

# Derivatives High/Low Report

High/Low for 10/02/2006

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
10/02/2006	GOVI 2006/05/04			jGovi	242.2340	243.0310	0.329	0.0000	0.0000	699
10/02/2006	GOVI 2006/05/04	230.00	Call	jGovi	122,465.0000	130,384.0000	6.466	0	0	0
10/02/2006	GOVI 2006/05/04	230.00	Put	jGovi	125.0000	74.0000	(40.800)	0	0	0
10/02/2006	GOVI 2006/08/03			jGovi	246.6230	247.4170	0.322	0.0000	0.0000	0
10/02/2006	GOVI 2006/08/03	230.00	Put	jGovi	233.0000	165.0000	(29.185)	0	0	0
10/02/2006	GOVI 2006/08/03	230.00	Call	jGovi	166,463.0000	174,335.0000	4.729	0	0	0
10/02/2006	GOVI 2006/11/02			jGovi	251.0650	251.8310	0.305	0.0000	0.0000	0
10/02/2006	GOVI 2006/11/02	230.00	Call	jGovi	210,818.0000	218,436.0000	3.614	0	0	0
10/02/2006	GOVI 2006/11/02	230.00	Put	jGovi	168.0000	126.0000	(25.000)	0	0	0
10/02/2006	GOVI 2007/02/01			jGovi	255.5200	256.2410	0.282	0.0000	0.0000	0
10/02/2006	GOVI 2007/02/01	230.00	Call	jGovi	255,288.0000	262,478.0000	2.816	0	0	0
10/02/2006	GOVI 2007/02/01	230.00	Put	jGovi	88.0000	68.0000	(22.727)	0	0	0
10/02/2006	J152 2006/02/28			jSwap	(9,499.4162)	(9,499.4162)	-	0.0000	0.0000	0
10/02/2006	J153 2010/08/31			jSwap	7.2550	7.1930	(0.855)	0.0000	0.0000	0
10/02/2006	J157 2015/09/15			jSwap	7.3730	7.3130	(0.814)	0.0000	0.0000	0
10/02/2006	J186 2026/12/21			jSwap	6.9760	6.9170	(0.846)	0.0000	0.0000	0
10/02/2006	J194 2008/02/28			jSwap	7.1540	7.0900	(0.895)	0.0000	0.0000	0

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10/02/2006	J201	2014/12/22			jSwap	7.3550	7.2920	(0.857)	0.0000	0.0000	0
10/02/2006	J203	2017/09/15			jSwap	7.3410	7.2790	(0.845)	0.0000	0.0000	0
10/02/2006	J204	2018/12/21			jSwap	7.3330	7.2690	(0.873)	0.0000	0.0000	0
10/02/2006	J207	2020/01/15			jSwap	7.3020	7.2380	(0.876)	0.0000	0.0000	0
10/02/2006	JBAR	2005/03/16			jBar	7.1000	7.1000	-	0.0000	0.0000	0
10/02/2006	JFRA	2006/05/04			jFra	7.0180	7.0200	0.028	0.0000	0.0000	0
10/02/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	621.0000	620.0000	(0.161)	0	0	0
10/02/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	577.0000	571.0000	(1.040)	0	0	0
10/02/2006	JFRA	2006/08/03			jFra	6.9940	6.9950	0.014	0.0000	0.0000	0
10/02/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	946.0000	944.0000	(0.211)	0	0	0
10/02/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	960.0000	956.0000	(0.417)	0	0	0
10/02/2006	JFRA	2006/11/02			jFra	7.0900	7.0750	(0.212)	0.0000	0.0000	0
10/02/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,349.0000	1,328.0000	(1.557)	0	0	0
10/02/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,129.0000	1,144.0000	1.329	0	0	0
10/02/2006	JFRA	2007/02/01			jFra	7.2240	7.1850	(0.540)	0.0000	0.0000	500
10/02/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,124.0000	1,082.0000	(3.737)	0	0	0
10/02/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,800.0000	1,853.0000	2.944	0	0	0
10/02/2006	JFRA	2007/05/03			jFra	7.2990	7.2910	(0.110)	0.0000	0.0000	0
10/02/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,894.0000	1,903.0000	0.475	0	0	0
10/02/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,401.0000	1,391.0000	(0.714)	0	0	0
10/02/2006	JFRA	2007/08/02			jFra	7.4090	7.3720	(0.499)	0.0000	0.0000	0
10/02/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,685.0000	1,640.0000	(2.671)	0	0	0
10/02/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,908.0000	1,953.0000	2.358	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
10/02/2006	JFRA	2007/11/01			jFra	7.5200	7.4110	(1.449)	0.0000	0.0000	0
10/02/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,060.0000	1,917.0000	(6.942)	0	0	0
10/02/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,007.0000	2,152.0000	7.225	0	0	0
10/02/2006	JN02	2006/05/04			jNote	7.2480	7.2080	(0.552)	0.0000	0.0000	0
10/02/2006	JN02	2006/05/04	7.25	Call	Option on jNote	9,578.0000	9,147.0000	(4.500)	0	0	0
10/02/2006	JN02	2006/05/04	7.25	Put	Option on jNote	9,560.0000	9,893.0000	3.483	0	0	0
10/02/2006	JN02	2006/08/03			jNote	7.3180	7.2540	(0.875)	0.0000	0.0000	0
10/02/2006	JN02	2006/08/03	7.25	Call	Option on jNote	14,443.0000	13,808.0000	(4.397)	0	0	0
10/02/2006	JN02	2006/08/03	7.25	Put	Option on jNote	13,181.0000	13,735.0000	4.203	0	0	0
10/02/2006	JN02	2006/11/02			jNote	7.3900	7.3070	(1.123)	0.0000	0.0000	0
10/02/2006	JN02	2006/11/02	7.25	Call	Option on jNote	18,335.0000	17,520.0000	(4.445)	0	0	0
10/02/2006	JN02	2006/11/02	7.25	Put	Option on jNote	15,738.0000	16,463.0000	4.607	0	0	0
10/02/2006	JN05	2006/05/04			jNote	7.4650	7.3960	(0.924)	0.0000	0.0000	0
10/02/2006	JN05	2006/05/04	7.25	Put	Option on jNote	5,719.0000	6,754.0000	18.098	0	0	0
10/02/2006	JN05	2006/05/04	7.25	Call	Option on jNote	14,651.0000	12,828.0000	(12.443)	0	0	0
10/02/2006	JN05	2006/08/03			jNote	7.5010	7.4290	(0.960)	0.0000	0.0000	0
10/02/2006	JN05	2006/08/03	7.25	Put	Option on jNote	9,155.0000	10,320.0000	12.725	0	0	0
10/02/2006	JN05	2006/08/03	7.25	Call	Option on jNote	19,570.0000	17,760.0000	(9.249)	0	0	0
10/02/2006	JN05	2006/11/02			jNote	7.5390	7.4620	(1.021)	0.0000	0.0000	0
10/02/2006	JN05	2006/11/02	7.25	Put	Option on jNote	11,607.0000	12,882.0000	10.985	0	0	0
10/02/2006	JN05	2006/11/02	7.25	Call	Option on jNote	23,583.0000	21,684.0000	(8.052)	0	0	0
10/02/2006	JN10	2006/05/04			jNote	7.4980	7.4380	(0.800)	0.0000	0.0000	0
10/02/2006	JN10	2006/05/04	7.25	Call	Option on jNote	20,598.0000	17,485.0000	(15.113)	0	0	0
10/02/2006	JN10	2006/05/04	7.25	Put	Option on jNote	3,224.0000	4,277.0000	32.661	0	0	0
10/02/2006	JN10	2006/08/03			jNote	7.5150	7.4540	(0.812)	0.0000	0.0000	0
10/02/2006	JN10	2006/08/03	7.25	Put	Option on jNote	6,364.0000	7,690.0000	20.836	0	0	0
10/02/2006	JN10	2006/08/03	7.25	Call	Option on jNote	24,906.0000	22,007.0000	(11.640)	0	0	0

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10/02/2006	JN10	2006/11/02			jNote	7.5320	7.4700	(0.823)	0.0000	0.0000	0
10/02/2006	JN10	2006/11/02	7.25	Put	Option on jNote	8,806.0000	10,263.0000	16.546	0	0	0
10/02/2006	JN10	2006/11/02	7.25	Call	Option on jNote	28,512.0000	25,685.0000	(9.915)	0	0	0
10/02/2006	JROD	2006/02/28			jRod	6.7050	6.5500	(2.312)	0.0000	0.0000	0
10/02/2006	JROD	2006/03/31			jRod	6.8320	6.6770	(2.269)	0.0000	0.0000	0
10/02/2006	JROD	2006/04/28			jRod	6.9740	6.8110	(2.337)	0.0000	0.0000	0
10/02/2006	JROD	2006/05/31			jRod	6.9360	6.8580	(1.125)	0.0000	0.0000	0
10/02/2006	JROD	2006/06/30			jRod	7.0080	6.9300	(1.113)	0.0000	0.0000	0
10/02/2006	JROD	2006/07/31			jRod	7.0780	7.0000	(1.102)	0.0000	0.0000	0
10/02/2006	JROD	2006/08/31			jRod	7.0130	6.9610	(0.741)	0.0000	0.0000	0
10/02/2006	R153	2006/05/04			Bond Future	7.2730	7.1990	(1.017)	0.0000	0.0000	13
10/02/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	4,941.0000	3,954.0000	(19.976)	0	0	0
10/02/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	22,095.0000	24,545.0000	11.088	0	0	0
10/02/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	14,225.0000	16,283.0000	14.467	0	0	0
10/02/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	8,745.0000	7,216.0000	(17.484)	0	0	0
10/02/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	7,799.0000	9,317.0000	19.464	0	0	0
10/02/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	2,692.0000	2,096.0000	(22.140)	0	0	0
10/02/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	1,439.0000	1,095.0000	(23.905)	0	0	0
10/02/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	30,854.0000	33,556.0000	8.757	0	0	0
10/02/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	40,086.0000	42,937.0000	7.112	0	0	0
10/02/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	766.0000	571.0000	(25.457)	0	0	20
10/02/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	9.0000	6.0000	(33.333)	0	0	0
10/02/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	49,421.0000	52,381.0000	5.989	0	0	0
10/02/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	3,442.0000	4,350.0000	26.380	0	0	0
10/02/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	1,092.0000	1,490.0000	36.447	0	0	0
10/02/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	22,829.0000	20,181.0000	(11.599)	0	0	0
10/02/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	301.0000	215.0000	(28.571)	0	0	0
10/02/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	14,727.0000	12,590.0000	(14.511)	0	0	0

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10/02/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	106.0000	72.0000	(32.075)	0	0	0
10/02/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	58,921.0000	61,933.0000	5.112	0	0	0
10/02/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	33.0000	21.0000	(36.364)	0	0	0
