

Derivatives High/Low Report

High/Low for 11/07/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/07/2006	GOVI 2006/08/03			jGovi	233.0120	233.2770	0.114	0.0000	0.0000	571
11/07/2006	GOVI 2006/08/03	230.00	Call	jGovi	31,626.0000	33,895.0000	7.174	0	0	0
11/07/2006	GOVI 2006/08/03	230.00	Put	jGovi	1,506.0000	1,125.0000	(25.299)	0	0	0
11/07/2006	GOVI 2006/11/02			jGovi	237.2930	237.7160	0.178	0.0000	0.0000	350
11/07/2006	GOVI 2006/11/02	230.00	Put	jGovi	2,177.0000	1,805.0000	(17.088)	0	0	0
11/07/2006	GOVI 2006/11/02	230.00	Call	jGovi	75,107.0000	78,965.0000	5.137	0	0	0
11/07/2006	GOVI 2007/02/01			jGovi	242.0720	242.4770	0.167	0.0000	0.0000	0
11/07/2006	GOVI 2007/02/01	230.00	Call	jGovi	121,834.0000	125,723.0000	3.192	0	0	0
11/07/2006	GOVI 2007/02/01	230.00	Put	jGovi	1,114.0000	953.0000	(14.452)	0	0	0
11/07/2006	J153 2010/08/31			jSwap	8.8480	8.8030	(0.509)	0.0000	0.0000	0
11/07/2006	J157 2015/09/15			jSwap	8.8940	8.8550	(0.438)	0.0000	0.0000	0
11/07/2006	J186 2026/12/21			jSwap	8.7820	8.7070	(0.854)	0.0000	0.0000	0
11/07/2006	J194 2008/02/28			jSwap	8.3490	8.3330	(0.192)	0.0000	0.0000	0
11/07/2006	J201 2014/12/22			jSwap	8.9890	8.9520	(0.412)	0.0000	0.0000	0
11/07/2006	J203 2017/09/15			jSwap	8.8480	8.8040	(0.497)	0.0000	0.0000	0
11/07/2006	J204 2018/12/21			jSwap	8.8790	8.8280	(0.574)	0.0000	0.0000	0

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11/07/2006	J207	2020/01/15			jSwap	8.7640	8.7110	(0.605)	0.0000	0.0000	0
11/07/2006	JBAR	2005/12/21			jBar	7.5380	7.5330	(0.066)	0.0000	0.0000	0
11/07/2006	JFRA	2006/08/03			jFra	7.8370	7.8110	(0.332)	0.0000	0.0000	0
11/07/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	2,050.0000	1,987.0000	(3.073)	0	0	0
11/07/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	3.0000	3.0000	-	0	0	0
11/07/2006	JFRA	2006/11/02			jFra	8.2500	8.2280	(0.267)	0.0000	0.0000	0
11/07/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,113.0000	3,062.0000	(1.638)	0	0	0
11/07/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	59.0000	62.0000	5.085	0	0	0
11/07/2006	JFRA	2007/02/01			jFra	8.7340	8.7000	(0.389)	0.0000	0.0000	115
11/07/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	186.0000	196.0000	5.376	0	0	0
11/07/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,197.0000	3,125.0000	(2.252)	0	0	0
11/07/2006	JFRA	2007/05/03			jFra	8.8120	8.8090	(0.034)	0.0000	0.0000	0
11/07/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,500.0000	3,492.0000	(0.229)	0	0	0
11/07/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	299.0000	299.0000	-	0	0	0
11/07/2006	JFRA	2007/08/02			jFra	8.9680	8.9540	(0.156)	0.0000	0.0000	0
11/07/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,935.0000	3,906.0000	(0.737)	0	0	0
11/07/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	355.0000	360.0000	1.408	0	0	0
11/07/2006	JFRA	2007/11/01			jFra	9.1600	9.1210	(0.426)	0.0000	0.0000	0
11/07/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	383.0000	399.0000	4.178	0	0	0
11/07/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,733.0000	4,647.0000	(1.817)	0	0	0
11/07/2006	JFRA	2008/02/07			jFra	9.1530	9.1310	(0.240)	0.0000	0.0000	0
11/07/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	23,049.0000	23,054.0000	0.022	0	0	0
11/07/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,104.0000	27,055.0000	(0.181)	0	0	0
11/07/2006	JN02	2006/08/03			jNote	8.7500	8.7250	(0.286)	0.0000	0.0000	0
11/07/2006	JN02	2006/08/03	7.25	Call	Option on jNote	27,544.0000	27,090.0000	(1.648)	0	0	0
11/07/2006	JN02	2006/08/03	7.25	Put	Option on jNote	67.0000	64.0000	(4.478)	0	0	0

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11/07/2006	JN02	2006/11/02			jNote	8.9270	8.8980	(0.325)	0.0000	0.0000	0
11/07/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,863.0000	1,909.0000	2.469	0	0	0
11/07/2006	JN02	2006/11/02	7.25	Call	Option on jNote	32,502.0000	32,026.0000	(1.465)	0	0	0
11/07/2006	JN05	2006/08/03			jNote	8.9970	8.9480	(0.545)	0.0000	0.0000	0
11/07/2006	JN05	2006/08/03	7.25	Call	Option on jNote	69,977.0000	68,079.0000	(2.712)	0	0	0
11/07/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
11/07/2006	JN05	2006/11/02			jNote	9.0720	9.0210	(0.562)	0.0000	0.0000	0
11/07/2006	JN05	2006/11/02	7.25	Call	Option on jNote	72,791.0000	70,832.0000	(2.691)	0	0	0
11/07/2006	JN05	2006/11/02	7.25	Put	Option on jNote	29.0000	36.0000	24.138	0	0	0
11/07/2006	JN10	2006/08/03			jNote	8.8720	8.8300	(0.473)	0.0000	0.0000	0
11/07/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
11/07/2006	JN10	2006/08/03	7.25	Call	Option on jNote	106,633.0000	104,065.0000	(2.408)	0	0	0
11/07/2006	JN10	2006/11/02			jNote	8.9030	8.8600	(0.483)	0.0000	0.0000	0
11/07/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
11/07/2006	JN10	2006/11/02	7.25	Call	Option on jNote	108,388.0000	105,770.0000	(2.415)	0	0	0
11/07/2006	JROD	2006/07/31			jRod	7.0510	7.0490	(0.028)	0.0000	0.0000	0
11/07/2006	JROD	2006/08/31			jRod	7.2850	7.2790	(0.082)	0.0000	0.0000	0
11/07/2006	R153	2006/08/03			Bond Future	8.5280	8.5260	(0.023)	0.0000	0.0000	944
11/07/2006	R153	2006/08/03	8.55	Call	Option on Bond Future	5,893.0000	5,817.0000	(1.290)	0	0	0
11/07/2006	R153	2006/08/03	8.55	Put	Option on Bond Future	5,082.0000	4,932.0000	(2.952)	0	0	0
11/07/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	2,475.0000	2,355.0000	(4.848)	0	0	0
11/07/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	10,628.0000	10,582.0000	(0.433)	0	0	0
11/07/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
11/07/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	20,015.0000	19,914.0000	(0.505)	0	0	0
11/07/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	325.0000	298.0000	(8.308)	0	0	0
11/07/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	5,970.0000	5,817.0000	(2.563)	0	0	0
11/07/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	4,937.0000	4,857.0000	(1.620)	0	0	0
11/07/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	1,626.0000	1,561.0000	(3.998)	0	0	0

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11/07/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	11,940.0000	11,802.0000	(1.156)	0	0	0
11/07/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	29,195.0000	29,117.0000	(0.267)	0	0	0
11/07/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	38,733.0000	38,659.0000	(0.191)	0	0	100
11/07/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	33.0000	28.0000	(15.152)	0	0	0
11/07/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	48,399.0000	48,326.0000	(0.151)	0	0	0
11/07/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	852.0000	783.0000	(8.099)	0	0	0
11/07/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	18,098.0000	18,104.0000	0.033	0	0	0
11/07/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	58,167.0000	58,093.0000	(0.127)	0	0	0
11/07/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2006	R153	2006/08/03	8.45	Call	Option on Bond Future	4,081.0000	4,001.0000	(1.960)	0	0	0
11/07/2006	R153	2006/08/03	8.45	Put	Option on Bond Future	6,963.0000	6,809.0000	(2.212)	0	0	0
11/07/2006	R153	2006/11/02			Bond Future	8.6230	8.5170	(1.229)	0.0000	0.0000	0
11/07/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	10,101.0000	8,524.0000	(15.612)	0	0	0
11/07/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	10,608.0000	12,384.0000	16.742	0	0	0
11/07/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	13,145.0000	11,235.0000	(14.530)	0	0	0
11/07/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	14,497.0000	16,606.0000	14.548	0	0	0
11/07/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	14,011.0000	12,014.0000	(14.253)	0	0	0
11/07/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	9,733.0000	11,422.0000	17.353	0	0	0
11/07/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	3,291.0000	4,122.0000	25.251	0	0	0
11/07/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	6,000.0000	7,249.0000	20.817	0	0	0
11/07/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	25,173.0000	22,318.0000	(11.342)	0	0	0
11/07/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	19,037.0000	16,601.0000	(12.796)	0	0	102
