



Derivatives High/Low Report

High/Low for 10/01/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/01/2006	GOVI 2006/02/02			jGovi	238.4390	238.2580	(0.076)	0.0000	0.0000	506
10/01/2006	GOVI 2006/02/02	230.00	Put	jGovi	795.0000	778.0000	(2.138)	0	0	0
10/01/2006	GOVI 2006/02/02	230.00	Call	jGovi	85,185.0000	83,358.0000	(2.145)	0	0	0
10/01/2006	GOVI 2006/05/04			jGovi	242.6710	242.4930	(0.073)	0.0000	0.0000	220
10/01/2006	GOVI 2006/05/04	230.00	Put	jGovi	701.0000	731.0000	4.280	0	0	0
10/01/2006	GOVI 2006/05/04	230.00	Call	jGovi	127,411.0000	125,661.0000	(1.374)	0	0	0
10/01/2006	GOVI 2006/08/03			jGovi	246.9760	246.8140	(0.066)	0.0000	0.0000	0
10/01/2006	GOVI 2006/08/03	230.00	Call	jGovi	170,715.0000	169,125.0000	(0.931)	0	0	0
10/01/2006	GOVI 2006/08/03	230.00	Put	jGovi	955.0000	985.0000	3.141	0	0	0
10/01/2006	GOVI 2006/11/02			jGovi	251.3060	251.1660	(0.056)	0.0000	0.0000	0
10/01/2006	GOVI 2006/11/02	230.00	Put	jGovi	674.0000	691.0000	2.522	0	0	0
10/01/2006	GOVI 2006/11/02	230.00	Call	jGovi	213,734.0000	212,351.0000	(0.647)	0	0	0
10/01/2006	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
10/01/2006	J153 2010/08/31			jSwap	7.1860	7.2000	0.195	0.0000	0.0000	0
10/01/2006	J157 2015/09/15			jSwap	7.3590	7.3730	0.190	0.0000	0.0000	0
10/01/2006	J186 2026/12/21			jSwap	6.9740	6.9900	0.229	0.0000	0.0000	0
10/01/2006	J194 2008/02/28			jSwap	7.0580	7.0760	0.255	0.0000	0.0000	0

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10/01/2006	J201	2014/12/22			jSwap	7.3400	7.3550	0.204	0.0000	0.0000	0
10/01/2006	J203	2017/09/15			jSwap	7.3160	7.3300	0.191	0.0000	0.0000	0
10/01/2006	J204	2018/12/21			jSwap	7.3050	7.3150	0.137	0.0000	0.0000	0
10/01/2006	J207	2020/01/15			jSwap	7.2660	7.2740	0.110	0.0000	0.0000	0
10/01/2006	JBAR	2005/03/16			jBar	7.0500	7.0500	-	0.0000	0.0000	0
10/01/2006	JFRA	2006/02/02			jFra	7.0840	7.0880	0.056	0.0000	0.0000	0
10/01/2006	JFRA	2006/02/02	7.25	Put	Option on jFra	495.0000	484.0000	(2.222)	0	0	0
10/01/2006	JFRA	2006/02/02	7.25	Call	Option on jFra	88.0000	87.0000	(1.136)	0	0	0
10/01/2006	JFRA	2006/05/04			jFra	6.7900	6.7670	(0.339)	0.0000	0.0000	0
10/01/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	474.0000	449.0000	(5.274)	0	0	0
10/01/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	988.0000	1,021.0000	3.340	0	0	0
10/01/2006	JFRA	2006/08/03			jFra	6.8200	6.8250	0.073	0.0000	0.0000	0
10/01/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	829.0000	831.0000	0.241	0	0	0
10/01/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1,270.0000	1,260.0000	(0.787)	0	0	0
10/01/2006	JFRA	2006/11/02			jFra	6.8870	6.9060	0.276	0.0000	0.0000	0
10/01/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,173.0000	1,192.0000	1.620	0	0	0
10/01/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,450.0000	1,423.0000	(1.862)	0	0	0
10/01/2006	JFRA	2007/02/01			jFra	7.0140	7.0420	0.399	0.0000	0.0000	500
10/01/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	977.0000	1,002.0000	2.559	0	0	0
10/01/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	2,168.0000	2,124.0000	(2.030)	0	0	0
10/01/2006	JFRA	2007/05/03			jFra	7.1300	7.1570	0.379	0.0000	0.0000	0
10/01/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,277.0000	1,303.0000	2.036	0	0	0
10/01/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	2,183.0000	2,143.0000	(1.832)	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
10/01/2006	JFRA	2007/08/02			jFra	7.1740	7.2310	0.795	0.0000	0.0000	0
10/01/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,474.0000	1,533.0000	4.003	0	0	0
10/01/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,272.0000	2,192.0000	(3.521)	0	0	0
10/01/2006	JFRA	2007/11/01			jFra	7.1930	7.2620	0.959	0.0000	0.0000	0
10/01/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,513.0000	2,410.0000	(4.099)	0	0	0
10/01/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,704.0000	1,784.0000	4.695	0	0	0
10/01/2006	JN02	2006/02/02			jNote	7.0090	7.0320	0.328	0.0000	0.0000	0
10/01/2006	JN02	2006/02/02	7.25	Put	Option on jNote	5,401.0000	5,041.0000	(6.665)	0	0	0
10/01/2006	JN02	2006/02/02	7.25	Call	Option on jNote	911.0000	973.0000	6.806	0	0	0
10/01/2006	JN05	2006/02/02			jNote	7.3390	7.3410	0.027	0.0000	0.0000	0
10/01/2006	JN05	2006/02/02	7.75	Put	Option on jNote	17,788.0000	17,659.0000	(0.725)	0	0	0
10/01/2006	JN05	2006/02/02	7.75	Call	Option on jNote	636.0000	596.0000	(6.289)	0	0	0
10/01/2006	JN10	2006/02/02			jNote	7.4280	7.4300	0.027	0.0000	0.0000	0
10/01/2006	JN10	2006/02/02	8.00	Call	Option on jNote	225.0000	201.0000	(10.667)	0	0	0
10/01/2006	JN10	2006/02/02	8.00	Put	Option on jNote	40,493.0000	40,324.0000	(0.417)	0	0	0
10/01/2006	JROD	2006/01/31			jRod	6.6930	6.6880	(0.075)	0.0000	0.0000	0
10/01/2006	JROD	2006/02/28			jRod	6.7930	6.7840	(0.132)	0.0000	0.0000	0
10/01/2006	JROD	2006/03/31			jRod	6.9310	6.9270	(0.058)	0.0000	0.0000	0
10/01/2006	JROD	2006/04/28			jRod	6.8930	6.8930	-	0.0000	0.0000	0
10/01/2006	JROD	2006/05/31			jRod	6.9530	6.9540	0.014	0.0000	0.0000	0
10/01/2006	JROD	2006/06/30			jRod	7.0050	7.0040	(0.014)	0.0000	0.0000	0
10/01/2006	JROD	2006/07/31			jRod	6.9470	6.9450	(0.029)	0.0000	0.0000	0
10/01/2006	JROD	2006/08/31			jRod	6.9810	6.9790	(0.029)	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
10/01/2006	R153	2006/02/02			Bond Future	7.1900	7.2060	0.223	0.0000	0.0000	267
10/01/2006	R153	2006/02/02	7.25	Put	Option on Bond Future	3,865.0000	4,057.0000	4.968	0	0	1
10/01/2006	R153	2006/02/02	7.20	Call	Option on Bond Future	5,234.0000	4,777.0000	(8.731)	0	0	0
10/01/2006	R153	2006/02/02	7.05	Put	Option on Bond Future	8,518.0000	8,918.0000	4.696	7,000	7,000	2
10/01/2006	R153	2006/02/02	7.05	Call	Option on Bond Future	2,413.0000	2,117.0000	(12.267)	7,000	7,000	0
10/01/2006	R153	2006/02/02	7.20	Put	Option on Bond Future	4,799.0000	5,038.0000	4.980	0	0	0
