

Derivatives High/Low Report

High/Low for 11/05/2006

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
11/05/2006	GOVI 2006/08/03			jGovi	244.8550	244.6010	(0.104)	0.0000	0.0000	561
11/05/2006	GOVI 2006/08/03	230.00	Put	jGovi	18.0000	20.0000	11.111	0	0	0
11/05/2006	GOVI 2006/08/03	230.00	Call	jGovi	148,568.0000	146,030.0000	(1.708)	0	0	0
11/05/2006	GOVI 2006/11/02			jGovi	249.3290	249.0550	(0.110)	0.0000	0.0000	301
11/05/2006	GOVI 2006/11/02	230.00	Put	jGovi	47.0000	52.0000	10.638	0	0	0
11/05/2006	GOVI 2006/11/02	230.00	Call	jGovi	193,337.0000	190,602.0000	(1.415)	0	0	0
11/05/2006	GOVI 2007/02/01			jGovi	253.8390	253.5570	(0.111)	0.0000	0.0000	0
11/05/2006	GOVI 2007/02/01	230.00	Call	jGovi	238,425.0000	235,608.0000	(1.182)	0	0	0
11/05/2006	GOVI 2007/02/01	230.00	Put	jGovi	35.0000	38.0000	8.571	0	0	0
11/05/2006	J153 2010/08/31			jSwap	7.2640	7.2920	0.385	0.0000	0.0000	0
11/05/2006	J157 2015/09/15			jSwap	7.5230	7.5410	0.239	0.0000	0.0000	0
11/05/2006	J186 2026/12/21			jSwap	7.2540	7.2680	0.193	0.0000	0.0000	0
11/05/2006	J194 2008/02/28			jSwap	7.1860	7.2080	0.306	0.0000	0.0000	0
11/05/2006	J201 2014/12/22			jSwap	7.4820	7.5000	0.241	0.0000	0.0000	0
11/05/2006	J203 2017/09/15			jSwap	7.5150	7.5390	0.319	0.0000	0.0000	0
11/05/2006	J204 2018/12/21			jSwap	7.5050	7.5240	0.253	0.0000	0.0000	0

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11/05/2006	J207	2020/01/15			jSwap	7.4920	7.5080	0.214	0.0000	0.0000	0
11/05/2006	JBAR	2005/12/21			jBar	7.0750	7.0830	0.113	0.0000	0.0000	0
11/05/2006	JFRA	2006/08/03			jFra	7.2340	7.2490	0.207	0.0000	0.0000	0
11/05/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	990.0000	1,009.0000	1.919	0	0	0
11/05/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	416.0000	400.0000	(3.846)	0	0	0
11/05/2006	JFRA	2006/11/02			jFra	7.3050	7.3480	0.589	0.0000	0.0000	0
11/05/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,422.0000	1,485.0000	4.430	0	0	0
11/05/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	676.0000	633.0000	(6.361)	0	0	0
11/05/2006	JFRA	2007/02/01			jFra	7.3910	7.4330	0.568	0.0000	0.0000	500
11/05/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,113.0000	1,159.0000	4.133	0	0	0
11/05/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,380.0000	1,323.0000	(4.130)	0	0	0
11/05/2006	JFRA	2007/05/03			jFra	7.4630	7.5240	0.817	0.0000	0.0000	0
11/05/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,417.0000	1,489.0000	5.081	0	0	0
11/05/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,508.0000	1,431.0000	(5.106)	0	0	0
11/05/2006	JFRA	2007/08/02			jFra	7.4960	7.5400	0.587	0.0000	0.0000	0
11/05/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,642.0000	1,587.0000	(3.350)	0	0	0
11/05/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,632.0000	1,685.0000	3.248	0	0	0
11/05/2006	JFRA	2007/11/01			jFra	7.5630	7.6150	0.688	0.0000	0.0000	0
11/05/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,967.0000	2,036.0000	3.508	0	0	0
11/05/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,801.0000	1,733.0000	(3.776)	0	0	0
11/05/2006	JFRA	2008/02/07			jFra	7.6010	7.6510	0.658	0.0000	0.0000	0
11/05/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	26,233.0000	26,150.0000	(0.316)	0	0	0
11/05/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,495.0000	26,534.0000	0.147	0	0	0
11/05/2006	JN02	2006/08/03			jNote	7.4560	7.5000	0.590	0.0000	0.0000	0
11/05/2006	JN02	2006/08/03	7.25	Call	Option on jNote	11,638.0000	12,042.0000	3.471	0	0	0
11/05/2006	JN02	2006/08/03	7.25	Put	Option on jNote	7,818.0000	7,408.0000	(5.244)	0	0	0

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11/05/2006	JN02	2006/11/02			jNote	7.5110	7.5580	0.626	0.0000	0.0000	0
11/05/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,370.0000	16,812.0000	2.700	0	0	0
11/05/2006	JN02	2006/11/02	7.25	Put	Option on jNote	11,533.0000	11,107.0000	(3.694)	0	0	0
11/05/2006	JN05	2006/08/03			jNote	7.6250	7.6590	0.446	0.0000	0.0000	0
11/05/2006	JN05	2006/08/03	7.25	Call	Option on jNote	19,244.0000	20,239.0000	5.170	0	0	0
11/05/2006	JN05	2006/08/03	7.25	Put	Option on jNote	3,733.0000	3,337.0000	(10.608)	0	0	0
11/05/2006	JN05	2006/11/02			jNote	7.6560	7.6920	0.470	0.0000	0.0000	0
11/05/2006	JN05	2006/11/02	7.25	Put	Option on jNote	6,945.0000	6,453.0000	(7.084)	0	0	0
11/05/2006	JN05	2006/11/02	7.25	Call	Option on jNote	23,722.0000	24,700.0000	4.123	0	0	0
11/05/2006	JN10	2006/08/03			jNote	7.7100	7.7290	0.246	0.0000	0.0000	0
11/05/2006	JN10	2006/08/03	7.25	Call	Option on jNote	32,935.0000	34,082.0000	3.483	0	0	0
11/05/2006	JN10	2006/08/03	7.25	Put	Option on jNote	979.0000	848.0000	(13.381)	0	0	0
11/05/2006	JN10	2006/11/02			jNote	7.7250	7.7440	0.246	0.0000	0.0000	0
11/05/2006	JN10	2006/11/02	7.25	Call	Option on jNote	35,995.0000	37,035.0000	2.889	0	0	0
11/05/2006	JN10	2006/11/02	7.25	Put	Option on jNote	3,038.0000	2,802.0000	(7.768)	0	0	0
11/05/2006	JROD	2006/05/31			jRod	6.8060	6.8050	(0.015)	0.0000	0.0000	0
11/05/2006	JROD	2006/06/30			jRod	6.8920	6.8920	-	0.0000	0.0000	0
11/05/2006	JROD	2006/07/31			jRod	7.0220	7.0250	0.043	0.0000	0.0000	0
11/05/2006	JROD	2006/08/31			jRod	6.9820	6.9830	0.014	0.0000	0.0000	0
11/05/2006	R153	2006/08/03			Bond Future	7.3000	7.3500	0.685	0.0000	0.0000	744
11/05/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	6,941.0000	8,022.0000	15.574	0	0	0
11/05/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	4,999.0000	4,143.0000	(17.123)	0	0	0
11/05/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	27,260.0000	25,443.0000	(6.665)	0	0	0
11/05/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	62.0000	79.0000	27.419	0	0	0
11/05/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	54,632.0000	52,701.0000	(3.535)	0	0	0
11/05/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	492.0000	613.0000	24.593	0	0	0

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11/05/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	22.0000	28.0000	27.273	0	0	0
