



Derivatives High/Low Report

High/Low for 10/08/2006

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
10/08/2006	GOVI 2006/11/02			jGovi	237.5670	237.3680	(0.084)	0.0000	0.0000	886
10/08/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,020.0000	1,065.0000	4.412	0	0	0
10/08/2006	GOVI 2006/11/02	230.00	Call	jGovi	76,690.0000	74,745.0000	(2.536)	0	0	0
10/08/2006	GOVI 2007/02/01			jGovi	242.4810	242.2880	(0.080)	0.0000	0.0000	0
10/08/2006	GOVI 2007/02/01	230.00	Call	jGovi	125,429.0000	123,526.0000	(1.517)	0	0	0
10/08/2006	GOVI 2007/02/01	230.00	Put	jGovi	619.0000	646.0000	4.362	0	0	0
10/08/2006	J153 2010/08/31			jSwap	8.8030	8.8160	0.148	0.0000	0.0000	0
10/08/2006	J157 2015/09/15			jSwap	8.8340	8.8480	0.158	0.0000	0.0000	0
10/08/2006	J186 2026/12/21			jSwap	8.6690	8.6860	0.196	0.0000	0.0000	0
10/08/2006	J194 2008/02/28			jSwap	8.4240	8.4120	(0.142)	0.0000	0.0000	0
10/08/2006	J201 2014/12/22			jSwap	8.9200	8.9390	0.213	0.0000	0.0000	0
10/08/2006	J203 2017/09/15			jSwap	8.7880	8.7960	0.091	0.0000	0.0000	0
10/08/2006	J204 2018/12/21			jSwap	8.8060	8.8160	0.114	0.0000	0.0000	0
10/08/2006	J207 2020/01/15			jSwap	8.7870	8.7990	0.137	0.0000	0.0000	0
10/08/2006	JBAR 2005/12/21			jBar	8.0790	8.0790	-	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
10/08/2006	JFRA	2006/11/02			jFra	8.4750	8.4440	(0.366)	0.0000	0.0000	0
10/08/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	13.0000	14.0000	7.692	0	0	0
10/08/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,614.0000	3,540.0000	(2.048)	0	0	0
10/08/2006	JFRA	2007/02/01			jFra	8.8080	8.7830	(0.284)	0.0000	0.0000	0
10/08/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	125.0000	129.0000	3.200	0	0	0
10/08/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,316.0000	3,259.0000	(1.719)	0	0	0
10/08/2006	JFRA	2007/05/03			jFra	8.9870	8.9550	(0.356)	0.0000	0.0000	0
10/08/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	198.0000	206.0000	4.040	0	0	0
10/08/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,824.0000	3,754.0000	(1.831)	0	0	0
10/08/2006	JFRA	2007/08/02			jFra	9.0490	9.0450	(0.044)	0.0000	0.0000	0
10/08/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,064.0000	4,054.0000	(0.246)	0	0	0
10/08/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	287.0000	287.0000	-	0	0	0
10/08/2006	JFRA	2007/11/01			jFra	9.0850	9.0850	-	0.0000	0.0000	0
10/08/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,536.0000	4,534.0000	(0.044)	0	0	0
10/08/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	382.0000	379.0000	(0.785)	0	0	0
10/08/2006	JFRA	2008/02/07			jFra	9.0940	9.0980	0.044	0.0000	0.0000	0
10/08/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,391.0000	26,354.0000	(0.140)	0	0	0
10/08/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,488.0000	22,437.0000	(0.227)	0	0	0
10/08/2006	JN02	2006/11/02			jNote	8.9530	8.9510	(0.022)	0.0000	0.0000	0
10/08/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,085.0000	1,041.0000	(4.055)	0	0	0
10/08/2006	JN02	2006/11/02	7.25	Call	Option on jNote	32,171.0000	32,095.0000	(0.236)	0	0	0
10/08/2006	JN05	2006/11/02			jNote	8.9930	9.0100	0.189	0.0000	0.0000	0
10/08/2006	JN05	2006/11/02	7.25	Call	Option on jNote	69,667.0000	70,329.0000	0.950	0	0	0
10/08/2006	JN05	2006/11/02	7.25	Put	Option on jNote	10.0000	8.0000	(20.000)	0	0	0
10/08/2006	JN10	2006/11/02			jNote	8.8390	8.8490	0.113	0.0000	0.0000	0
10/08/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
10/08/2006	JN10	2006/11/02	7.25	Call	Option on jNote	104,500.0000	105,102.0000	0.576	0	0	0

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10/08/2006	JROD	2006/08/31			jRod	7.3520	7.3480	(0.054)	0.0000	0.0000	0
10/08/2006	JROD	2006/09/29			jRod	7.6520	7.6430	(0.118)	0.0000	0.0000	0
10/08/2006	JROD	2006/10/31			jRod	8.0000	7.9870	(0.162)	0.0000	0.0000	0
10/08/2006	JROD	2006/11/30			jRod	7.7830	7.7740	(0.116)	0.0000	0.0000	0
10/08/2006	JROD	2006/12/29			jRod	8.0080	7.9970	(0.137)	0.0000	0.0000	0
10/08/2006	JROD	2007/01/31			jRod	8.2420	8.2270	(0.182)	0.0000	0.0000	0
10/08/2006	JROD	2007/02/28			jRod	8.0380	8.0260	(0.149)	0.0000	0.0000	0
10/08/2006	R153	2006/11/02			Bond Future	8.5300	8.5500	0.234	0.0000	0.0000	418
10/08/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	11,561.0000	11,823.0000	2.266	0	0	0
10/08/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	9,903.0000	10,125.0000	2.242	0	0	0
10/08/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	8,771.0000	8,337.0000	(4.948)	0	0	0
10/08/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	9,660.0000	9,205.0000	(4.710)	0	0	0
10/08/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	10,705.0000	10,947.0000	2.261	0	0	0
10/08/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	10,600.0000	10,125.0000	(4.481)	0	0	0
10/08/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	1,256.0000	1,129.0000	(10.111)	0	0	0
10/08/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	5,692.0000	5,348.0000	(6.044)	0	0	0
10/08/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	28,835.0000	29,404.0000	1.973	0	0	0
10/08/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	15,497.0000	15,849.0000	2.271	0	0	101
10/08/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	426.0000	370.0000	(13.146)	0	0	0
10/08/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	2,914.0000	2,686.0000	(7.824)	0	0	0
10/08/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	37,022.0000	37,663.0000	1.731	0	0	0
10/08/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	21,563.0000	22,031.0000	2.170	0	0	0
10/08/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	54,942.0000	55,630.0000	1.252	0	0	0
10/08/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	14,793.0000	14,247.0000	(3.691)	0	0	0
10/08/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	45.0000	37.0000	(17.778)	0	0	0
10/08/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	149.0000	125.0000	(16.107)	0	0	0
10/08/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	7,163.0000	7,314.0000	2.108	0	0	0
10/08/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	45,851.0000	46,524.0000	1.468	0	0	0