10/01/2006	R153	2006/02/02	7.25	Call	Option on Bond Future	6,470.0000	5,967.0000	(7.774)	0	0	0
10/01/2006	R153	2006/02/02	7.30	Put	Option on Bond Future	3,075.0000	3,225.0000	4.878	0	0	0
10/01/2006	R153	2006/02/02	7.30	Call	Option on Bond Future	7,845.0000	7,300.0000	(6.947)	0	0	0
10/01/2006	R153	2006/02/02	7.35	Call	Option on Bond Future	9,347.0000	8,766.0000	(6.216)	0	0	0
10/01/2006	R153	2006/02/02	7.80	Put	Option on Bond Future	168.0000	169.0000	0.595	0	0	0
10/01/2006	R153	2006/02/02	7.80	Call	Option on Bond Future	26,326.0000	25,631.0000	(2.640)	0	0	1
10/01/2006	R153	2006/02/02	7.75	Put	Option on Bond Future	235.0000	237.0000	0.851	0	0	1
10/01/2006	R153	2006/02/02	7.75	Call	Option on Bond Future	24,276.0000	23,583.0000	(2.855)	0	0	1
10/01/2006	R153	2006/02/02	7.50	Call	Option on Bond Future	14,475.0000	13,822.0000	(4.511)	0	0	0
10/01/2006	R153	2006/02/02	7.50	Put	Option on Bond Future	1,092.0000	1,134.0000	3.846	0	0	0
10/01/2006	R153	2006/02/02	8.00	Put	Option on Bond Future	41.0000	39.0000	(4.878)	0	0	0
10/01/2006	R153	2006/02/02	8.00	Call	Option on Bond Future	34,620.0000	33,924.0000	(2.010)	0	0	0
10/01/2006	R153	2006/02/02	7.00	Call	Option on Bond Future	1,766.0000	1,524.0000	(13.703)	0	0	0
10/01/2006	R153	2006/02/02	8.75	Call	Option on Bond Future	65,496.0000	64,801.0000	(1.061)	0	0	0
10/01/2006	R153	2006/02/02	7.00	Put	Option on Bond Future	10,062.0000	10,514.0000	4.492	0	0	0
10/01/2006	R153	2006/02/02	8.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
10/01/2006	R153	2006/02/02	7.45	Put	Option on Bond Future	1,439.0000	1,500.0000	4.239	0	0	0
10/01/2006	R153	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2006	R153	2006/02/02	8.50	Call	Option on Bond Future	55,307.0000	54,612.0000	(1.257)	0	0	0
10/01/2006	R153	2006/02/02	7.35	Put	Option on Bond Future	2,416.0000	2,530.0000	4.719	0	0	0
10/01/2006	R153	2006/02/02	6.75	Call	Option on Bond Future	287.0000	225.0000	(21.603)	0	0	0
10/01/2006	R153	2006/02/02	7.40	Call	Option on Bond Future	10,962.0000	10,352.0000	(5.565)	0	0	0
10/01/2006	R153	2006/02/02	7.40	Put	Option on Bond Future	1,876.0000	1,961.0000	4.531	0	0	0
10/01/2006	R153	2006/02/02	6.75	Put	Option on Bond Future	19,607.0000	20,240.0000	3.228	0	0	0
10/01/2006	R153	2006/02/02	8.25	Put	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
10/01/2006	R153	2006/02/02	9.00	Call	Option on Bond Future	75,573.0000	74,878.0000	(0.920)	0	0	0
10/01/2006	R153	2006/02/02	8.25	Call	Option on Bond Future	45,008.0000	44,312.0000	(1.546)	0	0	1
10/01/2006	R153	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2006	R153	2006/02/02	7.45	Call	Option on Bond Future	12,676.0000	12,042.0000	(5.002)	0	0	0

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10/01/2006	R153	2006/02/02	7.95	Put	Option on Bond Future	59.0000	57.0000	(3.390)	0	0	0
10/01/2006	R153	2006/02/02	7.55	Put	Option on Bond Future	819.0000	848.0000	3.541	0	0	0
10/01/2006	R153	2006/02/02	7.55	Call	Option on Bond Future	16,343.0000	15,677.0000	(4.075)	0	0	0
10/01/2006	R153	2006/02/02	7.15	Put	Option on Bond Future	5,884.0000	6,174.0000	4.929	0	0	0
10/01/2006	R153	2006/02/02	7.15	Call	Option on Bond Future	4,143.0000	3,738.0000	(9.776)	0	0	0
10/01/2006	R153	2006/02/02	7.10	Put	Option on Bond Future	7,124.0000	7,468.0000	4.829	0	0	0
10/01/2006	R153	2006/02/02	7.60	Call	Option on Bond Future	18,269.0000	17,592.0000	(3.706)	0	0	0
10/01/2006	R153	2006/02/02	7.60	Put	Option on Bond Future	608.0000	626.0000	2.961	0	0	0
10/01/2006	R153	2006/02/02	7.65	Call	Option on Bond Future	20,239.0000	19,555.0000	(3.380)	0	0	0
10/01/2006	R153	2006/02/02	7.65	Put	Option on Bond Future	447.0000	458.0000	2.461	0	0	0
10/01/2006	R153	2006/02/02	7.90	Put	Option on Bond Future	84.0000	83.0000	(1.190)	0	0	0
10/01/2006	R153	2006/02/02	7.90	Call	Option on Bond Future	30,462.0000	29,766.0000	(2.285)	0	0	0
10/01/2006	R153	2006/02/02	7.10	Call	Option on Bond Future	3,203.0000	2,852.0000	(10.958)	0	0	0
10/01/2006	R153	2006/02/02	7.85	Put	Option on Bond Future	119.0000	119.0000	-	0	0	0
10/01/2006	R153	2006/02/02	7.70	Put	Option on Bond Future	325.0000	331.0000	1.846	0	0	0
10/01/2006	R153	2006/02/02	7.70	Call	Option on Bond Future	22,244.0000	21,555.0000	(3.097)	0	0	0
10/01/2006	R153	2006/02/02	7.85	Call	Option on Bond Future	28,390.0000	27,694.0000	(2.452)	0	0	0
10/01/2006	R153	2006/02/02	7.95	Call	Option on Bond Future	32,540.0000	31,843.0000	(2.142)	0	0	0
10/01/2006	R153	2006/05/04			Bond Future	7.1880	7.2040	0.223	0.0000	0.0000	0
10/01/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	10,992.0000	11,247.0000	2.320	0	0	0
10/01/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	13,546.0000	13,141.0000	(2.990)	0	0	0
10/01/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	2,129.0000	2,191.0000	2.912	0	0	0
10/01/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	43,876.0000	43,248.0000	(1.431)	0	0	0
10/01/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	3,963.0000	4,071.0000	2.725	0	0	0
10/01/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	202.0000	208.0000	2.970	0	0	0
10/01/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	71,985.0000	71,328.0000	(0.913)	0	0	0
10/01/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	62,517.0000	61,863.0000	(1.046)	0	0	0
10/01/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	81,426.0000	80,767.0000	(0.809)	0	0	0
10/01/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	27.0000	28.0000	3.704	0	0	0
10/01/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	482.0000	497.0000	3.112	0	0	0
10/01/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	16,562.0000	16,906.0000	2.077	0	0	0
10/01/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	26,865.0000	26,314.0000	(2.051)	0	0	0
10/01/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	53,101.0000	52,456.0000	(1.215)	0	0	0