11/05/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	45,486.0000	43,566.0000	(4.221)	0	0	0
11/05/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	36,321.0000	34,430.0000	(5.206)	0	0	0
11/05/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	177.0000	224.0000	26.554	0	0	0
11/05/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	63,712.0000	61,777.0000	(3.037)	0	0	0
11/05/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	7.0000	10.0000	42.857	0	0	0
11/05/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	10,897.0000	9,568.0000	(12.196)	0	0	0
11/05/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	18,597.0000	16,949.0000	(8.862)	0	0	0
11/05/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	3,171.0000	3,779.0000	19.174	0	0	100
11/05/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	1,301.0000	1,591.0000	22.291	0	0	0
11/05/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	1,505.0000	1,138.0000	(24.385)	0	0	0
11/05/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	13,214.0000	14,784.0000	11.881	0	0	0
11/05/2006	R153	2006/11/02			Bond Future	7.2670	7.3030	0.495	0.0000	0.0000	0
11/05/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	8,089.0000	7,435.0000	(8.085)	0	0	0
11/05/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	8,711.0000	9,373.0000	7.600	0	0	0
11/05/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	44,754.0000	43,508.0000	(2.784)	0	0	0
11/05/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	719.0000	789.0000	9.736	0	0	0
11/05/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	13,631.0000	14,536.0000	6.639	0	0	0
11/05/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	36,551.0000	35,354.0000	(3.275)	0	0	0
11/05/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	3,814.0000	3,404.0000	(10.750)	0	0	0
11/05/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	1,276.0000	1,394.0000	9.248	0	0	100
11/05/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	240.0000	264.0000	10.000	0	0	0
11/05/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	1,291.0000	1,102.0000	(14.640)	0	0	0
11/05/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	20,392.0000	21,520.0000	5.532	0	0	0
11/05/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	401.0000	441.0000	9.975	0	0	0
11/05/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	53,110.0000	51,835.0000	(2.401)	0	0	0
11/05/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	61,541.0000	60,249.0000	(2.099)	0	0	0
11/05/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	146.0000	160.0000	9.589	0	0	0
11/05/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	69,956.0000	68,655.0000	(1.860)	0	0	0
11/05/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	28,733.0000	29,997.0000	4.399	0	0	0
11/05/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	255.0000	204.0000	(20.000)	0	0	0
11/05/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	2,053.0000	2,240.0000	9.109	0	0	0
11/05/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	13,903.0000	13,038.0000	(6.222)	0	0	0
11/05/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	5,419.0000	5,870.0000	8.323	0	0	0
11/05/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	20,835.0000	19,813.0000	(4.905)	0	0	0

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11/05/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	3,334.0000	3,628.0000	8.818	0	0	0
11/05/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	28,484.0000	27,356.0000	(3.960)	0	0	0
11/05/2006	R153	2007/02/01			Bond Future	7.2680	7.3080	0.550	0.0000	0.0000	0
11/05/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	10,223.0000	9,540.0000	(6.681)	0	0	0
11/05/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	10,840.0000	11,526.0000	6.328	0	0	0
11/05/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	5,797.0000	5,307.0000	(8.453)	0	0	0
11/05/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	15,020.0000	15,899.0000	5.852	0	0	0
11/05/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	1,883.0000	2,027.0000	7.647	0	0	0
11/05/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	43,130.0000	41,905.0000	(2.840)	0	0	0
11/05/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	50,745.0000	49,480.0000	(2.493)	0	0	0
11/05/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	58,446.0000	57,153.0000	(2.212)	0	0	0
11/05/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	1,354.0000	1,458.0000	7.681	0	0	0
11/05/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	985.0000	1,060.0000	7.614	0	0	0
11/05/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	2,647.0000	2,847.0000	7.556	0	0	0
11/05/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	3,765.0000	4,043.0000	7.384	0	0	0
11/05/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	7,652.0000	8,170.0000	6.769	0	0	0
11/05/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	35,673.0000	34,505.0000	(3.274)	0	0	0
11/05/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	21,735.0000	20,749.0000	(4.536)	0	0	0
11/05/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	28,496.0000	27,405.0000	(3.829)	0	0	0
11/05/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	5,376.0000	5,758.0000	7.106	0	0	0
11/05/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	725.0000	780.0000	7.586	0	0	0
11/05/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	15,562.0000	14,712.0000	(5.462)	0	0	0
11/05/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	20,582.0000	21,658.0000	5.228	0	0	0
11/05/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	66,184.0000	64,870.0000	(1.985)	0	0	0
11/05/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	27,567.0000	28,807.0000	4.498	0	0	0
11/05/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	2,673.0000	2,381.0000	(10.924)	0	0	0
11/05/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	892.0000	763.0000	(14.462)	0	0	0
11/05/2006	R157	2006/08/03			Bond Future	7.5220	7.5420	0.266	0.0000	0.0000	115
