



Derivatives High/Low Report

High/Low for 11/08/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/08/2006	GOVI 2006/11/02			jGovi	237.3680	237.0360	(0.140)	0.0000	0.0000	886
11/08/2006	GOVI 2006/11/02	230.00	Call	jGovi	74,745.0000	71,583.0000	(4.230)	0	0	0
11/08/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,065.0000	1,223.0000	14.836	0	0	0
11/08/2006	GOVI 2007/02/01			jGovi	242.2880	241.9620	(0.135)	0.0000	0.0000	0
11/08/2006	GOVI 2007/02/01	230.00	Call	jGovi	123,526.0000	120,343.0000	(2.577)	0	0	0
11/08/2006	GOVI 2007/02/01	230.00	Put	jGovi	646.0000	723.0000	11.920	0	0	0
11/08/2006	J153 2010/08/31			jSwap	8.8160	8.8520	0.408	0.0000	0.0000	0
11/08/2006	J157 2015/09/15			jSwap	8.8480	8.8860	0.429	0.0000	0.0000	0
11/08/2006	J186 2026/12/21			jSwap	8.6860	8.7270	0.472	0.0000	0.0000	0
11/08/2006	J194 2008/02/28			jSwap	8.4120	8.4330	0.250	0.0000	0.0000	0
11/08/2006	J201 2014/12/22			jSwap	8.9390	8.9750	0.403	0.0000	0.0000	0
11/08/2006	J203 2017/09/15			jSwap	8.7960	8.8350	0.443	0.0000	0.0000	0
11/08/2006	J204 2018/12/21			jSwap	8.8160	8.8570	0.465	0.0000	0.0000	0
11/08/2006	J207 2020/01/15			jSwap	8.7990	8.8410	0.477	0.0000	0.0000	0
11/08/2006	JBAR 2005/12/21			jBar	8.0790	8.0790	-	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/08/2006	JFRA	2006/11/02			jFra	8.4440	8.4470	0.036	0.0000	0.0000	0
11/08/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,540.0000	3,546.0000	0.169	0	0	0
11/08/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	14.0000	13.0000	(7.143)	0	0	0
11/08/2006	JFRA	2007/02/01			jFra	8.7830	8.7950	0.137	0.0000	0.0000	0
11/08/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	129.0000	125.0000	(3.101)	0	0	0
11/08/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,259.0000	3,284.0000	0.767	0	0	0
11/08/2006	JFRA	2007/05/03			jFra	8.9550	8.9820	0.302	0.0000	0.0000	0
11/08/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	206.0000	196.0000	(4.854)	0	0	0
11/08/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,754.0000	3,810.0000	1.492	0	0	0
11/08/2006	JFRA	2007/08/02			jFra	9.0450	9.0920	0.520	0.0000	0.0000	0
11/08/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,054.0000	4,150.0000	2.368	0	0	0
11/08/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	287.0000	268.0000	(6.620)	0	0	0
11/08/2006	JFRA	2007/11/01			jFra	9.0850	9.1500	0.715	0.0000	0.0000	0
11/08/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	379.0000	351.0000	(7.388)	0	0	0
11/08/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,534.0000	4,675.0000	3.110	0	0	0
11/08/2006	JFRA	2008/02/07			jFra	9.0980	9.1660	0.747	0.0000	0.0000	0
11/08/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,354.0000	26,417.0000	0.239	0	0	0
11/08/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,437.0000	22,334.0000	(0.459)	0	0	0
11/08/2006	JN02	2006/11/02			jNote	8.9510	8.9950	0.492	0.0000	0.0000	0
11/08/2006	JN02	2006/11/02	7.25	Call	Option on jNote	32,095.0000	32,790.0000	2.165	0	0	0
11/08/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,041.0000	944.0000	(9.318)	0	0	0
11/08/2006	JN05	2006/11/02			jNote	9.0100	9.0530	0.477	0.0000	0.0000	0
11/08/2006	JN05	2006/11/02	7.25	Call	Option on jNote	70,329.0000	71,971.0000	2.335	0	0	0
11/08/2006	JN05	2006/11/02	7.25	Put	Option on jNote	8.0000	5.0000	(37.500)	0	0	0
11/08/2006	JN10	2006/11/02			jNote	8.8490	8.8900	0.463	0.0000	0.0000	0
11/08/2006	JN10	2006/11/02	7.25	Call	Option on jNote	105,102.0000	107,604.0000	2.381	0	0	0
11/08/2006	JN10	2006/11/02	7.25	Put	Option on jNote	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
11/08/2006	JROD	2006/08/31			jRod	7.3480	7.3450	(0.041)	0.0000	0.0000	0
11/08/2006	JROD	2006/09/29			jRod	7.6430	7.6330	(0.131)	0.0000	0.0000	0
11/08/2006	JROD	2006/10/31			jRod	7.9870	7.9720	(0.188)	0.0000	0.0000	0
11/08/2006	JROD	2006/11/30			jRod	7.7740	7.7660	(0.103)	0.0000	0.0000	0
11/08/2006	JROD	2006/12/29			jRod	7.9970	7.9910	(0.075)	0.0000	0.0000	0
11/08/2006	JROD	2007/01/31			jRod	8.2270	8.2240	(0.036)	0.0000	0.0000	0
11/08/2006	JROD	2007/02/28			jRod	8.0260	8.0250	(0.012)	0.0000	0.0000	0
11/08/2006	R153	2006/11/02			Bond Future	8.5500	8.5800	0.351	8.5900	8.5900	418
11/08/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	9,205.0000	8,657.0000	(5.953)	0	0	0
11/08/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	10,125.0000	9,547.0000	(5.709)	0	0	0
11/08/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	10,125.0000	10,590.0000	4.593	0	0	0
11/08/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	8,337.0000	7,818.0000	(6.225)	0	0	0
11/08/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	10,947.0000	11,442.0000	4.522	0	0	0
11/08/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	11,823.0000	12,349.0000	4.449	0	0	0
11/08/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	14,247.0000	13,559.0000	(4.829)	0	0	0
11/08/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	15,849.0000	16,497.0000	4.089	0	0	101
11/08/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	5,348.0000	4,953.0000	(7.386)	0	0	0
11/08/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	7,314.0000	7,669.0000	4.854	0	0	0
11/08/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	29,404.0000	30,318.0000	3.108	0	0	0
11/08/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	370.0000	317.0000	(14.324)	0	0	0
11/08/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	1,129.0000	999.0000	(11.515)	0	0	0
11/08/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	2,686.0000	2,439.0000	(9.196)	0	0	0
11/08/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	22,031.0000	22,827.0000	3.613	0	0	0
11/08/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	37,663.0000	38,653.0000	2.629	0	0	0
11/08/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	55,630.0000	56,666.0000	1.862	0	0	0
11/08/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	20,252.0000	19,450.0000	(3.960)	0	0	0
11/08/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	4,727.0000	4,969.0000	5.120	0	0	0
11/08/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	27,026.0000	26,140.0000	(3.278)	0	0	0

