



Derivatives High/Low Report

High/Low for 11/04/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/04/2006	GOVI 2006/05/04			jGovi	240.8110	240.9220	0.046	0.0000	0.0000	699
11/04/2006	GOVI 2006/05/04	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
11/04/2006	GOVI 2006/05/04	230.00	Call	jGovi	108,110.0000	109,220.0000	1.027	0	0	0
11/04/2006	GOVI 2006/08/03			jGovi	245.1100	245.2280	0.048	0.0000	0.0000	0
11/04/2006	GOVI 2006/08/03	230.00	Put	jGovi	77.0000	69.0000	(10.390)	0	0	0
11/04/2006	GOVI 2006/08/03	230.00	Call	jGovi	151,177.0000	152,349.0000	0.775	0	0	0
11/04/2006	GOVI 2006/11/02			jGovi	249.5290	249.6500	0.048	0.0000	0.0000	3
11/04/2006	GOVI 2006/11/02	230.00	Call	jGovi	195,384.0000	196,587.0000	0.616	0	0	0
11/04/2006	GOVI 2006/11/02	230.00	Put	jGovi	94.0000	87.0000	(7.447)	0	0	0
11/04/2006	GOVI 2007/02/01			jGovi	253.9800	254.0980	0.046	0.0000	0.0000	0
11/04/2006	GOVI 2007/02/01	230.00	Put	jGovi	59.0000	55.0000	(6.780)	0	0	0
11/04/2006	GOVI 2007/02/01	230.00	Call	jGovi	239,859.0000	241,035.0000	0.490	0	0	0
11/04/2006	J153 2010/08/31			jSwap	7.2890	7.2790	(0.137)	0.0000	0.0000	0
11/04/2006	J157 2015/09/15			jSwap	7.5050	7.4940	(0.147)	0.0000	0.0000	0
11/04/2006	J186 2026/12/21			jSwap	7.2030	7.1990	(0.056)	0.0000	0.0000	0
11/04/2006	J194 2008/02/28			jSwap	7.1750	7.1640	(0.153)	0.0000	0.0000	0
11/04/2006	J201 2014/12/22			jSwap	7.4680	7.4580	(0.134)	0.0000	0.0000	0

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11/04/2006	J203	2017/09/15			jSwap	7.4840	7.4740	(0.134)	0.0000	0.0000	0
11/04/2006	J204	2018/12/21			jSwap	7.4820	7.4660	(0.214)	0.0000	0.0000	0
11/04/2006	J207	2020/01/15			jSwap	7.4720	7.4530	(0.254)	0.0000	0.0000	0
11/04/2006	JBAR	2005/03/16			jBar	7.0750	7.0830	0.113	0.0000	0.0000	0
11/04/2006	JFRA	2006/05/04			jFra	7.1180	7.1270	0.126	0.0000	0.0000	0
11/04/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	196.0000	182.0000	(7.143)	0	0	0
11/04/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	485.0000	493.0000	1.649	0	0	0
11/04/2006	JFRA	2006/08/03			jFra	7.1600	7.1890	0.405	0.0000	0.0000	0
11/04/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	984.0000	1,023.0000	3.963	0	0	0
11/04/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	592.0000	560.0000	(5.405)	0	0	0
11/04/2006	JFRA	2006/11/02			jFra	7.2010	7.2300	0.403	0.0000	0.0000	0
11/04/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	859.0000	827.0000	(3.725)	0	0	0
11/04/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,351.0000	1,390.0000	2.887	0	0	0
11/04/2006	JFRA	2007/02/01			jFra	7.2950	7.3270	0.439	0.0000	0.0000	500
11/04/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,576.0000	1,531.0000	(2.855)	0	0	0
11/04/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,075.0000	1,107.0000	2.977	0	0	0
11/04/2006	JFRA	2007/05/03			jFra	7.3470	7.3630	0.218	0.0000	0.0000	0
11/04/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,717.0000	1,694.0000	(1.340)	0	0	0
11/04/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,342.0000	1,358.0000	1.192	0	0	0
11/04/2006	JFRA	2007/08/02			jFra	7.4070	7.4220	0.203	0.0000	0.0000	0
11/04/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,807.0000	1,787.0000	(1.107)	0	0	0
11/04/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,580.0000	1,596.0000	1.013	0	0	0
11/04/2006	JFRA	2007/11/01			jFra	7.4860	7.5060	0.267	0.0000	0.0000	0
11/04/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,916.0000	1,941.0000	1.305	0	0	0

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11/04/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,953.0000	1,925.0000	(1.434)	0	0	0
11/04/2006	JFRA	2008/02/07			jFra	7.5320	7.5400	0.106	0.0000	0.0000	0
11/04/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	26,930.0000	26,904.0000	(0.097)	0	0	0
11/04/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,027.0000	27,013.0000	(0.052)	0	0	0
11/04/2006	JN02	2006/05/04			jNote	7.3120	7.3320	0.274	0.0000	0.0000	0
11/04/2006	JN02	2006/05/04	7.25	Put	Option on jNote	4,533.0000	4,260.0000	(6.023)	0	0	0
11/04/2006	JN02	2006/05/04	7.25	Call	Option on jNote	5,736.0000	5,825.0000	1.552	0	0	0
11/04/2006	JN02	2006/08/03			jNote	7.3730	7.3850	0.163	0.0000	0.0000	0
11/04/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,362.0000	12,430.0000	0.550	0	0	0
11/04/2006	JN02	2006/08/03	7.25	Put	Option on jNote	10,079.0000	9,926.0000	(1.518)	0	0	0
11/04/2006	JN02	2006/11/02			jNote	7.4310	7.4340	0.040	0.0000	0.0000	0
11/04/2006	JN02	2006/11/02	7.25	Put	Option on jNote	13,341.0000	13,279.0000	(0.465)	0	0	0
11/04/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,698.0000	16,691.0000	(0.042)	0	0	0
11/04/2006	JN05	2006/05/04			jNote	7.5420	7.5320	(0.133)	0.0000	0.0000	0
11/04/2006	JN05	2006/05/04	7.25	Put	Option on jNote	1,166.0000	1,170.0000	0.343	0	0	0
11/04/2006	JN05	2006/05/04	7.25	Call	Option on jNote	13,276.0000	12,865.0000	(3.096)	0	0	0
11/04/2006	JN05	2006/08/03			jNote	7.5790	7.5670	(0.158)	0.0000	0.0000	0
11/04/2006	JN05	2006/08/03	7.25	Call	Option on jNote	19,238.0000	18,857.0000	(1.980)	0	0	0
11/04/2006	JN05	2006/08/03	7.25	Put	Option on jNote	5,609.0000	5,724.0000	2.050	0	0	0
11/04/2006	JN05	2006/11/02			jNote	7.6140	7.6000	(0.184)	0.0000	0.0000	0
11/04/2006	JN05	2006/11/02	7.25	Call	Option on jNote	23,600.0000	23,194.0000	(1.720)	0	0	0
11/04/2006	JN05	2006/11/02	7.25	Put	Option on jNote	8,538.0000	8,708.0000	1.991	0	0	0
11/04/2006	JN10	2006/05/04			jNote	7.6520	7.6390	(0.170)	0.0000	0.0000	0
11/04/2006	JN10	2006/05/04	7.25	Call	Option on jNote	28,081.0000	27,186.0000	(3.187)	0	0	0
11/04/2006	JN10	2006/05/04	7.25	Put	Option on jNote	59.0000	62.0000	5.085	0	0	0
11/04/2006	JN10	2006/08/03			jNote	7.6720	7.6550	(0.222)	0.0000	0.0000	0
11/04/2006	JN10	2006/08/03	7.25	Call	Option on jNote	31,419.0000	30,395.0000	(3.259)	0	0	0

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11/04/2006	JN10	2006/08/03	7.25	Put	Option on jNote	2,043.0000	2,193.0000	7.342	0	0	0
11/04/2006	JN10	2006/11/02			jNote	7.6910	7.6700	(0.273)	0.0000	0.0000	0
11/04/2006	JN10	2006/11/02	7.25	Call	Option on jNote	34,882.0000	33,720.0000	(3.331)	0	0	0
11/04/2006	JN10	2006/11/02	7.25	Put	Option on jNote	4,222.0000	4,507.0000	6.750	0	0	0
11/04/2006	JROD	2006/04/28			jRod	6.7210	6.7200	(0.015)	0.0000	0.0000	0
11/04/2006	JROD	2006/05/31			jRod	6.8200	6.8200	-	0.0000	0.0000	0
11/04/2006	JROD	2006/06/30			jRod	6.9520	6.9550	0.043	0.0000	0.0000	0
11/04/2006	JROD	2006/07/31			jRod	6.9410	6.9430	0.029	0.0000	0.0000	0
11/04/2006	JROD	2006/08/31			jRod	7.0060	7.0070	0.014	0.0000	0.0000	0
11/04/2006	R153	2006/05/04			Bond Future	7.2950	7.2830	(0.164)	0.0000	0.0000	228
11/04/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	4,484.0000	4,130.0000	(7.895)	0	0	10
11/04/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	222.0000	233.0000	4.955	0	0	0
11/04/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	2,635.0000	2,774.0000	5.275	0	0	0
11/04/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	12,411.0000	11,930.0000	(3.876)	0	0	0
11/04/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	107.0000	82.0000	(23.364)	0	0	0
11/04/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	18,606.0000	19,074.0000	2.515	0	0	0
11/04/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	9.0000	6.0000	(33.333)	0	0	0
11/04/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	28,520.0000	29,010.0000	1.718	0	0	0
11/04/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	76,996.0000	77,488.0000	0.639	0	0	0
11/04/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	9,292.0000	9,651.0000	3.864	0	0	0
11/04/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	913.0000	779.0000	(14.677)	0	0	0
11/04/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	48,216.0000	48,709.0000	1.022	0	0	0
11/04/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	20
11/04/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	22,643.0000	22,150.0000	(2.177)	0	0	0
11/04/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	38,417.0000	38,909.0000	1.281	0	0	0
11/04/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	57,912.0000	58,404.0000	0.850	0	0	0
11/04/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	67,504.0000	67,997.0000	0.730	0	0	0

