006	JN05	2006/11/02			jNote	9.1280	9.0720	(0.613)	0.0000	0.0000	0
10/07/2006	JN05	2006/11/02	7.25	Call	Option on jNote	74,914.0000	72,791.0000	(2.834)	0	0	0
10/07/2006	JN05	2006/11/02	7.25	Put	Option on jNote	26.0000	29.0000	11.538	0	0	0
10/07/2006	JN10	2006/08/03			jNote	8.9340	8.8720	(0.694)	0.0000	0.0000	0
10/07/2006	JN10	2006/08/03	7.25	Call	Option on jNote	110,428.0000	106,633.0000	(3.437)	0	0	0
10/07/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
10/07/2006	JN10	2006/11/02			jNote	8.9660	8.9030	(0.703)	0.0000	0.0000	0
10/07/2006	JN10	2006/11/02	7.25	Call	Option on jNote	112,227.0000	108,388.0000	(3.421)	0	0	0
10/07/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
10/07/2006	JROD	2006/07/31			jRod	7.0540	7.0510	(0.043)	0.0000	0.0000	0
10/07/2006	JROD	2006/08/31			jRod	7.2910	7.2850	(0.082)	0.0000	0.0000	0
10/07/2006	R153	2006/08/03			Bond Future	8.5480	8.5280	(0.234)	8.5600	8.5600	944
10/07/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	2,989.0000	2,475.0000	(17.196)	0	0	0
10/07/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	10,404.0000	10,628.0000	2.153	0	0	0
10/07/2006	R153	2006/08/03	8.55	Call	Option on Bond Future	5,846.0000	5,893.0000	0.804	0	0	0
10/07/2006	R153	2006/08/03	8.55	Put	Option on Bond Future	5,772.0000	5,082.0000	(11.954)	0	0	0
10/07/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	20,800.0000	20,015.0000	(3.774)	0	0	0
10/07/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	372.0000	325.0000	(12.634)	0	0	0
10/07/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
10/07/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	39,471.0000	38,733.0000	(1.870)	0	0	100
10/07/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	1,699.0000	1,626.0000	(4.297)	0	0	0
10/07/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	12,751.0000	11,940.0000	(6.360)	0	0	0

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10/07/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	58,905.0000	58,167.0000	(1.253)	0	0	0
10/07/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	4,924.0000	4,937.0000	0.264	0	0	0
10/07/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	6,695.0000	5,970.0000	(10.829)	0	0	0
10/07/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	45.0000	33.0000	(26.667)	0	0	0
10/07/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	17,645.0000	18,098.0000	2.567	0	0	0
10/07/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	1,136.0000	852.0000	(25.000)	0	0	0
10/07/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	49,137.0000	48,399.0000	(1.502)	0	0	0
10/07/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	29,944.0000	29,195.0000	(2.501)	0	0	0
10/07/2006	R153	2006/08/03	8.45	Call	Option on Bond Future	4,097.0000	4,081.0000	(0.391)	0	0	0
10/07/2006	R153	2006/08/03	8.45	Put	Option on Bond Future	7,717.0000	6,963.0000	(9.771)	0	0	0
10/07/2006	R153	2006/11/02			Bond Future	8.5870	8.6230	0.419	0.0000	0.0000	0
10/07/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	9,719.0000	10,101.0000	3.930	0	0	0
10/07/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	11,361.0000	10,608.0000	(6.628)	0	0	0
10/07/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	12,648.0000	13,145.0000	3.929	0	0	0
10/07/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	15,366.0000	14,497.0000	(5.655)	0	0	0
10/07/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	39,316.0000	40,448.0000	2.879	0	0	0
10/07/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	13,482.0000	14,011.0000	3.924	0	0	0
10/07/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	18,342.0000	19,037.0000	3.789	0	0	102
10/07/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	10,454.0000	9,733.0000	(6.897)	0	0	0
10/07/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	6,555.0000	6,000.0000	(8.467)	0	0	0
10/07/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	24,307.0000	25,173.0000	3.563	0	0	0
10/07/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	1,806.0000	1,572.0000	(12.957)	0	0	0
10/07/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	3,676.0000	3,291.0000	(10.473)	0	0	0
10/07/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	31,368.0000	32,384.0000	3.239	0	0	0
10/07/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	737.0000	618.0000	(16.147)	0	0	0
10/07/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	6,865.0000	7,128.0000	3.831	0	0	0
10/07/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	21,103.0000	20,115.0000	(4.682)	0	0	0
10/07/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	4,799.0000	4,971.0000	3.584	0	0	0
10/07/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	75,554.0000	76,801.0000	1.650	0	0	0
10/07/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	57,004.0000	58,227.0000	2.145	0	0	0
10/07/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	124.0000	97.0000	(21.774)	0	0	0
10/07/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	27,546.0000	26,468.0000	(3.913)	0	0	0
10/07/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	66,208.0000	67,448.0000	1.873	0	0	0

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10/07/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	43.0000	33.0000	(23.256)	0	0	0
10/07/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	317.0000	258.0000	(18.612)	0	0	0
10/07/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	14.0000	10.0000	(28.571)	0	0	0
10/07/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	48,003.0000	49,194.0000	2.481	0	0	0
10/07/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	9,592.0000	8,903.0000	(7.183)	0	0	0
10/07/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	14,366.0000	14,927.0000	3.905	0	0	0
10/07/2006	R153	2007/02/01			Bond Future	8.6280	8.5980	(0.348)	0.0000	0.0000	0
10/07/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	18,313.0000	17,690.0000	(3.402)	0	0	0
10/07/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	15,569.0000	15,001.0000	(3.648)	0	0	0
10/07/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	15,769.0000	16,123.0000	2.245	0	0	0
10/07/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	19,534.0000	19,944.0000	2.099	0	0	0
10/07/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	14,885.0000	15,226.0000	2.291	0	0	0
10/07/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	19,065.0000	18,427.0000	(3.346)	0	0	0
10/07/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	12,645.0000	12,145.0000	(3.954)	0	0	0
10/07/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	63,985.0000	63,027.0000	(1.497)	0	0	0
10/07/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	23,281.0000	22,573.0000	(3.041)	0	0	0
10/07/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	28,207.0000	27,432.0000	(2.748)	0	0	0
10/07/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	7,512.0000	7,716.0000	2.716	0	0	0
10/07/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	24,681.0000	25,159.0000	1.937	0	0	0
10/07/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	10,882.0000	11,152.0000	2.481	0	0	0
10/07/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	33,939.0000	33,104.0000	(2.460)	0	0	0
10/07/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	4,873.0000	5,015.0000	2.914	0	0	0
10/07/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	1,115.0000	1,150.0000	3.139	0	0	0
10/07/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	651.0000	670.0000	2.919	0	0	0
10/07/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	55,764.0000	54,821.0000	(1.691)	0	0	0
10/07/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,893.0000	2,985.0000	3.180	0	0	0