11/07/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	4,971.0000	4,072.0000	(18.085)	0	0	0
11/07/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	1,572.0000	2,056.0000	30.789	0	0	0
11/07/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	32,384.0000	29,182.0000	(9.888)	0	0	0
11/07/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	618.0000	853.0000	38.026	0	0	0
11/07/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	40,448.0000	36,997.0000	(8.532)	0	0	0
11/07/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	49,194.0000	45,619.0000	(7.267)	0	0	0
11/07/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	258.0000	369.0000	43.023	0	0	0
11/07/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	58,227.0000	54,588.0000	(6.250)	0	0	0
11/07/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	97.0000	144.0000	48.454	0	0	0
11/07/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	26,468.0000	29,254.0000	10.526	0	0	0
11/07/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	33.0000	51.0000	54.545	0	0	0
11/07/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	10.0000	16.0000	60.000	0	0	0

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11/07/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	20,115.0000	22,595.0000	12.329	0	0	0
11/07/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	7,128.0000	5,921.0000	(16.933)	0	0	0
11/07/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	76,801.0000	73,121.0000	(4.792)	0	0	0
11/07/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	67,448.0000	63,779.0000	(5.440)	0	0	0
11/07/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	8,903.0000	10,504.0000	17.983	0	0	0
11/07/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	14,927.0000	12,842.0000	(13.968)	0	0	0
11/07/2006	R153	2007/02/01			Bond Future	8.5980	8.5560	(0.488)	0.0000	0.0000	0
11/07/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	19,944.0000	20,668.0000	3.630	0	0	0
11/07/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	16,123.0000	16,766.0000	3.988	0	0	0
11/07/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	15,226.0000	15,847.0000	4.079	0	0	0
11/07/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	17,690.0000	16,962.0000	(4.115)	0	0	0
11/07/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	18,427.0000	17,678.0000	(4.065)	0	0	0
11/07/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	15,001.0000	14,355.0000	(4.306)	0	0	0
11/07/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	12,145.0000	11,593.0000	(4.545)	0	0	0
11/07/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	22,573.0000	21,716.0000	(3.797)	0	0	0
11/07/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	7,716.0000	8,119.0000	5.223	0	0	0
11/07/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	27,432.0000	26,465.0000	(3.525)	0	0	0
11/07/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	5,015.0000	5,315.0000	5.982	0	0	0
11/07/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	46,956.0000	45,725.0000	(2.622)	0	0	0
11/07/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	25,159.0000	25,977.0000	3.251	0	0	0
11/07/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,891.0000	2,031.0000	7.403	0	0	0
11/07/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	11,152.0000	11,665.0000	4.600	0	0	0
11/07/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	39,522.0000	38,356.0000	(2.950)	0	0	0
11/07/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,985.0000	3,189.0000	6.834	0	0	0
11/07/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	33,104.0000	32,032.0000	(3.238)	0	0	0
11/07/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	54,821.0000	53,541.0000	(2.335)	0	0	0
11/07/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	1,150.0000	1,241.0000	7.913	0	0	0
11/07/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	374.0000	407.0000	8.824	0	0	0
11/07/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	71,497.0000	70,160.0000	(1.870)	0	0	0
11/07/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	63,027.0000	61,713.0000	(2.085)	0	0	0
11/07/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	670.0000	727.0000	8.507	0	0	0
11/07/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	9,843.0000	9,374.0000	(4.765)	0	0	0
11/07/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	30,854.0000	31,756.0000	2.923	0	0	0
11/07/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	19,200.0000	18,429.0000	(4.016)	0	0	0
11/07/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	14,360.0000	14,960.0000	4.178	0	0	0

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11/07/2006	R157	2006/08/03			Bond Future	8.5910	8.5980	0.081	0.0000	0.0000	121
11/07/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	126,538.0000	127,060.0000	0.413	0	0	0
11/07/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	28,024.0000	28,333.0000	1.103	0	0	0
11/07/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
11/07/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	2,213.0000	1,999.0000	(9.670)	0	0	0
11/07/2006	R157	2006/08/03	8.45	Call	Option on Bond Future	6,197.0000	5,810.0000	(6.245)	0	0	0
11/07/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	29.0000	22.0000	(24.138)	0	0	0
11/07/2006	R157	2006/08/03	8.45	Put	Option on Bond Future	16,787.0000	16,923.0000	0.810	0	0	0
11/07/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	64,951.0000	65,466.0000	0.793	0	0	100
11/07/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	85,059.0000	85,582.0000	0.615	0	0	0
11/07/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	2,135.0000	2,073.0000	(2.904)	0	0	0
11/07/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	45,547.0000	46,010.0000	1.017	0	0	0
11/07/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	48,612.0000	48,051.0000	(1.154)	0	0	0
11/07/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	17,962.0000	17,400.0000	(3.129)	0	0	0
11/07/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	623.0000	585.0000	(6.100)	0	0	0
11/07/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	7,664.0000	7,238.0000	(5.558)	0	0	0
11/07/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	6,158.0000	6,119.0000	(0.633)	0	0	0
11/07/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	14,486.0000	14,582.0000	0.663	0	0	0
11/07/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	371.0000	312.0000	(15.903)	0	0	0
11/07/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	32,206.0000	31,621.0000	(1.816)	0	0	0
11/07/2006	R157	2006/08/03	8.55	Put	Option on Bond Future	12,403.0000	12,463.0000	0.484	0	0	0
11/07/2006	R157	2006/08/03	8.55	Call	Option on Bond Future	9,336.0000	8,873.0000	(4.959)	0	0	0
11/07/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	105,594.0000	106,116.0000	0.494	0	0	0
11/07/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2006	R157	2006/11/02			Bond Future	8.6580	8.5890	(0.797)	0.0000	0.0000	0
11/07/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	55,042.0000	51,003.0000	(7.338)	0	0	0
11/07/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	2,776.0000	3,325.0000	19.777	0	0	0
11/07/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	28,215.0000	25,463.0000	(9.754)	0	0	0
11/07/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	4,552.0000	3,892.0000	(14.499)	0	0	0
11/07/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	149,371.0000	144,363.0000	(3.353)	0	0	0
11/07/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	71,108.0000	66,628.0000	(6.300)	0	0	158
11/07/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	70.0000	91.0000	30.000	0	0	0
11/07/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	39,423.0000	42,713.0000	8.345	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
11/07/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	20,333.0000	22,610.0000	11.199	0	0	0
11/07/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	14,885.0000	13,146.0000	(11.683)	0	0	0
11/07/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	80,734.0000	85,102.0000	5.410	0	0	0
11/07/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	32,172.0000	29,176.0000	(9.312)	0	0	0
11/07/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	89,285.0000	84,543.0000	(5.311)	0	0	0
