



# Derivatives High/Low Report

High/Low for 11/10/2006

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
11/10/2006	CRDI 2006/11/02			Index Future	102.3380	102.2270	(0.108)	0.0000	0.0000	10
11/10/2006	GOVI 2006/11/02			jGovi	236.5600	236.2260	(0.141)	0.0000	0.0000	901
11/10/2006	GOVI 2006/11/02	230.00	Call	jGovi	65,623.0000	62,289.0000	(5.081)	0	0	0
11/10/2006	GOVI 2006/11/02	230.00	Put	jGovi	23.0000	29.0000	26.087	0	0	0
11/10/2006	GOVI 2007/02/01			jGovi	241.4560	241.1110	(0.143)	0.0000	0.0000	0
11/10/2006	GOVI 2007/02/01	230.00	Put	jGovi	226.0000	264.0000	16.814	0	0	0
11/10/2006	GOVI 2007/02/01	230.00	Call	jGovi	114,786.0000	111,374.0000	(2.972)	0	0	0
11/10/2006	GOVI 2007/05/03			jGovi	246.8290	246.4730	(0.144)	0.0000	0.0000	0
11/10/2006	GOVI 2007/05/03	235.00	Call	jGovi	119,623.0000	116,213.0000	(2.851)	0	0	0
11/10/2006	GOVI 2007/05/03	235.00	Put	jGovi	1,333.0000	1,483.0000	11.253	0	0	0
11/10/2006	GOVI 2007/08/02			jGovi	252.6320	252.4430	(0.075)	0.0000	0.0000	0
11/10/2006	GOVI 2007/08/02	240.50	Put	jGovi	3,132.0000	3,259.0000	4.055	0	0	0
11/10/2006	GOVI 2007/08/02	240.50	Call	jGovi	124,452.0000	122,689.0000	(1.417)	0	0	0
11/10/2006	J153 2010/08/31			jSwap	9.1240	9.1480	0.263	0.0000	0.0000	0
11/10/2006	J157 2015/09/15			jSwap	8.9440	8.9620	0.201	0.0000	0.0000	0
11/10/2006	J186 2026/12/21			jSwap	8.6690	8.6720	0.035	0.0000	0.0000	0
11/10/2006	J194 2008/02/28			jSwap	9.2410	9.2280	(0.141)	0.0000	0.0000	0

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11/10/2006	J201	2014/12/22			jSwap	8.9110	8.9220	0.123	0.0000	0.0000	0
11/10/2006	J203	2017/09/15			jSwap	8.8810	8.8970	0.180	0.0000	0.0000	0
11/10/2006	J204	2018/12/21			jSwap	8.7950	8.8080	0.148	0.0000	0.0000	0
11/10/2006	J207	2020/01/15			jSwap	8.7810	8.7930	0.137	0.0000	0.0000	0
11/10/2006	JBAR	2005/12/21			jBar	0.0000	8.5830	100.000	0.0000	0.0000	0
11/10/2006	JFRA	2006/11/02			jFra	8.7800	8.7740	(0.068)	0.0000	0.0000	0
11/10/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,343.0000	4,328.0000	(0.345)	0	0	0
11/10/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
11/10/2006	JFRA	2007/02/01			jFra	9.2700	9.2620	(0.086)	0.0000	0.0000	0
11/10/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,325.0000	4,306.0000	(0.439)	0	0	0
11/10/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	12.0000	12.0000	-	0	0	0
11/10/2006	JFRA	2007/05/03			jFra	9.4630	9.4420	(0.222)	0.0000	0.0000	0
11/10/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,828.0000	4,779.0000	(1.015)	0	0	0
11/10/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	47.0000	49.0000	4.255	0	0	0
11/10/2006	JFRA	2007/08/02			jFra	9.4700	9.4740	0.042	0.0000	0.0000	0
11/10/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	111.0000	109.0000	(1.802)	0	0	0
11/10/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,909.0000	4,917.0000	0.163	0	0	0
11/10/2006	JFRA	2007/11/01			jFra	9.4140	9.3810	(0.351)	0.0000	0.0000	0
11/10/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	198.0000	207.0000	4.545	0	0	0
11/10/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,211.0000	5,133.0000	(1.497)	0	0	0
11/10/2006	JFRA	2008/02/07			jFra	9.2460	9.2350	(0.119)	0.0000	0.0000	0
11/10/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	25,138.0000	25,101.0000	(0.147)	0	0	0
11/10/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,870.0000	20,860.0000	(0.048)	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
11/10/2006	JN02	2006/11/02			jNote	9.2440	9.2280	(0.173)	0.0000	0.0000	0
11/10/2006	JN02	2006/11/02	7.25	Call	Option on jNote	36,265.0000	35,979.0000	(0.789)	0	0	0
11/10/2006	JN02	2006/11/02	7.25	Put	Option on jNote	6.0000	5.0000	(16.667)	0	0	0
11/10/2006	JN02	2007/02/01			jNote	9.2700	9.2680	(0.022)	0.0000	0.0000	0
11/10/2006	JN02	2007/02/01	9.00	Call	Option on jNote	13,742.0000	13,674.0000	(0.495)	0	0	0
11/10/2006	JN02	2007/02/01	9.00	Put	Option on jNote	8,841.0000	8,808.0000	(0.373)	0	0	0
11/10/2006	JN02	2007/05/03			jNote	9.2240	9.2350	0.119	0.0000	0.0000	0
11/10/2006	JN02	2007/05/03	9.25	Put	Option on jNote	15,190.0000	15,051.0000	(0.915)	0	0	0
11/10/2006	JN02	2007/05/03	9.25	Call	Option on jNote	14,716.0000	14,777.0000	0.415	0	0	0
11/10/2006	JN02	2007/08/02			jNote	9.1430	9.1740	0.339	0.0000	0.0000	0
11/10/2006	JN02	2007/08/02	9.25	Call	Option on jNote	17,022.0000	17,260.0000	1.398	0	0	0
11/10/2006	JN02	2007/08/02	9.25	Put	Option on jNote	18,970.0000	18,644.0000	(1.719)	0	0	0
11/10/2006	JN05	2006/11/02			jNote	9.0020	9.0280	0.289	0.0000	0.0000	0
11/10/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
11/10/2006	JN05	2006/11/02	7.25	Call	Option on jNote	69,821.0000	70,825.0000	1.438	0	0	0
11/10/2006	JN05	2007/02/01			jNote	9.0050	9.0320	0.300	0.0000	0.0000	0
11/10/2006	JN05	2007/02/01	9.25	Call	Option on jNote	6,991.0000	7,340.0000	4.992	0	0	0
11/10/2006	JN05	2007/02/01	9.25	Put	Option on jNote	16,752.0000	16,021.0000	(4.364)	0	0	0
11/10/2006	JN05	2007/05/03			jNote	8.9770	9.0050	0.312	0.0000	0.0000	0
11/10/2006	JN05	2007/05/03	9.25	Put	Option on jNote	21,094.0000	20,368.0000	(3.442)	0	0	0
11/10/2006	JN05	2007/05/03	9.25	Call	Option on jNote	10,210.0000	10,607.0000	3.888	0	0	0
11/10/2006	JN05	2007/08/02			jNote	8.9370	8.9660	0.324	0.0000	0.0000	0
11/10/2006	JN05	2007/08/02	9.25	Call	Option on jNote	12,509.0000	12,932.0000	3.382	0	0	0
11/10/2006	JN05	2007/08/02	9.25	Put	Option on jNote	25,004.0000	24,260.0000	(2.976)	0	0	0
11/10/2006	JN10	2006/11/02			jNote	8.8260	8.8450	0.215	0.0000	0.0000	0
11/10/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
11/10/2006	JN10	2006/11/02	7.25	Call	Option on jNote	103,544.0000	104,699.0000	1.115	0	0	0

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11/10/2006	JN10	2007/02/01			jNote	8.8190	8.8380	0.215	0.0000	0.0000	0
11/10/2006	JN10	2007/02/01	9.00	Put	Option on jNote	18,149.0000	17,272.0000	(4.832)	0	0	0
11/10/2006	JN10	2007/02/01	9.00	Call	Option on jNote	6,256.0000	6,637.0000	6.090	0	0	0
11/10/2006	JN10	2007/05/03			jNote	8.7930	8.8120	0.216	0.0000	0.0000	0
11/10/2006	JN10	2007/05/03	9.00	Call	Option on jNote	9,211.0000	9,629.0000	4.538	0	0	0
11/10/2006	JN10	2007/05/03	9.00	Put	Option on jNote	22,828.0000	21,983.0000	(3.702)	0	0	0
11/10/2006	JN10	2007/08/02			jNote	8.7580	8.7780	0.228	0.0000	0.0000	0
11/10/2006	JN10	2007/08/02	9.00	Put	Option on jNote	27,184.0000	26,301.0000	(3.248)	0	0	0
11/10/2006	JN10	2007/08/02	9.00	Call	Option on jNote	11,237.0000	11,688.0000	4.014	0	0	0
11/10/2006	JROD	2006/10/31			jRod	7.6920	7.6870	(0.065)	0.0000	0.0000	0
11/10/2006	JROD	2006/11/30			jRod	7.9710	7.9630	(0.100)	0.0000	0.0000	0
11/10/2006	JROD	2006/12/29			jRod	8.3880	8.3800	(0.095)	0.0000	0.0000	0
11/10/2006	JROD	2007/01/31			jRod	8.2720	8.2680	(0.048)	0.0000	0.0000	0
11/10/2006	JROD	2007/02/28			jRod	8.5220	8.5170	(0.059)	0.0000	0.0000	0
11/10/2006	JROD	2007/03/30			jRod	8.7790	8.7710	(0.091)	0.0000	0.0000	0
11/10/2006	JROD	2007/04/30			jRod	8.5740	8.5670	(0.082)	0.0000	0.0000	0
11/10/2006	JROD	2007/05/31			jRod	8.7730	8.7650	(0.091)	0.0000	0.0000	0
11/10/2006	OTHI	2006/11/02			Index Future	235.0200	234.7910	(0.097)	0.0000	0.0000	15
11/10/2006	R153	2006/11/02			Bond Future	8.7750	8.7650	(0.114)	0.0000	0.0000	408
11/10/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	9,708.0000	9,367.0000	(3.513)	0	0	0
11/10/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	1,912.0000	1,916.0000	0.209	0	0	0
11/10/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	11,019.0000	10,672.0000	(3.149)	0	0	0
11/10/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	1,482.0000	1,479.0000	(0.202)	0	0	0

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11/10/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	5,376.0000	5,088.0000	(5.357)	0	0	0
11/10/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	4,513.0000	4,570.0000	1.263	0	0	0
11/10/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	82,050.0000	81,705.0000	(0.420)	0	0	0
11/10/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	12,410.0000	12,058.0000	(2.836)	0	0	0
11/10/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	1,128.0000	1,120.0000	(0.709)	0	0	0
11/10/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	72,674.0000	72,329.0000	(0.475)	0	0	0
11/10/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	27,178.0000	26,830.0000	(1.280)	0	0	0