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10/08/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	4,643.0000	4,727.0000	1.809	0	0	0
10/08/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	64,194.0000	64,887.0000	1.080	0	0	0
10/08/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	12.0000	9.0000	(25.000)	0	0	0
10/08/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
10/08/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	20,863.0000	20,252.0000	(2.929)	0	0	0
10/08/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	73,560.0000	74,256.0000	0.946	0	0	0
10/08/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,951.0000	2,992.0000	1.389	0	0	0
10/08/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	27,681.0000	27,026.0000	(2.366)	0	0	0
10/08/2006	R153	2007/02/01			Bond Future	8.4570	8.4740	0.201	0.0000	0.0000	0
10/08/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	15,366.0000	14,999.0000	(2.388)	0	0	0
10/08/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	15,596.0000	15,786.0000	1.218	0	0	0
10/08/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	14,216.0000	14,387.0000	1.203	0	0	0
10/08/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	17,260.0000	16,873.0000	(2.242)	0	0	0
10/08/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	21,349.0000	20,927.0000	(1.977)	0	0	0
10/08/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	16,297.0000	15,920.0000	(2.313)	0	0	0
10/08/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,913.0000	1,811.0000	(5.332)	0	0	0
10/08/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	8,201.0000	7,936.0000	(3.231)	0	0	0
10/08/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	23,308.0000	23,600.0000	1.253	0	0	0
10/08/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	28,763.0000	29,116.0000	1.227	0	0	0
10/08/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	11,909.0000	11,585.0000	(2.721)	0	0	0
10/08/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	5,284.0000	5,080.0000	(3.861)	0	0	0
10/08/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	18,720.0000	18,953.0000	1.245	0	0	0
10/08/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	50,186.0000	50,675.0000	0.974	0	0	0
10/08/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	26,905.0000	26,447.0000	(1.702)	0	0	0
10/08/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	35,029.0000	35,442.0000	1.179	0	0	0
10/08/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	9,281.0000	9,380.0000	1.067	0	0	0
10/08/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	3,102.0000	2,957.0000	(4.674)	0	0	0
10/08/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	14,888.0000	15,069.0000	1.216	0	0	0
10/08/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	1,125.0000	1,057.0000	(6.044)	0	0	0
10/08/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	11,796.0000	11,931.0000	1.144	0	0	0
10/08/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	42,367.0000	42,823.0000	1.076	0	0	0
10/08/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	7,309.0000	7,379.0000	0.958	0	0	0
10/08/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	32,930.0000	32,443.0000	(1.479)	0	0	0
10/08/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	630.0000	587.0000	(6.825)	0	0	0
10/08/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	58,377.0000	58,891.0000	0.880	0	0	0

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10/08/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	335.0000	309.0000	(7.761)	0	0	0
10/08/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	66,848.0000	67,380.0000	0.796	0	0	0
10/08/2006	R157	2006/11/02			Bond Future	8.6100	8.6200	0.116	0.0000	0.0000	19
10/08/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	9,539.0000	9,116.0000	(4.434)	0	0	0
10/08/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	1,863.0000	1,715.0000	(7.944)	0	0	0
10/08/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	66,851.0000	66,070.0000	(1.168)	0	0	0
10/08/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	24,990.0000	25,157.0000	0.668	0	0	117
10/08/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	4,066.0000	4,014.0000	(1.279)	0	0	0
10/08/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	16,932.0000	16,370.0000	(3.319)	0	0	0
10/08/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	252.0000	221.0000	(12.302)	0	0	0
10/08/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	38,706.0000	37,969.0000	(1.904)	0	0	0
10/08/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	66,699.0000	67,281.0000	0.873	0	0	158
10/08/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	10,672.0000	10,665.0000	(0.066)	0	0	0
10/08/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	85,232.0000	85,888.0000	0.770	0	0	0
10/08/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	104,794.0000	105,492.0000	0.666	0	0	0
10/08/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	6,664.0000	6,622.0000	(0.630)	0	0	0
10/08/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	36,163.0000	36,469.0000	0.846	0	0	0
10/08/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	734.0000	661.0000	(9.946)	0	0	0
10/08/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	82,115.0000	81,336.0000	(0.949)	0	0	0
10/08/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	2,438.0000	2,389.0000	(2.010)	0	0	0
10/08/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	52,237.0000	51,466.0000	(1.476)	0	0	0
10/08/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	50,176.0000	50,630.0000	0.905	0	0	0
10/08/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	26,994.0000	27,187.0000	0.715	0	0	0
10/08/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	75.0000	64.0000	(14.667)	0	0	0
10/08/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	4,628.0000	4,353.0000	(5.942)	0	0	0
10/08/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	19.0000	16.0000	(15.789)	0	0	0
10/08/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	18,722.0000	18,135.0000	(3.135)	0	0	0
10/08/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	145,825.0000	146,550.0000	0.497	0	0	0