11/07/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	1,291.0000	1,578.0000	22.231	0	0	0
11/07/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	16,934.0000	18,966.0000	12.000	0	0	0
11/07/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	6,836.0000	5,905.0000	(13.619)	0	0	0
11/07/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	11,204.0000	12,750.0000	13.799	0	0	0
11/07/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	206.0000	263.0000	27.670	0	0	0
11/07/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	18,585.0000	20,739.0000	11.590	0	0	0
11/07/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	30,138.0000	27,264.0000	(9.536)	0	0	122
11/07/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	5,999.0000	6,988.0000	16.486	0	0	0
11/07/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	52,237.0000	55,977.0000	7.160	0	0	0
11/07/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	66,126.0000	70,223.0000	6.196	0	0	0
11/07/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	26,389.0000	23,759.0000	(9.966)	0	0	0
11/07/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	41,324.0000	37,841.0000	(8.429)	0	0	0
11/07/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	128,675.0000	123,704.0000	(3.863)	0	0	0
11/07/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	10,159.0000	8,871.0000	(12.678)	0	0	0
11/07/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	21,475.0000	19,198.0000	(10.603)	0	0	0
11/07/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	22,164.0000	24,563.0000	10.824	0	0	0
11/07/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	28,139.0000	30,890.0000	9.776	0	0	0
11/07/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	544.0000	678.0000	24.632	0	0	0
11/07/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	108,580.0000	103,687.0000	(4.506)	0	0	0
11/07/2006	R157	2007/02/01			Bond Future	8.6480	8.6130	(0.405)	0.0000	0.0000	0
11/07/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	49,822.0000	51,296.0000	2.959	0	0	0
11/07/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	74,768.0000	72,753.0000	(2.695)	0	0	0
11/07/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	32,514.0000	33,683.0000	3.595	0	0	0
11/07/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	25,131.0000	24,114.0000	(4.047)	0	0	0
11/07/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	8,770.0000	9,245.0000	5.416	0	0	0
11/07/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	30,835.0000	31,963.0000	3.658	0	0	0
11/07/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	35,931.0000	34,610.0000	(3.676)	0	0	0
11/07/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,065.0000	2,204.0000	6.731	0	0	0
11/07/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	5,661.0000	5,993.0000	5.865	0	0	0
11/07/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	126,690.0000	124,338.0000	(1.857)	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
11/07/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	37,825.0000	36,462.0000	(3.603)	0	0	0
11/07/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	61,243.0000	59,421.0000	(2.975)	0	0	0
11/07/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	20,885.0000	21,761.0000	4.194	0	0	0
11/07/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	14,065.0000	14,733.0000	4.749	0	0	0
11/07/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	19,869.0000	19,018.0000	(4.283)	0	0	0
11/07/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	61,710.0000	63,350.0000	2.658	0	0	0
11/07/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	74,329.0000	76,114.0000	2.401	0	0	0
11/07/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	49,591.0000	47,977.0000	(3.255)	0	0	0
11/07/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	90,836.0000	88,676.0000	(2.378)	0	0	0
11/07/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	30,643.0000	29,445.0000	(3.910)	0	0	0
11/07/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	37,865.0000	39,157.0000	3.412	0	0	0
11/07/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	29,210.0000	30,296.0000	3.718	0	0	0
11/07/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	39,785.0000	38,381.0000	(3.529)	0	0	0
11/07/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	15,650.0000	14,945.0000	(4.505)	0	0	0
11/07/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	12,347.0000	11,765.0000	(4.714)	0	0	0
11/07/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	87,555.0000	89,463.0000	2.179	0	0	0
11/07/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	108,212.0000	105,942.0000	(2.098)	0	0	0
11/07/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	3,499.0000	3,718.0000	6.259	0	0	0
11/07/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	34,246.0000	35,456.0000	3.533	0	0	0
11/07/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	34,104.0000	32,823.0000	(3.756)	0	0	0
11/07/2006	R186	2006/08/03			Bond Future	8.2360	8.2100	(0.316)	0.0000	0.0000	61
11/07/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	83,335.0000	86,194.0000	3.431	0	0	0
11/07/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	108,195.0000	111,144.0000	2.726	0	0	0
11/07/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	105.0000	71.0000	(32.381)	0	0	0
11/07/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	1,177.0000	1,286.0000	9.261	0	0	0
11/07/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	58,533.0000	61,139.0000	4.452	0	0	0
11/07/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	58,843.0000	55,968.0000	(4.886)	0	0	0
11/07/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	466.0000	342.0000	(26.609)	0	0	0
11/07/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	5,769.0000	6,275.0000	8.771	0	0	0
11/07/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	33,262.0000	30,785.0000	(7.447)	0	0	0
11/07/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	5,810.0000	4,892.0000	(15.800)	0	0	0
11/07/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	190,109.0000	187,126.0000	(1.569)	0	0	0
11/07/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	35,475.0000	37,541.0000	5.824	0	0	0
11/07/2006	R186	2006/08/03	8.30	Call	Option on Bond Future	20,357.0000	21,783.0000	7.005	0	0	0
11/07/2006	R186	2006/08/03	6.75	Call	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
11/07/2006	R186	2006/08/03	8.30	Put	Option on Bond Future	13,061.0000	11,505.0000	(11.913)	0	0	0
11/07/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	1,792.0000	1,415.0000	(21.038)	0	0	0
11/07/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	17,231.0000	18,487.0000	7.289	0	0	0
11/07/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	15,629.0000	13,902.0000	(11.050)	0	0	0
11/07/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	89,082.0000	86,108.0000	(3.338)	0	0	0
11/07/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	120.0000	129.0000	7.500	0	0	0
11/07/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
11/07/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	121,438.0000	118,455.0000	(2.456)	0	0	0
11/07/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	155,131.0000	152,147.0000	(1.924)	0	0	0
11/07/2006	R186	2006/08/03	8.20	Call	Option on Bond Future	14,325.0000	15,416.0000	7.616	0	0	0
11/07/2006	R186	2006/08/03	8.20	Put	Option on Bond Future	18,458.0000	16,566.0000	(10.250)	0	0	0
11/07/2006	R186	2006/11/02			Bond Future	8.2680	8.2220	(0.556)	0.0000	0.0000	0
11/07/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	17,445.0000	15,902.0000	(8.845)	0	0	0
11/07/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	38,715.0000	41,387.0000	6.902	0	0	0
11/07/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	90,373.0000	94,484.0000	4.549	0	0	0
11/07/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	25,881.0000	23,810.0000	(8.002)	0	0	0
11/07/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	357.0000	418.0000	17.087	0	0	0
11/07/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	35,098.0000	32,539.0000	(7.291)	0	0	0
11/07/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	22,405.0000	24,292.0000	8.422	0	0	0