10/02/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	68,441.0000	71,475.0000	4.433	0	0	0
10/02/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	77,908.0000	80,951.0000	3.906	0	0	0
10/02/2006	R153	2006/08/03			Bond Future	7.2640	7.1860	(1.074)	0.0000	0.0000	1
10/02/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	12,588.0000	11,088.0000	(11.916)	0	0	0
10/02/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	9,070.0000	7,916.0000	(12.723)	0	0	100
10/02/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	25,235.0000	27,397.0000	8.567	0	0	0
10/02/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	12,044.0000	13,579.0000	12.745	0	0	0
10/02/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	17,539.0000	15,644.0000	(10.804)	0	0	0
10/02/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	7,227.0000	8,368.0000	15.788	0	0	0
10/02/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	6,542.0000	5,669.0000	(13.345)	0	0	0
10/02/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	18,193.0000	20,075.0000	10.345	0	0	0
10/02/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	32,912.0000	35,290.0000	7.225	0	0	0
10/02/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	4,747.0000	4,090.0000	(13.840)	0	0	0
10/02/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	65,823.0000	68,726.0000	4.410	0	0	0
10/02/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	1,273.0000	1,057.0000	(16.968)	0	0	0
10/02/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	57,281.0000	60,100.0000	4.921	0	0	0
10/02/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	721.0000	589.0000	(18.308)	0	0	0
10/02/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	48,970.0000	51,671.0000	5.516	0	0	0
10/02/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	3,477.0000	2,982.0000	(14.236)	0	0	0
10/02/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	2,149.0000	1,814.0000	(15.589)	0	0	0
10/02/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	41,018.0000	43,558.0000	6.192	0	0	0
10/02/2006	R153	2006/11/02			Bond Future	7.2650	7.1860	(1.087)	0.0000	0.0000	0
10/02/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	15,884.0000	14,452.0000	(9.015)	0	0	0
10/02/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	15,335.0000	16,798.0000	9.540	0	0	0
10/02/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	4,936.0000	4,417.0000	(10.515)	0	0	0
10/02/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	42,175.0000	44,401.0000	5.278	0	0	0
10/02/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	6,826.0000	6,158.0000	(9.786)	0	0	100
10/02/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	49,044.0000	51,419.0000	4.843	0	0	0
10/02/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	10,135.0000	9,162.0000	(9.600)	0	0	0
10/02/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	34,690.0000	36,783.0000	6.033	0	0	0
10/02/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	27,710.0000	29,630.0000	6.929	0	0	0

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10/02/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	21,206.0000	22,917.0000	8.068	0	0	0
10/02/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	12,649.0000	11,466.0000	(9.353)	0	0	0
10/02/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	8,185.0000	7,384.0000	(9.786)	0	0	0
10/02/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	3,640.0000	4,238.0000	16.429	0	0	0
10/02/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	56,273.0000	58,773.0000	4.443	0	0	0
10/02/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,627.0000	1,418.0000	(12.846)	0	0	0
10/02/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	71,511.0000	74,196.0000	3.755	0	0	0
10/02/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,412.0000	2,121.0000	(12.065)	0	0	0
10/02/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	63,786.0000	66,389.0000	4.081	0	0	0
10/02/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	3,490.0000	3,096.0000	(11.289)	0	0	0
10/02/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	20,216.0000	18,503.0000	(8.473)	0	0	0
10/02/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	10,472.0000	11,654.0000	11.287	0	0	0
10/02/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	32,044.0000	29,748.0000	(7.165)	0	0	0
10/02/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	6,549.0000	7,434.0000	13.514	0	0	0
10/02/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	25,577.0000	23,568.0000	(7.855)	0	0	0
10/02/2006	R153	2007/02/01			Bond Future	7.2780	7.2010	(1.058)	0.0000	0.0000	0
10/02/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	17,929.0000	19,251.0000	7.374	0	0	0
10/02/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	18,888.0000	17,571.0000	(6.973)	0	0	0
10/02/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	23,810.0000	25,311.0000	6.304	0	0	0
10/02/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	13,124.0000	14,241.0000	8.511	0	0	0
10/02/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	9,021.0000	9,918.0000	9.943	0	0	0
10/02/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	22,689.0000	21,166.0000	(6.713)	0	0	0
10/02/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	5,710.0000	6,382.0000	11.769	0	0	0
10/02/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	32,728.0000	30,760.0000	(6.013)	0	0	0
10/02/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	27,272.0000	25,530.0000	(6.388)	0	0	0
10/02/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	16,242.0000	15,104.0000	(7.007)	0	0	0
10/02/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	43,726.0000	45,606.0000	4.300	0	0	0
10/02/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	36,813.0000	38,589.0000	4.824	0	0	0
10/02/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	14,127.0000	13,138.0000	(7.001)	0	0	0
10/02/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	30,144.0000	31,795.0000	5.477	0	0	0
10/02/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	11,042.0000	10,282.0000	(6.883)	0	0	0
10/02/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	49,663.0000	51,663.0000	4.027	0	0	0
10/02/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	12,424.0000	11,560.0000	(6.954)	0	0	0
10/02/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	5,305.0000	4,872.0000	(8.162)	0	0	0
10/02/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	4,049.0000	3,700.0000	(8.619)	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
10/02/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	62,425.0000	64,631.0000	3.534	0	0	0
10/02/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	8,759.0000	8,120.0000	(7.295)	0	0	0
10/02/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	6,861.0000	6,331.0000	(7.725)	0	0	0
10/02/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	55,910.0000	58,019.0000	3.772	0	0	0
10/02/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	69,165.0000	71,456.0000	3.312	0	0	0
10/02/2006	R157	2006/05/04			Bond Future	7.3870	7.3190	(0.921)	0.0000	0.0000	7
10/02/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	1,289.0000	945.0000	(26.687)	0	0	0
10/02/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	304.0000	215.0000	(29.276)	0	0	115
10/02/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	2,691.0000	2,021.0000	(24.898)	0	0	0
10/02/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	52,944.0000	58,003.0000	9.555	0	0	0
10/02/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	621.0000	446.0000	(28.180)	0	0	0
10/02/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	5,993.0000	4,689.0000	(21.759)	0	0	0
10/02/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	36,049.0000	40,473.0000	12.272	0	0	0
10/02/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	98.0000	66.0000	(32.653)	0	0	0
10/02/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	71,341.0000	76,725.0000	7.547	0	0	0
10/02/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	90,081.0000	95,634.0000	6.164	0	0	0
10/02/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	36,899.0000	32,330.0000	(12.382)	0	0	0
10/02/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	127,240.0000	132,936.0000	4.477	0	0	0
10/02/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	108,792.0000	114,431.0000	5.183	0	0	0
10/02/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	145,460.0000	151,179.0000	3.932	0	0	0
10/02/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	10,604.0000	12,906.0000	21.709	0	0	0
10/02/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	22,177.0000	18,750.0000	(15.453)	0	0	0