11/05/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	2,269.0000	2,442.0000	7.625	0	0	0
11/05/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	58,244.0000	56,685.0000	(2.677)	0	0	0
11/05/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	40,363.0000	38,914.0000	(3.590)	0	0	0
11/05/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	5,770.0000	6,175.0000	7.019	0	0	100
11/05/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	113,364.0000	111,743.0000	(1.430)	0	0	0
11/05/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	78.0000	84.0000	7.692	0	0	0

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11/05/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	131,266.0000	129,644.0000	(1.236)	0	0	0
11/05/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	7.0000	7.0000	-	0	0	0
11/05/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	23.0000	25.0000	8.696	0	0	0
11/05/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	786.0000	849.0000	8.015	0	0	0
11/05/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	95,151.0000	93,534.0000	(1.699)	0	0	0
11/05/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	76,701.0000	75,099.0000	(2.089)	0	0	0
11/05/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	24,119.0000	22,901.0000	(5.050)	0	0	0
11/05/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	13,140.0000	13,927.0000	5.989	0	0	0
11/05/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	252.0000	273.0000	8.333	0	0	0
11/05/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	26,083.0000	27,304.0000	4.681	0	0	0
11/05/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	728.0000	616.0000	(15.385)	0	0	0
11/05/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	11,352.0000	10,517.0000	(7.356)	0	0	0
11/05/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	43,996.0000	45,506.0000	3.432	0	0	0
11/05/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	3,760.0000	3,357.0000	(10.718)	0	0	0
11/05/2006	R157	2006/11/02			Bond Future	7.5280	7.5500	0.292	0.0000	0.0000	0
11/05/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,003.0000	1,065.0000	6.181	0	0	0
11/05/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	1,885.0000	1,999.0000	6.048	0	0	117
11/05/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	110,843.0000	109,134.0000	(1.542)	0	0	0
11/05/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	76,105.0000	74,477.0000	(2.139)	0	0	0
11/05/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	532.0000	565.0000	6.203	0	0	0
11/05/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	93,439.0000	91,760.0000	(1.797)	0	0	0
11/05/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	3,515.0000	3,720.0000	5.832	0	0	0
11/05/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	59,168.0000	57,631.0000	(2.598)	0	0	0
11/05/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	30,069.0000	31,258.0000	3.954	0	0	0
11/05/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	6,414.0000	6,765.0000	5.472	0	0	0
11/05/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	64,185.0000	65,844.0000	2.585	0	0	0
11/05/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	128,119.0000	126,394.0000	(1.346)	0	0	0
11/05/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	11,077.0000	11,645.0000	5.128	0	0	158
11/05/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	2,811.0000	2,547.0000	(9.392)	0	0	0
11/05/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	43,143.0000	41,753.0000	(3.222)	0	0	0
11/05/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	28,518.0000	27,344.0000	(4.117)	0	0	0
11/05/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	45,508.0000	46,986.0000	3.248	0	0	0
11/05/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	269.0000	286.0000	6.320	0	0	0
11/05/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	135.0000	144.0000	6.667	0	0	0
11/05/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	7,805.0000	7,252.0000	(7.085)	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
11/05/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	16,383.0000	15,501.0000	(5.384)	0	0	0
11/05/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	18,604.0000	19,464.0000	4.623	0	0	0
11/05/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	162,005.0000	160,266.0000	(1.073)	0	0	0
11/05/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	657.0000	575.0000	(12.481)	0	0	0
11/05/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	51.0000	54.0000	5.882	0	0	0
11/05/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	145,198.0000	143,464.0000	(1.194)	0	0	0
11/05/2006	R157	2007/02/01			Bond Future	7.5400	7.5640	0.318	0.0000	0.0000	0
11/05/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	34,013.0000	35,215.0000	3.534	0	0	0
11/05/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	4,487.0000	4,708.0000	4.925	0	0	0
11/05/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	60,302.0000	58,779.0000	(2.526)	0	0	0
11/05/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	6,926.0000	7,255.0000	4.750	0	0	0
11/05/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	75,994.0000	74,364.0000	(2.145)	0	0	0
11/05/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	20,403.0000	19,476.0000	(4.543)	0	0	0
11/05/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	10,620.0000	11,099.0000	4.510	0	0	0
11/05/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	23,495.0000	24,419.0000	3.933	0	0	0
11/05/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	45,523.0000	44,152.0000	(3.012)	0	0	0
11/05/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	15,894.0000	16,571.0000	4.259	0	0	0
11/05/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	31,977.0000	30,804.0000	(3.668)	0	0	0
11/05/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	47,792.0000	49,262.0000	3.076	0	0	0
11/05/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	5,249.0000	4,868.0000	(7.259)	0	0	0
11/05/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	2,902.0000	3,049.0000	5.065	0	0	0