11/07/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	70,227.0000	73,913.0000	5.249	0	0	0
11/07/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	51,739.0000	54,897.0000	6.104	0	0	0
11/07/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	53,364.0000	50,022.0000	(6.263)	0	0	0
11/07/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	192,783.0000	187,615.0000	(2.681)	0	0	0
11/07/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	12,612.0000	13,869.0000	9.967	0	0	0
11/07/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	11,602.0000	10,483.0000	(9.645)	0	0	0
11/07/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	228,564.0000	223,355.0000	(2.279)	0	0	0
11/07/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	37,778.0000	35,092.0000	(7.110)	0	0	0
11/07/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	110.0000	131.0000	19.091	0	0	0
11/07/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	35,736.0000	38,279.0000	7.116	0	0	0
11/07/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	6,148.0000	6,875.0000	11.825	0	0	0
11/07/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	2,485.0000	2,834.0000	14.044	0	0	0
11/07/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	98,172.0000	93,669.0000	(4.587)	0	0	0
11/07/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	73,549.0000	69,576.0000	(5.402)	0	0	0
11/07/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	126,751.0000	121,871.0000	(3.850)	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
11/07/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	1,005.0000	1,162.0000	15.622	0	0	0
11/07/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	158,721.0000	153,648.0000	(3.196)	0	0	0
11/07/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	32,813.0000	35,228.0000	7.360	0	0	0
11/07/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	40,556.0000	37,741.0000	(6.941)	0	0	0
11/07/2006	R186	2007/02/01			Bond Future	8.2700	8.2250	(0.544)	0.0000	0.0000	0
11/07/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	27,163.0000	25,674.0000	(5.482)	0	0	0
11/07/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	55,934.0000	53,377.0000	(4.571)	0	0	0
11/07/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	105,260.0000	108,853.0000	3.413	0	0	0
11/07/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	53,679.0000	56,205.0000	4.706	0	0	0
11/07/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	34,641.0000	32,841.0000	(5.196)	0	0	0
11/07/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	86,889.0000	90,171.0000	3.777	0	0	0
11/07/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	88,396.0000	84,968.0000	(3.878)	0	0	0
11/07/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	2,162.0000	2,373.0000	9.759	0	0	0
11/07/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	44,073.0000	41,915.0000	(4.896)	0	0	0
11/07/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	27,625.0000	29,280.0000	5.991	0	0	0
11/07/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	39,572.0000	41,668.0000	5.297	0	0	0
11/07/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	229,190.0000	224,319.0000	(2.125)	0	0	0
11/07/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	70,562.0000	67,575.0000	(4.233)	0	0	0
11/07/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	69,550.0000	72,475.0000	4.206	0	0	0
11/07/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	56,721.0000	59,329.0000	4.598	0	0	0
11/07/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	53,351.0000	50,876.0000	(4.639)	0	0	0
11/07/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	195,198.0000	190,471.0000	(2.422)	0	0	0
11/07/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	3,905.0000	4,260.0000	9.091	0	0	0
11/07/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	6,665.0000	7,227.0000	8.432	0	0	0
11/07/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	134,441.0000	130,197.0000	(3.157)	0	0	0
11/07/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	10,787.0000	11,625.0000	7.769	0	0	0
11/07/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	163,519.0000	158,998.0000	(2.765)	0	0	0
11/07/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	109,664.0000	105,807.0000	(3.517)	0	0	0
11/07/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	18,020.0000	19,246.0000	6.804	0	0	0
11/07/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	58,623.0000	55,982.0000	(4.505)	0	0	0
11/07/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	50,702.0000	53,144.0000	4.816	0	0	0
11/07/2006	R194	2006/08/03			Bond Future	8.4810	8.4470	(0.401)	0.0000	0.0000	208
11/07/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	4,702.0000	5,051.0000	7.422	0	0	0
11/07/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	2,044.0000	1,770.0000	(13.405)	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
11/07/2006	R194	2006/08/03	8.45	Call	Option on Bond Future	1,942.0000	2,138.0000	10.093	0	0	0
11/07/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	2,321.0000	2,543.0000	9.565	0	0	0
11/07/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	791.0000	644.0000	(18.584)	0	0	0
11/07/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	18,161.0000	17,665.0000	(2.731)	0	0	0
11/07/2006	R194	2006/08/03	8.55	Put	Option on Bond Future	1,722.0000	1,475.0000	(14.344)	0	0	0
11/07/2006	R194	2006/08/03	8.45	Put	Option on Bond Future	2,394.0000	2,094.0000	(12.531)	0	0	0
11/07/2006	R194	2006/08/03	8.55	Call	Option on Bond Future	2,727.0000	2,976.0000	9.131	0	0	0
11/07/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	25,663.0000	25,168.0000	(1.929)	0	0	0
11/07/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	7,783.0000	8,218.0000	5.589	0	0	0
11/07/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	7,231.0000	6,761.0000	(6.500)	0	0	0
11/07/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	256.0000	195.0000	(23.828)	0	0	0
11/07/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	14,439.0000	13,943.0000	(3.435)	0	0	0
11/07/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
11/07/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	21,903.0000	21,407.0000	(2.265)	0	0	0
11/07/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	24.0000	28.0000	16.667	0	0	0
11/07/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	10,756.0000	10,264.0000	(4.574)	0	0	0
11/07/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	186.0000	213.0000	14.516	0	0	0
11/07/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	4,193.0000	3,796.0000	(9.468)	0	0	0
11/07/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	818.0000	917.0000	12.103	0	0	0
11/07/2006	R194	2006/11/02			Bond Future	8.6480	8.6010	(0.543)	0.0000	0.0000	0
11/07/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,628.0000	4,314.0000	(6.785)	0	0	0
11/07/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	4,036.0000	4,302.0000	6.591	0	0	0
11/07/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
11/07/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	44.0000	51.0000	15.909	0	0	0
11/07/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	30,179.0000	29,600.0000	(1.919)	0	0	0
11/07/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,940.0000	4,613.0000	(6.619)	0	0	0
11/07/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	26,978.0000	26,400.0000	(2.142)	0	0	0
11/07/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
11/07/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	111.0000	127.0000	14.414	0	0	0
11/07/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	33,397.0000	32,817.0000	(1.737)	0	0	0
11/07/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	589.0000	656.0000	11.375	0	0	0
11/07/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	2.0000	2.0000	-	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
11/07/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	3,731.0000	3,984.0000	6.781	0	0	0
11/07/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	11,745.0000	11,232.0000	(4.368)	0	0	0
11/07/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	20,650.0000	20,077.0000	(2.775)	0	0	0
11/07/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	16.0000	19.0000	18.750	0	0	0