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11/08/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	74,256.0000	75,299.0000	1.405	0	0	0
11/08/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,992.0000	3,150.0000	5.281	0	0	0
11/08/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	37.0000	30.0000	(18.919)	0	0	0
11/08/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	64,887.0000	65,929.0000	1.606	0	0	0
11/08/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
11/08/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
11/08/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	46,524.0000	47,546.0000	2.197	0	0	0
11/08/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	125.0000	105.0000	(16.000)	0	0	0
11/08/2006	R153	2007/02/01			Bond Future	8.4740	8.5070	0.389	0.0000	0.0000	0
11/08/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	18,953.0000	19,535.0000	3.071	0	0	0
11/08/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	11,585.0000	11,087.0000	(4.299)	0	0	0
11/08/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	20,927.0000	20,245.0000	(3.259)	0	0	0
11/08/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	15,786.0000	16,290.0000	3.193	0	0	0
11/08/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	14,999.0000	14,423.0000	(3.840)	0	0	0
11/08/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	11,931.0000	12,329.0000	3.336	0	0	0
11/08/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	14,387.0000	14,854.0000	3.246	0	0	0
11/08/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	16,873.0000	16,260.0000	(3.633)	0	0	0
11/08/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	7,936.0000	7,540.0000	(4.990)	0	0	0
11/08/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	2,957.0000	2,756.0000	(6.797)	0	0	0
11/08/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	23,600.0000	24,284.0000	2.898	0	0	0
11/08/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	5,080.0000	4,785.0000	(5.807)	0	0	0
11/08/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	29,116.0000	29,901.0000	2.696	0	0	0
11/08/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	35,442.0000	36,320.0000	2.477	0	0	0
11/08/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	15,920.0000	15,325.0000	(3.737)	0	0	0
11/08/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	9,380.0000	9,702.0000	3.433	0	0	0
11/08/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	15,069.0000	15,554.0000	3.219	0	0	0
11/08/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	26,447.0000	25,688.0000	(2.870)	0	0	0
11/08/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	50,675.0000	51,667.0000	1.958	0	0	0
11/08/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	1,057.0000	969.0000	(8.325)	0	0	0
11/08/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	587.0000	533.0000	(9.199)	0	0	0
11/08/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	58,891.0000	59,917.0000	1.742	0	0	0
11/08/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	32,443.0000	31,620.0000	(2.537)	0	0	0
11/08/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	7,379.0000	7,636.0000	3.483	0	0	0
11/08/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	67,380.0000	68,429.0000	1.557	0	0	0
11/08/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	309.0000	278.0000	(10.032)	0	0	0

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11/08/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	42,823.0000	43,766.0000	2.202	0	0	0
11/08/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	1,811.0000	1,674.0000	(7.565)	0	0	0
11/08/2006	R157	2006/11/02			Bond Future	8.6200	8.6500	0.348	0.0000	0.0000	19
11/08/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	51,466.0000	49,641.0000	(3.546)	0	0	0
11/08/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	1,715.0000	1,502.0000	(12.420)	0	0	0
11/08/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	66,070.0000	64,109.0000	(2.968)	0	0	0
11/08/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	85,888.0000	87,976.0000	2.431	0	0	0
11/08/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	4,014.0000	4,237.0000	5.556	0	0	0
11/08/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	36,469.0000	37,920.0000	3.979	0	0	0
11/08/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	81,336.0000	79,285.0000	(2.522)	0	0	0
11/08/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	661.0000	565.0000	(14.523)	0	0	0
11/08/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	6,622.0000	6,982.0000	5.436	0	0	0
11/08/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	4,353.0000	3,917.0000	(10.016)	0	0	0
11/08/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	125,767.0000	127,939.0000	1.727	0	0	0
11/08/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	50,630.0000	52,379.0000	3.454	0	0	0
11/08/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	105,492.0000	107,639.0000	2.035	0	0	0
11/08/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	9,116.0000	8,382.0000	(8.052)	0	0	0
11/08/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	221.0000	184.0000	(16.742)	0	0	0
11/08/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	67,281.0000	69,252.0000	2.930	0	0	158
11/08/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	37,969.0000	36,340.0000	(4.290)	0	0	0
11/08/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	10,665.0000	11,220.0000	5.204	0	0	0
11/08/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	16.0000	12.0000	(25.000)	0	0	0
11/08/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	146,550.0000	148,731.0000	1.488	0	0	0
11/08/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	23,252.0000	24,310.0000	4.550	0	0	0
11/08/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	2,389.0000	2,522.0000	5.567	0	0	0
11/08/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	26,151.0000	24,780.0000	(5.243)	0	0	0
11/08/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	64.0000	52.0000	(18.750)	0	0	0
11/08/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	18,135.0000	17,009.0000	(6.209)	0	0	0