11/10/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	54,195.0000	53,850.0000	(0.637)	0	0	0
11/10/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	37.0000	34.0000	(8.108)	0	0	0
11/10/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
11/10/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	18,606.0000	18,251.0000	(1.908)	0	0	101
11/10/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	36,073.0000	35,728.0000	(0.956)	0	0	0
11/10/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	679.0000	592.0000	(12.813)	0	0	0
11/10/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	16,917.0000	17,175.0000	1.525	0	0	0
11/10/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	309.0000	299.0000	(3.236)	0	0	0
11/10/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,121.0000	1,938.0000	(8.628)	0	0	0
11/10/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	9,849.0000	10,012.0000	1.655	0	0	0
11/10/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	45,089.0000	44,744.0000	(0.765)	0	0	0
11/10/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	63,389.0000	63,044.0000	(0.544)	0	0	0
11/10/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R153	2007/02/01			Bond Future	8.7370	8.7560	0.217	0.0000	0.0000	0
11/10/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	7,988.0000	7,689.0000	(3.743)	0	0	0
11/10/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	11,175.0000	10,815.0000	(3.221)	0	0	0
11/10/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	6,620.0000	6,353.0000	(4.033)	0	0	0
11/10/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	15,981.0000	16,330.0000	2.184	0	0	0
11/10/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	10,753.0000	11,009.0000	2.381	0	0	0
11/10/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	14,077.0000	14,394.0000	2.252	0	0	0
11/10/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	2,330.0000	2,197.0000	(5.708)	0	0	0
11/10/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	5,191.0000	5,323.0000	2.543	0	0	0
11/10/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	33,710.0000	34,250.0000	1.602	0	0	0
11/10/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	21,681.0000	21,196.0000	(2.237)	0	0	0

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11/10/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	20,280.0000	20,692.0000	2.032	0	0	0
11/10/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	26,568.0000	27,051.0000	1.818	0	0	0
11/10/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	66,909.0000	67,522.0000	0.916	0	0	0
11/10/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	31.0000	27.0000	(12.903)	0	0	0
11/10/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	75,655.0000	76,270.0000	0.813	0	0	0
11/10/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	41,577.0000	42,152.0000	1.383	0	0	0
11/10/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	87.0000	78.0000	(10.345)	0	0	0
11/10/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	518.0000	477.0000	(7.915)	0	0	0
11/10/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	58,279.0000	58,886.0000	1.042	0	0	0
11/10/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	7,527.0000	7,714.0000	2.484	0	0	0
11/10/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	4,337.0000	4,133.0000	(4.704)	0	0	0
11/10/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	223.0000	202.0000	(9.417)	0	0	0
11/10/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,100.0000	1,025.0000	(6.818)	0	0	0
11/10/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	10.0000	9.0000	(10.000)	0	0	0
11/10/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	16,019.0000	15,590.0000	(2.678)	0	0	0
11/10/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	7,287.0000	7,004.0000	(3.884)	0	0	0
11/10/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	49,809.0000	50,404.0000	1.195	0	0	0
11/10/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	15,010.0000	15,343.0000	2.219	0	0	0
11/10/2006	R153	2007/05/03			Bond Future	8.6940	8.7150	0.242	0.0000	0.0000	0
11/10/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	14,306.0000	13,948.0000	(2.502)	0	0	0
11/10/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	14,123.0000	14,405.0000	1.997	0	0	0
11/10/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	11,486.0000	11,173.0000	(2.725)	0	0	0
11/10/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	17,408.0000	17,734.0000	1.873	0	0	0
11/10/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	13,370.0000	13,641.0000	2.027	0	0	0
11/10/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	15,072.0000	14,704.0000	(2.442)	0	0	0
11/10/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	12,644.0000	12,904.0000	2.056	0	0	0
11/10/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	15,863.0000	15,484.0000	(2.389)	0	0	0
11/10/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	10,006.0000	10,225.0000	2.189	0	0	0
11/10/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	19,268.0000	18,847.0000	(2.185)	0	0	0
11/10/2006	R153	2007/08/02			Bond Future	8.6390	8.6620	0.266	0.0000	0.0000	0
11/10/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	18,332.0000	17,963.0000	(2.013)	0	0	0
11/10/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	16,604.0000	16,888.0000	1.710	0	0	0
11/10/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	19,543.0000	19,860.0000	1.622	0	0	0
11/10/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	15,593.0000	15,258.0000	(2.148)	0	0	0

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11/10/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	15,918.0000	16,193.0000	1.728	0	0	0
11/10/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	19,060.0000	18,683.0000	(1.978)	0	0	0
11/10/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	15,252.0000	15,518.0000	1.744	0	0	0
11/10/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	19,804.0000	19,419.0000	(1.944)	0	0	0
11/10/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	12,776.0000	13,010.0000	1.832	0	0	0
11/10/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	22,951.0000	22,533.0000	(1.821)	0	0	0
11/10/2006	R157	2006/11/02			Bond Future	8.6700	8.7000	0.346	0.0000	0.0000	47
11/10/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	108,908.0000	111,084.0000	1.998	0	0	0
11/10/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	32,270.0000	34,138.0000	5.789	0	0	0
11/10/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	150,172.0000	152,348.0000	1.449	0	0	0
11/10/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	50,103.0000	52,216.0000	4.217	0	0	0
11/10/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	129,341.0000	131,517.0000	1.682	0	0	0
11/10/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	1,278.0000	971.0000	(24.022)	0	0	0
11/10/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	69,217.0000	71,387.0000	3.135	0	0	171
11/10/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	13,523.0000	12,045.0000	(10.930)	0	0	0
11/10/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	5,126.0000	4,283.0000	(16.446)	0	0	0
11/10/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	17,551.0000	18,884.0000	7.595	0	0	100
11/10/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	26,424.0000	24,507.0000	(7.255)	0	0	0
11/10/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	14.0000	8.0000	(42.857)	0	0	0
11/10/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	7,893.0000	6,788.0000	(14.000)	0	0	0
11/10/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	7,731.0000	8,429.0000	9.029	0	0	0
11/10/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	34.0000	35.0000	2.941	0	0	0
11/10/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	188.0000	125.0000	(33.511)	0	0	0
11/10/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	15,165.0000	16,368.0000	7.933	0	0	0
11/10/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	12,989.0000	14,061.0000	8.253	0	0	0
11/10/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	2,758.0000	3,017.0000	9.391	0	0	0
11/10/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	88,866.0000	91,042.0000	2.449	0	0	0
11/10/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	6,411.0000	5,438.0000	(15.177)	0	0	0