10/08/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	125,049.0000	125,767.0000	0.574	0	0	0
10/08/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	15,251.0000	14,715.0000	(3.515)	0	0	0
10/08/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	23,109.0000	23,252.0000	0.619	0	0	0
10/08/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	16,661.0000	16,721.0000	0.360	0	0	0
10/08/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	26,820.0000	26,151.0000	(2.494)	0	0	0
10/08/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	21,338.0000	21,458.0000	0.562	0	0	0
10/08/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	20,609.0000	19,999.0000	(2.960)	0	0	0

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10/08/2006	R157	2007/02/01			Bond Future	8.6090	8.6250	0.186	0.0000	0.0000	0
10/08/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	28,022.0000	27,308.0000	(2.548)	0	0	0
10/08/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	87,196.0000	88,096.0000	1.032	0	0	0
10/08/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	87,742.0000	86,673.0000	(1.218)	0	0	0
10/08/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	4,797.0000	4,558.0000	(4.982)	0	0	0
10/08/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	74,183.0000	73,153.0000	(1.388)	0	0	0
10/08/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	12,729.0000	12,839.0000	0.864	0	0	0
10/08/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	16,616.0000	16,779.0000	0.981	0	0	0
10/08/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	19,639.0000	19,045.0000	(3.025)	0	0	0
10/08/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	123,423.0000	124,460.0000	0.840	0	0	0
10/08/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	45,570.0000	46,115.0000	1.196	0	0	0
10/08/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	104,761.0000	105,739.0000	0.934	0	0	0
10/08/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	61,233.0000	60,257.0000	(1.594)	0	0	0
10/08/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	35,822.0000	36,248.0000	1.189	0	0	0
10/08/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,823.0000	2,661.0000	(5.739)	0	0	0
10/08/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	21,578.0000	21,811.0000	1.080	0	0	0
10/08/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	12,876.0000	12,411.0000	(3.611)	0	0	0
10/08/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,574.0000	1,472.0000	(6.480)	0	0	0
10/08/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	33,192.0000	32,415.0000	(2.341)	0	0	0
10/08/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	57,279.0000	57,954.0000	1.178	0	0	0
10/08/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	49,045.0000	48,138.0000	(1.849)	0	0	0
10/08/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	70,971.0000	71,774.0000	1.131	0	0	0
10/08/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	7,748.0000	7,412.0000	(4.337)	0	0	0
10/08/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	30,274.0000	30,637.0000	1.199	0	0	0
10/08/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	9,758.0000	9,829.0000	0.728	0	0	0
10/08/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	33,902.0000	34,306.0000	1.192	0	0	0
10/08/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	26,925.0000	27,249.0000	1.203	0	0	0
10/08/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	36,922.0000	36,106.0000	(2.210)	0	0	0
10/08/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	29,688.0000	28,953.0000	(2.476)	0	0	0
10/08/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	32,053.0000	32,437.0000	1.198	0	0	0
10/08/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	31,411.0000	30,655.0000	(2.407)	0	0	0
10/08/2006	R186	2006/11/02			Bond Future	8.3480	8.3740	0.311	0.0000	0.0000	59
10/08/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	41,345.0000	39,264.0000	(5.033)	0	0	0
10/08/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	24,501.0000	25,327.0000	3.371	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
10/08/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	34,549.0000	35,696.0000	3.320	0	0	0
10/08/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	29,154.0000	27,394.0000	(6.037)	0	0	0
10/08/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	237,481.0000	240,384.0000	1.222	0	0	0
10/08/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	69.0000	53.0000	(23.188)	0	0	0
10/08/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	9,608.0000	9,901.0000	3.050	0	0	0
10/08/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	40,584.0000	41,911.0000	3.270	0	0	0
10/08/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	14.0000	11.0000	(21.429)	0	0	0
10/08/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	270.0000	216.0000	(20.000)	0	0	0
10/08/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	37,500.0000	38,735.0000	3.293	0	0	0
10/08/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	79,366.0000	76,752.0000	(3.294)	0	0	0
10/08/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	201,508.0000	204,399.0000	1.435	0	0	0
10/08/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	134,165.0000	136,925.0000	2.057	0	0	0
10/08/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	886.0000	739.0000	(16.591)	0	0	0
10/08/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	166,999.0000	169,852.0000	1.708	0	0	0
10/08/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	103,914.0000	106,445.0000	2.436	0	0	0
10/08/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	23,828.0000	22,247.0000	(6.635)	0	0	0
10/08/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	59,305.0000	56,908.0000	(4.042)	0	0	0
10/08/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	15,536.0000	16,047.0000	3.289	0	0	0
10/08/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	26,445.0000	24,773.0000	(6.323)	0	0	0
10/08/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	2,878.0000	2,501.0000	(13.099)	0	0	0
10/08/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	77,171.0000	79,336.0000	2.805	0	0	0