11/05/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	11,381.0000	10,732.0000	(5.702)	0	0	0
11/05/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	108,655.0000	106,900.0000	(1.615)	0	0	0
11/05/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	373.0000	394.0000	5.630	0	0	0
11/05/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	726.0000	764.0000	5.234	0	0	0
11/05/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	141,486.0000	139,673.0000	(1.281)	0	0	0
11/05/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	157,663.0000	155,833.0000	(1.161)	0	0	0
11/05/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	125,093.0000	123,303.0000	(1.431)	0	0	0
11/05/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,170.0000	1,231.0000	5.214	0	0	0
11/05/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	92,206.0000	90,501.0000	(1.849)	0	0	0
11/05/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	1,882.0000	1,978.0000	5.101	0	0	0
11/05/2006	R186	2006/08/03			Bond Future	7.2930	7.3080	0.206	0.0000	0.0000	34
11/05/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	5,089.0000	4,630.0000	(9.019)	0	0	0
11/05/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	8,799.0000	9,272.0000	5.376	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
11/05/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	117,562.0000	115,605.0000	(1.665)	0	0	0
11/05/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	815.0000	867.0000	6.380	0	0	0
11/05/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	89,084.0000	87,166.0000	(2.153)	0	0	0
11/05/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	2,917.0000	3,093.0000	6.034	0	0	0
11/05/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	61,014.0000	59,220.0000	(2.940)	0	0	0
11/05/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	35,599.0000	34,102.0000	(4.205)	0	0	0
11/05/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	44,457.0000	45,967.0000	3.397	0	0	0
11/05/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	198.0000	211.0000	6.566	0	0	0
11/05/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	16,067.0000	15,071.0000	(6.199)	0	0	0
11/05/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	145,459.0000	143,492.0000	(1.352)	0	0	0
11/05/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	21,738.0000	22,711.0000	4.476	0	0	0
11/05/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	945.0000	823.0000	(12.910)	0	0	0
11/05/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	75,292.0000	77,139.0000	2.453	0	0	0
11/05/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	32.0000	33.0000	3.125	0	0	0
11/05/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/05/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	223,852.0000	221,882.0000	(0.880)	0	0	0
11/05/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/05/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
11/05/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	198,632.0000	196,662.0000	(0.992)	0	0	0
11/05/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	172,507.0000	170,538.0000	(1.141)	0	0	0
11/05/2006	R186	2006/11/02			Bond Future	7.2900	7.3060	0.219	0.0000	0.0000	0
11/05/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	50,682.0000	52,105.0000	2.808	0	0	0
11/05/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	43,828.0000	42,391.0000	(3.279)	0	0	0
11/05/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	8,683.0000	9,056.0000	4.296	0	0	0
11/05/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	24,950.0000	23,884.0000	(4.273)	0	0	0
11/05/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	66,773.0000	65,059.0000	(2.567)	0	0	0
11/05/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	30,189.0000	31,210.0000	3.382	0	0	0
11/05/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	92,294.0000	90,403.0000	(2.049)	0	0	0
11/05/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	16,824.0000	17,473.0000	3.858	0	0	0
11/05/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	11,993.0000	11,330.0000	(5.528)	0	0	0
11/05/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	4,226.0000	4,421.0000	4.614	0	0	0
11/05/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	118,948.0000	116,957.0000	(1.674)	0	0	0
11/05/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	110,619.0000	112,594.0000	1.785	0	0	0
11/05/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	1,192.0000	1,081.0000	(9.312)	0	0	0
11/05/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	4,461.0000	4,140.0000	(7.196)	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
11/05/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	75.0000	79.0000	5.333	0	0	0
11/05/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	248.0000	262.0000	5.645	0	0	0
11/05/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	77,860.0000	79,626.0000	2.268	0	0	0
11/05/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	1,963.0000	2,059.0000	4.890	0	0	0
11/05/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	197,873.0000	195,791.0000	(1.052)	0	0	0
11/05/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	145,622.0000	143,574.0000	(1.406)	0	0	0
11/05/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	172,057.0000	169,984.0000	(1.205)	0	0	0
11/05/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	737.0000	776.0000	5.292	0	0	0
11/05/2006	R186	2007/02/01			Bond Future	7.2900	7.3060	0.219	0.0000	0.0000	0
11/05/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	56,206.0000	57,536.0000	2.366	0	0	0
11/05/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	17,806.0000	17,065.0000	(4.162)	0	0	0
11/05/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	33,525.0000	32,451.0000	(3.204)	0	0	0
11/05/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	38,725.0000	39,723.0000	2.577	0	0	0
11/05/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	2,577.0000	2,397.0000	(6.985)	0	0	0
11/05/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	80,686.0000	82,336.0000	2.045	0	0	0