10/07/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	30,313.0000	30,854.0000	1.785	0	0	0
10/07/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	10,280.0000	9,843.0000	(4.251)	0	0	0
10/07/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,833.0000	1,891.0000	3.164	0	0	0
10/07/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	40,408.0000	39,522.0000	(2.193)	0	0	0
10/07/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	363.0000	374.0000	3.030	0	0	0
10/07/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	47,875.0000	46,956.0000	(1.920)	0	0	0
10/07/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	72,464.0000	71,497.0000	(1.334)	0	0	0
10/07/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	19,851.0000	19,200.0000	(3.279)	0	0	0
10/07/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	14,034.0000	14,360.0000	2.323	0	0	0

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10/07/2006	R157	2006/08/03			Bond Future	8.6050	8.5910	(0.163)	0.0000	0.0000	121
10/07/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	44.0000	29.0000	(34.091)	0	0	0
10/07/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	86,106.0000	85,059.0000	(1.216)	0	0	0
10/07/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	46,680.0000	45,547.0000	(2.427)	0	0	0
10/07/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	2,429.0000	2,213.0000	(8.893)	0	0	0
10/07/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	29,286.0000	28,024.0000	(4.309)	0	0	0
10/07/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	127,583.0000	126,538.0000	(0.819)	0	0	0
10/07/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	2,712.0000	2,135.0000	(21.276)	0	0	0
10/07/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
10/07/2006	R157	2006/08/03	8.45	Call	Option on Bond Future	6,430.0000	6,197.0000	(3.624)	0	0	0
10/07/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	47,831.0000	48,612.0000	1.633	0	0	0
10/07/2006	R157	2006/08/03	8.45	Put	Option on Bond Future	18,065.0000	16,787.0000	(7.074)	0	0	0
10/07/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	888.0000	623.0000	(29.842)	0	0	0
10/07/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	460.0000	371.0000	(19.348)	0	0	0
10/07/2006	R157	2006/08/03	8.55	Call	Option on Bond Future	9,512.0000	9,336.0000	(1.850)	0	0	0
10/07/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	15,742.0000	14,486.0000	(7.979)	0	0	0
10/07/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	7,137.0000	6,158.0000	(13.717)	0	0	0
10/07/2006	R157	2006/08/03	8.55	Put	Option on Bond Future	13,625.0000	12,403.0000	(8.969)	0	0	0
10/07/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	66,011.0000	64,951.0000	(1.606)	0	0	100
10/07/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	7,875.0000	7,664.0000	(2.679)	0	0	0
10/07/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	31,738.0000	32,206.0000	1.475	0	0	0
10/07/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	17,896.0000	17,962.0000	0.369	0	0	0
10/07/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	106,639.0000	105,594.0000	(0.980)	0	0	0
10/07/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2006	R157	2006/11/02			Bond Future	8.6520	8.6580	0.069	0.0000	0.0000	0
10/07/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	15,041.0000	14,885.0000	(1.037)	0	0	0
10/07/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	6,990.0000	6,836.0000	(2.203)	0	0	0
10/07/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	28,288.0000	28,215.0000	(0.258)	0	0	0
10/07/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	66,716.0000	66,126.0000	(0.884)	0	0	0
10/07/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	81,305.0000	80,734.0000	(0.702)	0	0	0
10/07/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	54,895.0000	55,042.0000	0.268	0	0	0
10/07/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	10,323.0000	10,159.0000	(1.589)	0	0	0
10/07/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	20,842.0000	20,333.0000	(2.442)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/07/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	128,266.0000	128,675.0000	0.319	0	0	0
10/07/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	32,213.0000	32,172.0000	(0.127)	0	0	0
10/07/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	40,015.0000	39,423.0000	(1.479)	0	0	0
10/07/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	11,605.0000	11,204.0000	(3.455)	0	0	0
10/07/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	41,288.0000	41,324.0000	0.087	0	0	0
10/07/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	2,957.0000	2,776.0000	(6.121)	0	0	0
10/07/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	17,411.0000	16,934.0000	(2.740)	0	0	0
10/07/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	81.0000	70.0000	(13.580)	0	0	0
10/07/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	1,399.0000	1,291.0000	(7.720)	0	0	0
10/07/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	52,837.0000	52,237.0000	(1.136)	0	0	0
10/07/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	70,852.0000	71,108.0000	0.361	0	0	158
10/07/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	30,196.0000	30,138.0000	(0.192)	0	0	122
10/07/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	233.0000	206.0000	(11.588)	0	0	0
10/07/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	88,956.0000	89,285.0000	0.370	0	0	0
10/07/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	19,079.0000	18,585.0000	(2.589)	0	0	0
10/07/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	148,946.0000	149,371.0000	0.285	0	0	0
10/07/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	6,288.0000	5,999.0000	(4.596)	0	0	0
10/07/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	28,698.0000	28,139.0000	(1.948)	0	0	0
10/07/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	4,687.0000	4,552.0000	(2.880)	0	0	0
10/07/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	26,477.0000	26,389.0000	(0.332)	0	0	0
10/07/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	22,688.0000	22,164.0000	(2.310)	0	0	0
10/07/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	21,598.0000	21,475.0000	(0.569)	0	0	0
10/07/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	108,201.0000	108,580.0000	0.350	0	0	0
10/07/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	601.0000	544.0000	(9.484)	0	0	0
10/07/2006	R157	2007/02/01			Bond Future	8.6760	8.6480	(0.323)	0.0000	0.0000	0
10/07/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	76,506.0000	74,768.0000	(2.272)	0	0	0
10/07/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	31,783.0000	32,514.0000	2.300	0	0	0
10/07/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	13,691.0000	14,065.0000	2.732	0	0	0
10/07/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	30,137.0000	30,835.0000	2.316	0	0	0
10/07/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	48,851.0000	49,822.0000	1.988	0	0	0
10/07/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	37,188.0000	35,931.0000	(3.380)	0	0	0
10/07/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	26,147.0000	25,131.0000	(3.886)	0	0	0
10/07/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	92,662.0000	90,836.0000	(1.971)	0	0	0
10/07/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	8,519.0000	8,770.0000	2.946	0	0	0
10/07/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	39,114.0000	37,825.0000	(3.295)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/07/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	62,857.0000	61,243.0000	(2.568)	0	0	0
10/07/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	5,500.0000	5,661.0000	2.927	0	0	0