11/08/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	16,370.0000	15,309.0000	(6.481)	0	0	0
11/08/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	25,157.0000	26,280.0000	4.464	0	0	117
11/08/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	16,721.0000	17,535.0000	4.868	0	0	0
11/08/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	19,999.0000	18,809.0000	(5.950)	0	0	0
11/08/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	21,458.0000	22,452.0000	4.632	0	0	0
11/08/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	27,187.0000	28,376.0000	4.373	0	0	0
11/08/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	14,715.0000	13,719.0000	(6.769)	0	0	0

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11/08/2006	R157	2007/02/01			Bond Future	8.6250	8.6510	0.301	0.0000	0.0000	0
11/08/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	12,411.0000	11,831.0000	(4.673)	0	0	0
11/08/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	124,460.0000	126,198.0000	1.396	0	0	0
11/08/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	57,954.0000	59,223.0000	2.190	0	0	0
11/08/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	21,811.0000	22,401.0000	2.705	0	0	0
11/08/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	4,558.0000	4,278.0000	(6.143)	0	0	0
11/08/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	88,096.0000	89,666.0000	1.782	0	0	0
11/08/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	105,739.0000	107,407.0000	1.577	0	0	0
11/08/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,661.0000	2,480.0000	(6.802)	0	0	0
11/08/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	46,115.0000	47,201.0000	2.355	0	0	0
11/08/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	48,138.0000	46,880.0000	(2.613)	0	0	0
11/08/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	7,412.0000	7,005.0000	(5.491)	0	0	0
11/08/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	19,045.0000	18,281.0000	(4.012)	0	0	0
11/08/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	27,249.0000	27,988.0000	2.712	0	0	0
11/08/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	71,774.0000	73,217.0000	2.010	0	0	0
11/08/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	60,257.0000	58,873.0000	(2.297)	0	0	0
11/08/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	36,106.0000	34,997.0000	(3.072)	0	0	0
11/08/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,472.0000	1,360.0000	(7.609)	0	0	0
11/08/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	86,673.0000	85,102.0000	(1.813)	0	0	0
11/08/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	32,415.0000	31,371.0000	(3.221)	0	0	0
11/08/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	9,829.0000	10,107.0000	2.828	0	0	0
11/08/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	34,306.0000	35,178.0000	2.542	0	0	0
11/08/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	73,153.0000	71,666.0000	(2.033)	0	0	0
11/08/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	30,637.0000	31,442.0000	2.628	0	0	0
11/08/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	16,779.0000	17,244.0000	2.771	0	0	0
11/08/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	12,839.0000	13,201.0000	2.820	0	0	0
11/08/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	36,248.0000	37,153.0000	2.497	0	0	0
11/08/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	32,437.0000	33,274.0000	2.580	0	0	0
11/08/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	27,308.0000	26,364.0000	(3.457)	0	0	0
11/08/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	28,953.0000	27,975.0000	(3.378)	0	0	0
11/08/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	30,655.0000	29,644.0000	(3.298)	0	0	0
11/08/2006	R186	2006/11/02			Bond Future	8.3740	8.4100	0.430	0.0000	0.0000	59
11/08/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	38,735.0000	40,832.0000	5.414	0	0	0
11/08/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	27,394.0000	25,364.0000	(7.410)	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
11/08/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	24,773.0000	22,862.0000	(7.714)	0	0	0
11/08/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	35,696.0000	37,674.0000	5.541	0	0	0
11/08/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	39,264.0000	36,782.0000	(6.321)	0	0	0
11/08/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	25,327.0000	26,853.0000	6.025	0	0	0
11/08/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	106,445.0000	110,089.0000	3.423	0	0	0
11/08/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	2,501.0000	2,138.0000	(14.514)	0	0	0
11/08/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	9,901.0000	10,584.0000	6.898	0	0	0
11/08/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	204,399.0000	208,394.0000	1.955	0	0	0
11/08/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	6,479.0000	5,716.0000	(11.777)	0	0	0
11/08/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	240,384.0000	244,389.0000	1.666	0	0	0
11/08/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	11.0000	8.0000	(27.273)	0	0	0
11/08/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	79,336.0000	82,581.0000	4.090	0	0	0
11/08/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	53.0000	40.0000	(24.528)	0	0	0
11/08/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	76,752.0000	73,428.0000	(4.331)	0	0	0
11/08/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	216.0000	172.0000	(20.370)	0	0	0
11/08/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	739.0000	607.0000	(17.862)	0	0	0
11/08/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	169,852.0000	173,815.0000	2.333	0	0	0
11/08/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	56,908.0000	53,947.0000	(5.203)	0	0	0
11/08/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	16,047.0000	17,093.0000	6.518	0	0	0
11/08/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	41,911.0000	44,129.0000	5.292	0	0	0
11/08/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	13,676.0000	12,372.0000	(9.535)	0	0	0