11/05/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	53,384.0000	52,032.0000	(2.533)	0	0	0
11/05/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	111,150.0000	113,042.0000	1.702	0	0	0
11/05/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	75,999.0000	74,434.0000	(2.059)	0	0	0
11/05/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	7,847.0000	7,425.0000	(5.378)	0	0	0
11/05/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	26,573.0000	27,293.0000	2.710	0	0	0
11/05/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	100,187.0000	98,470.0000	(1.714)	0	0	0
11/05/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	18,315.0000	18,823.0000	2.774	0	0	0
11/05/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	12,723.0000	13,077.0000	2.782	0	0	0
11/05/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,127.0000	1,168.0000	3.638	0	0	0
11/05/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	2,224.0000	2,301.0000	3.462	0	0	0
11/05/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	172,926.0000	170,932.0000	(1.153)	0	0	0
11/05/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	197,678.0000	195,648.0000	(1.027)	0	0	0
11/05/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	148,110.0000	146,174.0000	(1.307)	0	0	0
11/05/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	123,671.0000	121,826.0000	(1.492)	0	0	0
11/05/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	4,178.0000	4,314.0000	3.255	0	0	0
11/05/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	7,472.0000	7,699.0000	3.038	0	0	0
11/05/2006	R194	2006/08/03			Bond Future	7.1700	7.1980	0.391	0.0000	0.0000	55
11/05/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	23,269.0000	22,850.0000	(1.801)	0	0	0
11/05/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	1.0000	1.0000	-	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
11/05/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	19,640.0000	19,222.0000	(2.128)	0	0	0
11/05/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	32.0000	36.0000	12.500	0	0	0
11/05/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	26,884.0000	26,466.0000	(1.555)	0	0	0
11/05/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	7.0000	8.0000	14.286	0	0	0
11/05/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	16,014.0000	15,600.0000	(2.585)	0	0	0
11/05/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/05/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	12,439.0000	12,035.0000	(3.248)	0	0	0
11/05/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	217.0000	176.0000	(18.894)	0	0	0
11/05/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,524.0000	6,901.0000	5.779	0	0	0
11/05/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	5,678.0000	5,341.0000	(5.935)	0	0	0
11/05/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	758.0000	841.0000	10.950	0	0	0
11/05/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	8,952.0000	8,570.0000	(4.267)	0	0	0
11/05/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	127.0000	142.0000	11.811	0	0	0
11/05/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	327.0000	364.0000	11.315	0	0	0
11/05/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	1,686.0000	1,853.0000	9.905	0	0	0
11/05/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	1,060.0000	923.0000	(12.925)	0	0	0
11/05/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,606.0000	3,889.0000	7.848	0	0	0
11/05/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	2,882.0000	2,630.0000	(8.744)	0	0	0
11/05/2006	R194	2006/11/02			Bond Future	7.1300	7.1690	0.547	0.0000	0.0000	0
11/05/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,609.0000	5,994.0000	6.864	0	0	0
11/05/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	785.0000	677.0000	(13.758)	0	0	0
11/05/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	103.0000	117.0000	13.592	0	0	0
11/05/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	8,226.0000	8,680.0000	5.519	0	0	0
11/05/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	211.0000	172.0000	(18.483)	0	0	0
11/05/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	6,064.0000	5,706.0000	(5.904)	0	0	0
11/05/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	11,241.0000	11,729.0000	4.341	0	0	0
11/05/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,677.0000	3,968.0000	7.914	0	0	0
11/05/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	3,796.0000	3,507.0000	(7.613)	0	0	0
11/05/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,279.0000	2,483.0000	8.951	0	0	0
11/05/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	2,030.0000	1,828.0000	(9.951)	0	0	0
11/05/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
11/05/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	22.0000	16.0000	(27.273)	0	0	0
11/05/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,397.0000	1,532.0000	9.664	0	0	0
11/05/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	14,440.0000	14,932.0000	3.407	0	0	0
11/05/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	834.0000	919.0000	10.192	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
11/05/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	8,637.0000	8,229.0000	(4.724)	0	0	0
11/05/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	240.0000	269.0000	12.083	0	0	0
11/05/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	17,235.0000	16,755.0000	(2.785)	0	0	0
11/05/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	510.0000	564.0000	10.588	0	0	0
11/05/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	11,436.0000	10,996.0000	(3.847)	0	0	0
11/05/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	14,276.0000	13,811.0000	(3.257)	0	0	0
11/05/2006	R194	2007/02/01			Bond Future	7.0970	7.1470	0.705	0.0000	0.0000	0
11/05/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,187.0000	2,357.0000	7.773	0	0	0
11/05/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	8,356.0000	7,973.0000	(4.584)	0	0	0