10/07/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	31,801.0000	30,643.0000	(3.641)	0	0	0
10/07/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,009.0000	2,065.0000	2.787	0	0	0
10/07/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	37,035.0000	37,865.0000	2.241	0	0	0
10/07/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	51,064.0000	49,591.0000	(2.885)	0	0	0
10/07/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	20,370.0000	20,885.0000	2.528	0	0	0
10/07/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	16,399.0000	15,650.0000	(4.567)	0	0	0
10/07/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	28,543.0000	29,210.0000	2.337	0	0	0
10/07/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	73,090.0000	74,329.0000	1.695	0	0	0
10/07/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	41,106.0000	39,785.0000	(3.214)	0	0	0
10/07/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	12,982.0000	12,347.0000	(4.891)	0	0	0
10/07/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	20,745.0000	19,869.0000	(4.223)	0	0	0
10/07/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	86,203.0000	87,555.0000	1.568	0	0	0
10/07/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	110,102.0000	108,212.0000	(1.717)	0	0	0
10/07/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	128,621.0000	126,690.0000	(1.501)	0	0	0
10/07/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	3,400.0000	3,499.0000	2.912	0	0	0
10/07/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	60,599.0000	61,710.0000	1.833	0	0	0
10/07/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	33,482.0000	34,246.0000	2.282	0	0	0
10/07/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	35,328.0000	34,104.0000	(3.465)	0	0	0
10/07/2006	R186	2006/08/03			Bond Future	8.3000	8.2360	(0.771)	8.2800	8.2800	61
10/07/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	3,079.0000	1,792.0000	(41.799)	0	0	0
10/07/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	52,524.0000	58,533.0000	11.440	0	0	0
10/07/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	259.0000	105.0000	(59.459)	0	0	0
10/07/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	76,524.0000	83,335.0000	8.900	0	0	0
10/07/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	101,053.0000	108,195.0000	7.068	0	0	0
10/07/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	951.0000	466.0000	(50.999)	0	0	0
10/07/2006	R186	2006/08/03	8.30	Call	Option on Bond Future	17,399.0000	20,357.0000	17.001	0	0	0
10/07/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	30,953.0000	35,475.0000	14.609	0	0	0
10/07/2006	R186	2006/08/03	8.30	Put	Option on Bond Future	17,399.0000	13,061.0000	(24.932)	0	0	0
10/07/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	8,583.0000	5,810.0000	(32.308)	0	0	0
10/07/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	39,610.0000	33,262.0000	(16.026)	0	0	0
10/07/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	4,820.0000	5,769.0000	19.689	0	0	0
10/07/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	96,366.0000	89,082.0000	(7.559)	0	0	0
10/07/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	20,357.0000	15,629.0000	(23.225)	0	0	0

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10/07/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	995.0000	1,177.0000	18.291	0	0	0
10/07/2006	R186	2006/08/03	8.20	Call	Option on Bond Future	12,131.0000	14,325.0000	18.086	0	0	0
10/07/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	197,404.0000	190,109.0000	(3.695)	0	0	0
10/07/2006	R186	2006/08/03	8.20	Put	Option on Bond Future	23,560.0000	18,458.0000	(21.655)	0	0	0
10/07/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	162,426.0000	155,131.0000	(4.491)	0	0	0
10/07/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	107.0000	120.0000	12.150	0	0	0
10/07/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	14,663.0000	17,231.0000	17.513	0	0	0
10/07/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	65,957.0000	58,843.0000	(10.786)	0	0	0
10/07/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	128,734.0000	121,438.0000	(5.668)	0	0	0
10/07/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
10/07/2006	R186	2006/11/02			Bond Future	8.2940	8.2680	(0.313)	0.0000	0.0000	0
10/07/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	88,403.0000	90,373.0000	2.228	0	0	0
10/07/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	231,505.0000	228,564.0000	(1.270)	0	0	0
10/07/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	353.0000	357.0000	1.133	0	0	0
10/07/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	27,477.0000	25,881.0000	(5.808)	0	0	0
10/07/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	195,720.0000	192,783.0000	(1.501)	0	0	0
10/07/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	12,228.0000	12,612.0000	3.140	0	0	0
10/07/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	50,394.0000	51,739.0000	2.669	0	0	0
10/07/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	18,708.0000	17,445.0000	(6.751)	0	0	0
10/07/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	5,964.0000	6,148.0000	3.085	0	0	0
10/07/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	37,652.0000	38,715.0000	2.823	0	0	0
10/07/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	68,549.0000	70,227.0000	2.448	0	0	0
10/07/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	39,725.0000	37,778.0000	(4.901)	0	0	0
10/07/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	111.0000	110.0000	(0.901)	0	0	0
10/07/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	42,571.0000	40,556.0000	(4.733)	0	0	0
10/07/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	31,888.0000	32,813.0000	2.901	0	0	0
10/07/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	12,572.0000	11,602.0000	(7.716)	0	0	0
10/07/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	76,106.0000	73,549.0000	(3.360)	0	0	0
10/07/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	34,742.0000	35,736.0000	2.861	0	0	0
10/07/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	36,975.0000	35,098.0000	(5.076)	0	0	0
10/07/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	100,928.0000	98,172.0000	(2.731)	0	0	0
10/07/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	55,642.0000	53,364.0000	(4.094)	0	0	0
10/07/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	161,640.0000	158,721.0000	(1.806)	0	0	0

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10/07/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	21,742.0000	22,405.0000	3.049	0	0	0
10/07/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	2,416.0000	2,485.0000	2.856	0	0	0
10/07/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	129,622.0000	126,751.0000	(2.215)	0	0	0
10/07/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	984.0000	1,005.0000	2.134	0	0	0
10/07/2006	R186	2007/02/01			Bond Future	8.2970	8.2700	(0.325)	0.0000	0.0000	0
10/07/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	103,439.0000	105,260.0000	1.760	0	0	0
10/07/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	55,518.0000	56,721.0000	2.167	0	0	0
10/07/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	36,059.0000	34,641.0000	(3.932)	0	0	0
10/07/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	55,182.0000	53,351.0000	(3.318)	0	0	0
10/07/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	85,274.0000	86,889.0000	1.894	0	0	0
10/07/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	28,376.0000	27,163.0000	(4.275)	0	0	0
10/07/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	232,169.0000	229,190.0000	(1.283)	0	0	0