11/10/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
11/10/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	42,006.0000	39,897.0000	(5.021)	0	0	0
11/10/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	800.0000	867.0000	8.375	0	0	0
11/10/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	9,573.0000	8,339.0000	(12.890)	0	0	20

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
11/10/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	20,142.0000	21,600.0000	7.239	0	0	0
11/10/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	182.0000	193.0000	6.044	0	0	0
11/10/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	4,032.0000	3,314.0000	(17.808)	0	0	0
11/10/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	75,343.0000	73,169.0000	(2.885)	0	0	0
11/10/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	58,600.0000	56,436.0000	(3.693)	0	0	0
11/10/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	11,027.0000	11,968.0000	8.534	0	0	20
11/10/2006	R157	2007/02/01			Bond Future	8.6620	8.6770	0.173	0.0000	0.0000	0
11/10/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	40,890.0000	41,539.0000	1.587	0	0	0
11/10/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	106,372.0000	107,387.0000	0.954	0	0	0
11/10/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	29,775.0000	30,283.0000	1.706	0	0	0
11/10/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	663.0000	614.0000	(7.391)	0	0	0
11/10/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	6,273.0000	5,990.0000	(4.511)	0	0	0
11/10/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	70,079.0000	70,974.0000	1.277	0	0	0
11/10/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	11,189.0000	10,774.0000	(3.709)	0	0	0
11/10/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	125,886.0000	126,927.0000	0.827	0	0	0
11/10/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	38,349.0000	37,551.0000	(2.081)	0	0	0
11/10/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	18,205.0000	17,649.0000	(3.054)	0	0	0
11/10/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	14,652.0000	14,918.0000	1.815	0	0	0
11/10/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	10,014.0000	10,194.0000	1.797	0	0	0
11/10/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	3,086.0000	2,917.0000	(5.476)	0	0	0
11/10/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	64,453.0000	63,506.0000	(1.469)	0	0	0
11/10/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	54,446.0000	55,228.0000	1.436	0	0	0
11/10/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	6,769.0000	6,887.0000	1.743	0	0	0
11/10/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	267.0000	244.0000	(8.614)	0	0	0
11/10/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	21,055.0000	21,432.0000	1.791	0	0	0
11/10/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	4,519.0000	4,593.0000	1.638	0	0	0
11/10/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	78,732.0000	77,742.0000	(1.257)	0	0	0
11/10/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	26,011.0000	26,465.0000	1.745	0	0	0
11/10/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	27,282.0000	26,595.0000	(2.518)	0	0	0
11/10/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	50,861.0000	49,977.0000	(1.738)	0	0	0
11/10/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	87,667.0000	88,635.0000	1.104	0	0	0
11/10/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	15,149.0000	14,649.0000	(3.301)	0	0	150
11/10/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	33,931.0000	34,496.0000	1.665	0	0	0
11/10/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,498.0000	1,402.0000	(6.409)	0	0	0
11/10/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	24,269.0000	24,697.0000	1.764	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
11/10/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	23,417.0000	22,780.0000	(2.720)	0	0	0
11/10/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	4,801.0000	4,567.0000	(4.874)	0	0	250
11/10/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	21,600.0000	20,989.0000	(2.829)	0	0	0
11/10/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	6,248.0000	6,355.0000	1.713	0	0	150
11/10/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	67,262.0000	66,305.0000	(1.423)	0	0	0
11/10/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	19,862.0000	19,278.0000	(2.940)	0	0	0
11/10/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	27,846.0000	28,327.0000	1.727	0	0	0
11/10/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	60,459.0000	61,289.0000	1.373	0	0	0
11/10/2006	R157	2007/05/03			Bond Future	8.6380	8.6530	0.174	0.0000	0.0000	0
11/10/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	25,986.0000	26,362.0000	1.447	0	0	0
11/10/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	20,251.0000	20,560.0000	1.526	0	0	0
11/10/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	37,171.0000	36,506.0000	(1.789)	0	0	0
11/10/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	27,581.0000	27,975.0000	1.429	0	0	0
11/10/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	35,328.0000	34,681.0000	(1.831)	0	0	0
11/10/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	45,066.0000	44,333.0000	(1.627)	0	0	0
11/10/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	33,539.0000	32,909.0000	(1.878)	0	0	0
11/10/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	26,929.0000	26,373.0000	(2.065)	0	0	0
11/10/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	29,242.0000	29,654.0000	1.409	0	0	0
11/10/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	36,561.0000	37,046.0000	1.327	0	0	0
11/10/2006	R157	2007/08/02			Bond Future	8.6090	8.6250	0.186	0.0000	0.0000	0
11/10/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	52,709.0000	51,974.0000	(1.394)	0	0	0
11/10/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	43,390.0000	42,726.0000	(1.530)	0	0	0
11/10/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	26,524.0000	26,875.0000	1.323	0	0	0
11/10/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	17,959.0000	18,364.0000	2.255	0	0	0
11/10/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	33,864.0000	34,286.0000	1.246	0	0	0
11/10/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	30,840.0000	30,160.0000	(2.205)	0	0	0
11/10/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	42,513.0000	43,010.0000	1.169	0	0	0
11/10/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	35,083.0000	34,495.0000	(1.676)	0	0	0
11/10/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	35,487.0000	35,924.0000	1.231	0	0	0
11/10/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	41,646.0000	40,997.0000	(1.558)	0	0	0
11/10/2006	R186	2006/11/02			Bond Future	8.3750	8.3950	0.239	0.0000	0.0000	29
11/10/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	67,479.0000	65,266.0000	(3.280)	0	0	0
11/10/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	740.0000	755.0000	2.027	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
11/10/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	204,458.0000	206,687.0000	1.090	0	0	0
11/10/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	26,700.0000	28,010.0000	4.906	0	0	0
11/10/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	6,925.0000	6,006.0000	(13.271)	0	0	0
11/10/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	11,053.0000	9,837.0000	(11.002)	0	0	0
11/10/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	240,486.0000	242,714.0000	0.926	0	0	0
11/10/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	19,467.0000	20,480.0000	5.204	0	0	0
11/10/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	136,298.0000	138,527.0000	1.635	0	0	0
11/10/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
11/10/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	45,149.0000	46,971.0000	4.036	0	0	0
11/10/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	169,748.0000	171,976.0000	1.313	0	0	0
11/10/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	293.0000	212.0000	(27.645)	0	0	0
11/10/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	73,262.0000	75,409.0000	2.931	0	0	0
11/10/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	2,159.0000	1,752.0000	(18.851)	0	0	0
11/10/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	9,321.0000	9,812.0000	5.268	0	0	0