11/08/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	56,556.0000	59,258.0000	4.778	0	0	0
11/08/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	22,247.0000	20,458.0000	(8.042)	0	0	0
11/08/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	136,925.0000	140,801.0000	2.831	0	0	0
11/08/2006	R186	2007/02/01			Bond Future	8.3730	8.4090	0.430	0.0000	0.0000	0
11/08/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	46,510.0000	44,420.0000	(4.494)	0	0	0
11/08/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	44,595.0000	46,210.0000	3.621	0	0	0
11/08/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	58,560.0000	56,191.0000	(4.045)	0	0	0
11/08/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	57,458.0000	59,425.0000	3.423	0	0	0
11/08/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	54,652.0000	56,546.0000	3.466	0	0	0
11/08/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	43,691.0000	41,674.0000	(4.617)	0	0	0
11/08/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	40,948.0000	39,006.0000	(4.743)	0	0	0
11/08/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	142,006.0000	145,425.0000	2.408	0	0	0
11/08/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	6,840.0000	6,274.0000	(8.275)	0	0	0
11/08/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	20,417.0000	19,168.0000	(6.117)	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
11/08/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	26,450.0000	27,487.0000	3.921	0	0	0
11/08/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	204,884.0000	208,657.0000	1.842	0	0	0
11/08/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	115,603.0000	118,704.0000	2.682	0	0	0
11/08/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	92,701.0000	95,436.0000	2.950	0	0	0
11/08/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	12,447.0000	11,564.0000	(7.094)	0	0	0
11/08/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,036.0000	921.0000	(11.100)	0	0	0
11/08/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	60,381.0000	62,422.0000	3.380	0	0	0
11/08/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	2,078.0000	1,868.0000	(10.106)	0	0	0
11/08/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	34,426.0000	35,729.0000	3.785	0	0	0
11/08/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	93,034.0000	90,087.0000	(3.168)	0	0	0
11/08/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	3,893.0000	3,536.0000	(9.170)	0	0	0
11/08/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	172,259.0000	175,886.0000	2.106	0	0	0
11/08/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	239,576.0000	243,445.0000	1.615	0	0	0
11/08/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	73,363.0000	75,711.0000	3.201	0	0	0
11/08/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	30,861.0000	29,225.0000	(5.301)	0	0	0
11/08/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	75,162.0000	72,481.0000	(3.567)	0	0	0
11/08/2006	R194	2006/11/02			Bond Future	8.5630	8.6170	0.631	0.0000	0.0000	0
11/08/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	158.0000	125.0000	(20.886)	0	0	0
11/08/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/08/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	13,401.0000	14,034.0000	4.724	0	0	0
11/08/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	32,348.0000	33,014.0000	2.059	0	0	0
11/08/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	10,545.0000	11,134.0000	5.586	0	0	0
11/08/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/08/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	438.0000	361.0000	(17.580)	0	0	0
11/08/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
11/08/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	22,739.0000	23,404.0000	2.924	0	0	0
11/08/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	19,575.0000	20,236.0000	3.377	0	0	0
11/08/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
11/08/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	58.0000	44.0000	(24.138)	0	0	0
11/08/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	16,451.0000	17,103.0000	3.963	0	0	0
11/08/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	19.0000	14.0000	(26.316)	0	0	0
11/08/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	991.0000	847.0000	(14.531)	0	0	0
11/08/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	29,129.0000	29,796.0000	2.290	0	0	0
11/08/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	7,975.0000	8,497.0000	6.545	0	0	0
11/08/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	3,475.0000	3,782.0000	8.835	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
11/08/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	3,294.0000	2,970.0000	(9.836)	0	0	0
11/08/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	3,932.0000	3,572.0000	(9.156)	0	0	0
11/08/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	5,788.0000	6,224.0000	7.533	0	0	0
11/08/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	3,605.0000	3,262.0000	(9.515)	0	0	0
11/08/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	4,072.0000	4,414.0000	8.399	0	0	0
11/08/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	1,913.0000	1,683.0000	(12.023)	0	0	0
11/08/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	3,765.0000	4,089.0000	8.606	0	0	0
11/08/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	25,926.0000	26,592.0000	2.569	0	0	0
11/08/2006	R194	2007/02/01			Bond Future	8.6190	8.6800	0.708	0.0000	0.0000	0
11/08/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	857.0000	761.0000	(11.202)	0	0	0
11/08/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,419.0000	1,280.0000	(9.796)	0	0	0
11/08/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	8,435.0000	8,859.0000	5.027	0	0	0
11/08/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	14,436.0000	14,983.0000	3.789	0	0	0
11/08/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	187.0000	160.0000	(14.439)	0	0	0
11/08/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	19,232.0000	19,818.0000	3.047	0	0	0
11/08/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	10,208.0000	10,682.0000	4.643	0	0	0