10/01/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	23,535.0000	23,967.0000	1.836	0	0	0
10/01/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	1,057.0000	1,088.0000	2.933	0	0	20

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10/01/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	8,776.0000	8,460.0000	(3.601)	0	0	0
10/01/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	35,044.0000	34,446.0000	(1.706)	0	0	0
10/01/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	5,297.0000	5,069.0000	(4.304)	0	0	0
10/01/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	77.0000	80.0000	3.896	0	0	0
10/01/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	19,620.0000	19,134.0000	(2.477)	0	0	0
10/01/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	6,837.0000	7,011.0000	2.545	0	0	0
10/01/2006	R153	2006/08/03			Bond Future	7.1850	7.1990	0.195	0.0000	0.0000	0
10/01/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	15,694.0000	15,370.0000	(2.064)	0	0	0
10/01/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	13,164.0000	13,385.0000	1.679	0	0	0
10/01/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	36,587.0000	36,132.0000	(1.244)	0	0	0
10/01/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	61,819.0000	61,312.0000	(0.820)	0	0	0
10/01/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	10,377.0000	10,117.0000	(2.506)	0	0	0
10/01/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	17,615.0000	17,900.0000	1.618	0	0	0
10/01/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	44,824.0000	44,346.0000	(1.066)	0	0	0
10/01/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	70,434.0000	69,917.0000	(0.734)	0	0	0
10/01/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	7,226.0000	7,350.0000	1.716	0	0	0
10/01/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	3,368.0000	3,418.0000	1.485	0	0	0
10/01/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	2,737.0000	2,775.0000	1.388	0	0	0
10/01/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	5,348.0000	5,438.0000	1.683	0	0	0
10/01/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	28,993.0000	28,572.0000	(1.452)	0	0	0
10/01/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	4,209.0000	4,276.0000	1.592	0	0	0
10/01/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	21,966.0000	21,587.0000	(1.725)	0	0	0
10/01/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	2,258.0000	2,287.0000	1.284	0	0	0
10/01/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	9,768.0000	9,935.0000	1.710	0	0	0
10/01/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	53,263.0000	52,768.0000	(0.929)	0	0	0
10/01/2006	R157	2006/02/02			Bond Future	7.3600	7.3750	0.204	0.0000	0.0000	140
10/01/2006	R157	2006/02/02	8.25	Call	Option on Bond Future	73,992.0000	72,697.0000	(1.750)	0	0	250
10/01/2006	R157	2006/02/02	7.75	Put	Option on Bond Future	1,421.0000	1,455.0000	2.393	0	0	0
10/01/2006	R157	2006/02/02	8.00	Call	Option on Bond Future	53,997.0000	52,704.0000	(2.395)	0	0	0
10/01/2006	R157	2006/02/02	7.75	Call	Option on Bond Future	34,479.0000	33,222.0000	(3.646)	0	0	0
10/01/2006	R157	2006/02/02	8.00	Put	Option on Bond Future	295.0000	293.0000	(0.678)	0	0	0
10/01/2006	R157	2006/02/02	8.25	Put	Option on Bond Future	62.0000	59.0000	(4.839)	0	0	250
10/01/2006	R157	2006/02/02	8.75	Call	Option on Bond Future	113,177.0000	111,885.0000	(1.142)	0	0	0
10/01/2006	R157	2006/02/02	7.50	Put	Option on Bond Future	5,381.0000	5,605.0000	4.163	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
10/01/2006	R157	2006/02/02	8.50	Put	Option on Bond Future	13.0000	12.0000	(7.692)	0	0	0
10/01/2006	R157	2006/02/02	7.25	Call	Option on Bond Future	5,796.0000	5,165.0000	(10.887)	0	0	0
10/01/2006	R157	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2006	R157	2006/02/02	7.25	Put	Option on Bond Future	15,312.0000	15,973.0000	4.317	0	0	0
10/01/2006	R157	2006/02/02	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
10/01/2006	R157	2006/02/02	9.25	Call	Option on Bond Future	150,865.0000	149,574.0000	(0.856)	0	0	0
10/01/2006	R157	2006/02/02	8.50	Call	Option on Bond Future	93,763.0000	92,471.0000	(1.378)	0	0	0
10/01/2006	R157	2006/02/02	7.00	Put	Option on Bond Future	32,450.0000	33,556.0000	3.408	0	0	0
10/01/2006	R157	2006/02/02	7.50	Call	Option on Bond Future	17,370.0000	16,302.0000	(6.149)	0	0	0
10/01/2006	R157	2006/02/02	7.00	Call	Option on Bond Future	982.0000	797.0000	(18.839)	0	0	0
10/01/2006	R157	2006/02/02	8.75	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
10/01/2006	R157	2006/02/02	6.75	Call	Option on Bond Future	93.0000	66.0000	(29.032)	0	0	0
10/01/2006	R157	2006/02/02	6.75	Put	Option on Bond Future	53,970.0000	55,234.0000	2.342	0	0	0
10/01/2006	R157	2006/02/02	9.00	Call	Option on Bond Future	132,210.0000	130,919.0000	(0.976)	0	0	0
10/01/2006	R157	2006/05/04			Bond Future	7.3670	7.3820	0.204	0.0000	0.0000	0
10/01/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	93,857.0000	92,655.0000	(1.281)	0	0	0
10/01/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	2,715.0000	2,775.0000	2.210	0	0	0
10/01/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	39,398.0000	40,253.0000	2.170	0	0	0
10/01/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	130,097.0000	128,856.0000	(0.954)	0	0	0
10/01/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	58,287.0000	57,192.0000	(1.879)	0	0	0
10/01/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	147,765.0000	146,513.0000	(0.847)	0	0	0
10/01/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	10,427.0000	10,702.0000	2.637	0	0	0
10/01/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	1,273.0000	1,294.0000	1.650	0	0	0
10/01/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	42,164.0000	41,178.0000	(2.338)	0	0	0