10/07/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	68,158.0000	69,550.0000	2.042	0	0	0
10/07/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	45,715.0000	44,073.0000	(3.592)	0	0	0
10/07/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	2,108.0000	2,162.0000	2.562	0	0	0
10/07/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	198,128.0000	195,198.0000	(1.479)	0	0	0
10/07/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	3,801.0000	3,905.0000	2.736	0	0	0
10/07/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	57,813.0000	55,934.0000	(3.250)	0	0	0
10/07/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	72,681.0000	70,562.0000	(2.915)	0	0	0
10/07/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	38,657.0000	39,572.0000	2.367	0	0	0
10/07/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	10,485.0000	10,787.0000	2.880	0	0	0
10/07/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	60,550.0000	58,623.0000	(3.182)	0	0	0
10/07/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	49,595.0000	50,702.0000	2.232	0	0	0
10/07/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	137,173.0000	134,441.0000	(1.992)	0	0	0
10/07/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	26,941.0000	27,625.0000	2.539	0	0	0
10/07/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	52,524.0000	53,679.0000	2.199	0	0	0
10/07/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	112,222.0000	109,664.0000	(2.279)	0	0	0
10/07/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	90,747.0000	88,396.0000	(2.591)	0	0	0
10/07/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	166,369.0000	163,519.0000	(1.713)	0	0	0
10/07/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	17,545.0000	18,020.0000	2.707	0	0	0
10/07/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	6,481.0000	6,665.0000	2.839	0	0	0
10/07/2006	R194	2006/08/03			Bond Future	8.5140	8.4810	(0.388)	0.0000	0.0000	208
10/07/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	2,415.0000	2,044.0000	(15.362)	0	0	0
10/07/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	4,653.0000	4,193.0000	(9.886)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/07/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2006	R194	2006/08/03	8.45	Call	Option on Bond Future	1,855.0000	1,942.0000	4.690	0	0	0
10/07/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	1,025.0000	791.0000	(22.829)	0	0	0
10/07/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	4,455.0000	4,702.0000	5.544	0	0	0
10/07/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	18,642.0000	18,161.0000	(2.580)	0	0	0
10/07/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	26,144.0000	25,663.0000	(1.840)	0	0	0
10/07/2006	R194	2006/08/03	8.55	Put	Option on Bond Future	2,067.0000	1,722.0000	(16.691)	0	0	0
10/07/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	2,211.0000	2,321.0000	4.975	0	0	0
10/07/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	798.0000	818.0000	2.506	0	0	0
10/07/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	193.0000	186.0000	(3.627)	0	0	0
10/07/2006	R194	2006/08/03	8.45	Put	Option on Bond Future	2,788.0000	2,394.0000	(14.132)	0	0	0
10/07/2006	R194	2006/08/03	8.55	Call	Option on Bond Future	2,591.0000	2,727.0000	5.249	0	0	0
10/07/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	22,384.0000	21,903.0000	(2.149)	0	0	0
10/07/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	28.0000	24.0000	(14.286)	0	0	0
10/07/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	11,241.0000	10,756.0000	(4.315)	0	0	0
10/07/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	373.0000	256.0000	(31.367)	0	0	0
10/07/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	7,420.0000	7,783.0000	4.892	0	0	0
10/07/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
10/07/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	7,718.0000	7,231.0000	(6.310)	0	0	0
10/07/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	14,920.0000	14,439.0000	(3.224)	0	0	0
10/07/2006	R194	2006/11/02			Bond Future	8.6740	8.6480	(0.300)	0.0000	0.0000	0
10/07/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	30,500.0000	30,179.0000	(1.052)	0	0	0
10/07/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,853.0000	4,628.0000	(4.636)	0	0	0
10/07/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	14,857.0000	14,542.0000	(2.120)	0	0	0
10/07/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
10/07/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	33,717.0000	33,397.0000	(0.949)	0	0	0
10/07/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	3,940.0000	4,036.0000	2.437	0	0	0
10/07/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	245.0000	251.0000	2.449	0	0	0
10/07/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	2,057.0000	2,111.0000	2.625	0	0	0
10/07/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	27,299.0000	26,978.0000	(1.176)	0	0	0
10/07/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	5,171.0000	4,940.0000	(4.467)	0	0	0
10/07/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	7,301.0000	7,034.0000	(3.657)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/07/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	16.0000	16.0000	-	0	0	0
10/07/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	9,510.0000	9,220.0000	(3.049)	0	0	0
10/07/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	17,871.0000	17,552.0000	(1.785)	0	0	0
10/07/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	24,119.0000	23,798.0000	(1.331)	0	0	0
10/07/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	3,642.0000	3,731.0000	2.444	0	0	0
10/07/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
10/07/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	20,970.0000	20,650.0000	(1.526)	0	0	0
10/07/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	1,157.0000	1,187.0000	2.593	0	0	0
10/07/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	44.0000	44.0000	-	0	0	0
10/07/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	3,357.0000	3,440.0000	2.472	0	0	0
10/07/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,504.0000	5,266.0000	(4.324)	0	0	0
10/07/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	575.0000	589.0000	2.435	0	0	0
10/07/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	12,051.0000	11,745.0000	(2.539)	0	0	0
10/07/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	109.0000	111.0000	1.835	0	0	0
10/07/2006	R194	2007/02/01			Bond Future	8.8120	8.7810	(0.352)	0.0000	0.0000	0
10/07/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	6,153.0000	5,950.0000	(3.299)	0	0	0
10/07/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	7,135.0000	6,916.0000	(3.069)	0	0	0
10/07/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	4,761.0000	4,865.0000	2.184	0	0	0
10/07/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,387.0000	6,179.0000	(3.257)	0	0	0
10/07/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	4,002.0000	4,093.0000	2.274	0	0	0
10/07/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,357.0000	16,062.0000	(1.804)	0	0	0
10/07/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	522.0000	538.0000	3.065	0	0	0
10/07/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	5,030.0000	5,137.0000	2.127	0	0	0
10/07/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	808.0000	832.0000	2.970	0	0	0
10/07/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	2,007.0000	2,060.0000	2.641	0	0	0
10/07/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	197.0000	202.0000	2.538	0	0	0