11/10/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	104,074.0000	106,296.0000	2.135	0	0	0
11/10/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	23,146.0000	21,409.0000	(7.505)	0	0	0
11/10/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	8,807.0000	7,741.0000	(12.104)	0	0	0
11/10/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	22,882.0000	24,044.0000	5.078	0	0	0
11/10/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	2,931.0000	3,059.0000	4.367	0	0	0
11/10/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	19.0000	12.0000	(36.842)	0	0	0
11/10/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	43,680.0000	41,580.0000	(4.808)	0	0	0
11/10/2006	R186	2007/02/01			Bond Future	8.3610	8.3810	0.239	0.0000	0.0000	0
11/10/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	43,955.0000	45,086.0000	2.573	0	0	0
11/10/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	256.0000	227.0000	(11.328)	0	0	0
11/10/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	25,855.0000	24,767.0000	(4.208)	0	0	0
11/10/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	201,729.0000	203,920.0000	1.086	0	0	0
11/10/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	37,984.0000	38,993.0000	2.656	0	0	0
11/10/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	31,175.0000	29,965.0000	(3.881)	0	0	0
11/10/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	135,713.0000	137,772.0000	1.517	0	0	0
11/10/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	167,774.0000	169,920.0000	1.279	0	0	0
11/10/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	740.0000	667.0000	(9.865)	0	0	0
11/10/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	60,796.0000	59,124.0000	(2.750)	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
11/10/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	1,879.0000	1,718.0000	(8.568)	0	0	0
11/10/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	18,728.0000	19,275.0000	2.921	0	0	0
11/10/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	28,246.0000	29,029.0000	2.772	0	0	0
11/10/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	58,240.0000	59,618.0000	2.366	0	0	0
11/10/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	17,070.0000	16,229.0000	(4.927)	0	0	0
11/10/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	80,107.0000	81,777.0000	2.085	0	0	0
11/10/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	106,053.0000	107,962.0000	1.800	0	0	0
11/10/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	4,230.0000	3,920.0000	(7.329)	0	0	0
11/10/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	40,822.0000	41,892.0000	2.621	0	0	0
11/10/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	28,388.0000	27,238.0000	(4.051)	0	0	0
11/10/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	9,156.0000	8,606.0000	(6.007)	0	0	0
11/10/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	43,544.0000	42,107.0000	(3.300)	0	0	0
11/10/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	77.0000	67.0000	(12.987)	0	0	0
11/10/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	12,255.0000	12,623.0000	3.003	0	0	0
11/10/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	237,285.0000	239,494.0000	0.931	0	0	0
11/10/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	80,173.0000	78,321.0000	(2.310)	0	0	0
11/10/2006	R186	2007/05/03			Bond Future	8.3390	8.3600	0.252	0.0000	0.0000	0
11/10/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	54,120.0000	55,201.0000	1.997	0	0	0
11/10/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	54,911.0000	53,502.0000	(2.566)	0	0	0
11/10/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	44,197.0000	42,955.0000	(2.810)	0	0	0
11/10/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	42,707.0000	43,622.0000	2.143	0	0	0
11/10/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	29,022.0000	29,706.0000	2.357	0	0	0
11/10/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	73,274.0000	71,635.0000	(2.237)	0	0	0
11/10/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	37,705.0000	38,540.0000	2.215	0	0	0
11/10/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	60,741.0000	59,252.0000	(2.451)	0	0	0
11/10/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	40,149.0000	41,023.0000	2.177	0	0	0
11/10/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	57,788.0000	56,339.0000	(2.507)	0	0	0
11/10/2006	R186	2007/08/02			Bond Future	8.3170	8.3380	0.252	0.0000	0.0000	0
11/10/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	61,428.0000	62,489.0000	1.727	0	0	0
11/10/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	53,994.0000	52,739.0000	(2.324)	0	0	0
11/10/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	36,171.0000	36,896.0000	2.004	0	0	0
11/10/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	45,097.0000	45,951.0000	1.894	0	0	0
11/10/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	70,416.0000	68,954.0000	(2.076)	0	0	0
11/10/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	64,688.0000	63,294.0000	(2.155)	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
11/10/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	50,135.0000	51,057.0000	1.839	0	0	0
11/10/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	82,579.0000	80,989.0000	(1.925)	0	0	0
11/10/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	47,567.0000	48,454.0000	1.865	0	0	0
11/10/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	67,521.0000	66,093.0000	(2.115)	0	0	0
11/10/2006	R194	2006/11/02			Bond Future	9.0700	9.0740	0.044	0.0000	0.0000	0
11/10/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	13,216.0000	13,265.0000	0.371	0	0	0
11/10/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	38,580.0000	38,629.0000	0.127	0	0	0
11/10/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	35,361.0000	35,410.0000	0.139	0	0	0
11/10/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
11/10/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	10,118.0000	10,165.0000	0.465	0	0	0
11/10/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	32,156.0000	32,205.0000	0.152	0	0	0
11/10/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	19,475.0000	19,524.0000	0.252	0	0	0
11/10/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	102.0000	89.0000	(12.745)	0	0	0
11/10/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	7,112.0000	7,148.0000	0.506	0	0	0
11/10/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	25,788.0000	25,837.0000	0.190	0	0	0
11/10/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	145.0000	129.0000	(11.034)	0	0	0
11/10/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	28,966.0000	29,015.0000	0.169	0	0	0
11/10/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	6,538.0000	6,570.0000	0.489	0	0	0
11/10/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	16,339.0000	16,388.0000	0.300	0	0	0
11/10/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	12.0000	10.0000	(16.667)	0	0	0
11/10/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	22,625.0000	22,674.0000	0.217	0	0	0
11/10/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	5,978.0000	6,006.0000	0.468	0	0	0
11/10/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	202.0000	181.0000	(10.396)	0	0	0
11/10/2006	R194	2007/02/01			Bond Future	9.1240	9.1270	0.033	0.0000	0.0000	0
11/10/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	375.0000	366.0000	(2.400)	0	0	0
11/10/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	163.0000	158.0000	(3.067)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/10/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	14,008.0000	14,033.0000	0.178	0	0	0
11/10/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	11,680.0000	11,701.0000	0.180	0	0	0
11/10/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	7,595.0000	7,605.0000	0.132	0	0	0
11/10/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	31,894.0000	31,924.0000	0.094	0	0	0
11/10/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,343.0000	1,323.0000	(1.489)	0	0	0
11/10/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	26,690.0000	26,720.0000	0.112	0	0	0
11/10/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
11/10/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	16,470.0000	16,497.0000	0.164	0	0	0