10/01/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	651.0000	661.0000	1.536	0	0	0
10/01/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	4,121.0000	4,222.0000	2.451	0	0	0
10/01/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	75,854.0000	74,693.0000	(1.531)	0	0	0
10/01/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	1,837.0000	1,873.0000	1.960	0	0	115
10/01/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	6,353.0000	6,519.0000	2.613	0	0	0
10/01/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	16,362.0000	15,734.0000	(3.838)	0	0	0
10/01/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	26,254.0000	26,886.0000	2.407	0	0	0
10/01/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	27,914.0000	27,084.0000	(2.973)	0	0	50
10/01/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	16,782.0000	17,214.0000	2.574	0	0	0
10/01/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	112,006.0000	110,781.0000	(1.094)	0	0	0
10/01/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	8,056.0000	7,650.0000	(5.040)	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
10/01/2006	R157	2006/08/03			Bond Future	7.3720	7.3870	0.203	0.0000	0.0000	0
10/01/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	97,282.0000	96,195.0000	(1.117)	0	0	0
10/01/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	64,192.0000	63,220.0000	(1.514)	0	0	0
10/01/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	114,280.0000	113,158.0000	(0.982)	0	0	0
10/01/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	13,846.0000	14,105.0000	1.871	0	0	0
10/01/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	6,955.0000	7,065.0000	1.582	0	0	0
10/01/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	45,816.0000	46,578.0000	1.663	0	0	0
10/01/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	8,582.0000	8,726.0000	1.678	0	0	0
10/01/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	131,305.0000	130,156.0000	(0.875)	0	0	0
10/01/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	18,761.0000	19,112.0000	1.871	0	0	0
10/01/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	14,800.0000	14,331.0000	(3.169)	0	0	0
10/01/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	80,517.0000	79,478.0000	(1.290)	0	0	0
10/01/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	5,712.0000	5,795.0000	1.453	0	0	0
10/01/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	3,855.0000	3,911.0000	1.453	0	0	0
10/01/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	49,362.0000	48,480.0000	(1.787)	0	0	0
10/01/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	10,807.0000	10,999.0000	1.777	0	0	0
10/01/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	24,242.0000	23,616.0000	(2.582)	0	0	0
10/01/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	25,414.0000	25,880.0000	1.834	0	0	0
10/01/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	35,877.0000	35,112.0000	(2.132)	0	0	0
10/01/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	34,314.0000	34,920.0000	1.766	0	0	0
10/01/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	147,365.0000	146,190.0000	(0.797)	0	0	0
10/01/2006	R186	2006/02/02			Bond Future	7.0200	7.0360	0.228	0.0000	0.0000	0
10/01/2006	R186	2006/02/02	7.00	Call	Option on Bond Future	11,982.0000	10,687.0000	(10.808)	0	0	0
10/01/2006	R186	2006/02/02	7.00	Put	Option on Bond Future	14,764.0000	15,689.0000	6.265	0	0	0
10/01/2006	R186	2006/02/02	8.00	Put	Option on Bond Future	10.0000	9.0000	(10.000)	0	0	0
10/01/2006	R186	2006/02/02	7.75	Put	Option on Bond Future	70.0000	69.0000	(1.429)	0	0	0
10/01/2006	R186	2006/02/02	7.75	Call	Option on Bond Future	96,100.0000	93,880.0000	(2.310)	0	0	0
10/01/2006	R186	2006/02/02	8.00	Call	Option on Bond Future	126,593.0000	124,372.0000	(1.754)	0	0	0
10/01/2006	R186	2006/02/02	7.50	Call	Option on Bond Future	64,893.0000	62,693.0000	(3.390)	0	0	0
10/01/2006	R186	2006/02/02	7.50	Put	Option on Bond Future	573.0000	593.0000	3.490	0	0	0
10/01/2006	R186	2006/02/02	8.75	Call	Option on Bond Future	211,784.0000	209,564.0000	(1.048)	0	0	0
10/01/2006	R186	2006/02/02	8.50	Call	Option on Bond Future	184,414.0000	182,194.0000	(1.204)	0	0	0
10/01/2006	R186	2006/02/02	7.25	Call	Option on Bond Future	34,926.0000	32,922.0000	(5.738)	0	0	0
10/01/2006	R186	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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10/01/2006	R186	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2006	R186	2006/02/02	9.00	Call	Option on Bond Future	238,182.0000	235,962.0000	(0.932)	0	0	0
10/01/2006	R186	2006/02/02	7.25	Put	Option on Bond Future	3,525.0000	3,741.0000	6.128	0	0	0
10/01/2006	R186	2006/02/02	8.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
10/01/2006	R186	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2006	R186	2006/02/02	6.75	Put	Option on Bond Future	40,058.0000	41,918.0000	4.643	0	0	0
10/01/2006	R186	2006/02/02	8.25	Call	Option on Bond Future	156,030.0000	153,810.0000	(1.423)	0	0	0
10/01/2006	R186	2006/02/02	6.50	Call	Option on Bond Future	107.0000	72.0000	(32.710)	0	0	0
10/01/2006	R186	2006/02/02	6.75	Call	Option on Bond Future	1,770.0000	1,410.0000	(20.339)	0	0	0
10/01/2006	R186	2006/02/02	6.50	Put	Option on Bond Future	75,283.0000	77,468.0000	2.902	0	0	0
10/01/2006	R186	2006/05/04			Bond Future	7.0170	7.0320	0.214	0.0000	0.0000	0
10/01/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	79,406.0000	81,103.0000	2.137	0	0	0
10/01/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	12,786.0000	12,071.0000	(5.592)	0	0	0
10/01/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	27,886.0000	26,744.0000	(4.095)	0	0	0
10/01/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	30,235.0000	31,160.0000	3.059	0	0	0
10/01/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	364.0000	372.0000	2.198	0	0	0