10/02/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	3,876.0000	5,035.0000	29.902	0	0	0
10/02/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	28.0000	18.0000	(35.714)	0	0	0
10/02/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	12,204.0000	9,949.0000	(18.478)	0	0	0
10/02/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	21,654.0000	25,127.0000	16.039	0	0	50
10/02/2006	R157	2006/08/03			Bond Future	7.3870	7.3180	(0.934)	0.0000	0.0000	0
10/02/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	126,016.0000	131,416.0000	4.285	0	0	0
10/02/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	1,655.0000	1,377.0000	(16.798)	0	0	0
10/02/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	43,664.0000	47,542.0000	8.881	0	0	0
10/02/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	891.0000	728.0000	(18.294)	0	0	0
10/02/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	14,296.0000	12,495.0000	(12.598)	0	0	100
10/02/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	2,940.0000	2,486.0000	(15.442)	0	0	0
10/02/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	7,033.0000	6,070.0000	(13.693)	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
10/02/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	143,170.0000	148,685.0000	3.852	0	0	0
10/02/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	109,033.0000	114,258.0000	4.792	0	0	0
10/02/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	59,098.0000	63,456.0000	7.374	0	0	0
10/02/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	92,464.0000	97,438.0000	5.379	0	0	0
10/02/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	4,995.0000	4,292.0000	(14.074)	0	0	0
10/02/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	75,511.0000	80,226.0000	6.244	0	0	0
10/02/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	9,983.0000	8,664.0000	(13.212)	0	0	0
10/02/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	42,227.0000	38,241.0000	(9.439)	0	0	0
10/02/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	18,472.0000	20,968.0000	13.512	0	0	0
10/02/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	9,979.0000	11,672.0000	16.966	0	0	0
10/02/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	20,546.0000	18,120.0000	(11.808)	0	0	0
10/02/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	29,776.0000	26,594.0000	(10.686)	0	0	0
10/02/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	29,778.0000	33,030.0000	10.921	0	0	0
10/02/2006	R157	2006/11/02			Bond Future	7.3910	7.3230	(0.920)	0.0000	0.0000	0
10/02/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	10,576.0000	9,560.0000	(9.607)	0	0	117
10/02/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	95,707.0000	100,151.0000	4.643	0	0	0
10/02/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	36,586.0000	39,625.0000	8.306	0	0	0
10/02/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	27,894.0000	25,475.0000	(8.672)	0	0	0
10/02/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	174,180.0000	179,461.0000	3.032	0	0	0
10/02/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	36,651.0000	33,678.0000	(8.112)	0	0	0
10/02/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	49,966.0000	53,476.0000	7.025	0	0	0
10/02/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	21,612.0000	19,663.0000	(9.018)	0	0	0
10/02/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	64,477.0000	68,372.0000	6.041	0	0	0
10/02/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	25,299.0000	27,786.0000	9.830	0	0	0
10/02/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	61,643.0000	57,477.0000	(6.758)	0	0	0
10/02/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	47,811.0000	44,240.0000	(7.469)	0	0	0
10/02/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,314.0000	1,136.0000	(13.546)	0	0	0
10/02/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	9,027.0000	10,320.0000	14.324	0	0	0
10/02/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	16,835.0000	15,271.0000	(9.290)	0	0	0
10/02/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	16,026.0000	17,915.0000	11.787	0	0	0
10/02/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	13,270.0000	12,013.0000	(9.472)	0	0	0
10/02/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	158,073.0000	163,265.0000	3.285	0	0	0
10/02/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	2,098.0000	1,831.0000	(12.726)	0	0	0
10/02/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	79,836.0000	84,037.0000	5.262	0	0	0
10/02/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	142,027.0000	147,097.0000	3.570	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
10/02/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	3,265.0000	2,875.0000	(11.945)	0	0	0
10/02/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	126,176.0000	131,084.0000	3.890	0	0	0
10/02/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	7,327.0000	6,568.0000	(10.359)	0	0	0
10/02/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	110,676.0000	115,376.0000	4.247	0	0	0
10/02/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	4,953.0000	4,401.0000	(11.145)	0	0	0
10/02/2006	R157	2007/02/01			Bond Future	7.4040	7.3360	(0.918)	0.0000	0.0000	0
10/02/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	85,640.0000	89,456.0000	4.456	0	0	0
10/02/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	30,073.0000	32,525.0000	8.153	0	0	0
10/02/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	21,712.0000	20,212.0000	(6.909)	0	0	0
10/02/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	70,352.0000	73,926.0000	5.080	0	0	0
10/02/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	42,153.0000	39,288.0000	(6.797)	0	0	0
10/02/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	55,554.0000	58,829.0000	5.895	0	0	0
10/02/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	101,298.0000	105,308.0000	3.959	0	0	0
10/02/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	28,919.0000	26,876.0000	(7.065)	0	0	0
10/02/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	19,240.0000	17,933.0000	(6.793)	0	0	0
10/02/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	6,277.0000	5,738.0000	(8.587)	0	0	0
10/02/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	14,844.0000	13,771.0000	(7.229)	0	0	0
10/02/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	172,424.0000	177,326.0000	2.843	0	0	0
10/02/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	4,582.0000	4,167.0000	(9.057)	0	0	0
10/02/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	52,177.0000	48,813.0000	(6.447)	0	0	0
10/02/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	114,699.0000	118,944.0000	3.701	0	0	0
10/02/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	157,589.0000	162,367.0000	3.032	0	0	0
10/02/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	142,955.0000	147,583.0000	3.237	0	0	0
10/02/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	8,480.0000	7,791.0000	(8.125)	0	0	0
10/02/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	128,622.0000	133,073.0000	3.461	0	0	0
10/02/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	11,297.0000	10,431.0000	(7.666)	0	0	0
10/02/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	20,187.0000	22,140.0000	9.675	0	0	0
10/02/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	24,896.0000	23,154.0000	(6.997)	0	0	0
10/02/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	41,653.0000	44,554.0000	6.965	0	0	0
10/02/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	34,193.0000	31,778.0000	(7.063)	0	0	0
10/02/2006	R186	2006/05/04			Bond Future	7.0220	6.9610	(0.869)	0.0000	0.0000	0
10/02/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	24,575.0000	28,783.0000	17.123	0	0	0
10/02/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	27,613.0000	23,372.0000	(15.359)	0	0	0
10/02/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	15,247.0000	12,568.0000	(17.571)	0	0	0

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10/02/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	99,639.0000	107,148.0000	7.536	0	0	0
10/02/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	46,150.0000	51,920.0000	12.503	0	0	0
10/02/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	4,536.0000	3,596.0000	(20.723)	0	0	0
10/02/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	71,897.0000	78,741.0000	9.519	0	0	0
10/02/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	8,298.0000	6,693.0000	(19.342)	0	0	0
10/02/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	2,539.0000	1,986.0000	(21.780)	0	0	0