11/08/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	324.0000	281.0000	(13.272)	0	0	0
11/08/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	538.0000	472.0000	(12.268)	0	0	0
11/08/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	16,791.0000	17,360.0000	3.389	0	0	0
11/08/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	2,186.0000	1,997.0000	(8.646)	0	0	0
11/08/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	12,196.0000	12,712.0000	4.231	0	0	0
11/08/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	5,590.0000	5,911.0000	5.742	0	0	0
11/08/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	4,708.0000	4,989.0000	5.969	0	0	0
11/08/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	6,914.0000	7,286.0000	5.380	0	0	0
11/08/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	3,196.0000	2,955.0000	(7.541)	0	0	0
11/08/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	4,393.0000	4,101.0000	(6.647)	0	0	0
11/08/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	5,521.0000	5,189.0000	(6.013)	0	0	0
11/08/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	4,507.0000	4,779.0000	6.035	0	0	0
11/08/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	5,823.0000	5,481.0000	(5.873)	0	0	0
11/08/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	4,916.0000	5,207.0000	5.919	0	0	0
11/08/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	5,228.0000	4,905.0000	(6.178)	0	0	0
11/08/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	21,736.0000	22,333.0000	2.747	0	0	0
11/08/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	103.0000	87.0000	(15.534)	0	0	0
11/08/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	55.0000	45.0000	(18.182)	0	0	0
11/08/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	24,285.0000	24,889.0000	2.487	0	0	0

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11/08/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	28.0000	23.0000	(17.857)	0	0	0
11/08/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	26,865.0000	27,473.0000	2.263	0	0	0
11/08/2006	R201	2006/11/02			Bond Future	8.6300	8.6420	0.139	0.0000	0.0000	26
11/08/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	15,607.0000	15,171.0000	(2.794)	0	0	0
11/08/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	17,145.0000	16,689.0000	(2.660)	0	0	0
11/08/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	20,440.0000	19,946.0000	(2.417)	0	0	0
11/08/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	13,534.0000	13,733.0000	1.470	0	0	0
11/08/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	116,615.0000	117,307.0000	0.593	0	0	0
11/08/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	17,343.0000	17,600.0000	1.482	0	0	0
11/08/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	40,367.0000	39,742.0000	(1.548)	0	0	0
11/08/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	29,713.0000	29,141.0000	(1.925)	0	0	0
11/08/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	12,762.0000	12,368.0000	(3.087)	0	0	0
11/08/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	5,336.0000	5,404.0000	1.274	0	0	0
11/08/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	8,616.0000	8,737.0000	1.404	0	0	0
11/08/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	20,312.0000	20,612.0000	1.477	0	0	0
11/08/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	13.0000	11.0000	(15.385)	0	0	0
11/08/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	15,990.0000	16,227.0000	1.482	0	0	0
11/08/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	53,901.0000	54,506.0000	1.122	0	0	0
11/08/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	1,345.0000	1,257.0000	(6.543)	0	0	0
11/08/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	18,783.0000	19,061.0000	1.480	0	0	0
11/08/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	14,146.0000	13,730.0000	(2.941)	0	0	0
11/08/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	51.0000	46.0000	(9.804)	0	0	0
11/08/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	521.0000	480.0000	(7.869)	0	0	0
11/08/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	40,679.0000	41,199.0000	1.278	0	0	0
11/08/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	84,158.0000	84,834.0000	0.803	0	0	0
11/08/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	3,404.0000	3,231.0000	(5.082)	0	0	0
11/08/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	7,106.0000	6,825.0000	(3.954)	0	0	0
11/08/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	176.0000	159.0000	(9.659)	0	0	0
11/08/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	100,191.0000	100,879.0000	0.687	0	0	0
11/08/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	29,381.0000	29,794.0000	1.406	0	0	0
11/08/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	68,643.0000	69,295.0000	0.950	0	0	0
11/08/2006	R201	2007/02/01			Bond Future	8.6250	8.6510	0.301	0.0000	0.0000	0
11/08/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	28,304.0000	28,990.0000	2.424	0	0	0
11/08/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	26,969.0000	27,628.0000	2.444	0	0	0

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11/08/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	14,018.0000	14,391.0000	2.661	0	0	0
11/08/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	48,591.0000	47,495.0000	(2.256)	0	0	0
11/08/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	25,553.0000	24,744.0000	(3.166)	0	0	0
11/08/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	114,380.0000	115,788.0000	1.231	0	0	0
11/08/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	795.0000	733.0000	(7.799)	0	0	0
11/08/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	24,050.0000	23,267.0000	(3.256)	0	0	0
11/08/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	39,060.0000	38,060.0000	(2.560)	0	0	0
11/08/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	30,317.0000	29,432.0000	(2.919)	0	0	0
11/08/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	57,660.0000	58,787.0000	1.955	0	0	0