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11/04/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
11/04/2006	R153	2006/08/03			Bond Future	7.2940	7.2820	(0.165)	0.0000	0.0000	24
11/04/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	8,978.0000	8,698.0000	(3.119)	0	0	0
11/04/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	13,168.0000	13,436.0000	2.035	0	0	0
11/04/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	3,145.0000	3,247.0000	3.243	0	0	0
11/04/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	7,269.0000	7,455.0000	2.559	0	0	0
11/04/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	14,622.0000	14,258.0000	(2.489)	0	0	0
11/04/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	5,209.0000	5,011.0000	(3.801)	0	0	100
11/04/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	896.0000	846.0000	(5.580)	0	0	0
11/04/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	46,135.0000	46,570.0000	0.943	0	0	0
11/04/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	37,273.0000	37,688.0000	1.113	0	0	0
11/04/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	20,441.0000	20,777.0000	1.644	0	0	0
11/04/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,617.0000	1,535.0000	(5.071)	0	0	0
11/04/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	144.0000	133.0000	(7.639)	0	0	0
11/04/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	64,081.0000	64,536.0000	0.710	0	0	0
11/04/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,913.0000	2,783.0000	(4.463)	0	0	0
11/04/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	255.0000	237.0000	(7.059)	0	0	0
11/04/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	478.0000	448.0000	(6.276)	0	0	0
11/04/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	28,618.0000	29,002.0000	1.342	0	0	0
11/04/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	55,098.0000	55,547.0000	0.815	0	0	0
11/04/2006	R153	2006/11/02			Bond Future	7.2970	7.2830	(0.192)	0.0000	0.0000	0
11/04/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	11,704.0000	11,413.0000	(2.486)	0	0	0
11/04/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	9,986.0000	10,206.0000	2.203	0	0	0
11/04/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	5,467.0000	5,618.0000	2.762	0	0	0
11/04/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	16,380.0000	16,020.0000	(2.198)	0	0	0
11/04/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	37,046.0000	37,459.0000	1.115	0	0	0
11/04/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	2,052.0000	1,977.0000	(3.655)	0	0	0
11/04/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	44,990.0000	45,427.0000	0.971	0	0	0
11/04/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,867.0000	2,768.0000	(3.453)	0	0	100
11/04/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	53,099.0000	53,555.0000	0.859	0	0	0
11/04/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	22,165.0000	22,503.0000	1.525	0	0	0
11/04/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	8,223.0000	7,996.0000	(2.761)	0	0	0

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11/04/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	15,610.0000	15,894.0000	1.819	0	0	0
11/04/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	22,709.0000	22,284.0000	(1.872)	0	0	0
11/04/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	2,511.0000	2,597.0000	3.425	0	0	0
11/04/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,761.0000	5,587.0000	(3.020)	0	0	0
11/04/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	804.0000	771.0000	(4.104)	0	0	0
11/04/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,086.0000	1,043.0000	(3.959)	0	0	0
11/04/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	883.0000	920.0000	4.190	0	0	0
11/04/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	30,457.0000	29,983.0000	(1.556)	0	0	0
11/04/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,486.0000	1,430.0000	(3.769)	0	0	0
11/04/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	61,290.0000	61,759.0000	0.765	0	0	0
11/04/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	69,517.0000	69,996.0000	0.689	0	0	0
11/04/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	4,049.0000	3,917.0000	(3.260)	0	0	0
11/04/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	29,384.0000	29,764.0000	1.293	0	0	0
11/04/2006	R153	2007/02/01			Bond Future	7.3090	7.2950	(0.192)	0.0000	0.0000	0
11/04/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	18,963.0000	18,645.0000	(1.677)	0	0	0
11/04/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	12,775.0000	12,984.0000	1.636	0	0	0
11/04/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	14,795.0000	14,525.0000	(1.825)	0	0	0
11/04/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	8,337.0000	8,498.0000	1.931	0	0	0
11/04/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,625.0000	2,561.0000	(2.438)	0	0	0
11/04/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,485.0000	2,554.0000	2.777	0	0	0
11/04/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	66,682.0000	67,096.0000	0.621	0	0	0
11/04/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,146.0000	3,070.0000	(2.416)	0	0	0
11/04/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	59,205.0000	59,608.0000	0.681	0	0	0
11/04/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,619.0000	11,393.0000	(1.945)	0	0	0
11/04/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	18,126.0000	18,379.0000	1.396	0	0	0
11/04/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	24,214.0000	23,848.0000	(1.512)	0	0	0
11/04/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	4,902.0000	5,015.0000	2.305	0	0	0
11/04/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	30,563.0000	30,153.0000	(1.341)	0	0	0
11/04/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	24,130.0000	24,421.0000	1.206	0	0	0
11/04/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	9,173.0000	8,985.0000	(2.049)	0	0	0
11/04/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	30,607.0000	30,930.0000	1.055	0	0	0
11/04/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	7,278.0000	7,122.0000	(2.143)	0	0	0
11/04/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,808.0000	3,718.0000	(2.363)	0	0	0
11/04/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	51,797.0000	52,185.0000	0.749	0	0	0
11/04/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,688.0000	4,580.0000	(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
11/04/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	5,823.0000	5,694.0000	(2.215)	0	0	0
11/04/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	37,447.0000	37,797.0000	0.935	0	0	0
11/04/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	44,531.0000	44,902.0000	0.833	0	0	0
11/04/2006	R157	2006/05/04			Bond Future	7.4950	7.4840	(0.147)	0.0000	0.0000	109
11/04/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	25.0000	24.0000	(4.000)	0	0	0
11/04/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	115
11/04/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	61,026.0000	61,940.0000	1.498	0	0	0
11/04/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	42,081.0000	41,164.0000	(2.179)	0	0	0
11/04/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	9.0000	6.0000	(33.333)	0	0	0
11/04/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	80,427.0000	81,343.0000	1.139	0	0	0
11/04/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	118,109.0000	119,025.0000	0.776	0	0	0
11/04/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	1,254.0000	1,059.0000	(15.550)	0	0	0
11/04/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	22,276.0000	22,998.0000	3.241	0	0	0
11/04/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	99,454.0000	100,370.0000	0.921	0	0	0
11/04/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	136,399.0000	137,315.0000	0.672	0	0	0
11/04/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	6,961.0000	6,372.0000	(8.461)	0	0	0
11/04/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	21,565.0000	20,686.0000	(4.076)	0	0	0
11/04/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	41,350.0000	42,235.0000	2.140	0	0	0