10/07/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	10,193.0000	9,935.0000	(2.531)	0	0	0
10/07/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,730.0000	18,428.0000	(1.612)	0	0	0
10/07/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	21,178.0000	20,873.0000	(1.440)	0	0	0
10/07/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	34.0000	35.0000	2.941	0	0	0
10/07/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,317.0000	1,354.0000	2.809	0	0	0
10/07/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,684.0000	23,376.0000	(1.300)	0	0	0
10/07/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	26,231.0000	25,922.0000	(1.178)	0	0	0
10/07/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	114.0000	117.0000	2.632	0	0	0
10/07/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	64.0000	65.0000	1.563	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/07/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	8,575.0000	8,335.0000	(2.799)	0	0	0
10/07/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	326.0000	335.0000	2.761	0	0	0
10/07/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,809.0000	28,499.0000	(1.076)	0	0	0
10/07/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,920.0000	2,991.0000	2.432	0	0	0
10/07/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	14,084.0000	13,797.0000	(2.038)	0	0	0
10/07/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	12,043.0000	11,769.0000	(2.275)	0	0	0
10/07/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	5,305.0000	5,416.0000	2.092	0	0	0
10/07/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,926.0000	5,727.0000	(3.358)	0	0	0
10/07/2006	R201	2006/08/03			Bond Future	8.6340	8.6040	(0.347)	0.0000	0.0000	26
10/07/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	1,683.0000	1,660.0000	(1.367)	0	0	0
10/07/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	24,675.0000	22,879.0000	(7.279)	0	0	0
10/07/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
10/07/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	38,633.0000	36,829.0000	(4.670)	0	0	0
10/07/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	69,879.0000	68,105.0000	(2.539)	0	0	0
10/07/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	23,738.0000	24,870.0000	4.769	0	0	0
10/07/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	806.0000	522.0000	(35.236)	0	0	0
10/07/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	30.0000	23.0000	(23.333)	0	0	0
10/07/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	36,324.0000	37,812.0000	4.096	0	0	0
10/07/2006	R201	2006/08/03	8.55	Call	Option on Bond Future	6,821.0000	7,074.0000	3.709	0	0	0
10/07/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	53,979.0000	52,200.0000	(3.296)	0	0	0
10/07/2006	R201	2006/08/03	8.55	Put	Option on Bond Future	11,793.0000	10,274.0000	(12.881)	0	0	0
10/07/2006	R201	2006/08/03	8.45	Put	Option on Bond Future	15,492.0000	13,836.0000	(10.689)	0	0	0
10/07/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	13,562.0000	11,969.0000	(11.746)	0	0	0
10/07/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	5,615.0000	5,794.0000	3.188	0	0	0
10/07/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	2,437.0000	1,796.0000	(26.303)	0	0	0
10/07/2006	R201	2006/08/03	8.45	Call	Option on Bond Future	4,558.0000	4,675.0000	2.567	0	0	0
10/07/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	309.0000	278.0000	(10.032)	0	0	0
10/07/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	13,105.0000	13,733.0000	4.792	0	0	0
10/07/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	6,290.0000	5,145.0000	(18.203)	0	0	0
10/07/2006	R201	2006/08/03	8.60	Put	Option on Bond Future	10,184.0000	8,748.0000	(14.101)	0	0	0
10/07/2006	R201	2006/08/03	8.60	Call	Option on Bond Future	8,175.0000	8,511.0000	4.110	0	0	0
10/07/2006	R201	2006/11/02			Bond Future	8.6700	8.6440	(0.300)	0.0000	0.0000	0
10/07/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	8,938.0000	9,196.0000	2.887	0	0	0
10/07/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	33,521.0000	32,280.0000	(3.702)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/07/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	31,053.0000	31,801.0000	2.409	0	0	0
10/07/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	71,509.0000	70,034.0000	(2.063)	0	0	0
10/07/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	8,405.0000	7,813.0000	(7.043)	0	0	0
10/07/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	86,755.0000	85,262.0000	(1.721)	0	0	0
10/07/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	12,264.0000	11,513.0000	(6.124)	0	0	0
10/07/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	1,079.0000	1,103.0000	2.224	0	0	0
10/07/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	2,276.0000	2,340.0000	2.812	0	0	0
10/07/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	64.0000	63.0000	(1.563)	0	0	0
10/07/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	41,128.0000	42,035.0000	2.205	0	0	0
10/07/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	57,140.0000	55,704.0000	(2.513)	0	0	0
10/07/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	118,975.0000	117,474.0000	(1.262)	0	0	0
10/07/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	465.0000	472.0000	1.505	0	0	0
10/07/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	181.0000	182.0000	0.552	0	0	0
10/07/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	102,629.0000	101,130.0000	(1.461)	0	0	0
10/07/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	44,428.0000	43,070.0000	(3.057)	0	0	0
10/07/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	4,845.0000	4,986.0000	2.910	0	0	0
10/07/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	21,576.0000	20,551.0000	(4.751)	0	0	0
10/07/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	17,532.0000	18,006.0000	2.704	0	0	0
10/07/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	16,093.0000	16,534.0000	2.740	0	0	0
10/07/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	23,039.0000	21,981.0000	(4.592)	0	0	0
10/07/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	24,578.0000	23,487.0000	(4.439)	0	0	0
10/07/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	14,720.0000	15,128.0000	2.772	0	0	0
10/07/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	22,226.0000	22,802.0000	2.592	0	0	0
10/07/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	17,629.0000	16,706.0000	(5.236)	0	0	0
10/07/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	20,188.0000	19,197.0000	(4.909)	0	0	0
10/07/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	19,035.0000	19,543.0000	2.669	0	0	0
10/07/2006	R201	2007/02/01			Bond Future	8.6910	8.6640	(0.311)	0.0000	0.0000	0
10/07/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	29,953.0000	28,994.0000	(3.202)	0	0	0
10/07/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	27,642.0000	28,204.0000	2.033	0	0	0
10/07/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	42,045.0000	40,906.0000	(2.709)	0	0	0
10/07/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	16,819.0000	17,201.0000	2.271	0	0	0
10/07/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	74,878.0000	73,481.0000	(1.866)	0	0	0
10/07/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	118,419.0000	116,922.0000	(1.264)	0	0	0
10/07/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	88,590.0000	87,145.0000	(1.631)	0	0	0
10/07/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	4,863.0000	4,987.0000	2.550	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/07/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	1,109.0000	1,133.0000	2.164	0	0	0