11/05/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,916.0000	7,332.0000	6.015	0	0	0
11/05/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	752.0000	654.0000	(13.032)	0	0	0
11/05/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	1,676.0000	1,808.0000	7.876	0	0	0
11/05/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	6,317.0000	5,973.0000	(5.446)	0	0	0
11/05/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	10,497.0000	10,085.0000	(3.925)	0	0	0
11/05/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	14,797.0000	14,332.0000	(3.143)	0	0	0
11/05/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	12,585.0000	12,143.0000	(3.512)	0	0	0
11/05/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	1,650.0000	1,484.0000	(10.061)	0	0	0
11/05/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	318.0000	349.0000	9.748	0	0	0
11/05/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	17,101.0000	16,620.0000	(2.813)	0	0	0
11/05/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	525.0000	574.0000	9.333	0	0	0
11/05/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	259.0000	215.0000	(16.988)	0	0	0
11/05/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	834.0000	906.0000	8.633	0	0	0
11/05/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,226.0000	5,574.0000	6.659	0	0	0
11/05/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,277.0000	1,379.0000	7.987	0	0	0
11/05/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	11,425.0000	11,926.0000	4.385	0	0	0
11/05/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	9,021.0000	9,491.0000	5.210	0	0	0
11/05/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	2,927.0000	3,147.0000	7.516	0	0	0
11/05/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	4,497.0000	4,204.0000	(6.515)	0	0	0
11/05/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	55.0000	43.0000	(21.818)	0	0	0
11/05/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,001.0000	4,280.0000	6.973	0	0	0
11/05/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	3,004.0000	2,769.0000	(7.823)	0	0	0
11/05/2006	R201	2006/08/03			Bond Future	7.5140	7.5340	0.266	0.0000	0.0000	26
11/05/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	8,832.0000	8,164.0000	(7.563)	0	0	0
11/05/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	9,732.0000	10,348.0000	6.330	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
11/05/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	648.0000	698.0000	7.716	0	0	0
11/05/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	46,633.0000	45,399.0000	(2.646)	0	0	0
11/05/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	1,696.0000	1,827.0000	7.724	0	0	0
11/05/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	32,349.0000	31,196.0000	(3.564)	0	0	0
11/05/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	4,191.0000	4,497.0000	7.301	0	0	0
11/05/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	19,217.0000	18,240.0000	(5.084)	0	0	0
11/05/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	248.0000	267.0000	7.661	0	0	0
11/05/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	61,278.0000	60,012.0000	(2.066)	0	0	0
11/05/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	104,499.0000	103,215.0000	(1.229)	0	0	0
11/05/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	24.0000	26.0000	8.333	0	0	0
11/05/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	5.0000	5.0000	-	0	0	0
11/05/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	97.0000	104.0000	7.216	0	0	0
11/05/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	90,302.0000	89,020.0000	(1.420)	0	0	0
11/05/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	75,888.0000	74,611.0000	(1.683)	0	0	0
11/05/2006	R201	2006/11/02			Bond Future	7.5180	7.5400	0.293	0.0000	0.0000	0
11/05/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	14,992.0000	15,660.0000	4.456	0	0	0
11/05/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	13,861.0000	13,149.0000	(5.137)	0	0	0
11/05/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	2,431.0000	2,209.0000	(9.132)	0	0	0
11/05/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	35,579.0000	36,736.0000	3.252	0	0	0
11/05/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	6,893.0000	6,432.0000	(6.688)	0	0	0
11/05/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	102,268.0000	100,903.0000	(1.335)	0	0	0
11/05/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	35,833.0000	34,748.0000	(3.028)	0	0	0
11/05/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	9,658.0000	10,109.0000	4.670	0	0	0
11/05/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	24,095.0000	23,166.0000	(3.856)	0	0	0
11/05/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	50,120.0000	51,434.0000	2.622	0	0	0
11/05/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	23,883.0000	24,802.0000	3.848	0	0	0
11/05/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	245.0000	260.0000	6.122	0	0	0
11/05/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	6,116.0000	6,411.0000	4.823	0	0	0
11/05/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	48,555.0000	47,363.0000	(2.455)	0	0	0
11/05/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	509.0000	444.0000	(12.770)	0	0	0
11/05/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	61,903.0000	60,643.0000	(2.035)	0	0	0
11/05/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	3,838.0000	4,026.0000	4.898	0	0	0
11/05/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	88,659.0000	87,311.0000	(1.520)	0	0	0
11/05/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	570.0000	602.0000	5.614	0	0	0
11/05/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,228.0000	1,293.0000	5.293	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
11/05/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,462.0000	2,581.0000	4.833	0	0	0
11/05/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	75,125.0000	73,810.0000	(1.750)	0	0	0