11/04/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	958.0000	996.0000	3.967	0	0	0
11/04/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	7,377.0000	7,705.0000	4.446	0	0	50
11/04/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	131.0000	99.0000	(24.427)	0	0	0
11/04/2006	R157	2006/08/03			Bond Future	7.5030	7.4910	(0.160)	0.0000	0.0000	4
11/04/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	2,422.0000	2,285.0000	(5.656)	0	0	0
11/04/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	61,424.0000	62,264.0000	1.368	0	0	0
11/04/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	135.0000	124.0000	(8.148)	0	0	0
11/04/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	277.0000	255.0000	(7.942)	0	0	0
11/04/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	29,200.0000	29,800.0000	2.055	0	0	0
11/04/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	9,307.0000	8,931.0000	(4.040)	0	0	100
11/04/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	115,161.0000	116,116.0000	0.829	0	0	0
11/04/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	573.0000	532.0000	(7.155)	0	0	0
11/04/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	132,938.0000	133,903.0000	0.726	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/04/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	1,183.0000	1,107.0000	(6.424)	0	0	0
11/04/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	16,660.0000	17,083.0000	2.539	0	0	0
11/04/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	2,614.0000	2,715.0000	3.864	0	0	0
11/04/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	97,190.0000	98,125.0000	0.962	0	0	0
11/04/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	28,424.0000	27,689.0000	(2.586)	0	0	0
11/04/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	7,644.0000	7,886.0000	3.166	0	0	0
11/04/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,832.0000	4,598.0000	(4.843)	0	0	0
11/04/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	16,904.0000	16,350.0000	(3.277)	0	0	0
11/04/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	44,470.0000	45,212.0000	1.669	0	0	0
11/04/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	44,337.0000	43,462.0000	(1.974)	0	0	0
11/04/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	79,175.0000	80,076.0000	1.138	0	0	0
11/04/2006	R157	2006/11/02			Bond Future	7.5130	7.5000	(0.173)	0.0000	0.0000	0
11/04/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	64,756.0000	63,814.0000	(1.455)	0	0	0
11/04/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	396.0000	375.0000	(5.303)	0	0	0
11/04/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	163,539.0000	164,550.0000	0.618	0	0	0
11/04/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	761.0000	725.0000	(4.731)	0	0	0
11/04/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	147,013.0000	148,009.0000	0.677	0	0	0
11/04/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,182.0000	1,129.0000	(4.484)	0	0	0
11/04/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	130,222.0000	131,200.0000	0.751	0	0	0
11/04/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	4,325.0000	4,164.0000	(3.723)	0	0	117
11/04/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	48,147.0000	48,862.0000	1.485	0	0	0
11/04/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	47,633.0000	46,790.0000	(1.770)	0	0	0
11/04/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	6,125.0000	6,314.0000	3.086	0	0	0
11/04/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	79,733.0000	80,605.0000	1.094	0	0	0
11/04/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	10,229.0000	9,911.0000	(3.109)	0	0	0
11/04/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	2,417.0000	2,507.0000	3.724	0	0	0
11/04/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	63,507.0000	64,311.0000	1.266	0	0	0
11/04/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	96,441.0000	97,361.0000	0.954	0	0	0
11/04/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	12,624.0000	12,945.0000	2.543	0	0	0
11/04/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,844.0000	1,766.0000	(4.230)	0	0	0
11/04/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	15,521.0000	15,089.0000	(2.783)	0	0	158
11/04/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	113,343.0000	114,297.0000	0.842	0	0	0
11/04/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	33,699.0000	32,988.0000	(2.110)	0	0	0
11/04/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	34,151.0000	34,751.0000	1.757	0	0	0
11/04/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	22,137.0000	22,602.0000	2.101	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/04/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,816.0000	2,704.0000	(3.977)	0	0	0
11/04/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	6,665.0000	6,437.0000	(3.421)	0	0	0
11/04/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	23,169.0000	22,602.0000	(2.447)	0	0	0
11/04/2006	R157	2007/02/01			Bond Future	7.5290	7.5160	(0.173)	0.0000	0.0000	0
11/04/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	81,719.0000	82,496.0000	0.951	0	0	0
11/04/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	10,759.0000	10,999.0000	2.231	0	0	0
11/04/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	52,452.0000	51,687.0000	(1.458)	0	0	0
11/04/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	39,552.0000	40,106.0000	1.401	0	0	0
11/04/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	22,618.0000	22,168.0000	(1.990)	0	0	0
11/04/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	66,760.0000	67,477.0000	1.074	0	0	0
11/04/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	16,823.0000	16,461.0000	(2.152)	0	0	0
11/04/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	52,576.0000	53,219.0000	1.223	0	0	0
11/04/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	28,021.0000	28,475.0000	1.620	0	0	0
11/04/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	30,264.0000	29,713.0000	(1.821)	0	0	0
11/04/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	18,234.0000	18,580.0000	1.898	0	0	0
11/04/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	40,016.0000	39,357.0000	(1.647)	0	0	0
11/04/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	12,535.0000	12,247.0000	(2.298)	0	0	0
11/04/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	9,363.0000	9,135.0000	(2.435)	0	0	0
11/04/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	144,706.0000	145,622.0000	0.633	0	0	0
11/04/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	160,161.0000	161,103.0000	0.588	0	0	0
11/04/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,021.0000	1,958.0000	(3.117)	0	0	0
11/04/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	4,036.0000	3,924.0000	(2.775)	0	0	0
11/04/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,096.0000	3,007.0000	(2.875)	0	0	0
11/04/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	5,305.0000	5,163.0000	(2.677)	0	0	0
11/04/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	97,179.0000	98,004.0000	0.849	0	0	0
11/04/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	128,809.0000	129,702.0000	0.693	0	0	0
11/04/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	7,026.0000	6,846.0000	(2.562)	0	0	0
11/04/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	112,928.0000	113,791.0000	0.764	0	0	0
11/04/2006	R186	2006/05/04			Bond Future	7.2420	7.2360	(0.083)	0.0000	0.0000	33
11/04/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	10,615.0000	10,001.0000	(5.784)	0	0	0
11/04/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	153,126.0000	153,927.0000	0.523	0	0	0
11/04/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	1,368.0000	1,352.0000	(1.170)	0	0	0
11/04/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	11,682.0000	11,868.0000	1.592	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/04/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	180,350.0000	181,150.0000	0.444	0	0	0
11/04/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	104,721.0000	103,920.0000	(0.765)	0	0	0
11/04/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	34,242.0000	33,426.0000	(2.383)	0	0	0