11/10/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	29,287.0000	29,317.0000	0.102	0	0	0
11/10/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	24,105.0000	24,135.0000	0.124	0	0	0
11/10/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	75.0000	72.0000	(4.000)	0	0	0
11/10/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	32.0000	31.0000	(3.125)	0	0	0
11/10/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	13.0000	12.0000	(7.692)	0	0	0
11/10/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	21,535.0000	21,564.0000	0.135	0	0	0
11/10/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	9,526.0000	9,542.0000	0.168	0	0	0
11/10/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	1,816.0000	1,792.0000	(1.322)	0	0	0
11/10/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	752.0000	737.0000	(1.995)	0	0	0
11/10/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	1,994.0000	1,969.0000	(1.254)	0	0	0
11/10/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	6,236.0000	6,242.0000	0.096	0	0	0
11/10/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,560.0000	6,566.0000	0.091	0	0	0
11/10/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	18,986.0000	19,014.0000	0.147	0	0	0
11/10/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
11/10/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,183.0000	2,157.0000	(1.191)	0	0	0
11/10/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,924.0000	5,928.0000	0.068	0	0	0
11/10/2006	R194	2007/05/03			Bond Future	9.0960	9.1000	0.044	0.0000	0.0000	0
11/10/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	4,330.0000	4,332.0000	0.046	0	0	0
11/10/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	5,521.0000	5,492.0000	(0.525)	0	0	0
11/10/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	3,686.0000	3,662.0000	(0.651)	0	0	0
11/10/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	5,288.0000	5,292.0000	0.076	0	0	0
11/10/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	4,544.0000	4,518.0000	(0.572)	0	0	0
11/10/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	6,369.0000	6,375.0000	0.094	0	0	0
11/10/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	5,494.0000	5,499.0000	0.091	0	0	0
11/10/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	5,086.0000	5,090.0000	0.079	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
11/10/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	4,363.0000	4,337.0000	(0.596)	0	0	0
11/10/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	4,730.0000	4,703.0000	(0.571)	0	0	0
11/10/2006	R194	2007/08/02			Bond Future	9.0230	9.0270	0.044	0.0000	0.0000	0
11/10/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	6,660.0000	6,638.0000	(0.330)	0	0	0
11/10/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	5,428.0000	5,428.0000	-	0	0	0
11/10/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,318.0000	5,298.0000	(0.376)	0	0	0
11/10/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	6,804.0000	6,805.0000	0.015	0	0	0
11/10/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	5,966.0000	5,945.0000	(0.352)	0	0	0
11/10/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	6,091.0000	6,091.0000	-	0	0	0
11/10/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	6,229.0000	6,230.0000	0.016	0	0	0
11/10/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	5,954.0000	5,955.0000	0.017	0	0	0
11/10/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,101.0000	6,080.0000	(0.344)	0	0	0
11/10/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	5,832.0000	5,812.0000	(0.343)	0	0	0
11/10/2006	R201	2006/11/02			Bond Future	8.6540	8.6690	0.173	0.0000	0.0000	26
11/10/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	4,409.0000	3,969.0000	(9.980)	0	0	0
11/10/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	38,847.0000	39,669.0000	2.116	0	0	0
11/10/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	101,526.0000	102,391.0000	0.852	0	0	0
11/10/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	11,498.0000	11,866.0000	3.201	0	0	0
11/10/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	53,958.0000	54,817.0000	1.592	0	0	0
11/10/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	5,475.0000	4,978.0000	(9.078)	0	0	0
11/10/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	17.0000	11.0000	(35.294)	0	0	0
11/10/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
11/10/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	13,345.0000	13,770.0000	3.185	0	0	0
11/10/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	1,159.0000	978.0000	(15.617)	0	0	0
11/10/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	69,509.0000	70,374.0000	1.244	0	0	0
11/10/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	9,818.0000	10,131.0000	3.188	0	0	0
11/10/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	187.0000	143.0000	(23.529)	0	0	0
11/10/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	85,368.0000	86,233.0000	1.013	0	0	0
11/10/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	6,696.0000	6,144.0000	(8.244)	0	0	0
11/10/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	24,820.0000	25,504.0000	2.756	0	0	0
11/10/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	8,306.0000	8,567.0000	3.142	0	0	0
11/10/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	8,076.0000	7,471.0000	(7.491)	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
11/10/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	117,988.0000	118,853.0000	0.733	0	0	0
11/10/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	34,229.0000	33,358.0000	(2.545)	0	0	0
11/10/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	584.0000	578.0000	(1.027)	0	0	0
11/10/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	21,747.0000	20,913.0000	(3.835)	0	0	0
11/10/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	2,035.0000	2,066.0000	1.523	0	0	0
11/10/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	11,299.0000	10,602.0000	(6.169)	0	0	0
11/10/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	5,779.0000	5,948.0000	2.924	0	0	0
11/10/2006	R201	2007/02/01			Bond Future	8.6420	8.6570	0.174	0.0000	0.0000	0
11/10/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	4,889.0000	4,665.0000	(4.582)	0	0	0
11/10/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	197.0000	180.0000	(8.629)	0	0	0
11/10/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	19,544.0000	19,900.0000	1.822	0	0	0
11/10/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	2,397.0000	2,263.0000	(5.590)	0	0	0
11/10/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	17,167.0000	16,676.0000	(2.860)	0	0	0
11/10/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	42,013.0000	42,635.0000	1.480	0	0	0
11/10/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	98,691.0000	99,521.0000	0.841	0	0	0
11/10/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	22,506.0000	22,906.0000	1.777	0	0	0
11/10/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	54,449.0000	55,162.0000	1.309	0	0	0
11/10/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	499.0000	461.0000	(7.615)	0	0	0
11/10/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	18,176.0000	18,510.0000	1.838	0	0	0
11/10/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	31,314.0000	31,827.0000	1.638	0	0	0
11/10/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	83,230.0000	84,039.0000	0.972	0	0	0
11/10/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	14,442.0000	13,996.0000	(3.088)	0	0	0
11/10/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	18,627.0000	18,115.0000	(2.749)	0	0	0
11/10/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	8,851.0000	8,518.0000	(3.762)	0	0	0
11/10/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,147.0000	1,072.0000	(6.539)	0	0	0
11/10/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	68,399.0000	69,171.0000	1.129	0	0	0
11/10/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	15,772.0000	15,303.0000	(2.974)	0	0	0
11/10/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	20,987.0000	21,365.0000	1.801	0	0	0
11/10/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	7,229.0000	7,365.0000	1.881	0	0	0
11/10/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	40,841.0000	40,130.0000	(1.741)	0	0	0