10/01/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	237,504.0000	235,444.0000	(0.867)	0	0	0
10/01/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	100,905.0000	99,011.0000	(1.877)	0	0	0
10/01/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	50,378.0000	51,730.0000	2.684	0	0	0
10/01/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	157,309.0000	155,295.0000	(1.280)	0	0	0
10/01/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	1,882.0000	1,935.0000	2.816	0	0	0
10/01/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	129,202.0000	127,230.0000	(1.526)	0	0	0
10/01/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	184,861.0000	182,823.0000	(1.102)	0	0	0
10/01/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	1,209.0000	1,238.0000	2.399	0	0	0
10/01/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	5,112.0000	5,285.0000	3.384	0	0	0
10/01/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	5,212.0000	4,841.0000	(7.118)	0	0	0
10/01/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	3,046.0000	3,141.0000	3.119	0	0	0
10/01/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	806.0000	823.0000	2.109	0	0	0
10/01/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	211,682.0000	209,632.0000	(0.968)	0	0	0
10/01/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	17,199.0000	17,767.0000	3.303	0	0	0
10/01/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	48,792.0000	47,293.0000	(3.072)	0	0	0
10/01/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	9,470.0000	9,793.0000	3.411	0	0	0
10/01/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	73,759.0000	72,014.0000	(2.366)	0	0	0
10/01/2006	R186	2006/08/03			Bond Future	7.0130	7.0280	0.214	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
10/01/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	161,874.0000	159,975.0000	(1.173)	0	0	0
10/01/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	39,788.0000	40,716.0000	2.332	0	0	0
10/01/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	6,925.0000	7,080.0000	2.238	0	0	0
10/01/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	38,005.0000	36,879.0000	(2.963)	0	0	0
10/01/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	58,110.0000	59,356.0000	2.144	0	0	0
10/01/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	188,432.0000	186,491.0000	(1.030)	0	0	0
10/01/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	214,454.0000	212,483.0000	(0.919)	0	0	0
10/01/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	4,366.0000	4,449.0000	1.901	0	0	0
10/01/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	5,420.0000	5,532.0000	2.066	0	0	0
10/01/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	21,349.0000	20,541.0000	(3.785)	0	0	0
10/01/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	12,287.0000	12,597.0000	2.523	0	0	0
10/01/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	107,968.0000	106,224.0000	(1.615)	0	0	0
10/01/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	82,537.0000	80,939.0000	(1.936)	0	0	0
10/01/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	134,930.0000	133,093.0000	(1.361)	0	0	0
10/01/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	2,690.0000	2,742.0000	1.933	0	0	0
10/01/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	58,846.0000	57,452.0000	(2.369)	0	0	0
10/01/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	238,906.0000	236,905.0000	(0.838)	0	0	0
10/01/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	26,932.0000	27,592.0000	2.451	0	0	0
10/01/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	18,152.0000	18,608.0000	2.512	0	0	0
10/01/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	9,077.0000	9,293.0000	2.380	0	0	0
10/01/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	263,052.0000	261,030.0000	(0.769)	0	0	0
10/01/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1,615.0000	1,647.0000	1.981	0	0	0
10/01/2006	R194	2006/02/02			Bond Future	7.0340	7.0560	0.313	0.0000	0.0000	50
10/01/2006	R194	2006/02/02	6.50	Put	Option on Bond Future	10,527.0000	10,949.0000	4.009	0	0	0
10/01/2006	R194	2006/02/02	7.50	Call	Option on Bond Future	9,184.0000	8,764.0000	(4.573)	0	0	0
10/01/2006	R194	2006/02/02	6.50	Call	Option on Bond Future	23.0000	15.0000	(34.783)	0	0	0
10/01/2006	R194	2006/02/02	6.25	Put	Option on Bond Future	15,469.0000	15,899.0000	2.780	0	0	0
10/01/2006	R194	2006/02/02	7.50	Put	Option on Bond Future	127.0000	137.0000	7.874	0	0	0
10/01/2006	R194	2006/02/02	6.75	Call	Option on Bond Future	282.0000	216.0000	(23.404)	0	0	0
10/01/2006	R194	2006/02/02	6.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
10/01/2006	R194	2006/02/02	6.75	Put	Option on Bond Future	5,852.0000	6,216.0000	6.220	0	0	0
10/01/2006	R194	2006/02/02	8.00	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
10/01/2006	R194	2006/02/02	8.25	Call	Option on Bond Future	23,423.0000	22,993.0000	(1.836)	0	0	0
10/01/2006	R194	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2006	R194	2006/02/02	8.00	Call	Option on Bond Future	18,665.0000	18,235.0000	(2.304)	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
10/01/2006	R194	2006/02/02	9.00	Call	Option on Bond Future	37,532.0000	37,102.0000	(1.146)	0	0	0
10/01/2006	R194	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2006	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2006	R194	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2006	R194	2006/02/02	8.75	Call	Option on Bond Future	32,857.0000	32,427.0000	(1.309)	0	0	0
10/01/2006	R194	2006/02/02	8.50	Call	Option on Bond Future	28,154.0000	27,724.0000	(1.527)	0	0	0
10/01/2006	R194	2006/02/02	7.75	Call	Option on Bond Future	13,892.0000	13,463.0000	(3.088)	0	0	0
10/01/2006	R194	2006/02/02	7.75	Put	Option on Bond Future	18.0000	19.0000	5.556	0	0	0