10/02/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	10,261.0000	12,665.0000	23.429	0	0	0
10/02/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	128,005.0000	135,901.0000	6.169	0	0	0
10/02/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	77,770.0000	70,264.0000	(9.652)	0	0	0
10/02/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	1,032.0000	778.0000	(24.612)	0	0	0
10/02/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	155,770.0000	163,965.0000	5.261	0	0	0
10/02/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	2,885.0000	3,829.0000	32.721	0	0	0
10/02/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	48,542.0000	42,497.0000	(12.453)	0	0	0
10/02/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	382.0000	277.0000	(27.487)	0	0	0
10/02/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	183,344.0000	191,688.0000	4.551	0	0	0
10/02/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	39.0000	26.0000	(33.333)	0	0	0
10/02/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	236,489.0000	244,925.0000	3.567	0	0	0
10/02/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	210,314.0000	218,725.0000	3.999	0	0	0
10/02/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	128.0000	89.0000	(30.469)	0	0	0
10/02/2006	R186	2006/08/03			Bond Future	7.0140	6.9520	(0.884)	0.0000	0.0000	0
10/02/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	38,960.0000	34,784.0000	(10.719)	0	0	0
10/02/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	37,040.0000	41,399.0000	11.768	0	0	0
10/02/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	109,356.0000	116,209.0000	6.267	0	0	0
10/02/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	211,942.0000	220,157.0000	3.876	0	0	0
10/02/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	3,571.0000	3,042.0000	(14.814)	0	0	0
10/02/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	1,992.0000	1,671.0000	(16.114)	0	0	0
10/02/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	1,069.0000	884.0000	(17.306)	0	0	0
10/02/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	13,811.0000	12,130.0000	(12.171)	0	0	0
10/02/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	261,853.0000	270,284.0000	3.220	0	0	0
10/02/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	186,447.0000	194,453.0000	4.294	0	0	0
10/02/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	237,148.0000	245,498.0000	3.521	0	0	0
10/02/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	6,162.0000	5,326.0000	(13.567)	0	0	0
10/02/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	553.0000	450.0000	(18.626)	0	0	0
10/02/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	135,946.0000	143,219.0000	5.350	0	0	0
10/02/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	57,473.0000	52,009.0000	(9.507)	0	0	0

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10/02/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	58,848.0000	64,293.0000	9.253	0	0	0
10/02/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	83,390.0000	89,652.0000	7.509	0	0	0
10/02/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	27,071.0000	23,981.0000	(11.414)	0	0	0
10/02/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	10,229.0000	8,967.0000	(12.337)	0	0	0
10/02/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	19,143.0000	16,869.0000	(11.879)	0	0	0
10/02/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	160,973.0000	168,673.0000	4.783	0	0	0
10/02/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	20,574.0000	23,646.0000	14.931	0	0	0
10/02/2006	R186	2006/11/02			Bond Future	7.0070	6.9450	(0.885)	0.0000	0.0000	0
10/02/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	49,678.0000	45,583.0000	(8.243)	0	0	0
10/02/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	48,725.0000	53,109.0000	8.997	0	0	0
10/02/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	38,319.0000	35,059.0000	(8.508)	0	0	0
10/02/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	4,125.0000	3,647.0000	(11.588)	0	0	0
10/02/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	31,143.0000	34,538.0000	10.901	0	0	0
10/02/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	145,522.0000	152,288.0000	4.649	0	0	0
10/02/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	24,125.0000	22,025.0000	(8.705)	0	0	0
10/02/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	119,950.0000	126,330.0000	5.319	0	0	0
10/02/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	66,807.0000	61,723.0000	(7.610)	0	0	0
10/02/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	94,845.0000	100,720.0000	6.194	0	0	0
10/02/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	19,719.0000	18,005.0000	(8.692)	0	0	0
10/02/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	168,481.0000	175,668.0000	4.266	0	0	0
10/02/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	30,106.0000	27,502.0000	(8.649)	0	0	0
10/02/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	192,023.0000	199,551.0000	3.920	0	0	0
10/02/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	70,815.0000	76,035.0000	7.371	0	0	0
10/02/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	13,762.0000	12,468.0000	(9.403)	0	0	0
10/02/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	17,424.0000	19,772.0000	13.476	0	0	0
10/02/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	239,659.0000	247,660.0000	3.338	0	0	0
10/02/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	89,115.0000	82,984.0000	(6.880)	0	0	0
10/02/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	215,837.0000	223,633.0000	3.612	0	0	0
10/02/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	9,404.0000	8,452.0000	(10.123)	0	0	0
10/02/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	6,293.0000	5,610.0000	(10.853)	0	0	0
10/02/2006	R186	2007/02/01			Bond Future	7.0030	6.9420	(0.871)	0.0000	0.0000	0
10/02/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	37,896.0000	35,202.0000	(7.109)	0	0	0
10/02/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	127,823.0000	133,847.0000	4.713	0	0	0
10/02/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	56,057.0000	52,092.0000	(7.073)	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
10/02/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	102,701.0000	108,290.0000	5.442	0	0	0
10/02/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	32,146.0000	29,887.0000	(7.027)	0	0	0
10/02/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	72,082.0000	67,262.0000	(6.687)	0	0	0
10/02/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	37,236.0000	40,700.0000	9.303	0	0	0
10/02/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	55,652.0000	59,969.0000	7.757	0	0	0
10/02/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	153,201.0000	159,565.0000	4.154	0	0	0
10/02/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	15,144.0000	13,944.0000	(7.924)	0	0	0
10/02/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	174,842.0000	181,594.0000	3.862	0	0	0
10/02/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	7,797.0000	7,099.0000	(8.952)	0	0	0
10/02/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	92,806.0000	87,052.0000	(6.200)	0	0	0
10/02/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	242,342.0000	249,927.0000	3.130	0	0	0
10/02/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	10,945.0000	10,022.0000	(8.433)	0	0	0
10/02/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	219,641.0000	227,002.0000	3.351	0	0	0
10/02/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	27,743.0000	25,823.0000	(6.921)	0	0	0
10/02/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	20,649.0000	19,118.0000	(7.414)	0	0	0
10/02/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	197,069.0000	204,153.0000	3.595	0	0	0
10/02/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	22,226.0000	24,756.0000	11.383	0	0	0
10/02/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	78,433.0000	83,463.0000	6.413	0	0	0
10/02/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	45,640.0000	42,386.0000	(7.130)	0	0	0
10/02/2006	R194	2006/05/04			Bond Future	7.1400	7.0500	(1.261)	0.0000	0.0000	50
10/02/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	11,066.0000	12,435.0000	12.371	0	0	0
10/02/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	301.0000	204.0000	(32.226)	0	0	0
10/02/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	612.0000	426.0000	(30.392)	0	0	0
10/02/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	15,001.0000	16,457.0000	9.706	0	0	0
10/02/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