10/08/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	7,220.0000	6,479.0000	(10.263)	0	0	0
10/08/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	54,848.0000	56,556.0000	3.114	0	0	0
10/08/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	14,875.0000	13,676.0000	(8.061)	0	0	0
10/08/2006	R186	2007/02/01			Bond Future	8.3470	8.3730	0.311	0.0000	0.0000	0
10/08/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	53,493.0000	54,652.0000	2.167	0	0	0
10/08/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	48,242.0000	46,510.0000	(3.590)	0	0	0
10/08/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	43,638.0000	44,595.0000	2.193	0	0	0
10/08/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	60,493.0000	58,560.0000	(3.195)	0	0	0
10/08/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	25,889.0000	26,450.0000	2.167	0	0	0
10/08/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	95,364.0000	93,034.0000	(2.443)	0	0	0
10/08/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	77,313.0000	75,162.0000	(2.782)	0	0	0
10/08/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,153.0000	1,036.0000	(10.147)	0	0	0
10/08/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	56,245.0000	57,458.0000	2.157	0	0	0
10/08/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	236,803.0000	239,576.0000	1.171	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
10/08/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	45,368.0000	43,691.0000	(3.696)	0	0	0
10/08/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	169,708.0000	172,259.0000	1.503	0	0	0
10/08/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	4,232.0000	3,893.0000	(8.010)	0	0	0
10/08/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	139,636.0000	142,006.0000	1.697	0	0	0
10/08/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	59,113.0000	60,381.0000	2.145	0	0	0
10/08/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	33,687.0000	34,426.0000	2.194	0	0	0
10/08/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	202,200.0000	204,884.0000	1.327	0	0	0
10/08/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	2,284.0000	2,078.0000	(9.019)	0	0	0
10/08/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	42,570.0000	40,948.0000	(3.810)	0	0	0
10/08/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	113,501.0000	115,603.0000	1.852	0	0	0
10/08/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	13,236.0000	12,447.0000	(5.961)	0	0	0
10/08/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	21,504.0000	20,417.0000	(5.055)	0	0	0
10/08/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	71,863.0000	73,363.0000	2.087	0	0	0
10/08/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	7,359.0000	6,840.0000	(7.053)	0	0	0
10/08/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	90,897.0000	92,701.0000	1.985	0	0	0
10/08/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	32,251.0000	30,861.0000	(4.310)	0	0	0
10/08/2006	R194	2006/11/02			Bond Future	8.5330	8.5630	0.352	0.0000	0.0000	0
10/08/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	28,759.0000	29,129.0000	1.287	0	0	0
10/08/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	10,236.0000	10,545.0000	3.019	0	0	0
10/08/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
10/08/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	7,714.0000	7,975.0000	3.383	0	0	0
10/08/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	25,556.0000	25,926.0000	1.448	0	0	0
10/08/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	1,100.0000	991.0000	(9.909)	0	0	0
10/08/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	22,370.0000	22,739.0000	1.650	0	0	0
10/08/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
10/08/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/08/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	5,581.0000	5,788.0000	3.709	0	0	0
10/08/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	31,978.0000	32,348.0000	1.157	0	0	0
10/08/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	500.0000	438.0000	(12.400)	0	0	0
10/08/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/08/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	71.0000	58.0000	(18.310)	0	0	0
10/08/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	2,077.0000	1,913.0000	(7.896)	0	0	0
10/08/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	13,060.0000	13,401.0000	2.611	0	0	0
10/08/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	16,093.0000	16,451.0000	2.225	0	0	0
10/08/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	19,210.0000	19,575.0000	1.900	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
10/08/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	187.0000	158.0000	(15.508)	0	0	0
10/08/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	24.0000	19.0000	(20.833)	0	0	0
10/08/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	3,921.0000	4,072.0000	3.851	0	0	0
10/08/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	3,344.0000	3,475.0000	3.917	0	0	0
10/08/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	4,172.0000	3,932.0000	(5.753)	0	0	0
10/08/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	3,513.0000	3,294.0000	(6.234)	0	0	0
10/08/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	3,625.0000	3,765.0000	3.862	0	0	0
10/08/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	3,834.0000	3,605.0000	(5.973)	0	0	0
10/08/2006	R194	2007/02/01			Bond Future	8.5850	8.6190	0.396	0.0000	0.0000	0
10/08/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	356.0000	324.0000	(8.989)	0	0	0
10/08/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,516.0000	1,419.0000	(6.398)	0	0	0
10/08/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	11,922.0000	12,196.0000	2.298	0	0	0
10/08/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	32.0000	28.0000	(12.500)	0	0	0
10/08/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	2,313.0000	2,186.0000	(5.491)	0	0	0
10/08/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	26,528.0000	26,865.0000	1.270	0	0	0