11/08/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	22,592.0000	21,836.0000	(3.346)	0	0	0
11/08/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	23,278.0000	23,862.0000	2.509	0	0	0
11/08/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	6,570.0000	6,227.0000	(5.221)	0	0	0
11/08/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	27,099.0000	26,264.0000	(3.081)	0	0	0
11/08/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	25,686.0000	26,321.0000	2.472	0	0	0
11/08/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	18,130.0000	18,600.0000	2.592	0	0	0
11/08/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	16,008.0000	15,390.0000	(3.861)	0	0	0
11/08/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	84,288.0000	85,595.0000	1.551	0	0	0
11/08/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	37,509.0000	38,361.0000	2.271	0	0	0
11/08/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	29,695.0000	30,408.0000	2.401	0	0	0
11/08/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,518.0000	2,356.0000	(6.434)	0	0	0
11/08/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	10,641.0000	10,164.0000	(4.483)	0	0	0
11/08/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	70,454.0000	71,681.0000	1.742	0	0	0
11/08/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	4,163.0000	3,921.0000	(5.813)	0	0	0
11/08/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	46,804.0000	47,796.0000	2.119	0	0	0
11/08/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,451.0000	1,348.0000	(7.099)	0	0	0
11/08/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	98,984.0000	100,350.0000	1.380	0	0	0
11/08/2006	R203	2006/11/02			Bond Future	8.5940	8.6190	0.291	0.0000	0.0000	0
11/08/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
11/08/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	150.0000	124.0000	(17.333)	0	0	0
11/08/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	79,169.0000	80,855.0000	2.130	0	0	0
11/08/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	4,892.0000	4,421.0000	(9.628)	0	0	0
11/08/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	30.0000	24.0000	(20.000)	0	0	0
11/08/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	60,831.0000	62,456.0000	2.671	0	0	0
11/08/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	28,868.0000	30,109.0000	4.299	0	0	0
11/08/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	98,282.0000	99,988.0000	1.736	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
11/08/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	595.0000	508.0000	(14.622)	0	0	0
11/08/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	117,952.0000	119,663.0000	1.451	0	0	0
11/08/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	43,781.0000	45,266.0000	3.392	0	0	0
11/08/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	1,889.0000	1,662.0000	(12.017)	0	0	0
11/08/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	19,400.0000	18,259.0000	(5.881)	0	0	0
11/08/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	8,779.0000	9,351.0000	6.516	0	0	0
11/08/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	138,119.0000	139,831.0000	1.240	0	0	0
11/08/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	13,703.0000	12,764.0000	(6.853)	0	0	0
11/08/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	13,292.0000	14,065.0000	5.816	0	0	0
11/08/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	11,644.0000	12,349.0000	6.055	0	0	0
11/08/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/08/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	10,552.0000	9,752.0000	(7.582)	0	0	0
11/08/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
11/08/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	158,777.0000	160,489.0000	1.078	0	0	0
11/08/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	17,026.0000	17,939.0000	5.362	0	0	0
11/08/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	15,475.0000	14,467.0000	(6.514)	0	0	0
11/08/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	15,085.0000	15,928.0000	5.588	0	0	0
11/08/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	12,062.0000	11,192.0000	(7.213)	0	0	0
11/08/2006	R203	2007/02/01			Bond Future	8.6030	8.6290	0.302	0.0000	0.0000	0
11/08/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	34,309.0000	35,460.0000	3.355	0	0	0
11/08/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	97,950.0000	99,643.0000	1.728	0	0	0
11/08/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	5,696.0000	5,298.0000	(6.987)	0	0	0
11/08/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	10,070.0000	9,467.0000	(5.988)	0	0	0
11/08/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	62,900.0000	64,417.0000	2.412	0	0	0
11/08/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	9,001.0000	9,464.0000	5.144	0	0	0
11/08/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	79,826.0000	81,452.0000	2.037	0	0	0
11/08/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,387.0000	1,259.0000	(9.229)	0	0	0
11/08/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	35,338.0000	34,047.0000	(3.653)	0	0	0
11/08/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	590.0000	528.0000	(10.508)	0	0	0
11/08/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	47,584.0000	48,941.0000	2.852	0	0	0
11/08/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	2,948.0000	2,711.0000	(8.039)	0	0	0
11/08/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	24,879.0000	23,802.0000	(4.329)	0	0	0
11/08/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	15,015.0000	15,692.0000	4.509	0	0	0
11/08/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	77.0000	67.0000	(12.987)	0	0	0
11/08/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	225.0000	198.0000	(12.000)	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
11/08/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	17,941.0000	17,054.0000	(4.944)	0	0	0
11/08/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	156,876.0000	158,627.0000	1.116	0	0	0
11/08/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	116,954.0000	118,682.0000	1.478	0	0	0