10/02/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	7,427.0000	6,177.0000	(16.830)	0	0	0
10/02/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	134.0000	224.0000	67.164	0	0	0
10/02/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	11,253.0000	9,789.0000	(13.010)	0	0	0
10/02/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	670.0000	974.0000	45.373	0	0	0
10/02/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	12.0000	25.0000	108.333	0	0	0
10/02/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1,227.0000	884.0000	(27.954)	0	0	0
10/02/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	15,517.0000	13,975.0000	(9.937)	0	0	0
10/02/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	7,414.0000	8,625.0000	16.334	0	0	0
10/02/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	153.0000	101.0000	(33.987)	0	0	0
10/02/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	1,987.0000	2,616.0000	31.656	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
10/02/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	31,453.0000	33,006.0000	4.938	0	0	0
10/02/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	4,406.0000	3,481.0000	(20.994)	0	0	0
10/02/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	19,074.0000	20,576.0000	7.875	0	0	0
10/02/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	27,311.0000	28,859.0000	5.668	0	0	0
10/02/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	15.0000	9.0000	(40.000)	0	0	0
10/02/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	23,172.0000	24,706.0000	6.620	0	0	0
10/02/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	52.0000	32.0000	(38.462)	0	0	0
10/02/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,278.0000	5,240.0000	22.487	0	0	0
10/02/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	2,383.0000	1,790.0000	(24.885)	0	0	0
10/02/2006	R194	2006/08/03			Bond Future	7.0960	6.9950	(1.423)	0.0000	0.0000	0
10/02/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	8,737.0000	9,786.0000	12.006	0	0	0
10/02/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	21,378.0000	22,763.0000	6.479	0	0	0
10/02/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,046.0000	851.0000	(18.642)	0	0	0
10/02/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,710.0000	2,246.0000	(17.122)	0	0	0
10/02/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	637.0000	508.0000	(20.251)	0	0	0
10/02/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	28,199.0000	29,665.0000	5.199	0	0	0
10/02/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	11,678.0000	12,846.0000	10.002	0	0	0
10/02/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	371.0000	291.0000	(21.563)	0	0	0
10/02/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	207.0000	159.0000	(23.188)	0	0	0
10/02/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	14,847.0000	16,101.0000	8.446	0	0	0
10/02/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	24,747.0000	26,180.0000	5.791	0	0	0
10/02/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,428.0000	1,168.0000	(18.207)	0	0	0
10/02/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	7,363.0000	6,354.0000	(13.704)	0	0	0
10/02/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	18,135.0000	19,455.0000	7.279	0	0	0
10/02/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	6,063.0000	6,961.0000	14.811	0	0	0
10/02/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,946.0000	1,599.0000	(17.831)	0	0	0
10/02/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,760.0000	3,144.0000	(16.383)	0	0	0
10/02/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	2,164.0000	2,669.0000	23.336	0	0	0
10/02/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	5,318.0000	4,515.0000	(15.100)	0	0	0
10/02/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,879.0000	4,590.0000	18.329	0	0	0
10/02/2006	R194	2006/11/02			Bond Future	7.0640	6.9570	(1.515)	0.0000	0.0000	0
10/02/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	9,503.0000	10,378.0000	9.208	0	0	0
10/02/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	4,000.0000	3,519.0000	(12.025)	0	0	0
10/02/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	7,522.0000	6,704.0000	(10.875)	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
10/02/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	11,940.0000	12,895.0000	7.998	0	0	0
10/02/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	3,534.0000	4,072.0000	15.224	0	0	0
10/02/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1,195.0000	1,466.0000	22.678	0	0	0
10/02/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	2,187.0000	2,590.0000	18.427	0	0	0
10/02/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	3,302.0000	2,900.0000	(12.174)	0	0	0
10/02/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	9,366.0000	8,413.0000	(10.175)	0	0	0
10/02/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	549.0000	706.0000	28.597	0	0	0
10/02/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	11,579.0000	10,493.0000	(9.379)	0	0	0
10/02/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	14,152.0000	12,952.0000	(8.479)	0	0	0
10/02/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	14,484.0000	15,505.0000	7.049	0	0	0
10/02/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	4,889.0000	4,312.0000	(11.802)	0	0	0
10/02/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	7,242.0000	8,021.0000	10.757	0	0	0
10/02/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	6,021.0000	5,331.0000	(11.460)	0	0	0
10/02/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	5,210.0000	5,876.0000	12.783	0	0	0
10/02/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,722.0000	2,387.0000	(12.307)	0	0	0
10/02/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	2,007.0000	1,742.0000	(13.204)	0	0	0
10/02/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	16,878.0000	17,969.0000	6.464	0	0	0
10/02/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	1,448.0000	1,244.0000	(14.088)	0	0	0
10/02/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	19,416.0000	20,568.0000	5.933	0	0	0
10/02/2006	R194	2007/02/01			Bond Future	7.0510	6.9400	(1.574)	0.0000	0.0000	0
10/02/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	5,587.0000	5,082.0000	(9.039)	0	0	0
10/02/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	7,631.0000	8,269.0000	8.361	0	0	0
10/02/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	6,409.0000	5,833.0000	(8.987)	0	0	0
10/02/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	5,884.0000	6,451.0000	9.636	0	0	0
10/02/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	13,623.0000	14,416.0000	5.821	0	0	0
10/02/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	4,355.0000	3,963.0000	(9.001)	0	0	0
10/02/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	11,508.0000	12,258.0000	6.517	0	0	0
10/02/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	3,930.0000	3,581.0000	(8.880)	0	0	0
10/02/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	15,415.0000	16,258.0000	5.469	0	0	0
10/02/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	17,309.0000	18,198.0000	5.136	0	0	0
10/02/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,036.0000	1,825.0000	(10.363)	0	0	0
10/02/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	19,293.0000	20,224.0000	4.826	0	0	0
10/02/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	2,564.0000	2,310.0000	(9.906)	0	0	0
10/02/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	4,912.0000	4,468.0000	(9.039)	0	0	0
10/02/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	9,515.0000	10,214.0000	7.346	0	0	0

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10/02/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	3,192.0000	2,892.0000	(9.398)	0	0	0
10/02/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	4,391.0000	4,878.0000	11.091	0	0	0
10/02/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	7,494.0000	6,838.0000	(8.754)	0	0	0
10/02/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,147.0000	1,363.0000	18.832	0	0	0
10/02/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	8,748.0000	8,005.0000	(8.493)	0	0	0
10/02/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	12,043.0000	11,116.0000	(7.697)	0	0	0
10/02/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	3,057.0000	3,457.0000	13.085	0	0	0
10/02/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	10,282.0000	9,448.0000	(8.111)	0	0	0
10/02/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1,993.0000	2,302.0000	15.504	0	0	0