11/04/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	124,901.0000	125,702.0000	0.641	0	0	0
11/04/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	206,614.0000	207,414.0000	0.387	0	0	0
11/04/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	14.0000	10.0000	(28.571)	0	0	0
11/04/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	68,144.0000	67,340.0000	(1.180)	0	0	0
11/04/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	194.0000	156.0000	(19.588)	0	0	0
11/04/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	26.0000	23.0000	(11.538)	0	0	0
11/04/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	65,460.0000	66,223.0000	1.166	0	0	0
11/04/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	1,836.0000	1,617.0000	(11.928)	0	0	0
11/04/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	95,644.0000	96,441.0000	0.833	0	0	0
11/04/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	35,598.0000	36,180.0000	1.635	0	0	0
11/04/2006	R186	2006/08/03			Bond Future	7.2420	7.2360	(0.083)	0.0000	0.0000	0
11/04/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	36.0000	34.0000	(5.556)	0	0	0
11/04/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	25,910.0000	26,212.0000	1.166	0	0	0
11/04/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	205,398.0000	206,190.0000	0.386	0	0	0
11/04/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	230,591.0000	231,385.0000	0.344	0	0	0
11/04/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
11/04/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	179,370.0000	180,155.0000	0.438	0	0	0
11/04/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	136.0000	127.0000	(6.618)	0	0	0
11/04/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	3,440.0000	3,311.0000	(3.750)	0	0	0
11/04/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	11,075.0000	11,225.0000	1.354	0	0	0
11/04/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,325.0000	1,263.0000	(4.679)	0	0	0
11/04/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	3,353.0000	3,401.0000	1.432	0	0	0
11/04/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	152,610.0000	153,379.0000	0.504	0	0	0
11/04/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	125,419.0000	126,152.0000	0.584	0	0	0
11/04/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	70,969.0000	70,223.0000	(1.051)	0	0	0
11/04/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	452.0000	426.0000	(5.752)	0	0	0
11/04/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	71,639.0000	72,220.0000	0.811	0	0	0
11/04/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	98,438.0000	99,104.0000	0.677	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/04/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	13,264.0000	12,925.0000	(2.556)	0	0	0
11/04/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	43,713.0000	43,068.0000	(1.476)	0	0	0
11/04/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	6,813.0000	6,598.0000	(3.156)	0	0	0
11/04/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	24,851.0000	24,357.0000	(1.988)	0	0	0
11/04/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	46,794.0000	47,250.0000	0.974	0	0	0
11/04/2006	R186	2006/11/02			Bond Future	7.2400	7.2340	(0.083)	0.0000	0.0000	0
11/04/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	51,312.0000	50,733.0000	(1.128)	0	0	0
11/04/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	8,541.0000	8,651.0000	1.288	0	0	0
11/04/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	75,387.0000	74,707.0000	(0.902)	0	0	0
11/04/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	19,177.0000	19,388.0000	1.100	0	0	0
11/04/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	2,734.0000	2,775.0000	1.500	0	0	0
11/04/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	34,001.0000	33,538.0000	(1.362)	0	0	0
11/04/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	104,003.0000	104,601.0000	0.575	0	0	0
11/04/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	35,316.0000	35,642.0000	0.923	0	0	0
11/04/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	14,380.0000	14,118.0000	(1.822)	0	0	0
11/04/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	79,023.0000	79,551.0000	0.668	0	0	0
11/04/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	22,186.0000	21,832.0000	(1.596)	0	0	0
11/04/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	105,607.0000	104,858.0000	(0.709)	0	0	0
11/04/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	9,381.0000	9,190.0000	(2.036)	0	0	0
11/04/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	128,662.0000	129,329.0000	0.518	0	0	0
11/04/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	55,743.0000	56,179.0000	0.782	0	0	0
11/04/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	154,077.0000	154,792.0000	0.464	0	0	0
11/04/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	5,124.0000	5,001.0000	(2.400)	0	0	0
11/04/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	204,939.0000	205,707.0000	0.375	0	0	0
11/04/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	587.0000	566.0000	(3.578)	0	0	0
11/04/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	179,644.0000	180,392.0000	0.416	0	0	0
11/04/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,282.0000	1,240.0000	(3.276)	0	0	0
11/04/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,639.0000	2,565.0000	(2.804)	0	0	0
11/04/2006	R186	2007/02/01			Bond Future	7.2410	7.2350	(0.083)	0.0000	0.0000	0
11/04/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	110,603.0000	111,155.0000	0.499	0	0	0
11/04/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	22,719.0000	22,428.0000	(1.281)	0	0	0
11/04/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	31,016.0000	30,653.0000	(1.170)	0	0	0
11/04/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	16,764.0000	16,533.0000	(1.378)	0	0	0
11/04/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	86,776.0000	87,270.0000	0.569	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/04/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	42,604.0000	42,156.0000	(1.052)	0	0	0
11/04/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	133,344.0000	133,958.0000	0.460	0	0	0
11/04/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	43,778.0000	44,114.0000	0.768	0	0	0
11/04/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	14,348.0000	14,500.0000	1.059	0	0	0
11/04/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	205,246.0000	205,977.0000	0.356	0	0	0
11/04/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	156,990.0000	157,654.0000	0.423	0	0	0
11/04/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,320.0000	2,268.0000	(2.241)	0	0	0
11/04/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	80,813.0000	80,181.0000	(0.782)	0	0	0
11/04/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	108,643.0000	107,938.0000	(0.649)	0	0	0
11/04/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	4,007.0000	3,926.0000	(2.021)	0	0	0
11/04/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	58,618.0000	58,076.0000	(0.925)	0	0	0
11/04/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	181,084.0000	181,787.0000	0.388	0	0	0
11/04/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,684.0000	6,564.0000	(1.795)	0	0	0
11/04/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	10,770.0000	10,600.0000	(1.578)	0	0	0
11/04/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	26,593.0000	26,835.0000	0.910	0	0	0
11/04/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	6,444.0000	6,523.0000	1.226	0	0	0
11/04/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	64,201.0000	64,622.0000	0.656	0	0	0
11/04/2006	R194	2006/05/04			Bond Future	7.1640	7.1520	(0.168)	0.0000	0.0000	101
11/04/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	13.0000	9.0000	(30.769)	0	0	0
11/04/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	5,896.0000	6,079.0000	3.104	0	0	0
11/04/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	123.0000	99.0000	(19.512)	0	0	0
11/04/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	818.0000	722.0000	(11.736)	0	0	0
11/04/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	10,053.0000	10,257.0000	2.029	0	0	0