11/07/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	17,552.0000	16,989.0000	(3.208)	0	0	0
11/07/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	251.0000	284.0000	13.147	0	0	0
11/07/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	23,798.0000	23,222.0000	(2.420)	0	0	0
11/07/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	14,542.0000	13,996.0000	(3.755)	0	0	0
11/07/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	1,187.0000	1,302.0000	9.688	0	0	0
11/07/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	3,440.0000	3,679.0000	6.948	0	0	0
11/07/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	5,266.0000	4,926.0000	(6.457)	0	0	0
11/07/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	9,220.0000	8,755.0000	(5.043)	0	0	0
11/07/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	7,034.0000	6,628.0000	(5.772)	0	0	0
11/07/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	2,111.0000	2,285.0000	8.243	0	0	0
11/07/2006	R194	2007/02/01			Bond Future	8.7810	8.7370	(0.501)	0.0000	0.0000	0
11/07/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	65.0000	71.0000	9.231	0	0	0
11/07/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,354.0000	1,436.0000	6.056	0	0	0
11/07/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,950.0000	5,709.0000	(4.050)	0	0	0
11/07/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	35.0000	38.0000	8.571	0	0	0
11/07/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	16,062.0000	15,659.0000	(2.509)	0	0	0
11/07/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	4,865.0000	5,059.0000	3.988	0	0	0
11/07/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,499.0000	28,061.0000	(1.537)	0	0	0
11/07/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	538.0000	577.0000	7.249	0	0	0
11/07/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,179.0000	5,933.0000	(3.981)	0	0	0
11/07/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	5,137.0000	5,338.0000	3.913	0	0	0
11/07/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	335.0000	361.0000	7.761	0	0	0
11/07/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	117.0000	127.0000	8.547	0	0	0
11/07/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,769.0000	11,410.0000	(3.050)	0	0	0
11/07/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,428.0000	18,013.0000	(2.252)	0	0	0
11/07/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	23,376.0000	22,945.0000	(1.844)	0	0	0
11/07/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,873.0000	20,448.0000	(2.036)	0	0	0
11/07/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	202.0000	218.0000	7.921	0	0	0
11/07/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	4,093.0000	4,268.0000	4.276	0	0	0
11/07/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	25,922.0000	25,486.0000	(1.682)	0	0	0
11/07/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	832.0000	888.0000	6.731	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
11/07/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	2,991.0000	3,134.0000	4.781	0	0	0
11/07/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,797.0000	13,412.0000	(2.790)	0	0	0
11/07/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	8,335.0000	8,037.0000	(3.575)	0	0	0
11/07/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	5,416.0000	5,624.0000	3.840	0	0	0
11/07/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	2,060.0000	2,171.0000	5.388	0	0	0
11/07/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,727.0000	5,493.0000	(4.086)	0	0	0
11/07/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,916.0000	6,650.0000	(3.846)	0	0	0
11/07/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,935.0000	9,604.0000	(3.332)	0	0	0
11/07/2006	R201	2006/08/03			Bond Future	8.6040	8.5720	(0.372)	0.0000	0.0000	26
11/07/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	1,660.0000	1,865.0000	12.349	0	0	0
11/07/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	22,879.0000	21,189.0000	(7.387)	0	0	0
11/07/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	23.0000	26.0000	13.043	0	0	0
11/07/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	5,794.0000	6,391.0000	10.304	0	0	0
11/07/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	11,969.0000	10,671.0000	(10.845)	0	0	0
11/07/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	278.0000	315.0000	13.309	0	0	0
11/07/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	68,105.0000	66,211.0000	(2.781)	0	0	0
11/07/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	36,829.0000	34,972.0000	(5.042)	0	0	0
11/07/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	522.0000	386.0000	(26.054)	0	0	0
11/07/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	52,200.0000	50,308.0000	(3.625)	0	0	0
11/07/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	24,870.0000	26,396.0000	6.136	0	0	0
11/07/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	1,796.0000	1,427.0000	(20.546)	0	0	0
11/07/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	37,812.0000	39,571.0000	4.652	0	0	0
11/07/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
11/07/2006	R201	2006/08/03	8.45	Put	Option on Bond Future	13,836.0000	12,443.0000	(10.068)	0	0	0
11/07/2006	R201	2006/08/03	8.55	Call	Option on Bond Future	7,074.0000	7,770.0000	9.839	0	0	0
11/07/2006	R201	2006/08/03	8.55	Put	Option on Bond Future	10,274.0000	9,075.0000	(11.670)	0	0	0
11/07/2006	R201	2006/08/03	8.45	Call	Option on Bond Future	4,675.0000	5,177.0000	10.738	0	0	0
11/07/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	5,145.0000	4,358.0000	(15.296)	0	0	0
11/07/2006	R201	2006/08/03	8.60	Put	Option on Bond Future	8,748.0000	7,652.0000	(12.529)	0	0	0
11/07/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	13,733.0000	14,840.0000	8.061	0	0	0
11/07/2006	R201	2006/08/03	8.60	Call	Option on Bond Future	8,511.0000	9,310.0000	9.388	0	0	0
11/07/2006	R201	2006/11/02			Bond Future	8.6440	8.6080	(0.416)	0.0000	0.0000	0
11/07/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	70,034.0000	68,062.0000	(2.816)	0	0	0
11/07/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	1,103.0000	1,212.0000	9.882	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
11/07/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	9,196.0000	9,800.0000	6.568	0	0	0
11/07/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	23,487.0000	22,256.0000	(5.241)	0	0	0
11/07/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	15,128.0000	15,979.0000	5.625	0	0	0
11/07/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	85,262.0000	83,231.0000	(2.382)	0	0	0
11/07/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	32,280.0000	30,803.0000	(4.576)	0	0	0
11/07/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	472.0000	522.0000	10.593	0	0	0
11/07/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	2,340.0000	2,551.0000	9.017	0	0	0
11/07/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	31,801.0000	33,123.0000	4.157	0	0	0
11/07/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	55,704.0000	53,833.0000	(3.359)	0	0	0
11/07/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	101,130.0000	99,070.0000	(2.037)	0	0	0
11/07/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	11,513.0000	10,753.0000	(6.601)	0	0	0
11/07/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	182.0000	203.0000	11.538	0	0	0
11/07/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	4,986.0000	5,369.0000	7.682	0	0	0
11/07/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	43,070.0000	41,372.0000	(3.942)	0	0	0
11/07/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	63.0000	71.0000	12.698	0	0	0
11/07/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	117,474.0000	115,401.0000	(1.765)	0	0	0
11/07/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	7,813.0000	7,245.0000	(7.270)	0	0	0
11/07/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	21,981.0000	20,800.0000	(5.373)	0	0	0
11/07/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	16,534.0000	17,435.0000	5.449	0	0	0
11/07/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	20,551.0000	19,420.0000	(5.503)	0	0	0