10/07/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	3,095.0000	3,172.0000	2.488	0	0	0
10/07/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	11,485.0000	11,765.0000	2.438	0	0	0
10/07/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	62,164.0000	60,832.0000	(2.143)	0	0	0
10/07/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	32,661.0000	31,656.0000	(3.077)	0	0	0
10/07/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,892.0000	1,937.0000	2.378	0	0	0
10/07/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	51,372.0000	50,130.0000	(2.418)	0	0	0
10/07/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	26,142.0000	26,681.0000	2.062	0	0	0
10/07/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	103,150.0000	101,673.0000	(1.432)	0	0	0
10/07/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	7,349.0000	7,539.0000	2.585	0	0	0
10/07/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	31,282.0000	30,299.0000	(3.142)	0	0	0
10/07/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	24,682.0000	25,199.0000	2.095	0	0	0
10/07/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	48,384.0000	49,209.0000	1.705	0	0	0
10/07/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	17,535.0000	16,838.0000	(3.975)	0	0	0
10/07/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	27,442.0000	26,528.0000	(3.331)	0	0	0
10/07/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	30,757.0000	31,364.0000	1.974	0	0	0
10/07/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	34,091.0000	33,063.0000	(3.015)	0	0	0
10/07/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	39,199.0000	39,918.0000	1.834	0	0	0
10/07/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	23,264.0000	23,757.0000	2.119	0	0	0
10/07/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	21,994.0000	21,192.0000	(3.646)	0	0	0
10/07/2006	R203	2006/08/03			Bond Future	8.6110	8.5910	(0.232)	0.0000	0.0000	111
10/07/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	100,883.0000	99,494.0000	(1.377)	0	0	0
10/07/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	120,897.0000	119,507.0000	(1.150)	0	0	0
10/07/2006	R203	2006/08/03	8.60	Call	Option on Bond Future	7,429.0000	7,681.0000	3.392	0	0	0
10/07/2006	R203	2006/08/03	8.55	Put	Option on Bond Future	10,124.0000	8,892.0000	(12.169)	0	0	0
10/07/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	3,896.0000	3,110.0000	(20.175)	0	0	0
10/07/2006	R203	2006/08/03	8.55	Call	Option on Bond Future	5,879.0000	6,036.0000	2.671	0	0	0
10/07/2006	R203	2006/08/03	8.60	Put	Option on Bond Future	8,193.0000	7,055.0000	(13.890)	0	0	0
10/07/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	26,415.0000	24,968.0000	(5.478)	0	0	0
10/07/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	102.0000	81.0000	(20.588)	0	0	0
10/07/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	0
10/07/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	81,348.0000	79,959.0000	(1.707)	0	0	0
10/07/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	750.0000	496.0000	(33.867)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/07/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	12,305.0000	10,997.0000	(10.630)	0	0	0
10/07/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	13,479.0000	14,082.0000	4.474	0	0	0
10/07/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	43,765.0000	42,355.0000	(3.222)	0	0	0
10/07/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	27,252.0000	28,387.0000	4.165	0	0	0
10/07/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	927.0000	869.0000	(6.257)	0	0	0
10/07/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	4,562.0000	4,643.0000	1.776	0	0	0
10/07/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	62,284.0000	60,893.0000	(2.233)	0	0	0
10/07/2006	R203	2006/11/02			Bond Future	8.6410	8.6200	(0.243)	0.0000	0.0000	0
10/07/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	161,993.0000	160,558.0000	(0.886)	0	0	0
10/07/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	6,080.0000	6,289.0000	3.438	0	0	0
10/07/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	17,411.0000	16,471.0000	(5.399)	0	0	0
10/07/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	2,787.0000	2,875.0000	3.158	0	0	0
10/07/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	12,459.0000	11,670.0000	(6.333)	0	0	0
10/07/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	47,895.0000	46,548.0000	(2.812)	0	0	0
10/07/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	19,863.0000	20,510.0000	3.257	0	0	0
10/07/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
10/07/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	33,271.0000	32,045.0000	(3.685)	0	0	0
10/07/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	101,577.0000	100,142.0000	(1.413)	0	0	0
10/07/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	19,311.0000	18,323.0000	(5.116)	0	0	0
10/07/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	15,637.0000	14,746.0000	(5.698)	0	0	0
10/07/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	11,644.0000	12,046.0000	3.452	0	0	0
10/07/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	121,190.0000	119,754.0000	(1.185)	0	0	0
10/07/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	13,071.0000	13,518.0000	3.420	0	0	0
10/07/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	14,607.0000	15,102.0000	3.389	0	0	0
10/07/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	26.0000	26.0000	-	0	0	0
10/07/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	109.0000	109.0000	-	0	0	0
10/07/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	16,251.0000	16,796.0000	3.354	0	0	0
10/07/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	64,559.0000	63,153.0000	(2.178)	0	0	0
10/07/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	141,339.0000	139,904.0000	(1.015)	0	0	0
10/07/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	82,612.0000	81,183.0000	(1.730)	0	0	0
10/07/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
10/07/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	377.0000	383.0000	1.592	0	0	0
10/07/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	21,335.0000	20,301.0000	(4.846)	0	0	0
10/07/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	1,107.0000	1,136.0000	2.620	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
10/07/2006	R203	2007/02/01			Bond Future	8.6600	8.6380	(0.254)	0.0000	0.0000	0
10/07/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	51,934.0000	50,657.0000	(2.459)	0	0	0
10/07/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	25,388.0000	24,437.0000	(3.746)	0	0	0
10/07/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	16,522.0000	17,015.0000	2.984	0	0	0
10/07/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	17,959.0000	18,487.0000	2.940	0	0	0
10/07/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	34,274.0000	35,141.0000	2.530	0	0	0
10/07/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	67,203.0000	65,835.0000	(2.036)	0	0	0
10/07/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	6,204.0000	6,407.0000	3.272	0	0	0
10/07/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	38,558.0000	37,409.0000	(2.980)	0	0	0
10/07/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	102,008.0000	100,553.0000	(1.426)	0	0	0
10/07/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	3,410.0000	3,523.0000	3.314	0	0	0
10/07/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	807.0000	832.0000	3.098	0	0	0
10/07/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,730.0000	1,787.0000	3.295	0	0	0
10/07/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	11,778.0000	11,165.0000	(5.205)	0	0	0