10/08/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	8,220.0000	8,435.0000	2.616	0	0	0
10/08/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	62.0000	55.0000	(11.290)	0	0	0
10/08/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	9,963.0000	10,208.0000	2.459	0	0	0
10/08/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	6,039.0000	5,823.0000	(3.577)	0	0	0
10/08/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	16,481.0000	16,791.0000	1.881	0	0	0
10/08/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	18,911.0000	19,232.0000	1.697	0	0	0
10/08/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	21,407.0000	21,736.0000	1.537	0	0	0
10/08/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	3,354.0000	3,196.0000	(4.711)	0	0	0
10/08/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	23,951.0000	24,285.0000	1.395	0	0	0
10/08/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	6,731.0000	6,914.0000	2.719	0	0	0
10/08/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	116.0000	103.0000	(11.207)	0	0	0
10/08/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	925.0000	857.0000	(7.351)	0	0	0
10/08/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	4,382.0000	4,507.0000	2.853	0	0	0
10/08/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	14,142.0000	14,436.0000	2.079	0	0	0
10/08/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	208.0000	187.0000	(10.096)	0	0	0
10/08/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	586.0000	538.0000	(8.191)	0	0	0
10/08/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	4,780.0000	4,916.0000	2.845	0	0	0
10/08/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	5,733.0000	5,521.0000	(3.698)	0	0	0
10/08/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	5,434.0000	5,228.0000	(3.791)	0	0	0
10/08/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	4,577.0000	4,708.0000	2.862	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
10/08/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	5,437.0000	5,590.0000	2.814	0	0	0
10/08/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	4,582.0000	4,393.0000	(4.125)	0	0	0
10/08/2006	R201	2006/11/02			Bond Future	8.6050	8.6300	0.291	0.0000	0.0000	26
10/08/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	18,210.0000	18,783.0000	3.147	0	0	0
10/08/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	16,523.0000	15,607.0000	(5.544)	0	0	0
10/08/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	16,812.0000	17,343.0000	3.158	0	0	0
10/08/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	15,018.0000	14,146.0000	(5.806)	0	0	0
10/08/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	21,473.0000	20,440.0000	(4.811)	0	0	0
10/08/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	13,121.0000	13,534.0000	3.148	0	0	0
10/08/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	82,749.0000	84,158.0000	1.703	0	0	0
10/08/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	8,361.0000	8,616.0000	3.050	0	0	0
10/08/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	214.0000	176.0000	(17.757)	0	0	0
10/08/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	41,669.0000	40,367.0000	(3.125)	0	0	0
10/08/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	28,532.0000	29,381.0000	2.976	0	0	0
10/08/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	115,173.0000	116,615.0000	1.252	0	0	0
10/08/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	7,703.0000	7,106.0000	(7.750)	0	0	0
10/08/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	30,905.0000	29,713.0000	(3.857)	0	0	0
10/08/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	3,777.0000	3,404.0000	(9.876)	0	0	0
10/08/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	18,102.0000	17,145.0000	(5.287)	0	0	0
10/08/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	15,500.0000	15,990.0000	3.161	0	0	0
10/08/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	39,605.0000	40,679.0000	2.712	0	0	0
10/08/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	52,648.0000	53,901.0000	2.380	0	0	0
10/08/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	13,591.0000	12,762.0000	(6.100)	0	0	0
10/08/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	1,539.0000	1,345.0000	(12.606)	0	0	0
10/08/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	19,694.0000	20,312.0000	3.138	0	0	0
10/08/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	67,289.0000	68,643.0000	2.012	0	0	0
10/08/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	614.0000	521.0000	(15.147)	0	0	0
10/08/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	17.0000	13.0000	(23.529)	0	0	0
10/08/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	5,192.0000	5,336.0000	2.773	0	0	0
10/08/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	65.0000	51.0000	(21.538)	0	0	0
10/08/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	98,758.0000	100,191.0000	1.451	0	0	0
10/08/2006	R201	2007/02/01			Bond Future	8.6150	8.6250	0.116	0.0000	0.0000	0
10/08/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	24,475.0000	24,050.0000	(1.736)	0	0	0
10/08/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	25,989.0000	25,553.0000	(1.678)	0	0	0

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10/08/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	26,839.0000	26,969.0000	0.484	0	0	0
10/08/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	28,163.0000	28,304.0000	0.501	0	0	0
10/08/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	30,783.0000	30,317.0000	(1.514)	0	0	0
10/08/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,629.0000	2,518.0000	(4.222)	0	0	0
10/08/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	23,178.0000	23,278.0000	0.431	0	0	0
10/08/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	37,296.0000	37,509.0000	0.571	0	0	0
10/08/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	83,833.0000	84,288.0000	0.543	0	0	0
10/08/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	49,130.0000	48,591.0000	(1.097)	0	0	0
10/08/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	70,046.0000	70,454.0000	0.582	0	0	0