11/07/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	18,006.0000	18,957.0000	5.282	0	0	0
11/07/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	42,035.0000	43,549.0000	3.602	0	0	0
11/07/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	22,802.0000	23,898.0000	4.807	0	0	0
11/07/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	16,706.0000	15,720.0000	(5.902)	0	0	0
11/07/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	19,197.0000	18,115.0000	(5.636)	0	0	0
11/07/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	19,543.0000	20,543.0000	5.117	0	0	0
11/07/2006	R201	2007/02/01			Bond Future	8.6640	8.6280	(0.416)	0.0000	0.0000	0
11/07/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	4,987.0000	5,272.0000	5.715	0	0	0
11/07/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	73,481.0000	71,733.0000	(2.379)	0	0	0
11/07/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	11,765.0000	12,318.0000	4.700	0	0	0
11/07/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	50,130.0000	48,650.0000	(2.952)	0	0	0
11/07/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	3,172.0000	3,366.0000	6.116	0	0	0
11/07/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	87,145.0000	85,306.0000	(2.110)	0	0	0
11/07/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	60,832.0000	59,200.0000	(2.683)	0	0	0
11/07/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,937.0000	2,063.0000	6.505	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
11/07/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	40,906.0000	39,589.0000	(3.220)	0	0	0
11/07/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	28,994.0000	27,939.0000	(3.639)	0	0	0
11/07/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	28,204.0000	29,182.0000	3.468	0	0	0
11/07/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	17,201.0000	17,918.0000	4.168	0	0	0
11/07/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	101,673.0000	99,766.0000	(1.876)	0	0	0
11/07/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	7,539.0000	7,940.0000	5.319	0	0	0
11/07/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	1,133.0000	1,212.0000	6.973	0	0	0
11/07/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	116,922.0000	114,967.0000	(1.672)	0	0	0
11/07/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	49,209.0000	50,532.0000	2.689	0	0	0
11/07/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	30,299.0000	29,213.0000	(3.584)	0	0	0
11/07/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	26,681.0000	27,627.0000	3.546	0	0	0
11/07/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	31,656.0000	30,536.0000	(3.538)	0	0	0
11/07/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	25,199.0000	26,113.0000	3.627	0	0	0
11/07/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	16,838.0000	16,128.0000	(4.217)	0	0	0
11/07/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	39,918.0000	41,107.0000	2.979	0	0	0
11/07/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	21,192.0000	20,347.0000	(3.987)	0	0	0
11/07/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	23,757.0000	24,639.0000	3.713	0	0	0
11/07/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	33,063.0000	31,911.0000	(3.484)	0	0	0
11/07/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	31,364.0000	32,405.0000	3.319	0	0	0
11/07/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	26,528.0000	25,536.0000	(3.739)	0	0	0
11/07/2006	R203	2006/08/03			Bond Future	8.5910	8.5450	(0.535)	0.0000	0.0000	111
11/07/2006	R203	2006/08/03	8.60	Call	Option on Bond Future	7,681.0000	9,297.0000	21.039	0	0	0
11/07/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	3,110.0000	2,213.0000	(28.842)	0	0	0
11/07/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	14,082.0000	16,390.0000	16.390	0	0	0
11/07/2006	R203	2006/08/03	8.55	Put	Option on Bond Future	8,892.0000	7,059.0000	(20.614)	0	0	0
11/07/2006	R203	2006/08/03	8.55	Call	Option on Bond Future	6,036.0000	7,409.0000	22.747	0	0	0
11/07/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	99,494.0000	96,288.0000	(3.222)	0	0	0
11/07/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	10,997.0000	8,928.0000	(18.814)	0	0	0
11/07/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	119,507.0000	116,302.0000	(2.682)	0	0	0
11/07/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	4,643.0000	5,779.0000	24.467	0	0	0
11/07/2006	R203	2006/08/03	8.60	Put	Option on Bond Future	7,055.0000	5,466.0000	(22.523)	0	0	0
11/07/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	496.0000	295.0000	(40.524)	0	0	0
11/07/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	28,387.0000	31,391.0000	10.582	0	0	0
11/07/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	81.0000	115.0000	41.975	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
11/07/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	42,355.0000	39,183.0000	(7.489)	0	0	0
11/07/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	24,968.0000	22,053.0000	(11.675)	0	0	0
11/07/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	60,893.0000	57,689.0000	(5.262)	0	0	0
11/07/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
11/07/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	79,959.0000	76,753.0000	(4.010)	0	0	0
11/07/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	869.0000	1,160.0000	33.487	0	0	0
11/07/2006	R203	2006/11/02			Bond Future	8.6200	8.5740	(0.534)	0.0000	0.0000	0
11/07/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	20,510.0000	22,374.0000	9.088	0	0	0
11/07/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	18,323.0000	16,600.0000	(9.403)	0	0	0
11/07/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	13,518.0000	14,949.0000	10.586	0	0	0
11/07/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	11,670.0000	10,381.0000	(11.045)	0	0	0
11/07/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	14,746.0000	13,242.0000	(10.199)	0	0	0
11/07/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	15,102.0000	16,642.0000	10.197	0	0	0
11/07/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
11/07/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	16,796.0000	18,445.0000	9.818	0	0	0
11/07/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	139,904.0000	136,752.0000	(2.253)	0	0	0
11/07/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	16,471.0000	14,857.0000	(9.799)	0	0	0
11/07/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	109.0000	134.0000	22.936	0	0	0
11/07/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	383.0000	461.0000	20.366	0	0	0
11/07/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	100,142.0000	97,013.0000	(3.125)	0	0	0
11/07/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	12,046.0000	13,368.0000	10.975	0	0	0
11/07/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	5.0000	7.0000	40.000	0	0	0
11/07/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	119,754.0000	116,607.0000	(2.628)	0	0	0
11/07/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	20,301.0000	18,470.0000	(9.019)	0	0	0
11/07/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	160,558.0000	157,405.0000	(1.964)	0	0	0
11/07/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	81,183.0000	78,106.0000	(3.790)	0	0	0
11/07/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	26.0000	33.0000	26.923	0	0	0
11/07/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	63,153.0000	60,201.0000	(4.674)	0	0	0
11/07/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	6,289.0000	7,112.0000	13.086	0	0	0
11/07/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	2,875.0000	3,317.0000	15.374	0	0	0
11/07/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	32,045.0000	29,715.0000	(7.271)	0	0	0
11/07/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	46,548.0000	43,836.0000	(5.826)	0	0	0
11/07/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	1,136.0000	1,338.0000	17.782	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
11/07/2006	R203	2007/02/01			Bond Future	8.6380	8.5920	(0.533)	0.0000	0.0000	0
11/07/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	137.0000	160.0000	16.788	0	0	0