11/04/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	2,299.0000	2,411.0000	4.872	0	0	0
11/04/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
11/04/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	3,179.0000	2,994.0000	(5.819)	0	0	0
11/04/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	14,286.0000	14,493.0000	1.449	0	0	0
11/04/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	346.0000	368.0000	6.358	0	0	0
11/04/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	31,035.0000	31,242.0000	0.667	0	0	0
11/04/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	18,507.0000	18,714.0000	1.118	0	0	0
11/04/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	26,882.0000	27,089.0000	0.770	0	0	0
11/04/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	6.0000	6.0000	-	0	0	0
11/04/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	7,177.0000	6,970.0000	(2.884)	0	0	0
11/04/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/04/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	15,919.0000	15,712.0000	(1.300)	0	0	0
11/04/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	22,706.0000	22,913.0000	0.912	0	0	0
11/04/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	11,533.0000	11,326.0000	(1.795)	0	0	0
11/04/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2006	R194	2006/08/03			Bond Future	7.1410	7.1260	(0.210)	0.0000	0.0000	0
11/04/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,499.0000	6,308.0000	(2.939)	0	0	0
11/04/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	626.0000	660.0000	5.431	0	0	0
11/04/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,408.0000	1,337.0000	(5.043)	0	0	0
11/04/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	4,062.0000	4,180.0000	2.905	0	0	0
11/04/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	6,761.0000	6,914.0000	2.263	0	0	0
11/04/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	208.0000	193.0000	(7.212)	0	0	0
11/04/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,433.0000	2,327.0000	(4.357)	0	0	0
11/04/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	16,624.0000	16,833.0000	1.257	0	0	0
11/04/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	809.0000	763.0000	(5.686)	0	0	0
11/04/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	20,149.0000	20,366.0000	1.077	0	0	0
11/04/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	28.0000	26.0000	(7.143)	0	0	0
11/04/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	23,730.0000	23,951.0000	0.931	0	0	0
11/04/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	479.0000	449.0000	(6.263)	0	0	0
11/04/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	13,225.0000	13,420.0000	1.474	0	0	0
11/04/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	81.0000	74.0000	(8.642)	0	0	0
11/04/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	4,050.0000	3,901.0000	(3.679)	0	0	0
11/04/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	9,868.0000	10,046.0000	1.804	0	0	0
11/04/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	1,937.0000	2,013.0000	3.924	0	0	0
11/04/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	27,327.0000	27,550.0000	0.816	0	0	0
11/04/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
11/04/2006	R194	2006/11/02			Bond Future	7.1160	7.0970	(0.267)	0.0000	0.0000	0
11/04/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	3,032.0000	2,921.0000	(3.661)	0	0	0
11/04/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	4,726.0000	4,856.0000	2.751	0	0	0
11/04/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	403.0000	381.0000	(5.459)	0	0	0
11/04/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	8,298.0000	8,087.0000	(2.543)	0	0	0
11/04/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	2,792.0000	2,890.0000	3.510	0	0	0

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11/04/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	461.0000	490.0000	6.291	0	0	0
11/04/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	4,262.0000	4,119.0000	(3.355)	0	0	0
11/04/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	11,112.0000	10,878.0000	(2.106)	0	0	0
11/04/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1,397.0000	1,460.0000	4.510	0	0	0
11/04/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	70.0000	76.0000	8.571	0	0	0
11/04/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	14,266.0000	14,026.0000	(1.682)	0	0	0
11/04/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	7,023.0000	7,179.0000	2.221	0	0	0
11/04/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	6,044.0000	5,866.0000	(2.945)	0	0	0
11/04/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,180.0000	2,095.0000	(3.899)	0	0	0
11/04/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
11/04/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,592.0000	1,527.0000	(4.083)	0	0	0
11/04/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	9,572.0000	9,748.0000	1.839	0	0	0
11/04/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	17,712.0000	17,931.0000	1.236	0	0	0
11/04/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	702.0000	668.0000	(4.843)	0	0	0
11/04/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	14,914.0000	15,121.0000	1.388	0	0	0
11/04/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,164.0000	1,115.0000	(4.210)	0	0	0
11/04/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	12,267.0000	12,458.0000	1.557	0	0	0
11/04/2006	R194	2007/02/01			Bond Future	7.1060	7.0850	(0.296)	0.0000	0.0000	0
11/04/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,956.0000	2,871.0000	(2.876)	0	0	0
11/04/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,039.0000	9,183.0000	1.593	0	0	0
11/04/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	6,994.0000	7,124.0000	1.859	0	0	0
11/04/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,452.0000	2,381.0000	(2.896)	0	0	0
11/04/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,067.0000	1,112.0000	4.217	0	0	0
11/04/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	7,323.0000	7,153.0000	(2.321)	0	0	0
11/04/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,194.0000	11,349.0000	1.385	0	0	0
11/04/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,495.0000	1,447.0000	(3.211)	0	0	0
11/04/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,153.0000	13,321.0000	1.277	0	0	0
11/04/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	434.0000	458.0000	5.530	0	0	0
11/04/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	728.0000	700.0000	(3.846)	0	0	0
11/04/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	17,419.0000	17,608.0000	1.085	0	0	0
11/04/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	1,056.0000	1,019.0000	(3.504)	0	0	0
11/04/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	15,236.0000	15,415.0000	1.175	0	0	0
11/04/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	2,067.0000	2,006.0000	(2.951)	0	0	0
11/04/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	11,573.0000	11,366.0000	(1.789)	0	0	0
11/04/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	9,289.0000	9,097.0000	(2.067)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/04/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,056.0000	2,126.0000	3.405	0	0	0
11/04/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5,101.0000	5,214.0000	2.215	0	0	0
11/04/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	3,457.0000	3,551.0000	2.719	0	0	0
11/04/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,548.0000	4,425.0000	(2.704)	0	0	0
11/04/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,725.0000	5,579.0000	(2.550)	0	0	0
11/04/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	112.0000	120.0000	7.143	0	0	0
11/04/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,622.0000	3,520.0000	(2.816)	0	0	0
11/04/2006	R201	2006/05/04			Bond Future	7.4860	7.4740	(0.160)	0.0000	0.0000	66
11/04/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	33,248.0000	34,017.0000	2.313	0	0	0
11/04/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	79.0000	58.0000	(26.582)	0	0	0
11/04/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	18,004.0000	18,655.0000	3.616	0	0	0