11/08/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	21,530.0000	22,397.0000	4.027	0	0	0
11/08/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	23.0000	20.0000	(13.043)	0	0	0
11/08/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	19,752.0000	20,571.0000	4.146	0	0	0
11/08/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	23,409.0000	24,325.0000	3.913	0	0	0
11/08/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	136,633.0000	138,377.0000	1.276	0	0	0
11/08/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	19,549.0000	18,614.0000	(4.783)	0	0	0
11/08/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	18,074.0000	18,846.0000	4.271	0	0	0
11/08/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	21,242.0000	20,260.0000	(4.623)	0	0	0
11/08/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	16,418.0000	15,579.0000	(5.110)	0	0	0
11/08/2006	R204	2006/11/02			Bond Future	8.5810	8.6120	0.361	0.0000	0.0000	0
11/08/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
11/08/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	19,153.0000	17,950.0000	(6.281)	0	0	0
11/08/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	21,047.0000	19,780.0000	(6.020)	0	0	0
11/08/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	21,396.0000	22,431.0000	4.837	0	0	0
11/08/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	145,662.0000	147,894.0000	1.532	0	0	0
11/08/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	19,675.0000	20,645.0000	4.930	0	0	0
11/08/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	167,776.0000	170,012.0000	1.333	0	0	0
11/08/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	18.0000	14.0000	(22.222)	0	0	0
11/08/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	23,032.0000	21,702.0000	(5.775)	0	0	0
11/08/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	18,064.0000	18,970.0000	5.016	0	0	0
11/08/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	27,264.0000	25,814.0000	(5.318)	0	0	0
11/08/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	23,231.0000	24,331.0000	4.735	0	0	0
11/08/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	64,613.0000	66,609.0000	3.089	0	0	0
11/08/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	17,353.0000	16,217.0000	(6.546)	0	0	0
11/08/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	9,822.0000	9,025.0000	(8.114)	0	0	0
11/08/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	15,156.0000	15,943.0000	5.193	0	0	0
11/08/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	34,151.0000	35,591.0000	4.217	0	0	0
11/08/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	4,780.0000	4,298.0000	(10.084)	0	0	0
11/08/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	748.0000	638.0000	(14.706)	0	0	0
11/08/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	83,374.0000	85,501.0000	2.551	0	0	0
11/08/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	39,192.0000	37,484.0000	(4.358)	0	0	0
11/08/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	1,923.0000	1,683.0000	(12.480)	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
11/08/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	9,552.0000	10,082.0000	5.549	0	0	0
11/08/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	48,042.0000	49,797.0000	3.653	0	0	0
11/08/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	73.0000	59.0000	(19.178)	0	0	0
11/08/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	103,339.0000	105,533.0000	2.123	0	0	0
11/08/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	124,160.0000	126,383.0000	1.790	0	0	0
11/08/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	252.0000	209.0000	(17.063)	0	0	0
11/08/2006	R204	2007/02/01			Bond Future	8.5870	8.6180	0.361	0.0000	0.0000	0
11/08/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,016.0000	924.0000	(9.055)	0	0	0
11/08/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	166,494.0000	168,652.0000	1.296	0	0	0
11/08/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	31,318.0000	30,123.0000	(3.816)	0	0	0
11/08/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	145,189.0000	147,306.0000	1.458	0	0	0
11/08/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	33,964.0000	34,979.0000	2.988	0	0	0
11/08/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	519.0000	467.0000	(10.019)	0	0	0
11/08/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	27,781.0000	28,644.0000	3.106	0	0	0
11/08/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	35,220.0000	33,948.0000	(3.612)	0	0	0
11/08/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	33,243.0000	32,009.0000	(3.712)	0	0	0
11/08/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	29,446.0000	28,292.0000	(3.919)	0	0	0
11/08/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	39,323.0000	37,976.0000	(3.425)	0	0	0
11/08/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	32,316.0000	33,291.0000	3.017	0	0	0
11/08/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	30,737.0000	31,674.0000	3.048	0	0	0
11/08/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	35,685.0000	36,740.0000	2.956	0	0	0
11/08/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	20,948.0000	20,003.0000	(4.511)	0	0	0
11/08/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	57,167.0000	58,646.0000	2.587	0	0	0
11/08/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	1,879.0000	1,723.0000	(8.302)	0	0	0
11/08/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	13,994.0000	13,263.0000	(5.224)	0	0	0
11/08/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	124,804.0000	126,858.0000	1.646	0	0	0
11/08/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	87,498.0000	89,339.0000	2.104	0	0	0
11/08/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	45,421.0000	46,685.0000	2.783	0	0	0
11/08/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	21,477.0000	22,170.0000	3.227	0	0	0
11/08/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	8,650.0000	8,124.0000	(6.081)	0	0	0
11/08/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	5,467.0000	5,098.0000	(6.750)	0	0	0