10/01/2006	R194	2006/02/02	7.25	Call	Option on Bond Future	4,860.0000	4,493.0000	(7.551)	0	0	0
10/01/2006	R194	2006/02/02	7.25	Put	Option on Bond Future	649.0000	712.0000	9.707	0	0	0
10/01/2006	R194	2006/02/02	7.00	Put	Option on Bond Future	2,365.0000	2,568.0000	8.584	0	0	0
10/01/2006	R194	2006/02/02	7.00	Call	Option on Bond Future	1,700.0000	1,473.0000	(13.353)	0	0	0
10/01/2006	R194	2006/05/04			Bond Future	7.0070	7.0290	0.314	0.0000	0.0000	0
10/01/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	25,563.0000	25,189.0000	(1.463)	0	0	0
10/01/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	233.0000	245.0000	5.150	0	0	0
10/01/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	145.0000	152.0000	4.828	0	0	0
10/01/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	377.0000	398.0000	5.570	0	0	0
10/01/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	29,690.0000	29,313.0000	(1.270)	0	0	0
10/01/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	9,751.0000	9,439.0000	(3.200)	0	0	0
10/01/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	96.0000	100.0000	4.167	0	0	0
10/01/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	17,374.0000	17,014.0000	(2.072)	0	0	0
10/01/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	63.0000	66.0000	4.762	0	0	0
10/01/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	33,811.0000	33,433.0000	(1.118)	0	0	0
10/01/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	21,452.0000	21,083.0000	(1.720)	0	0	0
10/01/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,408.0000	6,655.0000	3.855	0	0	0
10/01/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1,267.0000	1,335.0000	5.367	0	0	0
10/01/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	1,949.0000	1,815.0000	(6.875)	0	0	0
10/01/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	9,716.0000	10,021.0000	3.139	0	0	0
10/01/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	13,442.0000	13,099.0000	(2.552)	0	0	0
10/01/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	689.0000	728.0000	5.660	0	0	0
10/01/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	894.0000	819.0000	(8.389)	0	0	0
10/01/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	13,560.0000	13,904.0000	2.537	0	0	0
10/01/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	353.0000	316.0000	(10.482)	0	0	0
10/01/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	6,432.0000	6,165.0000	(4.151)	0	0	0
10/01/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	2,238.0000	2,353.0000	5.139	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
10/01/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	3,698.0000	3,496.0000	(5.462)	0	0	0
10/01/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	3,819.0000	3,997.0000	4.661	0	0	0
10/01/2006	R194	2006/08/03			Bond Future	6.9670	6.9880	0.301	0.0000	0.0000	0
10/01/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	13,410.0000	13,151.0000	(1.931)	0	0	0
10/01/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	974.0000	1,005.0000	3.183	0	0	0
10/01/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,743.0000	1,800.0000	3.270	0	0	0
10/01/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,765.0000	6,945.0000	2.661	0	0	0
10/01/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	16,609.0000	16,335.0000	(1.650)	0	0	0
10/01/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,255.0000	1,296.0000	3.267	0	0	0
10/01/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	10,392.0000	10,154.0000	(2.290)	0	0	0
10/01/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	26,942.0000	26,644.0000	(1.106)	0	0	0
10/01/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	785.0000	808.0000	2.930	0	0	0
10/01/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	23,460.0000	23,168.0000	(1.245)	0	0	0
10/01/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	632.0000	650.0000	2.848	0	0	0
10/01/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,431.0000	2,509.0000	3.209	0	0	0
10/01/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	30,454.0000	30,153.0000	(0.988)	0	0	0
10/01/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	528.0000	542.0000	2.652	0	0	0
10/01/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	3,501.0000	3,365.0000	(3.885)	0	0	0
10/01/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	19,998.0000	19,713.0000	(1.425)	0	0	0
10/01/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,391.0000	3,497.0000	3.126	0	0	0
10/01/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	7,628.0000	7,419.0000	(2.740)	0	0	0
10/01/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	5,206.0000	5,032.0000	(3.342)	0	0	0
10/01/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	4,711.0000	4,852.0000	2.993	0	0	0
10/01/2006	R201	2006/02/02			Bond Future	7.3440	7.3590	0.204	0.0000	0.0000	0
10/01/2006	R201	2006/02/02	7.50	Call	Option on Bond Future	14,887.0000	14,026.0000	(5.784)	0	0	0
10/01/2006	R201	2006/02/02	7.50	Put	Option on Bond Future	4,339.0000	4,499.0000	3.687	0	0	0
10/01/2006	R201	2006/02/02	7.25	Call	Option on Bond Future	5,437.0000	4,894.0000	(9.987)	0	0	0
10/01/2006	R201	2006/02/02	7.25	Put	Option on Bond Future	11,856.0000	12,334.0000	4.032	0	0	0
10/01/2006	R201	2006/02/02	8.00	Call	Option on Bond Future	43,762.0000	42,738.0000	(2.340)	0	0	0
10/01/2006	R201	2006/02/02	8.75	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
10/01/2006	R201	2006/02/02	8.00	Put	Option on Bond Future	280.0000	277.0000	(1.071)	0	0	0
10/01/2006	R201	2006/02/02	8.25	Call	Option on Bond Future	59,526.0000	58,503.0000	(1.719)	0	0	0
10/01/2006	R201	2006/02/02	8.25	Put	Option on Bond Future	64.0000	61.0000	(4.688)	0	0	0
10/01/2006	R201	2006/02/02	7.75	Put	Option on Bond Future	1,229.0000	1,253.0000	1.953	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