11/10/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	114,616.0000	115,457.0000	0.734	0	0	0
11/10/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	70.0000	63.0000	(10.000)	0	0	0
11/10/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	30,709.0000	30,066.0000	(2.094)	0	0	0
11/10/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	10,740.0000	10,944.0000	1.899	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
11/10/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	15,659.0000	15,953.0000	1.878	0	0	0
11/10/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	21,737.0000	21,184.0000	(2.544)	0	0	0
11/10/2006	R201	2007/05/03			Bond Future	8.6190	8.6350	0.186	0.0000	0.0000	0
11/10/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	27,739.0000	27,202.0000	(1.936)	0	0	0
11/10/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	23,272.0000	23,619.0000	1.491	0	0	0
11/10/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	29,019.0000	29,427.0000	1.406	0	0	0
11/10/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	22,410.0000	21,934.0000	(2.124)	0	0	0
11/10/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	16,197.0000	16,459.0000	1.618	0	0	0
11/10/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	20,712.0000	21,030.0000	1.535	0	0	0
11/10/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	36,990.0000	36,367.0000	(1.684)	0	0	0
11/10/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	30,659.0000	30,092.0000	(1.849)	0	0	0
11/10/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	21,966.0000	22,299.0000	1.516	0	0	0
11/10/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	29,178.0000	28,626.0000	(1.892)	0	0	0
11/10/2006	R201	2007/08/02			Bond Future	8.5930	8.6090	0.186	0.0000	0.0000	0
11/10/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	32,692.0000	33,086.0000	1.205	0	0	0
11/10/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	27,645.0000	27,175.0000	(1.700)	0	0	0
11/10/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	27,147.0000	27,492.0000	1.271	0	0	0
11/10/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	32,914.0000	32,394.0000	(1.580)	0	0	0
11/10/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	41,817.0000	41,227.0000	(1.411)	0	0	0
11/10/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	20,104.0000	20,378.0000	1.363	0	0	0
11/10/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	24,633.0000	24,953.0000	1.299	0	0	0
11/10/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	35,751.0000	35,207.0000	(1.522)	0	0	0
11/10/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	25,869.0000	26,201.0000	1.283	0	0	0
11/10/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	34,316.0000	33,784.0000	(1.550)	0	0	0
11/10/2006	R203	2006/11/02			Bond Future	8.5930	8.6030	0.116	0.0000	0.0000	0
11/10/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	2,937.0000	2,995.0000	1.975	0	0	0
11/10/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	138,050.0000	138,735.0000	0.496	0	0	0
11/10/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	158,708.0000	159,394.0000	0.432	0	0	0
11/10/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	60,170.0000	60,854.0000	1.137	0	0	0
11/10/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	13,626.0000	12,999.0000	(4.601)	0	0	0
11/10/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	78,950.0000	79,636.0000	0.869	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
11/10/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
11/10/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	9,171.0000	8,619.0000	(6.019)	0	0	0
11/10/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	7,305.0000	6,803.0000	(6.872)	0	0	0
11/10/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	5,272.0000	5,405.0000	2.523	0	0	0
11/10/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	759.0000	637.0000	(16.074)	0	0	0
11/10/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	117,879.0000	118,564.0000	0.581	0	0	0
11/10/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	6,825.0000	7,008.0000	2.681	0	0	0
11/10/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	98,183.0000	98,869.0000	0.699	0	0	0
11/10/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	5,695.0000	5,249.0000	(7.831)	0	0	0
11/10/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	64.0000	47.0000	(26.563)	0	0	0
11/10/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	41,887.0000	42,556.0000	1.597	0	0	0
11/10/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	4,340.0000	3,953.0000	(8.917)	0	0	0
11/10/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	10,746.0000	11,045.0000	2.782	0	0	0
11/10/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	8,651.0000	8,889.0000	2.751	0	0	0
11/10/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	24,666.0000	25,230.0000	2.287	0	0	0
11/10/2006	R203	2007/02/01			Bond Future	8.5840	8.5940	0.116	0.0000	0.0000	0
11/10/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	10,839.0000	11,033.0000	1.790	0	0	0
11/10/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	21,988.0000	21,505.0000	(2.197)	0	0	0
11/10/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	135,279.0000	135,955.0000	0.500	0	0	0
11/10/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
11/10/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	155,570.0000	156,246.0000	0.435	0	0	0
11/10/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
11/10/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	77,650.0000	78,293.0000	0.828	0	0	0
11/10/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	38.0000	35.0000	(7.895)	0	0	0
11/10/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	115,483.0000	116,155.0000	0.582	0	0	0
11/10/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	496.0000	463.0000	(6.653)	0	0	0
11/10/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	17,076.0000	17,357.0000	1.646	0	0	0
11/10/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	14,772.0000	14,376.0000	(2.681)	0	0	0
11/10/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	96,226.0000	96,890.0000	0.690	0	0	0
11/10/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	30,079.0000	30,501.0000	1.403	0	0	0
11/10/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	150.0000	138.0000	(8.000)	0	0	0
11/10/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	33,196.0000	32,626.0000	(1.717)	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
11/10/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	7,124.0000	6,870.0000	(3.565)	0	0	0
11/10/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	16,418.0000	15,999.0000	(2.552)	0	0	0
11/10/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	15,336.0000	15,594.0000	1.682	0	0	0
11/10/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	18,940.0000	19,244.0000	1.605	0	0	0
11/10/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	13,233.0000	12,861.0000	(2.811)	0	0	0
11/10/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	3,381.0000	3,230.0000	(4.466)	0	0	0
11/10/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	1,397.0000	1,319.0000	(5.583)	0	0	0
11/10/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	43,986.0000	44,511.0000	1.194	0	0	0
11/10/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	60,064.0000	60,663.0000	0.997	0	0	0
11/10/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	13,717.0000	13,953.0000	1.720	0	0	0
11/10/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	18,170.0000	17,729.0000	(2.427)	0	0	0
11/10/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	5,575.0000	5,681.0000	1.901	0	0	0
11/10/2006	R203	2007/05/03			Bond Future	8.5620	8.5720	0.117	0.0000	0.0000	0
11/10/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	9,342.0000	9,487.0000	1.552	0	0	0
11/10/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	38,046.0000	37,523.0000	(1.375)	0	0	0
11/10/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	27,583.0000	27,131.0000	(1.639)	0	0	0
11/10/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	13,802.0000	14,003.0000	1.456	0	0	0
11/10/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	25,700.0000	25,264.0000	(1.696)	0	0	0
11/10/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	16,534.0000	16,766.0000	1.403	0	0	0