11/05/2006	R201	2007/02/01			Bond Future	7.5260	7.5500	0.319	0.0000	0.0000	0
11/05/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	49,476.0000	48,280.0000	(2.417)	0	0	0
11/05/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	9,335.0000	9,722.0000	4.146	0	0	0
11/05/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,281.0000	6,553.0000	4.331	0	0	0
11/05/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	26,273.0000	25,334.0000	(3.574)	0	0	0
11/05/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	18,186.0000	18,907.0000	3.965	0	0	0
11/05/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	37,870.0000	36,789.0000	(2.855)	0	0	0
11/05/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	62,132.0000	60,859.0000	(2.049)	0	0	0
11/05/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	16,592.0000	15,845.0000	(4.502)	0	0	0
11/05/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	87,130.0000	85,737.0000	(1.599)	0	0	0
11/05/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	74,411.0000	73,068.0000	(1.805)	0	0	0
11/05/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	26,145.0000	27,091.0000	3.618	0	0	0
11/05/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	50,273.0000	51,608.0000	2.656	0	0	0
11/05/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	9,073.0000	8,550.0000	(5.764)	0	0	0
11/05/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	804.0000	847.0000	5.348	0	0	0
11/05/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	100,075.0000	98,649.0000	(1.425)	0	0	0
11/05/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,503.0000	1,579.0000	5.057	0	0	0
11/05/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	2,675.0000	2,800.0000	4.673	0	0	0
11/05/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	4,537.0000	4,733.0000	4.320	0	0	0
11/05/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	1,384.0000	1,251.0000	(9.610)	0	0	0
11/05/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	12,666.0000	13,195.0000	4.177	0	0	0
11/05/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	4,120.0000	3,816.0000	(7.379)	0	0	0
11/05/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	36,956.0000	38,120.0000	3.150	0	0	0
11/05/2006	R203	2006/08/03			Bond Future	7.5350	7.5600	0.332	0.0000	0.0000	0
11/05/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	81.0000	90.0000	11.111	0	0	0
11/05/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	105,168.0000	103,249.0000	(1.825)	0	0	0
11/05/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	88,314.0000	86,402.0000	(2.165)	0	0	0
11/05/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	71,248.0000	69,362.0000	(2.647)	0	0	0
11/05/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	341.0000	377.0000	10.557	0	0	0
11/05/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	16.0000	18.0000	12.500	0	0	0
11/05/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	28,729.0000	30,049.0000	4.595	0	0	0
11/05/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	8,042.0000	8,601.0000	6.951	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
11/05/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	6,496.0000	5,895.0000	(9.252)	0	0	0
11/05/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	44,822.0000	46,444.0000	3.619	0	0	0
11/05/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	2,576.0000	2,276.0000	(11.646)	0	0	0
11/05/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	24,414.0000	23,051.0000	(5.583)	0	0	0
11/05/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	38,353.0000	36,706.0000	(4.294)	0	0	0
11/05/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	3,365.0000	3,640.0000	8.172	0	0	0
11/05/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,178.0000	1,288.0000	9.338	0	0	0
11/05/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	54,340.0000	52,529.0000	(3.333)	0	0	0
11/05/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	16,330.0000	17,265.0000	5.726	0	0	0
11/05/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	13,632.0000	12,646.0000	(7.233)	0	0	0
11/05/2006	R203	2006/11/02			Bond Future	7.5400	7.5670	0.358	0.0000	0.0000	0
11/05/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	29,697.0000	28,373.0000	(4.458)	0	0	0
11/05/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	3,405.0000	3,114.0000	(8.546)	0	0	0
11/05/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	84,356.0000	86,245.0000	2.239	0	0	0
11/05/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	1,563.0000	1,410.0000	(9.789)	0	0	0
11/05/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	13,950.0000	14,668.0000	5.147	0	0	0
11/05/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	42,062.0000	40,490.0000	(3.737)	0	0	0
11/05/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	65,539.0000	67,291.0000	2.673	0	0	0
11/05/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	11,956.0000	11,208.0000	(6.256)	0	0	0
11/05/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	56,205.0000	54,443.0000	(3.135)	0	0	0
11/05/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	7,970.0000	8,440.0000	5.897	0	0	0
11/05/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	48,655.0000	50,206.0000	3.188	0	0	0
11/05/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	87,500.0000	85,532.0000	(2.249)	0	0	0
11/05/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	897.0000	970.0000	8.138	0	0	0
11/05/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,028.0000	2,179.0000	7.446	0	0	0
11/05/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	6,692.0000	6,200.0000	(7.352)	0	0	0
11/05/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,197.0000	4,477.0000	6.671	0	0	0
11/05/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	71,537.0000	69,646.0000	(2.643)	0	0	0
11/05/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	34,225.0000	35,518.0000	3.778	0	0	0
11/05/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	19,589.0000	18,551.0000	(5.299)	0	0	0