10/08/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	46,521.0000	46,804.0000	0.608	0	0	0
10/08/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	113,861.0000	114,380.0000	0.456	0	0	0
10/08/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	16,360.0000	16,008.0000	(2.152)	0	0	0
10/08/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	39,567.0000	39,060.0000	(1.281)	0	0	0
10/08/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	18,071.0000	18,130.0000	0.326	0	0	0
10/08/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	27,546.0000	27,099.0000	(1.623)	0	0	0
10/08/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	25,567.0000	25,686.0000	0.465	0	0	0
10/08/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	23,006.0000	22,592.0000	(1.800)	0	0	0
10/08/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	6,783.0000	6,570.0000	(3.140)	0	0	0
10/08/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	29,543.0000	29,695.0000	0.515	0	0	0
10/08/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	4,321.0000	4,163.0000	(3.657)	0	0	0
10/08/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	10,925.0000	10,641.0000	(2.600)	0	0	0
10/08/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	842.0000	795.0000	(5.582)	0	0	0
10/08/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	57,307.0000	57,660.0000	0.616	0	0	0
10/08/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	13,990.0000	14,018.0000	0.200	0	0	0
10/08/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,525.0000	1,451.0000	(4.852)	0	0	0
10/08/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	98,492.0000	98,984.0000	0.500	0	0	0
10/08/2006	R203	2006/11/02			Bond Future	8.5730	8.5940	0.245	0.0000	0.0000	0
10/08/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	5,389.0000	4,892.0000	(9.222)	0	0	0
10/08/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	59,496.0000	60,831.0000	2.244	0	0	0
10/08/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	701.0000	595.0000	(15.121)	0	0	0
10/08/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	2,145.0000	1,889.0000	(11.935)	0	0	0
10/08/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	42,596.0000	43,781.0000	2.782	0	0	0
10/08/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	14,612.0000	13,703.0000	(6.221)	0	0	0
10/08/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	27,923.0000	28,868.0000	3.384	0	0	0
10/08/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	39.0000	30.0000	(23.077)	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
10/08/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	136,677.0000	138,119.0000	1.055	0	0	0
10/08/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	8,407.0000	8,779.0000	4.425	0	0	0
10/08/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
10/08/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	157,335.0000	158,777.0000	0.917	0	0	0
10/08/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	12,760.0000	13,292.0000	4.169	0	0	0
10/08/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	96,849.0000	98,282.0000	1.480	0	0	0
10/08/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
10/08/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	116,512.0000	117,952.0000	1.236	0	0	0
10/08/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	14,495.0000	15,085.0000	4.070	0	0	0
10/08/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/08/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	77,762.0000	79,169.0000	1.809	0	0	0
10/08/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	12,913.0000	12,062.0000	(6.590)	0	0	0
10/08/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	20,469.0000	19,400.0000	(5.223)	0	0	0
10/08/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	185.0000	150.0000	(18.919)	0	0	0
10/08/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	11,168.0000	11,644.0000	4.262	0	0	0
10/08/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	16,440.0000	15,475.0000	(5.870)	0	0	0
10/08/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	11,344.0000	10,552.0000	(6.982)	0	0	0
10/08/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	16,377.0000	17,026.0000	3.963	0	0	0
10/08/2006	R203	2007/02/01			Bond Future	8.5820	8.6030	0.245	0.0000	0.0000	0
10/08/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	3,187.0000	2,948.0000	(7.499)	0	0	0
10/08/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	255.0000	225.0000	(11.765)	0	0	0
10/08/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	33,456.0000	34,309.0000	2.550	0	0	0
10/08/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	155,460.0000	156,876.0000	0.911	0	0	0
10/08/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	10,637.0000	10,070.0000	(5.330)	0	0	0
10/08/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	89.0000	77.0000	(13.483)	0	0	0
10/08/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	8,696.0000	9,001.0000	3.507	0	0	0
10/08/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	135,224.0000	136,633.0000	1.042	0	0	0
10/08/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	36,454.0000	35,338.0000	(3.061)	0	0	0
10/08/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	27.0000	23.0000	(14.815)	0	0	0
10/08/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	61,719.0000	62,900.0000	1.914	0	0	0
10/08/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	115,564.0000	116,954.0000	1.203	0	0	0
10/08/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	46,550.0000	47,584.0000	2.221	0	0	0
10/08/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	20,913.0000	21,530.0000	2.950	0	0	0
10/08/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	78,540.0000	79,826.0000	1.637	0	0	0
10/08/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	18,744.0000	17,941.0000	(4.284)	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
10/08/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	6,082.0000	5,696.0000	(6.347)	0	0	0
10/08/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	25,832.0000	24,879.0000	(3.689)	0	0	0
10/08/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,521.0000	1,387.0000	(8.810)	0	0	0