10/01/2006	R201	2006/02/02	7.75	Call	Option on Bond Future	28,408.0000	27,412.0000	(3.506)	0	0	0
10/01/2006	R201	2006/02/02	8.75	Call	Option on Bond Future	90,491.0000	89,471.0000	(1.127)	0	0	0
10/01/2006	R201	2006/02/02	9.00	Call	Option on Bond Future	105,547.0000	104,527.0000	(0.966)	0	0	0
10/01/2006	R201	2006/02/02	8.50	Put	Option on Bond Future	14.0000	13.0000	(7.143)	0	0	0
10/01/2006	R201	2006/02/02	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
10/01/2006	R201	2006/02/02	8.50	Call	Option on Bond Future	75,143.0000	74,122.0000	(1.359)	0	0	0
10/01/2006	R201	2006/02/02	6.75	Put	Option on Bond Future	41,532.0000	42,516.0000	2.369	0	0	0
10/01/2006	R201	2006/02/02	7.00	Call	Option on Bond Future	1,112.0000	923.0000	(16.996)	0	0	0
10/01/2006	R201	2006/02/02	6.50	Call	Option on Bond Future	9.0000	6.0000	(33.333)	0	0	0
10/01/2006	R201	2006/02/02	7.00	Put	Option on Bond Future	24,843.0000	25,674.0000	3.345	0	0	0
10/01/2006	R201	2006/02/02	6.50	Put	Option on Bond Future	59,425.0000	60,442.0000	1.711	0	0	0
10/01/2006	R201	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2006	R201	2006/02/02	6.75	Call	Option on Bond Future	138.0000	103.0000	(25.362)	0	0	0
10/01/2006	R201	2006/02/02	9.25	Call	Option on Bond Future	120,310.0000	119,290.0000	(0.848)	0	0	0
10/01/2006	R201	2006/05/04			Bond Future	7.3510	7.3670	0.218	0.0000	0.0000	0
10/01/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	24,015.0000	23,311.0000	(2.932)	0	0	0
10/01/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	14,159.0000	14,519.0000	2.543	0	0	0
10/01/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	674.0000	685.0000	1.632	0	0	0
10/01/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	118,124.0000	117,071.0000	(0.891)	0	0	0
10/01/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	104,215.0000	103,173.0000	(1.000)	0	0	0
10/01/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	47,842.0000	46,927.0000	(1.913)	0	0	0
10/01/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	61,588.0000	60,617.0000	(1.577)	0	0	0
10/01/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	3,825.0000	3,918.0000	2.431	0	0	0
10/01/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	35,232.0000	34,405.0000	(2.347)	0	0	0
10/01/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	9,095.0000	9,332.0000	2.606	0	0	0
10/01/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	5,739.0000	5,888.0000	2.596	0	0	0
10/01/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	75,711.0000	74,704.0000	(1.330)	0	0	0
10/01/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	2,591.0000	2,648.0000	2.200	0	0	0
10/01/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	89,970.0000	88,942.0000	(1.143)	0	0	0
10/01/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	1,258.0000	1,279.0000	1.669	0	0	0
10/01/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	1,787.0000	1,823.0000	2.015	0	0	0
10/01/2006	R201	2006/08/03			Bond Future	7.3590	7.3730	0.190	0.0000	0.0000	0
10/01/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	30,354.0000	29,778.0000	(1.898)	0	0	0
10/01/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	21,237.0000	21,570.0000	1.568	0	0	0

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10/01/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	3,491.0000	3,534.0000	1.232	0	0	0
10/01/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	78,608.0000	77,805.0000	(1.022)	0	0	0
10/01/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	7,561.0000	7,668.0000	1.415	0	0	0
10/01/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	91,963.0000	91,133.0000	(0.903)	0	0	0
10/01/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	105,376.0000	104,528.0000	(0.805)	0	0	0
10/01/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	6,154.0000	6,234.0000	1.300	0	0	0
10/01/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	5,081.0000	5,142.0000	1.201	0	0	0
10/01/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	65,434.0000	64,665.0000	(1.175)	0	0	0
10/01/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	9,431.0000	9,573.0000	1.506	0	0	0
10/01/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	11,942.0000	12,131.0000	1.583	0	0	0
10/01/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	52,612.0000	51,892.0000	(1.369)	0	0	0
10/01/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	40,962.0000	40,305.0000	(1.604)	0	0	0
10/01/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	15,918.0000	16,171.0000	1.589	0	0	0
10/01/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	118,003.0000	117,135.0000	(0.736)	0	0	0
10/01/2006	R203	2006/02/02			Bond Future	7.3340	7.3490	0.205	0.0000	0.0000	0
10/01/2006	R203	2006/02/02	8.25	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
10/01/2006	R203	2006/02/02	7.00	Call	Option on Bond Future	1,325.0000	1,098.0000	(17.132)	0	0	0
10/01/2006	R203	2006/02/02	8.00	Call	Option on Bond Future	52,147.0000	50,935.0000	(2.324)	0	0	0
10/01/2006	R203	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2006	R203	2006/02/02	8.00	Put	Option on Bond Future	73.0000	72.0000	(1.370)	0	0	0
10/01/2006	R203	2006/02/02	8.25	Call	Option on Bond Future	70,752.0000	69,541.0000	(1.712)	0	0	0
10/01/2006	R203	2006/02/02	8.50	Call	Option on Bond Future	88,965.0000	87,754.0000	(1.361)	0	0	0
10/01/2006	R203	2006/02/02	7.00	Put	Option on Bond Future	28,776.0000	29,761.0000	3.423	0	0	0
10/01/2006	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2006	R203	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/01/2006	R203	2006/02/02	8.75	Call	Option on Bond Future	106,738.0000	105,526.0000	(1.135)	0	0	0
10/01/2006	R203	2006/02/02	9.00	Call	Option on Bond Future	124,078.0000	122,867.0000	(0.976)	0	0	0
10/01/2006	R203	2006/02/02	7.75	Call	Option on Bond Future	33,642.0000	32,452.0000	(3.537)	0	0	0