11/04/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	48,833.0000	49,621.0000	1.614	0	0	0
11/04/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	802.0000	662.0000	(17.456)	0	0	0
11/04/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	64,185.0000	64,976.0000	1.232	0	0	0
11/04/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	79,248.0000	80,039.0000	0.998	0	0	0
11/04/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
11/04/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	108,515.0000	109,306.0000	0.729	0	0	0
11/04/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	4,899.0000	4,425.0000	(9.675)	0	0	0
11/04/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	94,023.0000	94,813.0000	0.840	0	0	0
11/04/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	5,820.0000	6,136.0000	5.430	0	0	0
11/04/2006	R201	2006/08/03			Bond Future	7.4960	7.4840	(0.160)	0.0000	0.0000	0
11/04/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	48,723.0000	49,401.0000	1.392	0	0	0
11/04/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	91,522.0000	92,286.0000	0.835	0	0	0
11/04/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	24.0000	21.0000	(12.500)	0	0	0
11/04/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,581.0000	1,486.0000	(6.009)	0	0	0
11/04/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	280.0000	258.0000	(7.857)	0	0	0
11/04/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	11,884.0000	11,456.0000	(3.601)	0	0	0
11/04/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	87.0000	79.0000	(9.195)	0	0	0
11/04/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	105,675.0000	106,445.0000	0.729	0	0	0
11/04/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	12,141.0000	12,486.0000	2.842	0	0	0

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11/04/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	77,229.0000	77,979.0000	0.971	0	0	0
11/04/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	22,397.0000	22,892.0000	2.210	0	0	0
11/04/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	794.0000	741.0000	(6.675)	0	0	0
11/04/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	3,152.0000	2,987.0000	(5.235)	0	0	0
11/04/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	34,962.0000	35,569.0000	1.736	0	0	0
11/04/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	6,213.0000	5,936.0000	(4.458)	0	0	0
11/04/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	62,980.0000	63,700.0000	1.143	0	0	0
11/04/2006	R201	2006/11/02			Bond Future	7.5040	7.4910	(0.173)	0.0000	0.0000	0
11/04/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	24,456.0000	23,887.0000	(2.327)	0	0	0
11/04/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	8,346.0000	8,594.0000	2.971	0	0	0
11/04/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	16,012.0000	16,389.0000	2.354	0	0	0
11/04/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	3,541.0000	3,673.0000	3.728	0	0	0
11/04/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	35,810.0000	35,125.0000	(1.913)	0	0	0
11/04/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	16,264.0000	15,823.0000	(2.712)	0	0	0
11/04/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	349.0000	329.0000	(5.731)	0	0	0
11/04/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	756.0000	718.0000	(5.026)	0	0	0
11/04/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	25,880.0000	26,372.0000	1.901	0	0	0
11/04/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	37,499.0000	38,083.0000	1.557	0	0	0
11/04/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	49,820.0000	49,054.0000	(1.538)	0	0	0
11/04/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	103,251.0000	104,048.0000	0.772	0	0	0
11/04/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,089.0000	1,140.0000	4.683	0	0	0
11/04/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	6,903.0000	6,670.0000	(3.375)	0	0	0
11/04/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	10,564.0000	10,239.0000	(3.076)	0	0	0
11/04/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	4,520.0000	4,355.0000	(3.650)	0	0	0
11/04/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	50,116.0000	50,768.0000	1.301	0	0	0
11/04/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,533.0000	1,464.0000	(4.501)	0	0	0
11/04/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	89,724.0000	90,503.0000	0.868	0	0	0
11/04/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	76,309.0000	77,057.0000	0.980	0	0	0
11/04/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	63,234.0000	63,937.0000	1.112	0	0	0
11/04/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,913.0000	2,799.0000	(3.913)	0	0	0
11/04/2006	R201	2007/02/01			Bond Future	7.5160	7.5030	(0.173)	0.0000	0.0000	0
11/04/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	11,168.0000	10,900.0000	(2.400)	0	0	0
11/04/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	40,316.0000	40,845.0000	1.312	0	0	0
11/04/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	14,569.0000	14,232.0000	(2.313)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/04/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	28,789.0000	29,248.0000	1.594	0	0	0
11/04/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	50,616.0000	49,903.0000	(1.409)	0	0	0
11/04/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	51,697.0000	52,289.0000	1.145	0	0	0
11/04/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,328.0000	1,279.0000	(3.690)	0	0	0
11/04/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	37,972.0000	37,342.0000	(1.659)	0	0	0
11/04/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	64,146.0000	64,784.0000	0.995	0	0	0
11/04/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,939.0000	5,779.0000	(2.694)	0	0	0
11/04/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	5,749.0000	5,916.0000	2.905	0	0	0
11/04/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	2,340.0000	2,425.0000	3.632	0	0	0
11/04/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	101,211.0000	101,959.0000	0.739	0	0	0
11/04/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	27,701.0000	27,171.0000	(1.913)	0	0	0
11/04/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,275.0000	2,199.0000	(3.341)	0	0	0
11/04/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	11,241.0000	11,508.0000	2.375	0	0	0
11/04/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	20,036.0000	19,608.0000	(2.136)	0	0	0
11/04/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	88,514.0000	89,235.0000	0.815	0	0	0
11/04/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	19,055.0000	19,424.0000	1.936	0	0	0
11/04/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	76,096.0000	76,781.0000	0.900	0	0	0
11/04/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	7,889.0000	7,684.0000	(2.599)	0	0	0
11/04/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,747.0000	3,634.0000	(3.016)	0	0	0
11/04/2006	R203	2006/05/04			Bond Future	7.4940	7.4830	(0.147)	0.0000	0.0000	0
11/04/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	1,792.0000	1,833.0000	2.288	0	0	0
11/04/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	193.0000	190.0000	(1.554)	0	0	0
11/04/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	21,153.0000	20,332.0000	(3.881)	0	0	0
11/04/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	7,707.0000	7,127.0000	(7.526)	0	0	0
11/04/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	92,665.0000	93,528.0000	0.931	0	0	0
11/04/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	75,113.0000	75,976.0000	1.149	0	0	0
11/04/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	8,177.0000	8,460.0000	3.461	0	0	0
11/04/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	39,880.0000	39,014.0000	(2.172)	0	0	0
11/04/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	21,448.0000	22,087.0000	2.979	0	0	0
11/04/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	109,798.0000	110,661.0000	0.786	0	0	0
11/04/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	1,627.0000	1,403.0000	(13.768)	0	0	0