10/02/2006	R201	2006/05/04			Bond Future	7.3670	7.3000	(0.909)	0.0000	0.0000	0
10/02/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	9,699.0000	7,981.0000	(17.713)	0	0	0
10/02/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	18,491.0000	21,236.0000	14.845	0	0	0
10/02/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	102,043.0000	106,464.0000	4.332	0	0	0
10/02/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	149.0000	106.0000	(28.859)	0	0	0
10/02/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	87,521.0000	91,881.0000	4.982	0	0	0
10/02/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	73,039.0000	77,276.0000	5.801	0	0	0
10/02/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	58,408.0000	62,491.0000	6.990	0	0	0
10/02/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	1,710.0000	1,329.0000	(22.281)	0	0	0
10/02/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	30,507.0000	33,905.0000	11.138	0	0	0
10/02/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	5,435.0000	4,368.0000	(19.632)	0	0	0
10/02/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	44,072.0000	47,895.0000	8.674	0	0	0
10/02/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	3,032.0000	2,392.0000	(21.108)	0	0	0
10/02/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	984.0000	756.0000	(23.171)	0	0	0
10/02/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	402.0000	298.0000	(25.871)	0	0	0
10/02/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	50.0000	34.0000	(32.000)	0	0	0
10/02/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	116,436.0000	120,884.0000	3.820	0	0	0
10/02/2006	R201	2006/08/03			Bond Future	7.3690	7.3000	(0.936)	0.0000	0.0000	0
10/02/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	24,104.0000	26,724.0000	10.870	0	0	0
10/02/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	15,636.0000	13,762.0000	(11.985)	0	0	0
10/02/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	1,620.0000	1,367.0000	(15.617)	0	0	0
10/02/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	114,771.0000	119,112.0000	3.782	0	0	0
10/02/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	101,266.0000	105,507.0000	4.188	0	0	0
10/02/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	2,770.0000	2,371.0000	(14.404)	0	0	0
10/02/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	910.0000	756.0000	(16.923)	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
10/02/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	4,547.0000	3,948.0000	(13.174)	0	0	0
10/02/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	11,173.0000	9,775.0000	(12.512)	0	0	0
10/02/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	35,568.0000	38,663.0000	8.702	0	0	0
10/02/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	6,013.0000	5,227.0000	(13.072)	0	0	0
10/02/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	61,365.0000	65,074.0000	6.044	0	0	0
10/02/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	48,137.0000	51,588.0000	7.169	0	0	0
10/02/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	8,117.0000	7,073.0000	(12.862)	0	0	0
10/02/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	87,929.0000	92,025.0000	4.658	0	0	0
10/02/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	74,944.0000	78,839.0000	5.197	0	0	0
10/02/2006	R201	2006/11/02			Bond Future	7.3710	7.3030	(0.923)	0.0000	0.0000	0
10/02/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	28,120.0000	25,800.0000	(8.250)	0	0	0
10/02/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	20,408.0000	22,413.0000	9.825	0	0	0
10/02/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	3,162.0000	2,813.0000	(11.037)	0	0	0
10/02/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	89,877.0000	93,556.0000	4.093	0	0	0
10/02/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	4,656.0000	4,175.0000	(10.331)	0	0	0
10/02/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	36,678.0000	33,876.0000	(7.639)	0	0	0
10/02/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	21,471.0000	19,588.0000	(8.770)	0	0	0
10/02/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	12,807.0000	14,331.0000	11.900	0	0	0
10/02/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	29,617.0000	32,060.0000	8.249	0	0	0
10/02/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	47,404.0000	44,113.0000	(6.942)	0	0	0
10/02/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	7,070.0000	8,105.0000	14.639	0	0	0
10/02/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	114,462.0000	118,439.0000	3.475	0	0	0
10/02/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	17,067.0000	15,543.0000	(8.930)	0	0	0
10/02/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	52,778.0000	55,863.0000	5.845	0	0	0
10/02/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	40,780.0000	43,582.0000	6.871	0	0	0
10/02/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	65,309.0000	68,616.0000	5.064	0	0	0
10/02/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	102,022.0000	105,867.0000	3.769	0	0	0
10/02/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	13,784.0000	12,543.0000	(9.003)	0	0	0
10/02/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	9,438.0000	8,591.0000	(8.974)	0	0	0
10/02/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	6,702.0000	6,056.0000	(9.639)	0	0	0
10/02/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	78,156.0000	81,636.0000	4.453	0	0	0
10/02/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	11,316.0000	10,296.0000	(9.014)	0	0	0
10/02/2006	R201	2007/02/01			Bond Future	7.3800	7.3120	(0.921)	0.0000	0.0000	0
10/02/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	25,853.0000	23,976.0000	(7.260)	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
10/02/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	18,660.0000	17,318.0000	(7.192)	0	0	0
10/02/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	33,248.0000	35,590.0000	7.044	0	0	0
10/02/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	56,183.0000	59,061.0000	5.123	0	0	0
10/02/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	49,565.0000	46,498.0000	(6.188)	0	0	0
10/02/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	44,363.0000	47,002.0000	5.949	0	0	0
10/02/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	68,392.0000	71,460.0000	4.486	0	0	0
10/02/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	21,767.0000	20,187.0000	(7.259)	0	0	0
10/02/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	16,208.0000	15,057.0000	(7.101)	0	0	0
10/02/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	8,213.0000	7,565.0000	(7.890)	0	0	0
10/02/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	14,274.0000	13,277.0000	(6.985)	0	0	0
10/02/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	9,665.0000	10,817.0000	11.919	0	0	0
10/02/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	6,092.0000	5,582.0000	(8.372)	0	0	0
10/02/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	80,856.0000	84,079.0000	3.986	0	0	0
10/02/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	114,352.0000	118,060.0000	3.243	0	0	0
10/02/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	10,908.0000	10,097.0000	(7.435)	0	0	0
10/02/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	91,633.0000	95,041.0000	3.719	0	0	0
10/02/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	102,829.0000	106,399.0000	3.472	0	0	0
10/02/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	32,069.0000	29,830.0000	(6.982)	0	0	0
10/02/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	16,036.0000	17,613.0000	9.834	0	0	0
10/02/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	39,884.0000	37,241.0000	(6.627)	0	0	0
10/02/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	23,985.0000	25,965.0000	8.255	0	0	0
10/02/2006	R203	2006/05/04			Bond Future	7.3650	7.2980	(0.910)	0.0000	0.0000	0
10/02/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	85,401.0000	90,696.0000	6.200	0	0	0
10/02/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	4,791.0000	6,032.0000	25.903	0	0	0
10/02/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	34,300.0000	30,204.0000	(11.942)	0	0	0
10/02/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	67,767.0000	72,951.0000	7.650	0	0	0
10/02/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
10/02/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	50,448.0000	55,338.0000	9.693	0	0	0
10/02/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	459.0000	306.0000	(33.333)	0	0	0
10/02/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	20,848.0000	24,211.0000	16.131	0	0	0