11/07/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	20,037.0000	21,547.0000	7.536	0	0	0
11/07/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	17,015.0000	18,368.0000	7.952	0	0	0
11/07/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	24,437.0000	22,764.0000	(6.846)	0	0	0
11/07/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	22,601.0000	21,006.0000	(7.057)	0	0	0
11/07/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	26,367.0000	24,616.0000	(6.641)	0	0	0
11/07/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	18,487.0000	19,919.0000	7.746	0	0	0
11/07/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	139,053.0000	135,972.0000	(2.216)	0	0	0
11/07/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	25,151.0000	26,894.0000	6.930	0	0	0
11/07/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	37,409.0000	35,285.0000	(5.678)	0	0	0
11/07/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	10,809.0000	11,789.0000	9.067	0	0	0
11/07/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	35,141.0000	37,255.0000	6.016	0	0	0
11/07/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	119,444.0000	116,395.0000	(2.553)	0	0	0
11/07/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	354.0000	409.0000	15.537	0	0	0
11/07/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	17,647.0000	16,287.0000	(7.707)	0	0	0
11/07/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	48.0000	57.0000	18.750	0	0	0
11/07/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	3,523.0000	3,929.0000	11.524	0	0	0
11/07/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	832.0000	950.0000	14.183	0	0	0
11/07/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	159,262.0000	156,166.0000	(1.944)	0	0	0
11/07/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	82,586.0000	79,712.0000	(3.480)	0	0	0
11/07/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	100,553.0000	97,567.0000	(2.970)	0	0	0
11/07/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,787.0000	2,016.0000	12.815	0	0	0
11/07/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	65,835.0000	63,137.0000	(4.098)	0	0	0
11/07/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	21,665.0000	23,253.0000	7.330	0	0	0
11/07/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	6,407.0000	7,065.0000	10.270	0	0	0
11/07/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	20,858.0000	19,341.0000	(7.273)	0	0	0
11/07/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	50,657.0000	48,210.0000	(4.831)	0	0	0
11/07/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	11,165.0000	10,174.0000	(8.876)	0	0	0
11/07/2006	R204	2006/08/03			Bond Future	8.5650	8.5240	(0.479)	0.0000	0.0000	83
11/07/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	441.0000	536.0000	21.542	0	0	0
11/07/2006	R204	2006/08/03	8.25	Call	Option on Bond Future	2,489.0000	2,934.0000	17.879	0	0	0
11/07/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	43,040.0000	40,127.0000	(6.768)	0	0	0
11/07/2006	R204	2006/08/03	8.50	Call	Option on Bond Future	8,265.0000	9,416.0000	13.926	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
11/07/2006	R204	2006/08/03	8.25	Put	Option on Bond Future	25,929.0000	23,365.0000	(9.889)	0	0	0
11/07/2006	R204	2006/08/03	8.50	Put	Option on Bond Future	13,039.0000	11,182.0000	(14.242)	0	0	0
11/07/2006	R204	2006/08/03	8.55	Put	Option on Bond Future	11,096.0000	9,405.0000	(15.240)	0	0	0
11/07/2006	R204	2006/08/03	8.45	Call	Option on Bond Future	6,733.0000	7,721.0000	14.674	0	0	0
11/07/2006	R204	2006/08/03	8.45	Put	Option on Bond Future	15,201.0000	13,182.0000	(13.282)	0	0	0
11/07/2006	R204	2006/08/03	8.55	Call	Option on Bond Future	9,997.0000	11,314.0000	13.174	0	0	0
11/07/2006	R204	2006/11/02			Bond Future	8.5900	8.5490	(0.477)	0.0000	0.0000	0
11/07/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	1,562.0000	1,744.0000	11.652	0	0	0
11/07/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	26,982.0000	25,331.0000	(6.119)	0	0	0
11/07/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	84,838.0000	82,054.0000	(3.282)	0	0	0
11/07/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	12,898.0000	11,912.0000	(7.645)	0	0	0
11/07/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	66,640.0000	64,020.0000	(3.932)	0	0	0
11/07/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	20,454.0000	21,769.0000	6.429	0	0	0
11/07/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	41,887.0000	43,868.0000	4.729	0	0	0
11/07/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	37,585.0000	35,571.0000	(5.359)	0	0	0
11/07/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	12,605.0000	13,557.0000	7.553	0	0	0
11/07/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	50,838.0000	48,489.0000	(4.621)	0	0	0
11/07/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	21,824.0000	20,387.0000	(6.584)	0	0	0
11/07/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	3,300.0000	3,646.0000	10.485	0	0	0
11/07/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	26,142.0000	27,672.0000	5.853	0	0	0
11/07/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	667.0000	752.0000	12.744	0	0	0
11/07/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	6,926.0000	7,542.0000	8.894	0	0	0
11/07/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	104,404.0000	101,523.0000	(2.759)	0	0	0
11/07/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	124,993.0000	122,062.0000	(2.345)	0	0	0
11/07/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	25,166.0000	23,587.0000	(6.274)	0	0	0
11/07/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	18,853.0000	17,554.0000	(6.890)	0	0	0
11/07/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	30,310.0000	31,977.0000	5.500	0	0	0
11/07/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	256.0000	291.0000	13.672	0	0	0
11/07/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	22,272.0000	23,659.0000	6.228	0	0	0
11/07/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	24,169.0000	25,628.0000	6.037	0	0	0
11/07/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	146,381.0000	143,428.0000	(2.017)	0	0	0
11/07/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	87.0000	101.0000	16.092	0	0	0
11/07/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	168,449.0000	165,487.0000	(1.758)	0	0	0
11/07/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	27.0000	31.0000	14.815	0	0	0
11/07/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	23,447.0000	21,940.0000	(6.427)	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
11/07/2006	R204	2007/02/01			Bond Future	8.6040	8.5630	(0.477)	0.0000	0.0000	0
11/07/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	35,396.0000	36,842.0000	4.085	0	0	0
11/07/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	35,681.0000	34,199.0000	(4.153)	0	0	0
11/07/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	6,774.0000	7,226.0000	6.673	0	0	0
11/07/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	73,800.0000	71,504.0000	(3.111)	0	0	0
11/07/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	10,232.0000	10,864.0000	6.177	0	0	0
11/07/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	60,270.0000	58,207.0000	(3.423)	0	0	0
11/07/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	15,884.0000	16,749.0000	5.446	0	0	0
11/07/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	48,721.0000	46,902.0000	(3.734)	0	0	0
11/07/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	23,036.0000	24,145.0000	4.814	0	0	0
11/07/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	52,320.0000	54,115.0000	3.431	0	0	0
11/07/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	90,018.0000	87,542.0000	(2.751)	0	0	0
11/07/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	24,652.0000	23,519.0000	(4.596)	0	0	0
11/07/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	31,605.0000	32,958.0000	4.281	0	0	0
11/07/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	107,732.0000	105,112.0000	(2.432)	0	0	0
11/07/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	37,363.0000	38,856.0000	3.996	0	0	0