11/08/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	50,358.0000	48,841.0000	(3.012)	0	0	0
11/08/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	105,506.0000	107,469.0000	1.861	0	0	0
11/08/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	71,005.0000	72,689.0000	2.372	0	0	0
11/08/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	3,289.0000	3,043.0000	(7.479)	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
11/08/2006	R207	2006/11/02			Bond Future	8.5570	8.5910	0.397	0.0000	0.0000	0
11/08/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	123,482.0000	125,947.0000	1.996	0	0	0
11/08/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	61,345.0000	63,801.0000	4.004	0	0	0
11/08/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
11/08/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	81,464.0000	83,928.0000	3.025	0	0	0
11/08/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/08/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	24,491.0000	26,571.0000	8.493	0	0	0
11/08/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	102,177.0000	104,642.0000	2.412	0	0	0
11/08/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/08/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	42,017.0000	44,402.0000	5.676	0	0	0
11/08/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	25.0000	16.0000	(36.000)	0	0	0
11/08/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	285.0000	205.0000	(28.070)	0	0	0
11/08/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	1,809.0000	1,424.0000	(21.282)	0	0	0
11/08/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	13,297.0000	14,862.0000	11.770	0	0	0
11/08/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	9,066.0000	10,312.0000	13.744	0	0	0
11/08/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	8,557.0000	7,338.0000	(14.246)	0	0	0
11/08/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	17,371.0000	15,546.0000	(10.506)	0	0	0
11/08/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	3,500.0000	4,140.0000	18.286	0	0	0
11/08/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	10,437.0000	9,057.0000	(13.222)	0	0	0
11/08/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	6,905.0000	5,848.0000	(15.308)	0	0	0
11/08/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	12,541.0000	11,003.0000	(12.264)	0	0	0
11/08/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	5,820.0000	6,747.0000	15.928	0	0	0
11/08/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	11,058.0000	12,466.0000	12.733	0	0	0
11/08/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	7,321.0000	8,406.0000	14.820	0	0	0
11/08/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	5,479.0000	4,579.0000	(16.426)	0	0	0
11/08/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	716.0000	893.0000	24.721	0	0	0
11/08/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/08/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	32,121.0000	29,833.0000	(7.123)	0	0	0
11/08/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	145,397.0000	147,862.0000	1.695	0	0	0
11/08/2006	R207	2007/02/01			Bond Future	8.5610	8.5950	0.397	0.0000	0.0000	0
11/08/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	82,742.0000	84,980.0000	2.705	0	0	0
11/08/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	1,834.0000	1,631.0000	(11.069)	0	0	0
11/08/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	64,748.0000	66,824.0000	3.206	0	0	0
11/08/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	7,039.0000	6,444.0000	(8.453)	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
11/08/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	323.0000	278.0000	(13.932)	0	0	0
11/08/2006	R207 2007/02/01	8.25	Call	Option on Bond Future	12,100.0000	11,216.0000	(7.306)	0	0	0
11/08/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	102,197.0000	104,537.0000	2.290	0	0	0
11/08/2006	R207 2007/02/01	8.25	Put	Option on Bond Future	34,850.0000	36,406.0000	4.465	0	0	0
11/08/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	3,762.0000	3,397.0000	(9.702)	0	0	0
11/08/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	811.0000	709.0000	(12.577)	0	0	0
11/08/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	122,764.0000	125,159.0000	1.951	0	0	0
11/08/2006	R207 2007/02/01	8.00	Put	Option on Bond Future	48,645.0000	50,491.0000	3.795	0	0	0
11/08/2006	R207 2007/02/01	8.65	Put	Option on Bond Future	18,220.0000	19,257.0000	5.692	0	0	0
11/08/2006	R207 2007/02/01	8.65	Call	Option on Bond Future	24,589.0000	23,186.0000	(5.706)	0	0	0
11/08/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	19,251.0000	18,044.0000	(6.270)	0	0	0
11/08/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	23,653.0000	24,886.0000	5.213	0	0	0
11/08/2006	R207 2007/02/01	8.45	Put	Option on Bond Future	25,677.0000	26,976.0000	5.059	0	0	0
11/08/2006	R207 2007/02/01	8.60	Call	Option on Bond Future	22,724.0000	21,385.0000	(5.892)	0	0	0
11/08/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	28,572.0000	27,042.0000	(5.355)	0	0	0
11/08/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	15,119.0000	16,029.0000	6.019	0	0	0
11/08/2006	R207 2007/02/01	8.55	Put	Option on Bond Future	21,736.0000	22,903.0000	5.369	0	0	0
11/08/2006	R207 2007/02/01	8.60	Put	Option on Bond Future	19,925.0000	21,027.0000	5.531	0	0	0
11/08/2006	R207 2007/02/01	8.55	Call	Option on Bond Future	20,944.0000	19,671.0000	(6.078)	0	0	0
11/08/2006	R207 2007/02/01	8.45	Call	Option on Bond Future	17,646.0000	16,504.0000	(6.472)	0	0	0
11/08/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	166,384.0000	168,818.0000	1.463	0	0	0
11/08/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	9,055.0000	9,678.0000	6.880	0	0	0
11/08/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	37.0000	30.0000	(18.919)	0	0	0
11/08/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	39,885.0000	38,068.0000	(4.556)	0	0	0
11/08/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	115.0000	97.0000	(15.652)	0	0	0
11/08/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	144,203.0000	146,626.0000	1.680	0	0	0

Grand Total: **1,784**