10/07/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	84,010.0000	82,586.0000	(1.695)	0	0	0
10/07/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	120,914.0000	119,444.0000	(1.216)	0	0	0
10/07/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	10,478.0000	10,809.0000	3.159	0	0	0
10/07/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	18,450.0000	17,647.0000	(4.352)	0	0	0
10/07/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	19,472.0000	20,037.0000	2.902	0	0	0
10/07/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	27,354.0000	26,367.0000	(3.608)	0	0	0
10/07/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	140,530.0000	139,053.0000	(1.051)	0	0	0
10/07/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	24,473.0000	25,151.0000	2.770	0	0	0
10/07/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	23,516.0000	22,601.0000	(3.891)	0	0	0
10/07/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	344.0000	354.0000	2.907	0	0	0
10/07/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	160,741.0000	159,262.0000	(0.920)	0	0	0
10/07/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	133.0000	137.0000	3.008	0	0	0
10/07/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	47.0000	48.0000	2.128	0	0	0
10/07/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	21,063.0000	21,665.0000	2.858	0	0	0
10/07/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	21,735.0000	20,858.0000	(4.035)	0	0	0
10/07/2006	R204	2006/08/03			Bond Future	8.5900	8.5650	(0.291)	0.0000	0.0000	83
10/07/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	44,925.0000	43,040.0000	(4.196)	0	0	0
10/07/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	499.0000	441.0000	(11.623)	0	0	0
10/07/2006	R204	2006/08/03	8.45	Call	Option on Bond Future	6,653.0000	6,733.0000	1.202	0	0	0
10/07/2006	R204	2006/08/03	8.50	Put	Option on Bond Future	14,716.0000	13,039.0000	(11.396)	0	0	0

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10/07/2006	R204	2006/08/03	8.50	Call	Option on Bond Future	8,115.0000	8,265.0000	1.848	0	0	0
10/07/2006	R204	2006/08/03	8.45	Put	Option on Bond Future	16,949.0000	15,201.0000	(10.313)	0	0	0
10/07/2006	R204	2006/08/03	8.55	Put	Option on Bond Future	12,690.0000	11,096.0000	(12.561)	0	0	0
10/07/2006	R204	2006/08/03	8.55	Call	Option on Bond Future	9,764.0000	9,997.0000	2.386	0	0	0
10/07/2006	R204	2006/08/03	8.25	Call	Option on Bond Future	2,562.0000	2,489.0000	(2.849)	0	0	0
10/07/2006	R204	2006/08/03	8.25	Put	Option on Bond Future	27,828.0000	25,929.0000	(6.824)	0	0	0
10/07/2006	R204	2006/11/02			Bond Future	8.6170	8.5900	(0.313)	0.0000	0.0000	0
10/07/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	6,706.0000	6,926.0000	3.281	0	0	0
10/07/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	52,565.0000	50,838.0000	(3.285)	0	0	0
10/07/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	86,743.0000	84,838.0000	(2.196)	0	0	0
10/07/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	13,801.0000	12,898.0000	(6.543)	0	0	0
10/07/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	1,520.0000	1,562.0000	2.763	0	0	0
10/07/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	19,858.0000	20,454.0000	3.001	0	0	0
10/07/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	23,040.0000	21,824.0000	(5.278)	0	0	0
10/07/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	24,708.0000	23,447.0000	(5.104)	0	0	0
10/07/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	40,844.0000	41,887.0000	2.554	0	0	0
10/07/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	26,472.0000	25,166.0000	(4.934)	0	0	0
10/07/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	68,483.0000	66,640.0000	(2.691)	0	0	0
10/07/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	23,483.0000	24,169.0000	2.921	0	0	0
10/07/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	170,396.0000	168,449.0000	(1.143)	0	0	0
10/07/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	88.0000	87.0000	(1.136)	0	0	0
10/07/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	28,333.0000	26,982.0000	(4.768)	0	0	0
10/07/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	19,977.0000	18,853.0000	(5.626)	0	0	0
10/07/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	3,196.0000	3,300.0000	3.254	0	0	0
10/07/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	29,488.0000	30,310.0000	2.788	0	0	0
10/07/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	39,143.0000	37,585.0000	(3.980)	0	0	0
10/07/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	654.0000	667.0000	1.988	0	0	0
10/07/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	12,217.0000	12,605.0000	3.176	0	0	0
10/07/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	27.0000	27.0000	-	0	0	0
10/07/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	21,631.0000	22,272.0000	2.963	0	0	0
10/07/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	148,328.0000	146,381.0000	(1.313)	0	0	0
10/07/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	25,412.0000	26,142.0000	2.873	0	0	0
10/07/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	106,337.0000	104,404.0000	(1.818)	0	0	0
10/07/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	126,937.0000	124,993.0000	(1.531)	0	0	0
10/07/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	253.0000	256.0000	1.186	0	0	0

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10/07/2006	R204	2007/02/01			Bond Future	8.6300	8.6040	(0.301)	0.0000	0.0000	0
10/07/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	35,222.0000	34,092.0000	(3.208)	0	0	0
10/07/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	36,642.0000	37,363.0000	1.968	0	0	0
10/07/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	15,520.0000	15,884.0000	2.345	0	0	0
10/07/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	40,271.0000	39,056.0000	(3.017)	0	0	0
10/07/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	30,970.0000	31,605.0000	2.050	0	0	0
10/07/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	34,704.0000	35,396.0000	1.994	0	0	0
10/07/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	36,839.0000	35,681.0000	(3.143)	0	0	0
10/07/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	25,589.0000	24,652.0000	(3.662)	0	0	0
10/07/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	6,612.0000	6,774.0000	2.450	0	0	0
10/07/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	91,706.0000	90,018.0000	(1.841)	0	0	0
10/07/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	50,077.0000	48,721.0000	(2.708)	0	0	0
10/07/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	61,757.0000	60,270.0000	(2.408)	0	0	0
10/07/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	32,177.0000	31,103.0000	(3.338)	0	0	0
10/07/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	22,541.0000	23,036.0000	2.196	0	0	0
10/07/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	75,402.0000	73,800.0000	(2.125)	0	0	0
10/07/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	9,983.0000	10,232.0000	2.494	0	0	0
10/07/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	51,406.0000	52,320.0000	1.778	0	0	0
10/07/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	38,522.0000	37,335.0000	(3.081)	0	0	0
10/07/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	40,656.0000	41,432.0000	1.909	0	0	0
10/07/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	32,812.0000	33,476.0000	2.024	0	0	0
10/07/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	169,864.0000	168,028.0000	(1.081)	0	0	0
10/07/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	825.0000	840.0000	1.818	0	0	0