10/01/2006	R203	2006/02/02	7.75	Put	Option on Bond Future	711.0000	732.0000	2.954	0	0	0
10/01/2006	R203	2006/02/02	7.25	Call	Option on Bond Future	6,119.0000	5,483.0000	(10.394)	0	0	0
10/01/2006	R203	2006/02/02	7.50	Call	Option on Bond Future	17,210.0000	16,178.0000	(5.997)	0	0	0
10/01/2006	R203	2006/02/02	7.50	Put	Option on Bond Future	3,905.0000	4,084.0000	4.584	0	0	0
10/01/2006	R203	2006/02/02	7.25	Put	Option on Bond Future	12,937.0000	13,511.0000	4.437	0	0	0
10/01/2006	R203	2006/05/04			Bond Future	7.3380	7.3540	0.218	0.0000	0.0000	0

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10/01/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	4,366.0000	4,511.0000	3.321	0	0	0
10/01/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	71,494.0000	70,293.0000	(1.680)	0	0	0
10/01/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	10,366.0000	9,893.0000	(4.563)	0	0	0
10/01/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	122,237.0000	120,968.0000	(1.038)	0	0	0
10/01/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	2,039.0000	2,111.0000	3.531	0	0	0
10/01/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	55,394.0000	54,266.0000	(2.036)	0	0	0
10/01/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	8,503.0000	8,764.0000	3.070	0	0	0
10/01/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	114.0000	118.0000	3.509	0	0	0
10/01/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	863.0000	895.0000	3.708	0	0	0
10/01/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	40,649.0000	39,636.0000	(2.492)	0	0	0
10/01/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	88,301.0000	87,060.0000	(1.405)	0	0	0
10/01/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	330.0000	342.0000	3.636	0	0	0
10/01/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	105,320.0000	104,060.0000	(1.196)	0	0	0
10/01/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	37,728.0000	38,528.0000	2.120	0	0	0
10/01/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	24,818.0000	25,425.0000	2.446	0	0	0
10/01/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	15,143.0000	15,562.0000	2.767	0	0	0
10/01/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	27,938.0000	27,084.0000	(3.057)	0	0	0
10/01/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	17,782.0000	17,116.0000	(3.745)	0	0	0
10/01/2006	R203	2006/08/03			Bond Future	7.3420	7.3560	0.191	0.0000	0.0000	0
10/01/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	916.0000	940.0000	2.620	0	0	0
10/01/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	5,638.0000	5,764.0000	2.235	0	0	0
10/01/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	121,057.0000	119,984.0000	(0.886)	0	0	0
10/01/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	104,990.0000	103,938.0000	(1.002)	0	0	0
10/01/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	46,065.0000	45,255.0000	(1.758)	0	0	0
10/01/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	9,329.0000	9,525.0000	2.101	0	0	0
10/01/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	73,788.0000	72,818.0000	(1.315)	0	0	0
10/01/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	59,305.0000	58,404.0000	(1.519)	0	0	0
10/01/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	1,769.0000	1,813.0000	2.487	0	0	0
10/01/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	3,240.0000	3,317.0000	2.377	0	0	0
10/01/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	14,705.0000	14,991.0000	1.945	0	0	0
10/01/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	89,135.0000	88,116.0000	(1.143)	0	0	0
10/01/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	44,032.0000	44,671.0000	1.451	0	0	0
10/01/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	16,775.0000	16,317.0000	(2.730)	0	0	0
10/01/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	31,860.0000	32,375.0000	1.616	0	0	0
10/01/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	24,616.0000	24,034.0000	(2.364)	0	0	0

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10/01/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	22,126.0000	22,520.0000	1.781	0	0	0
10/01/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	34,417.0000	33,715.0000	(2.040)	0	0	0
10/01/2006	R204	2006/02/02			Bond Future	7.3130	7.3230	0.137	0.0000	0.0000	0
10/01/2006	R204	2006/02/02	8.00	Put	Option on Bond Future	68.0000	64.0000	(5.882)	0	0	0
10/01/2006	R204	2006/02/02	8.00	Call	Option on Bond Future	56,744.0000	55,884.0000	(1.516)	0	0	0
10/01/2006	R204	2006/05/04			Bond Future	7.3170	7.3280	0.150	0.0000	0.0000	0
10/01/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	4,442.0000	4,525.0000	1.869	0	0	0
10/01/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	60,104.0000	59,257.0000	(1.409)	0	0	0
10/01/2006	R204	2006/08/03			Bond Future	7.3220	7.3310	0.123	0.0000	0.0000	0
10/01/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	64,264.0000	63,624.0000	(0.996)	0	0	0
10/01/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	9,700.0000	9,810.0000	1.134	0	0	0
10/01/2006	R207	2006/02/02			Bond Future	7.2830	7.2910	0.110	0.0000	0.0000	0
10/01/2006	R207	2006/02/02	8.00	Call	Option on Bond Future	59,534.0000	58,837.0000	(1.171)	0	0	0
10/01/2006	R207	2006/02/02	8.00	Put	Option on Bond Future	56.0000	51.0000	(8.929)	0	0	0
10/01/2006	R207	2006/05/04			Bond Future	7.2870	7.2950	0.110	0.0000	0.0000	0
10/01/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	4,188.0000	4,228.0000	0.955	0	0	0
10/01/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	62,736.0000	62,093.0000	(1.025)	0	0	0
10/01/2006	R207	2006/08/03			Bond Future	7.2920	7.2990	0.096	0.0000	0.0000	0
10/01/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	66,906.0000	66,385.0000	(0.779)	0	0	0
10/01/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	9,389.0000	9,460.0000	0.756	0	0	0
Grand Total:											2,375