10/08/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	17,534.0000	18,074.0000	3.080	0	0	0
10/08/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	14,548.0000	15,015.0000	3.210	0	0	0
10/08/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	657.0000	590.0000	(10.198)	0	0	0
10/08/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	22,122.0000	21,242.0000	(3.978)	0	0	0
10/08/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	96,597.0000	97,950.0000	1.401	0	0	0
10/08/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	22,753.0000	23,409.0000	2.883	0	0	0
10/08/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	19,174.0000	19,752.0000	3.014	0	0	0
10/08/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	20,391.0000	19,549.0000	(4.129)	0	0	0
10/08/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	17,181.0000	16,418.0000	(4.441)	0	0	0
10/08/2006	R204	2006/11/02			Bond Future	8.5600	8.5810	0.245	0.0000	0.0000	0
10/08/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	17,627.0000	18,064.0000	2.479	0	0	0
10/08/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	18,304.0000	17,353.0000	(5.196)	0	0	0
10/08/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	20,875.0000	21,396.0000	2.496	0	0	0
10/08/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	24,115.0000	23,032.0000	(4.491)	0	0	0
10/08/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	20,150.0000	19,153.0000	(4.948)	0	0	0
10/08/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	22,663.0000	23,231.0000	2.506	0	0	0
10/08/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	301.0000	252.0000	(16.279)	0	0	0
10/08/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	101,868.0000	103,339.0000	1.444	0	0	0
10/08/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	10,524.0000	9,822.0000	(6.670)	0	0	0
10/08/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	5,230.0000	4,780.0000	(8.604)	0	0	0
10/08/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	2,163.0000	1,923.0000	(11.096)	0	0	0
10/08/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	14,798.0000	15,156.0000	2.419	0	0	0
10/08/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	33,335.0000	34,151.0000	2.448	0	0	0
10/08/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	28,424.0000	27,264.0000	(4.081)	0	0	0
10/08/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	22,088.0000	21,047.0000	(4.713)	0	0	0
10/08/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	19,197.0000	19,675.0000	2.490	0	0	0
10/08/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	40,506.0000	39,192.0000	(3.244)	0	0	0
10/08/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	9,347.0000	9,552.0000	2.193	0	0	0
10/08/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	63,333.0000	64,613.0000	2.021	0	0	0
10/08/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	144,148.0000	145,662.0000	1.050	0	0	0
10/08/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
10/08/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	864.0000	748.0000	(13.426)	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
10/08/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	166,258.0000	167,776.0000	0.913	0	0	0
10/08/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	23.0000	18.0000	(21.739)	0	0	0
10/08/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	81,971.0000	83,374.0000	1.712	0	0	0
10/08/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	90.0000	73.0000	(18.889)	0	0	0
10/08/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	46,973.0000	48,042.0000	2.276	0	0	0
10/08/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	122,658.0000	124,160.0000	1.225	0	0	0
10/08/2006	R204	2007/02/01			Bond Future	8.5660	8.5870	0.245	0.0000	0.0000	0
10/08/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	36,221.0000	35,220.0000	(2.764)	0	0	0
10/08/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	30,237.0000	30,737.0000	1.654	0	0	0
10/08/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	35,104.0000	35,685.0000	1.655	0	0	0
10/08/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	30,366.0000	29,446.0000	(3.030)	0	0	0
10/08/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	104,230.0000	105,506.0000	1.224	0	0	0
10/08/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	32,266.0000	31,318.0000	(2.938)	0	0	0
10/08/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	33,411.0000	33,964.0000	1.655	0	0	0
10/08/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,514.0000	3,289.0000	(6.403)	0	0	0
10/08/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	40,374.0000	39,323.0000	(2.603)	0	0	0
10/08/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	27,331.0000	27,781.0000	1.646	0	0	0
10/08/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	21,138.0000	21,477.0000	1.604	0	0	0
10/08/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	51,519.0000	50,358.0000	(2.254)	0	0	0
10/08/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	21,719.0000	20,948.0000	(3.550)	0	0	0
10/08/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	44,691.0000	45,421.0000	1.633	0	0	0
10/08/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	31,790.0000	32,316.0000	1.655	0	0	0
10/08/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	34,218.0000	33,243.0000	(2.849)	0	0	0
10/08/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	165,045.0000	166,494.0000	0.878	0	0	0
10/08/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,105.0000	1,016.0000	(8.054)	0	0	0
10/08/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	9,101.0000	8,650.0000	(4.955)	0	0	0
10/08/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	571.0000	519.0000	(9.107)	0	0	0
10/08/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	69,956.0000	71,005.0000	1.500	0	0	0
10/08/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	143,778.0000	145,189.0000	0.981	0	0	0
10/08/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	5,794.0000	5,467.0000	(5.644)	0	0	0
10/08/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	56,278.0000	57,167.0000	1.580	0	0	0