10/07/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	148,724.0000	146,904.0000	(1.224)	0	0	0
10/07/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,202.0000	4,302.0000	2.380	0	0	0
10/07/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,488.0000	1,518.0000	2.016	0	0	0
10/07/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	109,482.0000	107,732.0000	(1.598)	0	0	0
10/07/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,558.0000	2,615.0000	2.228	0	0	0
10/07/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	128,546.0000	126,753.0000	(1.395)	0	0	0
10/07/2006	R207	2006/08/03			Bond Future	8.5540	8.5250	(0.339)	0.0000	0.0000	0
10/07/2006	R207	2006/08/03	8.50	Put	Option on Bond Future	10,573.0000	8,920.0000	(15.634)	0	0	0
10/07/2006	R207	2006/08/03	8.50	Call	Option on Bond Future	6,602.0000	7,079.0000	7.225	0	0	0
10/07/2006	R207	2006/08/03	8.45	Call	Option on Bond Future	5,169.0000	5,516.0000	6.713	0	0	0
10/07/2006	R207	2006/08/03	8.45	Put	Option on Bond Future	12,838.0000	11,056.0000	(13.881)	0	0	0

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10/07/2006	R207	2006/08/03	8.60	Put	Option on Bond Future	6,830.0000	5,488.0000	(19.649)	0	0	0
10/07/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	42,119.0000	39,971.0000	(5.100)	0	0	0
10/07/2006	R207	2006/08/03	8.60	Call	Option on Bond Future	10,193.0000	10,981.0000	7.731	0	0	0
10/07/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	215.0000	197.0000	(8.372)	0	0	0
10/07/2006	R207	2006/08/03	8.55	Call	Option on Bond Future	8,276.0000	8,901.0000	7.552	0	0	0
10/07/2006	R207	2006/08/03	8.25	Put	Option on Bond Future	24,254.0000	22,164.0000	(8.617)	0	0	0
10/07/2006	R207	2006/08/03	8.55	Put	Option on Bond Future	8,569.0000	7,065.0000	(17.552)	0	0	0
10/07/2006	R207	2006/08/03	8.25	Call	Option on Bond Future	1,584.0000	1,623.0000	2.462	0	0	0
10/07/2006	R207	2006/11/02			Bond Future	8.5760	8.5460	(0.350)	0.0000	0.0000	0
10/07/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	93.0000	107.0000	15.054	0	0	0
10/07/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	9,516.0000	10,458.0000	9.899	0	0	0
10/07/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	13,280.0000	14,466.0000	8.931	0	0	0
10/07/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
10/07/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	62,791.0000	60,628.0000	(3.445)	0	0	0
10/07/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	11,404.0000	10,167.0000	(10.847)	0	0	0
10/07/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	124,861.0000	122,683.0000	(1.744)	0	0	0
10/07/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	82,850.0000	80,674.0000	(2.626)	0	0	0
10/07/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	9.0000	11.0000	22.222	0	0	0
10/07/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	5,282.0000	4,525.0000	(14.332)	0	0	0
10/07/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	43,714.0000	41,624.0000	(4.781)	0	0	0
10/07/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	2,613.0000	2,946.0000	12.744	0	0	0
10/07/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	9,567.0000	8,452.0000	(11.655)	0	0	0
10/07/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	6,512.0000	7,219.0000	10.857	0	0	0
10/07/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	103,556.0000	101,378.0000	(2.103)	0	0	0
10/07/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	7,938.0000	6,946.0000	(12.497)	0	0	0
10/07/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	7,919.0000	8,741.0000	10.380	0	0	0
10/07/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	15,709.0000	14,238.0000	(9.364)	0	0	0
10/07/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	11,304.0000	12,367.0000	9.404	0	0	0
10/07/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	13,451.0000	12,095.0000	(10.081)	0	0	0
10/07/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	146,776.0000	144,598.0000	(1.484)	0	0	0
10/07/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	17,774.0000	19,196.0000	8.000	0	0	0
10/07/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	603.0000	691.0000	14.594	0	0	0
10/07/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	26,675.0000	24,829.0000	(6.920)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/07/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1,537.0000	1,237.0000	(19.519)	0	0	0
10/07/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	31,564.0000	33,442.0000	5.950	0	0	0
10/07/2006	R207	2007/02/01			Bond Future	8.5860	8.5560	(0.349)	0.0000	0.0000	0
10/07/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	37,854.0000	36,311.0000	(4.076)	0	0	0
10/07/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	13,309.0000	13,922.0000	4.606	0	0	0
10/07/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	18,802.0000	19,612.0000	4.308	0	0	0
10/07/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	22,750.0000	21,563.0000	(5.218)	0	0	0
10/07/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	20,373.0000	21,236.0000	4.236	0	0	0
10/07/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	534.0000	564.0000	5.618	0	0	0
10/07/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	67,428.0000	65,515.0000	(2.837)	0	0	0
10/07/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	29,406.0000	30,536.0000	3.843	0	0	0
10/07/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	26,570.0000	25,277.0000	(4.866)	0	0	0
10/07/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,195.0000	1,262.0000	5.607	0	0	0
10/07/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	2,455.0000	2,588.0000	5.418	0	0	0
10/07/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	24,611.0000	23,371.0000	(5.038)	0	0	0
10/07/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	124,770.0000	122,645.0000	(1.703)	0	0	0
10/07/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	4,646.0000	4,889.0000	5.230	0	0	0
10/07/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	51,548.0000	49,795.0000	(3.401)	0	0	0
10/07/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	85,158.0000	83,136.0000	(2.374)	0	0	0
10/07/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	28,629.0000	27,284.0000	(4.698)	0	0	0
10/07/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	104,377.0000	102,289.0000	(2.000)	0	0	0
10/07/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	17,748.0000	16,723.0000	(5.775)	0	0	0
10/07/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	8,147.0000	8,549.0000	4.934	0	0	0
10/07/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	22,024.0000	22,939.0000	4.155	0	0	0
10/07/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	218.0000	230.0000	5.505	0	0	0
10/07/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	23,753.0000	24,722.0000	4.079	0	0	0
10/07/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	146,101.0000	143,958.0000	(1.467)	0	0	0
10/07/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	40,272.0000	41,663.0000	3.454	0	0	0
10/07/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	11,237.0000	10,473.0000	(6.799)	0	0	0
10/07/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	25,561.0000	26,583.0000	3.998	0	0	0
10/07/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	168,224.0000	166,073.0000	(1.279)	0	0	0
10/07/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	81.0000	85.0000	4.938	0	0	0
10/07/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	20,987.0000	19,854.0000	(5.399)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
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Grand Total:										3,172
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