10/02/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	110.0000	68.0000	(38.182)	0	0	0
10/02/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	1,567.0000	1,120.0000	(28.526)	0	0	0
10/02/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	102,865.0000	108,193.0000	5.180	0	0	0
10/02/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	21.0000	12.0000	(42.857)	0	0	0
10/02/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	119,979.0000	125,315.0000	4.447	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
10/02/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	4,384.0000	3,340.0000	(23.814)	0	0	0
10/02/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	34,382.0000	38,677.0000	12.492	0	0	0
10/02/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	10,200.0000	8,225.0000	(19.363)	0	0	0
10/02/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	10,913.0000	13,164.0000	20.627	0	0	0
10/02/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	20,096.0000	17,010.0000	(15.356)	0	0	0
10/02/2006	R203	2006/08/03			Bond Future	7.3640	7.2960	(0.923)	0.0000	0.0000	0
10/02/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	5,255.0000	4,348.0000	(17.260)	0	0	0
10/02/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	53,509.0000	57,938.0000	8.277	0	0	0
10/02/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	185.0000	135.0000	(27.027)	0	0	0
10/02/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	69,030.0000	73,857.0000	6.993	0	0	0
10/02/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,603.0000	2,093.0000	(19.593)	0	0	0
10/02/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	118,603.0000	123,890.0000	4.458	0	0	0
10/02/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	489.0000	370.0000	(24.335)	0	0	0
10/02/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	1,180.0000	921.0000	(21.949)	0	0	0
10/02/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	39,388.0000	43,258.0000	9.825	0	0	0
10/02/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	101,988.0000	107,205.0000	5.115	0	0	0
10/02/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	9,750.0000	8,284.0000	(15.036)	0	0	0
10/02/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	16,696.0000	14,535.0000	(12.943)	0	0	0
10/02/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	27,265.0000	30,440.0000	11.645	0	0	0
10/02/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	85,353.0000	90,430.0000	5.948	0	0	0
10/02/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	10,444.0000	12,123.0000	16.076	0	0	0
10/02/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	39,424.0000	35,767.0000	(9.276)	0	0	0
10/02/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	26,539.0000	23,616.0000	(11.014)	0	0	0
10/02/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	17,572.0000	19,986.0000	13.738	0	0	0
10/02/2006	R203	2006/11/02			Bond Future	7.3670	7.2990	(0.923)	0.0000	0.0000	0
10/02/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	21,292.0000	19,088.0000	(10.351)	0	0	0
10/02/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	58,055.0000	54,102.0000	(6.809)	0	0	0
10/02/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,469.0000	1,206.0000	(17.903)	0	0	0
10/02/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	31,467.0000	34,515.0000	9.686	0	0	0
10/02/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	43,354.0000	39,939.0000	(7.877)	0	0	0
10/02/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	14,601.0000	16,438.0000	12.581	0	0	0
10/02/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	9,130.0000	10,430.0000	14.239	0	0	0
10/02/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	74,941.0000	70,546.0000	(5.865)	0	0	0
10/02/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	42,854.0000	46,475.0000	8.450	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
10/02/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	13,896.0000	12,265.0000	(11.737)	0	0	0
10/02/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	31,075.0000	28,259.0000	(9.062)	0	0	0
10/02/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	5,358.0000	6,215.0000	15.995	0	0	0
10/02/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	22,017.0000	24,453.0000	11.064	0	0	0
10/02/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	8,612.0000	7,475.0000	(13.203)	0	0	0
10/02/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,805.0000	2,348.0000	(16.292)	0	0	0
10/02/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	85,524.0000	90,319.0000	5.607	0	0	0
10/02/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	55,914.0000	60,029.0000	7.360	0	0	0
10/02/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	5,055.0000	4,311.0000	(14.718)	0	0	0
10/02/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	70,274.0000	74,782.0000	6.415	0	0	0
10/02/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	101,283.0000	106,272.0000	4.926	0	0	0
10/02/2006	R203	2007/02/01			Bond Future	7.3760	7.3090	(0.908)	0.0000	0.0000	0
10/02/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	46,045.0000	49,408.0000	7.304	0	0	0
10/02/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	18,228.0000	16,504.0000	(9.458)	0	0	0
10/02/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	61,455.0000	57,802.0000	(5.944)	0	0	0
10/02/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	47,519.0000	44,324.0000	(6.724)	0	0	0
10/02/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	35,670.0000	32,969.0000	(7.572)	0	0	0
10/02/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	58,241.0000	62,032.0000	6.509	0	0	0
10/02/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	18,559.0000	20,450.0000	10.189	0	0	0
10/02/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	12,360.0000	11,066.0000	(10.469)	0	0	0
10/02/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,781.0000	1,515.0000	(14.935)	0	0	0
10/02/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	8,075.0000	7,144.0000	(11.529)	0	0	0
10/02/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	12,669.0000	14,102.0000	11.311	0	0	0
10/02/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	115,887.0000	120,708.0000	4.160	0	0	0
10/02/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	71,605.0000	75,760.0000	5.803	0	0	0
10/02/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,068.0000	2,646.0000	(13.755)	0	0	0
10/02/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	5,076.0000	4,435.0000	(12.628)	0	0	0
10/02/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	85,854.0000	90,299.0000	5.177	0	0	0
10/02/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	100,701.0000	105,365.0000	4.632	0	0	0
10/02/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	77,354.0000	73,302.0000	(5.238)	0	0	0
10/02/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	26,079.0000	28,464.0000	9.145	0	0	0
10/02/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	35,266.0000	38,151.0000	8.181	0	0	0
10/02/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	25,935.0000	23,735.0000	(8.483)	0	0	0
10/02/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	8,270.0000	9,304.0000	12.503	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
10/02/2006	R204	2006/05/04			Bond Future	7.3450	7.2780	(0.912)	0.0000	0.0000	0
10/02/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	1,583.0000	1,131.0000	(28.553)	0	0	0
10/02/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	54,881.0000	60,096.0000	9.502	0	0	0
10/02/2006	R204	2006/08/03			Bond Future	7.3450	7.2770	(0.926)	0.0000	0.0000	0
10/02/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	58,132.0000	62,868.0000	8.147	0	0	0
10/02/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	5,483.0000	4,543.0000	(17.144)	0	0	0
10/02/2006	R204	2006/11/02			Bond Future	7.3470	7.2790	(0.926)	0.0000	0.0000	0
10/02/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	971.0000	793.0000	(18.332)	0	0	0
10/02/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	33,555.0000	30,618.0000	(8.753)	0	0	0
10/02/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	125,695.0000	131,118.0000	4.314	0	0	0
10/02/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	61,649.0000	66,017.0000	7.085	0	0	0
10/02/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	25,553.0000	28,217.0000	10.425	0	0	0
10/02/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	109,062.0000	114,348.0000	4.847	0	0	0
10/02/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	61,777.0000	57,663.0000	(6.659)	0	0	0
10/02/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	11,218.0000	12,705.0000	13.255	0	0	0