10/08/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	86,325.0000	87,498.0000	1.359	0	0	0
10/08/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	14,605.0000	13,994.0000	(4.183)	0	0	0
10/08/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,025.0000	1,879.0000	(7.210)	0	0	0
10/08/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	123,449.0000	124,804.0000	1.098	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
10/08/2006	R207	2006/11/02			Bond Future	8.5360	8.5570	0.246	0.0000	0.0000	0
10/08/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	362.0000	285.0000	(21.271)	0	0	0
10/08/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	40,567.0000	42,017.0000	3.574	0	0	0
10/08/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	7,686.0000	6,905.0000	(10.161)	0	0	0
10/08/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	10,313.0000	11,058.0000	7.224	0	0	0
10/08/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/08/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	11,417.0000	10,437.0000	(8.584)	0	0	0
10/08/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	35.0000	25.0000	(28.571)	0	0	0
10/08/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	59,828.0000	61,345.0000	2.536	0	0	0
10/08/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	100,650.0000	102,177.0000	1.517	0	0	0
10/08/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	143,870.0000	145,397.0000	1.061	0	0	0
10/08/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	23,286.0000	24,491.0000	5.175	0	0	0
10/08/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/08/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	33,578.0000	32,121.0000	(4.339)	0	0	0
10/08/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	6,773.0000	7,321.0000	8.091	0	0	0
10/08/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/08/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	646.0000	716.0000	10.836	0	0	0
10/08/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	79,937.0000	81,464.0000	1.910	0	0	0
10/08/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
10/08/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	18,600.0000	17,371.0000	(6.608)	0	0	0
10/08/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	3,202.0000	3,500.0000	9.307	0	0	0
10/08/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	121,955.0000	123,482.0000	1.252	0	0	0
10/08/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	2,131.0000	1,809.0000	(15.110)	0	0	0
10/08/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	9,439.0000	8,557.0000	(9.344)	0	0	0
10/08/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	13,612.0000	12,541.0000	(7.868)	0	0	0
10/08/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	8,421.0000	9,066.0000	7.659	0	0	0
10/08/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	6,160.0000	5,479.0000	(11.055)	0	0	0
10/08/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	12,451.0000	13,297.0000	6.795	0	0	0
10/08/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	5,364.0000	5,820.0000	8.501	0	0	0
10/08/2006	R207	2007/02/01			Bond Future	8.5390	8.5610	0.258	0.0000	0.0000	0
10/08/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	63,464.0000	64,748.0000	2.023	0	0	0
10/08/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	43.0000	37.0000	(13.953)	0	0	0
10/08/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	365.0000	323.0000	(11.507)	0	0	0
10/08/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	164,806.0000	166,384.0000	0.957	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
10/08/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	121,222.0000	122,764.0000	1.272	0	0	0
10/08/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	8,736.0000	9,055.0000	3.652	0	0	0
10/08/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	4,062.0000	3,762.0000	(7.386)	0	0	0
10/08/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	901.0000	811.0000	(9.989)	0	0	0
10/08/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	142,637.0000	144,203.0000	1.098	0	0	0
10/08/2006	R207 2007/02/01	8.00	Call	Option on Bond Future	7,510.0000	7,039.0000	(6.272)	0	0	0
10/08/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	133.0000	115.0000	(13.534)	0	0	0
10/08/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	29,666.0000	28,572.0000	(3.688)	0	0	0
10/08/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	41,150.0000	39,885.0000	(3.074)	0	0	0
10/08/2006	R207 2007/02/01	8.60	Put	Option on Bond Future	19,315.0000	19,925.0000	3.158	0	0	0
10/08/2006	R207 2007/02/01	8.60	Call	Option on Bond Future	23,698.0000	22,724.0000	(4.110)	0	0	0
10/08/2006	R207 2007/02/01	8.25	Put	Option on Bond Future	33,940.0000	34,850.0000	2.681	0	0	0
10/08/2006	R207 2007/02/01	8.25	Call	Option on Bond Future	12,775.0000	12,100.0000	(5.284)	0	0	0
10/08/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	100,703.0000	102,197.0000	1.484	0	0	0
10/08/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	14,628.0000	15,119.0000	3.357	0	0	0
10/08/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	2,008.0000	1,834.0000	(8.665)	0	0	0
10/08/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	81,331.0000	82,742.0000	1.735	0	0	0
10/08/2006	R207 2007/02/01	8.00	Put	Option on Bond Future	47,532.0000	48,645.0000	2.342	0	0	0
10/08/2006	R207 2007/02/01	8.65	Call	Option on Bond Future	25,604.0000	24,589.0000	(3.964)	0	0	0
10/08/2006	R207 2007/02/01	8.55	Put	Option on Bond Future	21,084.0000	21,736.0000	3.092	0	0	0
10/08/2006	R207 2007/02/01	8.55	Call	Option on Bond Future	21,876.0000	20,944.0000	(4.260)	0	0	0
10/08/2006	R207 2007/02/01	8.65	Put	Option on Bond Future	17,651.0000	18,220.0000	3.224	0	0	0
10/08/2006	R207 2007/02/01	8.45	Call	Option on Bond Future	18,493.0000	17,646.0000	(4.580)	0	0	0
10/08/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	22,959.0000	23,653.0000	3.023	0	0	0
10/08/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	20,141.0000	19,251.0000	(4.419)	0	0	0
10/08/2006	R207 2007/02/01	8.45	Put	Option on Bond Future	24,940.0000	25,677.0000	2.955	0	0	0

Grand Total: **1,784**