11/07/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,302.0000	4,611.0000	7.183	0	0	0
11/07/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,615.0000	2,816.0000	7.686	0	0	0
11/07/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	126,753.0000	124,026.0000	(2.151)	0	0	0
11/07/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	37,335.0000	35,807.0000	(4.093)	0	0	0
11/07/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	168,028.0000	165,173.0000	(1.699)	0	0	0
11/07/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	146,904.0000	144,101.0000	(1.908)	0	0	0
11/07/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	33,476.0000	34,876.0000	4.182	0	0	0
11/07/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,518.0000	1,643.0000	8.235	0	0	0
11/07/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	840.0000	913.0000	8.690	0	0	0
11/07/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	41,432.0000	43,016.0000	3.823	0	0	0
11/07/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	34,092.0000	32,657.0000	(4.209)	0	0	0
11/07/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	39,056.0000	37,480.0000	(4.035)	0	0	0
11/07/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	31,103.0000	29,759.0000	(4.321)	0	0	0
11/07/2006	R207	2006/08/03			Bond Future	8.5250	8.4870	(0.446)	0.0000	0.0000	0
11/07/2006	R207	2006/08/03	8.25	Put	Option on Bond Future	22,164.0000	19,738.0000	(10.946)	0	0	0
11/07/2006	R207	2006/08/03	8.55	Call	Option on Bond Future	8,901.0000	10,331.0000	16.066	0	0	0
11/07/2006	R207	2006/08/03	8.25	Call	Option on Bond Future	1,623.0000	1,998.0000	23.105	0	0	0
11/07/2006	R207	2006/08/03	8.60	Call	Option on Bond Future	10,981.0000	12,619.0000	14.917	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
11/07/2006	R207	2006/08/03	8.60	Put	Option on Bond Future	5,488.0000	4,325.0000	(21.192)	0	0	0
11/07/2006	R207	2006/08/03	8.45	Put	Option on Bond Future	11,056.0000	9,271.0000	(16.145)	0	0	0
11/07/2006	R207	2006/08/03	8.55	Put	Option on Bond Future	7,065.0000	5,694.0000	(19.406)	0	0	0
11/07/2006	R207	2006/08/03	8.45	Call	Option on Bond Future	5,516.0000	6,533.0000	18.437	0	0	0
11/07/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	39,971.0000	37,225.0000	(6.870)	0	0	0
11/07/2006	R207	2006/08/03	8.50	Put	Option on Bond Future	8,920.0000	7,340.0000	(17.713)	0	0	0
11/07/2006	R207	2006/08/03	8.50	Call	Option on Bond Future	7,079.0000	8,299.0000	17.234	0	0	0
11/07/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	197.0000	251.0000	27.411	0	0	0
11/07/2006	R207	2006/11/02			Bond Future	8.5460	8.5080	(0.445)	0.0000	0.0000	0
11/07/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	6,946.0000	5,909.0000	(14.929)	0	0	0
11/07/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	14,466.0000	16,198.0000	11.973	0	0	0
11/07/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	7,219.0000	8,337.0000	15.487	0	0	0
11/07/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	10,167.0000	8,824.0000	(13.209)	0	0	0
11/07/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	41,624.0000	39,031.0000	(6.230)	0	0	0
11/07/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	14,238.0000	12,586.0000	(11.603)	0	0	0
11/07/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	12,367.0000	13,949.0000	12.792	0	0	0
11/07/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	2,946.0000	3,524.0000	19.620	0	0	0
11/07/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	19,196.0000	21,206.0000	10.471	0	0	0
11/07/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	8,741.0000	10,013.0000	14.552	0	0	0
11/07/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	4,525.0000	3,766.0000	(16.773)	0	0	0
11/07/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	24,829.0000	22,637.0000	(8.828)	0	0	0
11/07/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	8,452.0000	7,264.0000	(14.056)	0	0	0
11/07/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	12,095.0000	10,597.0000	(12.385)	0	0	0
11/07/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	10,458.0000	11,884.0000	13.635	0	0	0
11/07/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	691.0000	867.0000	25.470	0	0	0
11/07/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	33,442.0000	35,942.0000	7.476	0	0	0
11/07/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1,237.0000	968.0000	(21.746)	0	0	0
11/07/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	144,598.0000	141,828.0000	(1.916)	0	0	0
11/07/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	122,683.0000	119,913.0000	(2.258)	0	0	0
11/07/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
11/07/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	101,378.0000	98,609.0000	(2.731)	0	0	0
11/07/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	80,674.0000	77,908.0000	(3.429)	0	0	0
11/07/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	11.0000	15.0000	36.364	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
11/07/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	60,628.0000	57,893.0000	(4.511)	0	0	0
11/07/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	107.0000	142.0000	32.710	0	0	0
11/07/2006	R207	2007/02/01			Bond Future	8.5560	8.5180	(0.444)	0.0000	0.0000	0
11/07/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	16,723.0000	15,617.0000	(6.614)	0	0	0
11/07/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	19,612.0000	20,843.0000	6.277	0	0	0
11/07/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	21,563.0000	20,258.0000	(6.052)	0	0	0
11/07/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	24,722.0000	26,156.0000	5.801	0	0	0
11/07/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	30,536.0000	32,170.0000	5.351	0	0	0
11/07/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	27,284.0000	25,775.0000	(5.531)	0	0	0
11/07/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	41,663.0000	43,607.0000	4.666	0	0	0
11/07/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	36,311.0000	34,538.0000	(4.883)	0	0	0
11/07/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	26,583.0000	28,085.0000	5.650	0	0	0
11/07/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	166,073.0000	163,345.0000	(1.643)	0	0	0
11/07/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	85.0000	97.0000	14.118	0	0	0
11/07/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	13,922.0000	14,888.0000	6.939	0	0	0
11/07/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	10,473.0000	9,677.0000	(7.600)	0	0	0
11/07/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	143,958.0000	141,248.0000	(1.882)	0	0	0
11/07/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	230.0000	259.0000	12.609	0	0	0
11/07/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	21,236.0000	22,534.0000	6.112	0	0	0
11/07/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	49,795.0000	47,725.0000	(4.157)	0	0	0
11/07/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	8,549.0000	9,219.0000	7.837	0	0	0
11/07/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	25,277.0000	23,836.0000	(5.701)	0	0	0
11/07/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	19,854.0000	18,616.0000	(6.236)	0	0	0
11/07/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	122,645.0000	119,971.0000	(2.180)	0	0	0
11/07/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	564.0000	630.0000	11.702	0	0	0
11/07/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	22,939.0000	24,305.0000	5.955	0	0	0
11/07/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	23,371.0000	21,997.0000	(5.879)	0	0	0
11/07/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	102,289.0000	99,684.0000	(2.547)	0	0	0
11/07/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	65,515.0000	63,204.0000	(3.527)	0	0	0
11/07/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	4,889.0000	5,317.0000	8.754	0	0	0
11/07/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	83,136.0000	80,648.0000	(2.993)	0	0	0
11/07/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	2,588.0000	2,840.0000	9.737	0	0	0
11/07/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,262.0000	1,398.0000	10.777	0	0	0

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