11/04/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	175.0000	135.0000	(22.857)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/04/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	38,878.0000	39,701.0000	2.117	0	0	0
11/04/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	57,138.0000	57,998.0000	1.505	0	0	0
11/04/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	9.0000	6.0000	(33.333)	0	0	0
11/04/2006	R203	2006/08/03			Bond Future	7.5010	7.4890	(0.160)	0.0000	0.0000	0
11/04/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	4,522.0000	4,650.0000	2.831	0	0	0
11/04/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	17,440.0000	16,911.0000	(3.033)	0	0	0
11/04/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	219.0000	200.0000	(8.676)	0	0	0
11/04/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	74,216.0000	75,092.0000	1.180	0	0	0
11/04/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	17,363.0000	17,761.0000	2.292	0	0	0
11/04/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	689.0000	639.0000	(7.257)	0	0	0
11/04/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	44,148.0000	43,349.0000	(1.810)	0	0	0
11/04/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	91,072.0000	91,980.0000	0.997	0	0	0
11/04/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	107,833.0000	108,753.0000	0.853	0	0	0
11/04/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	9,466.0000	9,710.0000	2.578	0	0	0
11/04/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	9,390.0000	9,027.0000	(3.866)	0	0	0
11/04/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	29,078.0000	28,396.0000	(2.345)	0	0	0
11/04/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	28,382.0000	28,946.0000	1.987	0	0	0
11/04/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	60.0000	54.0000	(10.000)	0	0	0
11/04/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	42,093.0000	42,801.0000	1.682	0	0	0
11/04/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,882.0000	1,769.0000	(6.004)	0	0	0
11/04/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	57,664.0000	58,478.0000	1.412	0	0	0
11/04/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,485.0000	4,267.0000	(4.861)	0	0	0
11/04/2006	R203	2006/11/02			Bond Future	7.5080	7.4960	(0.160)	0.0000	0.0000	0
11/04/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	74,439.0000	75,246.0000	1.084	0	0	0
11/04/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,503.0000	2,398.0000	(4.195)	0	0	0
11/04/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,198.0000	1,140.0000	(4.841)	0	0	0
11/04/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,849.0000	4,674.0000	(3.609)	0	0	0
11/04/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	90,229.0000	91,083.0000	0.946	0	0	0
11/04/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	59,285.0000	60,022.0000	1.243	0	0	0
11/04/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	2,401.0000	2,463.0000	2.582	0	0	0
11/04/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	45,256.0000	45,899.0000	1.421	0	0	0
11/04/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	82,767.0000	81,917.0000	(1.027)	0	0	0
11/04/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	8,737.0000	8,468.0000	(3.079)	0	0	0
11/04/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	4,751.0000	4,866.0000	2.421	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/04/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	32,861.0000	33,391.0000	1.613	0	0	0
11/04/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	14,686.0000	14,304.0000	(2.601)	0	0	0
11/04/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	64,459.0000	63,661.0000	(1.238)	0	0	0
11/04/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	8,625.0000	8,817.0000	2.226	0	0	0
11/04/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	23,128.0000	22,625.0000	(2.175)	0	0	0
11/04/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	34,295.0000	33,676.0000	(1.805)	0	0	0
11/04/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	14,454.0000	14,747.0000	2.027	0	0	0
11/04/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	48,162.0000	47,441.0000	(1.497)	0	0	0
11/04/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	22,520.0000	22,929.0000	1.816	0	0	0
11/04/2006	R203	2007/02/01			Bond Future	7.5200	7.5080	(0.160)	0.0000	0.0000	0
11/04/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	4,752.0000	4,851.0000	2.083	0	0	0
11/04/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	84,661.0000	83,864.0000	(0.941)	0	0	0
11/04/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	18,782.0000	19,095.0000	1.666	0	0	0
11/04/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	39,199.0000	38,616.0000	(1.487)	0	0	0
11/04/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	7,936.0000	8,091.0000	1.953	0	0	0
11/04/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	26,826.0000	27,234.0000	1.521	0	0	0
11/04/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	28,321.0000	27,832.0000	(1.727)	0	0	0
11/04/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	67,548.0000	66,807.0000	(1.097)	0	0	0
11/04/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	5,084.0000	4,933.0000	(2.970)	0	0	0
11/04/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	75,036.0000	75,783.0000	0.996	0	0	0
11/04/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	89,759.0000	90,558.0000	0.890	0	0	0
11/04/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	104,913.0000	105,749.0000	0.797	0	0	0
11/04/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,951.0000	2,853.0000	(3.321)	0	0	0
11/04/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	8,351.0000	8,134.0000	(2.598)	0	0	0
11/04/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,632.0000	1,571.0000	(3.738)	0	0	0
11/04/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	13,103.0000	12,804.0000	(2.282)	0	0	0
11/04/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	12,532.0000	12,759.0000	1.811	0	0	0
11/04/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	52,317.0000	51,648.0000	(1.279)	0	0	0
11/04/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	36,664.0000	37,169.0000	1.377	0	0	0
11/04/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	19,672.0000	19,280.0000	(1.993)	0	0	0
11/04/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	48,159.0000	48,756.0000	1.240	0	0	0
11/04/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	61,057.0000	61,735.0000	1.110	0	0	0
11/04/2006	R204	2006/05/04			Bond Future	7.5000	7.4830	(0.227)	0.0000	0.0000	80
11/04/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	40,558.0000	41,912.0000	3.338	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/04/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	212.0000	155.0000	(26.887)	0	0	0
11/04/2006	R204	2006/08/03			Bond Future	7.5080	7.4910	(0.226)	0.0000	0.0000	0
11/04/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	5,016.0000	4,703.0000	(6.240)	0	0	0
11/04/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	44,222.0000	45,299.0000	2.435	0	0	0
11/04/2006	R204	2006/11/02			Bond Future	7.5140	7.4970	(0.226)	0.0000	0.0000	0
11/04/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	10,020.0000	10,339.0000	3.184	0	0	0
11/04/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	52,612.0000	51,557.0000	(2.005)	0	0	0
11/04/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	16,330.0000	16,797.0000	2.860	0	0	0
11/04/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	37,920.0000	37,016.0000	(2.384)	0	0	0
11/04/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	26,021.0000	25,285.0000	(2.828)	0	0	0
11/04/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	111,914.0000	113,235.0000	1.180	0	0	0
11/04/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	35,725.0000	36,535.0000	2.267	0	0	0
11/04/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	24,891.0000	25,528.0000	2.559	0	0	0
11/04/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	69,862.0000	68,689.0000	(1.679)	0	0	0
11/04/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	5,715.0000	5,914.0000	3.482	0	0	0
11/04/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	3,011.0000	3,125.0000	3.786	0	0	0
11/04/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	778.0000	727.0000	(6.555)	0	0	0