11/10/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	15,124.0000	15,340.0000	1.428	0	0	0
11/10/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	29,539.0000	29,072.0000	(1.581)	0	0	0
11/10/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	23,080.0000	23,379.0000	1.295	0	0	0
11/10/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	18,925.0000	18,556.0000	(1.950)	0	0	0
11/10/2006	R203	2007/08/02			Bond Future	8.5370	8.5470	0.117	0.0000	0.0000	0
11/10/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	43,013.0000	42,519.0000	(1.148)	0	0	0
11/10/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	20,538.0000	20,774.0000	1.149	0	0	0
11/10/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	17,778.0000	17,990.0000	1.192	0	0	0
11/10/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	34,931.0000	34,483.0000	(1.283)	0	0	0
11/10/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	31,216.0000	30,793.0000	(1.355)	0	0	0
11/10/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	19,122.0000	19,346.0000	1.171	0	0	0
11/10/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	33,045.0000	32,610.0000	(1.316)	0	0	0
11/10/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	13,080.0000	13,245.0000	1.261	0	0	0
11/10/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	24,484.0000	24,114.0000	(1.511)	0	0	0
11/10/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	26,930.0000	27,219.0000	1.073	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/10/2006	R204	2006/11/02			Bond Future	8.5720	8.5870	0.175	0.0000	0.0000	0
11/10/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	2,203.0000	1,895.0000	(13.981)	0	0	0
11/10/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	25,882.0000	26,658.0000	2.998	0	0	0
11/10/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	7,531.0000	7,763.0000	3.081	0	0	0
11/10/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	9,075.0000	9,366.0000	3.207	0	0	0
11/10/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	11,098.0000	10,304.0000	(7.154)	0	0	0
11/10/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	13,150.0000	12,299.0000	(6.471)	0	0	0
11/10/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	390.0000	307.0000	(21.282)	0	0	0
11/10/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	10,832.0000	11,186.0000	3.268	0	0	0
11/10/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	31,900.0000	30,830.0000	(3.354)	0	0	0
11/10/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	9,239.0000	8,509.0000	(7.901)	0	0	0
11/10/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	12,807.0000	13,230.0000	3.303	0	0	0
11/10/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	7,580.0000	6,919.0000	(8.720)	0	0	0
11/10/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	1,610.0000	1,625.0000	0.932	0	0	0
11/10/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	43,002.0000	44,003.0000	2.328	0	0	0
11/10/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	144,993.0000	146,077.0000	0.748	0	0	0
11/10/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	62,077.0000	63,150.0000	1.728	0	0	0
11/10/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	123,437.0000	124,521.0000	0.878	0	0	0
11/10/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	102,436.0000	103,520.0000	1.058	0	0	0
11/10/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	167,121.0000	168,206.0000	0.649	0	0	0
11/10/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	38.0000	26.0000	(31.579)	0	0	0
11/10/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	17,797.0000	16,850.0000	(5.321)	0	0	0
11/10/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
11/10/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	5,039.0000	5,176.0000	2.719	0	0	0
11/10/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	81,978.0000	83,061.0000	1.321	0	0	0
11/10/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R204	2007/02/01			Bond Future	8.5610	8.5760	0.175	0.0000	0.0000	0
11/10/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	3,867.0000	3,663.0000	(5.275)	0	0	0
11/10/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	64,364.0000	65,232.0000	1.349	0	0	0
11/10/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	20,477.0000	20,855.0000	1.846	0	0	0
11/10/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	23,718.0000	24,149.0000	1.817	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
11/10/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	35,939.0000	36,540.0000	1.672	0	0	0
11/10/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	13,326.0000	12,853.0000	(3.549)	0	0	0
11/10/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	22,931.0000	22,289.0000	(2.800)	0	0	0
11/10/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	25,483.0000	25,941.0000	1.797	0	0	0
11/10/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	26,819.0000	26,125.0000	(2.588)	0	0	0
11/10/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	7,621.0000	7,292.0000	(4.317)	0	0	0
11/10/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	21,103.0000	20,488.0000	(2.914)	0	0	0
11/10/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	48,936.0000	49,679.0000	1.518	0	0	0
11/10/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	42,749.0000	41,902.0000	(1.981)	0	0	0
11/10/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	17,600.0000	17,930.0000	1.875	0	0	0
11/10/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	101,214.0000	102,225.0000	0.999	0	0	0
11/10/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	12,010.0000	12,236.0000	1.882	0	0	0
11/10/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	22,051.0000	22,455.0000	1.832	0	0	0
11/10/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	856.0000	794.0000	(7.243)	0	0	0
11/10/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	24,837.0000	24,168.0000	(2.694)	0	0	0
11/10/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	347.0000	318.0000	(8.357)	0	0	0
11/10/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	121,414.0000	122,458.0000	0.860	0	0	0
11/10/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	31,001.0000	30,258.0000	(2.397)	0	0	0
11/10/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	127.0000	115.0000	(9.449)	0	0	0
11/10/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	41.0000	37.0000	(9.756)	0	0	0
11/10/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	164,158.0000	165,227.0000	0.651	0	0	0
11/10/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	142,441.0000	143,502.0000	0.745	0	0	0
11/10/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	1,908.0000	1,790.0000	(6.184)	0	0	0
11/10/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	82,081.0000	83,036.0000	1.163	0	0	0
11/10/2006	R204	2007/05/03			Bond Future	8.5410	8.5560	0.176	0.0000	0.0000	0
11/10/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	34,248.0000	34,700.0000	1.320	0	0	0
11/10/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	31,337.0000	30,726.0000	(1.950)	0	0	0
11/10/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	27,255.0000	27,634.0000	1.391	0	0	0
11/10/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	38,433.0000	37,751.0000	(1.775)	0	0	0
11/10/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	18,764.0000	19,046.0000	1.503	0	0	0
11/10/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	50,562.0000	49,782.0000	(1.543)	0	0	0
11/10/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	24,166.0000	24,512.0000	1.432	0	0	0
11/10/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	42,286.0000	41,570.0000	(1.693)	0	0	0
11/10/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	25,677.0000	26,040.0000	1.414	0	0	0
11/10/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	40,335.0000	39,636.0000	(1.733)	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
11/10/2006	R204	2007/08/02			Bond Future	8.5190	8.5350	0.188	0.0000	0.0000	0
11/10/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	39,299.0000	39,781.0000	1.226	0	0	0
11/10/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	37,965.0000	37,326.0000	(1.683)	0	0	0
11/10/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	48,720.0000	47,987.0000	(1.505)	0	0	0
11/10/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	56,679.0000	55,888.0000	(1.396)	0	0	0