10/02/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	79,516.0000	74,927.0000	(5.771)	0	0	0
10/02/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	23,298.0000	20,981.0000	(9.945)	0	0	0
10/02/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	6,828.0000	7,841.0000	14.836	0	0	0
10/02/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	35,757.0000	39,041.0000	9.184	0	0	0
10/02/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	17,391.0000	19,439.0000	11.776	0	0	0
10/02/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,870.0000	1,555.0000	(16.845)	0	0	0
10/02/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	46,393.0000	42,841.0000	(7.656)	0	0	0
10/02/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	15,484.0000	13,748.0000	(11.212)	0	0	0
10/02/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,419.0000	2,893.0000	(15.385)	0	0	0
10/02/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	92,627.0000	97,702.0000	5.479	0	0	0
10/02/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	5,942.0000	5,114.0000	(13.935)	0	0	0
10/02/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	76,697.0000	81,470.0000	6.223	0	0	0
10/02/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	9,826.0000	8,593.0000	(12.548)	0	0	0
10/02/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	47,879.0000	51,744.0000	8.072	0	0	0
10/02/2006	R204	2007/02/01			Bond Future	7.3520	7.2850	(0.911)	0.0000	0.0000	0
10/02/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	64,603.0000	60,755.0000	(5.956)	0	0	0
10/02/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	81,512.0000	77,232.0000	(5.251)	0	0	0
10/02/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	20,837.0000	22,923.0000	10.011	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
10/02/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	9,456.0000	10,616.0000	12.267	0	0	0
10/02/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	14,348.0000	15,942.0000	11.110	0	0	0
10/02/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	49,844.0000	46,489.0000	(6.731)	0	0	0
10/02/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	63,662.0000	67,755.0000	6.429	0	0	0
10/02/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	19,047.0000	17,250.0000	(9.435)	0	0	0
10/02/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	93,001.0000	97,773.0000	5.131	0	0	0
10/02/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	8,447.0000	7,477.0000	(11.483)	0	0	0
10/02/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	77,894.0000	82,364.0000	5.739	0	0	0
10/02/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	12,917.0000	11,569.0000	(10.436)	0	0	0
10/02/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	50,610.0000	54,254.0000	7.200	0	0	0
10/02/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	37,348.0000	34,520.0000	(7.572)	0	0	0
10/02/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	29,050.0000	31,663.0000	8.995	0	0	0
10/02/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,321.0000	4,652.0000	(12.573)	0	0	0
10/02/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	27,120.0000	24,821.0000	(8.477)	0	0	0
10/02/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	39,007.0000	42,149.0000	8.055	0	0	0
10/02/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	108,686.0000	113,686.0000	4.600	0	0	0
10/02/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,226.0000	2,784.0000	(13.701)	0	0	0
10/02/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,881.0000	1,602.0000	(14.833)	0	0	0
10/02/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	124,680.0000	129,842.0000	4.140	0	0	0
10/02/2006	R207	2006/05/04			Bond Future	7.3140	7.2470	(0.916)	0.0000	0.0000	0
10/02/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	1,440.0000	1,025.0000	(28.819)	0	0	0
10/02/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	57,682.0000	63,003.0000	9.225	0	0	0
10/02/2006	R207	2006/08/03			Bond Future	7.3140	7.2460	(0.930)	0.0000	0.0000	0
10/02/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	60,841.0000	65,701.0000	7.988	0	0	0
10/02/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	5,182.0000	4,285.0000	(17.310)	0	0	0
10/02/2006	R207	2006/11/02			Bond Future	7.3130	7.2450	(0.930)	0.0000	0.0000	0
10/02/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	9.0000	5.0000	(44.444)	0	0	0
10/02/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	128,316.0000	134,008.0000	4.436	0	0	0
10/02/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	57,066.0000	62,283.0000	9.142	0	0	0
10/02/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	33,946.0000	29,944.0000	(11.789)	0	0	0
10/02/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	7,366.0000	9,059.0000	22.984	0	0	0
10/02/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	51,598.0000	46,781.0000	(9.336)	0	0	0
10/02/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	3,103.0000	3,981.0000	28.295	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/02/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,896.0000	1,418.0000	(25.211)	0	0	0
10/02/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	40,407.0000	45,064.0000	11.525	0	0	0
10/02/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	74,855.0000	80,366.0000	7.362	0	0	0
10/02/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	43.0000	28.0000	(34.884)	0	0	0
10/02/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	110,816.0000	116,496.0000	5.126	0	0	0
10/02/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	180.0000	121.0000	(32.778)	0	0	0
10/02/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	92,929.0000	98,565.0000	6.065	0	0	0
10/02/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	635.0000	451.0000	(28.976)	0	0	0
10/02/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	4,825.0000	3,787.0000	(21.513)	0	0	0
10/02/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	26,000.0000	29,798.0000	14.608	0	0	0
10/02/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	10,561.0000	8,663.0000	(17.972)	0	0	0
10/02/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	14,855.0000	17,592.0000	18.425	0	0	0
10/02/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	20,130.0000	17,172.0000	(14.694)	0	0	0
10/02/2006	R207	2007/02/01			Bond Future	7.3160	7.2490	(0.916)	0.0000	0.0000	0
10/02/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	66,844.0000	71,073.0000	6.327	0	0	0
10/02/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	18,524.0000	16,764.0000	(9.501)	0	0	0
10/02/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	49,023.0000	45,689.0000	(6.801)	0	0	0
10/02/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	12,525.0000	11,209.0000	(10.507)	0	0	0
10/02/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	22,507.0000	24,718.0000	9.824	0	0	0
10/02/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	53,462.0000	57,247.0000	7.080	0	0	0
10/02/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	81,346.0000	85,948.0000	5.657	0	0	0
10/02/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	8,171.0000	7,227.0000	(11.553)	0	0	0
10/02/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	96,661.0000	101,558.0000	5.066	0	0	0
10/02/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,814.0000	1,545.0000	(14.829)	0	0	0
10/02/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	128,569.0000	133,845.0000	4.104	0	0	0
10/02/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	3,112.0000	2,685.0000	(13.721)	0	0	0
10/02/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	112,490.0000	117,608.0000	4.550	0	0	0
10/02/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	5,138.0000	4,490.0000	(12.612)	0	0	0
10/02/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	63,798.0000	59,957.0000	(6.021)	0	0	0
10/02/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	15,635.0000	17,338.0000	10.892	0	0	0
10/02/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	10,400.0000	11,653.0000	12.048	0	0	0
10/02/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	80,823.0000	76,531.0000	(5.310)	0	0	0
10/02/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	41,484.0000	44,766.0000	7.911	0	0	0
10/02/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	26,466.0000	24,204.0000	(8.547)	0	0	0
10/02/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	36,587.0000	33,790.0000	(7.645)	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
10/02/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	31,125.0000	33,873.0000	8.829	0	0	0
<b>Grand Total:</b>										<b>1,872</b>