11/04/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	16,919.0000	16,356.0000	(3.328)	0	0	0
11/04/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	48,615.0000	49,584.0000	1.993	0	0	0
11/04/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	89,287.0000	88,029.0000	(1.409)	0	0	0
11/04/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,643.0000	1,547.0000	(5.843)	0	0	0
11/04/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	10,381.0000	9,978.0000	(3.882)	0	0	0
11/04/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,243.0000	3,075.0000	(5.180)	0	0	0
11/04/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	95,247.0000	96,523.0000	1.340	0	0	0
11/04/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	5,990.0000	5,721.0000	(4.491)	0	0	0
11/04/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	63,157.0000	64,260.0000	1.746	0	0	0
11/04/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	78,861.0000	80,066.0000	1.528	0	0	0
11/04/2006	R204	2007/02/01			Bond Future	7.5240	7.5060	(0.239)	0.0000	0.0000	0
11/04/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	28,705.0000	29,383.0000	2.362	0	0	0
11/04/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	21,340.0000	20,737.0000	(2.826)	0	0	0
11/04/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	8,608.0000	8,878.0000	3.137	0	0	0
11/04/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	72,660.0000	71,498.0000	(1.599)	0	0	0
11/04/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	30,616.0000	29,861.0000	(2.466)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/04/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	51,227.0000	52,201.0000	1.901	0	0	0
11/04/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	39,105.0000	39,935.0000	2.122	0	0	0
11/04/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	64,803.0000	65,903.0000	1.697	0	0	0
11/04/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	94,950.0000	96,232.0000	1.350	0	0	0
11/04/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	79,495.0000	80,699.0000	1.515	0	0	0
11/04/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	13,522.0000	13,911.0000	2.877	0	0	0
11/04/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	91,039.0000	89,783.0000	(1.380)	0	0	0
11/04/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,837.0000	1,744.0000	(5.063)	0	0	0
11/04/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	110,838.0000	112,178.0000	1.209	0	0	0
11/04/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	56,327.0000	55,283.0000	(1.853)	0	0	0
11/04/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,287.0000	3,137.0000	(4.563)	0	0	0
11/04/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,613.0000	5,383.0000	(4.098)	0	0	0
11/04/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	9,154.0000	8,822.0000	(3.627)	0	0	0
11/04/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	5,185.0000	5,361.0000	3.394	0	0	0
11/04/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	42,272.0000	41,366.0000	(2.143)	0	0	0
11/04/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	14,280.0000	13,821.0000	(3.214)	0	0	0
11/04/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	20,176.0000	20,702.0000	2.607	0	0	0
11/04/2006	R207	2006/05/04			Bond Future	7.4860	7.4680	(0.240)	0.0000	0.0000	0
11/04/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	41,917.0000	43,368.0000	3.462	0	0	0
11/04/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	196.0000	141.0000	(28.061)	0	0	0
11/04/2006	R207	2006/08/03			Bond Future	7.4950	7.4760	(0.254)	0.0000	0.0000	0
11/04/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	45,479.0000	46,712.0000	2.711	0	0	0
11/04/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	4,929.0000	4,591.0000	(6.857)	0	0	0
11/04/2006	R207	2006/11/02			Bond Future	7.4990	7.4790	(0.267)	0.0000	0.0000	0
11/04/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	59,687.0000	61,233.0000	2.590	0	0	0
11/04/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	27,663.0000	26,498.0000	(4.211)	0	0	0
11/04/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	112,956.0000	114,591.0000	1.447	0	0	0
11/04/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	44,617.0000	43,199.0000	(3.178)	0	0	0
11/04/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	42,446.0000	43,848.0000	3.303	0	0	0
11/04/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	15,053.0000	15,862.0000	5.374	0	0	0
11/04/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,635.0000	2,401.0000	(8.880)	0	0	0
11/04/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	64,664.0000	63,106.0000	(2.409)	0	0	0
11/04/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	14,971.0000	14,144.0000	(5.524)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/04/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	811.0000	889.0000	9.618	0	0	0
11/04/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
11/04/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	27,110.0000	28,258.0000	4.235	0	0	0
11/04/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	825.0000	735.0000	(10.909)	0	0	0
11/04/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	2,679.0000	2,897.0000	8.137	0	0	0
11/04/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	43.0000	36.0000	(16.279)	0	0	0
11/04/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	6,886.0000	6,398.0000	(7.087)	0	0	0
11/04/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	7,031.0000	7,502.0000	6.699	0	0	0
11/04/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	95,457.0000	97,087.0000	1.708	0	0	0
11/04/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	77,600.0000	79,209.0000	2.073	0	0	0
11/04/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	209.0000	182.0000	(12.919)	0	0	0
11/04/2006	R207	2007/02/01			Bond Future	7.5060	7.4860	(0.266)	0.0000	0.0000	0
11/04/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	14,201.0000	13,699.0000	(3.535)	0	0	0
11/04/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	53,018.0000	54,132.0000	2.101	0	0	0
11/04/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	66,778.0000	68,031.0000	1.876	0	0	0
11/04/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	40,673.0000	41,628.0000	2.348	0	0	0
11/04/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	21,236.0000	20,575.0000	(3.113)	0	0	0
11/04/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,838.0000	1,737.0000	(5.495)	0	0	0
11/04/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	5,588.0000	5,338.0000	(4.474)	0	0	0
11/04/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	81,609.0000	82,976.0000	1.675	0	0	0
11/04/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	72,854.0000	71,558.0000	(1.779)	0	0	0
11/04/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	9,104.0000	8,741.0000	(3.987)	0	0	0
11/04/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	113,091.0000	114,606.0000	1.340	0	0	0
11/04/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	97,155.0000	98,609.0000	1.497	0	0	0
11/04/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	3,279.0000	3,116.0000	(4.971)	0	0	0
11/04/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	9,189.0000	9,510.0000	3.493	0	0	0
11/04/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	42,196.0000	41,195.0000	(2.372)	0	0	0
11/04/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	21,233.0000	21,848.0000	2.896	0	0	0
11/04/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	5,579.0000	5,791.0000	3.800	0	0	0
11/04/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	56,346.0000	55,187.0000	(2.057)	0	0	0
11/04/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	14,328.0000	14,786.0000	3.197	0	0	0
11/04/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	91,503.0000	90,099.0000	(1.534)	0	0	0
11/04/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	30,507.0000	29,675.0000	(2.727)	0	0	0
11/04/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	30,023.0000	30,807.0000	2.611	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
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Grand Total:										2,617
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