11/10/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	23,721.0000	24,050.0000	1.387	0	0	0
11/10/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	29,279.0000	29,667.0000	1.325	0	0	0
11/10/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	46,826.0000	46,108.0000	(1.533)	0	0	0
11/10/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	30,805.0000	31,208.0000	1.308	0	0	0
11/10/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	44,971.0000	44,269.0000	(1.561)	0	0	0
11/10/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	32,388.0000	32,807.0000	1.294	0	0	0
11/10/2006	R207	2006/11/02			Bond Future	8.5450	8.5630	0.211	0.0000	0.0000	0
11/10/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	122,610.0000	123,918.0000	1.067	0	0	0
11/10/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	2,566.0000	2,736.0000	6.625	0	0	0
11/10/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	60,457.0000	61,761.0000	2.157	0	0	0
11/10/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	9.0000	5.0000	(44.444)	0	0	0
11/10/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	17,309.0000	16,171.0000	(6.575)	0	0	0
11/10/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	4,637.0000	4,942.0000	6.578	0	0	0
11/10/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	12,230.0000	11,227.0000	(8.201)	0	0	0
11/10/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	101,305.0000	102,613.0000	1.291	0	0	0
11/10/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	390.0000	410.0000	5.128	0	0	0
11/10/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	144,525.0000	145,833.0000	0.905	0	0	0
11/10/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	32,667.0000	31,379.0000	(3.943)	0	0	0
11/10/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	80,590.0000	81,898.0000	1.623	0	0	0
11/10/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	41,022.0000	42,284.0000	3.076	0	0	0
11/10/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	162.0000	116.0000	(28.395)	0	0	0
11/10/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	10,027.0000	9,108.0000	(9.165)	0	0	0
11/10/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	6,038.0000	6,428.0000	6.459	0	0	0
11/10/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	23,211.0000	24,256.0000	4.502	0	0	0
11/10/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	1,400.0000	1,138.0000	(18.714)	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
11/10/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	11,872.0000	12,557.0000	5.770	0	0	0
11/10/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	7,707.0000	8,190.0000	6.267	0	0	0
11/10/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	9,652.0000	10,235.0000	6.040	0	0	0
11/10/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	6,371.0000	5,646.0000	(11.380)	0	0	0
11/10/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	4,926.0000	4,303.0000	(12.647)	0	0	0
11/10/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	8,071.0000	7,246.0000	(10.222)	0	0	0
11/10/2006	R207	2007/02/01			Bond Future	8.5320	8.5510	0.223	0.0000	0.0000	0
11/10/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
11/10/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	237.0000	209.0000	(11.814)	0	0	0
11/10/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	5,330.0000	5,570.0000	4.503	0	0	0
11/10/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	120,416.0000	121,777.0000	1.130	0	0	0
11/10/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	38,249.0000	37,120.0000	(2.952)	0	0	0
11/10/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	142,014.0000	143,381.0000	0.963	0	0	0
11/10/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	15.0000	13.0000	(13.333)	0	0	0
11/10/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	10,447.0000	10,862.0000	3.972	0	0	0
11/10/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	99,534.0000	100,876.0000	1.348	0	0	0
11/10/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	164,261.0000	165,630.0000	0.833	0	0	0
11/10/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	79,553.0000	80,850.0000	1.630	0	0	0
11/10/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	734.0000	662.0000	(9.809)	0	0	0
11/10/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	65.0000	56.0000	(13.846)	0	0	0
11/10/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	21,734.0000	20,864.0000	(4.003)	0	0	0
11/10/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	13,275.0000	13,775.0000	3.766	0	0	0
11/10/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	44,002.0000	45,064.0000	2.414	0	0	0
11/10/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	60,848.0000	62,056.0000	1.985	0	0	0
11/10/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	25,989.0000	25,035.0000	(3.671)	0	0	0
11/10/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	19,762.0000	18,936.0000	(4.180)	0	0	0
11/10/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	14,875.0000	15,418.0000	3.650	0	0	0
11/10/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	1,951.0000	1,789.0000	(8.303)	0	0	0
11/10/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	4,485.0000	4,177.0000	(6.867)	0	0	0
11/10/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	14,502.0000	13,813.0000	(4.751)	0	0	0
11/10/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	18,458.0000	19,092.0000	3.435	0	0	0
11/10/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	16,145.0000	15,410.0000	(4.552)	0	0	0
11/10/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	29,692.0000	30,554.0000	2.903	0	0	0
11/10/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	16,602.0000	17,190.0000	3.542	0	0	0
11/10/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	9,032.0000	8,524.0000	(5.624)	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
11/10/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	17,899.0000	17,118.0000	(4.363)	0	0	0
11/10/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	20,445.0000	21,125.0000	3.326	0	0	0
11/10/2006	R207	2007/05/03			Bond Future	8.5150	8.5340	0.223	0.0000	0.0000	0
11/10/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	10,124.0000	10,447.0000	3.190	0	0	0
11/10/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	43,953.0000	42,918.0000	(2.355)	0	0	0
11/10/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	14,715.0000	15,147.0000	2.936	0	0	0
11/10/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	32,681.0000	31,785.0000	(2.742)	0	0	0
11/10/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	30,627.0000	29,760.0000	(2.831)	0	0	0
11/10/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	17,515.0000	18,008.0000	2.815	0	0	0
11/10/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	16,071.0000	16,533.0000	2.875	0	0	0
11/10/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	34,806.0000	33,880.0000	(2.660)	0	0	0
11/10/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	24,214.0000	24,834.0000	2.561	0	0	0
11/10/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	23,139.0000	22,401.0000	(3.189)	0	0	0
11/10/2006	R207	2007/08/02			Bond Future	8.4950	8.5140	0.224	0.0000	0.0000	0
11/10/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	48,332.0000	47,341.0000	(2.050)	0	0	0
11/10/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	18,266.0000	18,718.0000	2.475	0	0	0
11/10/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	39,574.0000	38,678.0000	(2.264)	0	0	0
11/10/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	35,520.0000	34,675.0000	(2.379)	0	0	0
11/10/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	21,124.0000	21,626.0000	2.376	0	0	0
11/10/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	13,419.0000	13,777.0000	2.668	0	0	0
11/10/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	19,657.0000	20,134.0000	2.427	0	0	0
11/10/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	37,518.0000	36,647.0000	(2.322)	0	0	0
11/10/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	27,768.0000	28,377.0000	2.193	0	0	0
11/10/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	28,123.0000	27,384.0000	(2.628)	0	0	0
11/10/2006	TRTI	2006/11/02			Index Future	233.8220	233.4960	(0.139)	0.0000	0.0000	500
<b>Grand Total:</b>											<b>2,898</b>