11/05/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	22,624.0000	23,628.0000	4.438	0	0	0
11/05/2006	R203	2007/02/01			Bond Future	7.5500	7.5780	0.371	0.0000	0.0000	0
11/05/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	19,177.0000	19,972.0000	4.146	0	0	0
11/05/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	10,678.0000	10,078.0000	(5.619)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/05/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	33,932.0000	32,645.0000	(3.793)	0	0	0
11/05/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	45,347.0000	43,846.0000	(3.310)	0	0	0
11/05/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	52,700.0000	54,183.0000	2.814	0	0	0
11/05/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	12,529.0000	13,111.0000	4.645	0	0	0
11/05/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,604.0000	4,866.0000	5.691	0	0	0
11/05/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	7,792.0000	8,195.0000	5.172	0	0	0
11/05/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,369.0000	1,461.0000	6.720	0	0	0
11/05/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	102,413.0000	100,423.0000	(1.943)	0	0	0
11/05/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,579.0000	2,740.0000	6.243	0	0	0
11/05/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	87,150.0000	85,229.0000	(2.204)	0	0	0
11/05/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	72,319.0000	70,499.0000	(2.517)	0	0	0
11/05/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	58,260.0000	56,581.0000	(2.882)	0	0	0
11/05/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	6,497.0000	6,085.0000	(6.341)	0	0	0
11/05/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	68,346.0000	70,017.0000	2.445	0	0	0
11/05/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	3,711.0000	3,447.0000	(7.114)	0	0	0
11/05/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	39,200.0000	40,464.0000	3.224	0	0	0
11/05/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	85,858.0000	87,676.0000	2.117	0	0	0
11/05/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	16,546.0000	15,728.0000	(4.944)	0	0	0
11/05/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	24,288.0000	23,233.0000	(4.344)	0	0	0
11/05/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	28,019.0000	29,047.0000	3.669	0	0	0
11/05/2006	R204	2006/08/03			Bond Future	7.5360	7.5560	0.265	0.0000	0.0000	83
11/05/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	40,624.0000	39,219.0000	(3.459)	0	0	0
11/05/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	3,705.0000	3,928.0000	6.019	0	0	0
11/05/2006	R204	2006/11/02			Bond Future	7.5400	7.5620	0.292	0.0000	0.0000	0
11/05/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	7,956.0000	7,495.0000	(5.794)	0	0	0
11/05/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	25,151.0000	25,998.0000	3.368	0	0	0
11/05/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	13,742.0000	13,062.0000	(4.948)	0	0	0
11/05/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	37,427.0000	38,515.0000	2.907	0	0	0
11/05/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	21,926.0000	21,005.0000	(4.200)	0	0	0
11/05/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	52,642.0000	53,949.0000	2.483	0	0	0
11/05/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,612.0000	2,752.0000	5.360	0	0	0
11/05/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	92,737.0000	91,041.0000	(1.829)	0	0	0
11/05/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,228.0000	1,300.0000	5.863	0	0	0
11/05/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	533.0000	567.0000	6.379	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
11/05/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	76,136.0000	74,508.0000	(2.138)	0	0	0
11/05/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	109,574.0000	107,840.0000	(1.582)	0	0	0
11/05/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	5,136.0000	5,386.0000	4.868	0	0	0
11/05/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	90,410.0000	92,020.0000	1.781	0	0	0
11/05/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	9,363.0000	9,771.0000	4.358	0	0	0
11/05/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	2,040.0000	1,881.0000	(7.794)	0	0	0
11/05/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	4,223.0000	3,938.0000	(6.749)	0	0	0
11/05/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	70,465.0000	71,948.0000	2.105	0	0	0
11/05/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	32,587.0000	31,432.0000	(3.544)	0	0	0
11/05/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	60,208.0000	58,690.0000	(2.521)	0	0	0
11/05/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	45,502.0000	44,142.0000	(2.989)	0	0	0
11/05/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	15,875.0000	16,488.0000	3.861	0	0	0
11/05/2006	R204	2007/02/01			Bond Future	7.5470	7.5700	0.305	0.0000	0.0000	0
11/05/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	17,989.0000	17,253.0000	(4.091)	0	0	0
11/05/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	11,682.0000	11,140.0000	(4.640)	0	0	0
11/05/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	56,314.0000	57,594.0000	2.273	0	0	0
11/05/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	26,260.0000	25,320.0000	(3.580)	0	0	0
11/05/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	41,911.0000	42,999.0000	2.596	0	0	0
11/05/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	29,998.0000	30,880.0000	2.940	0	0	0
11/05/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	4,123.0000	3,880.0000	(5.894)	0	0	0
11/05/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	91,805.0000	93,384.0000	1.720	0	0	0
11/05/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	7,160.0000	6,784.0000	(5.251)	0	0	0
11/05/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	73,039.0000	74,485.0000	1.980	0	0	0
11/05/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,831.0000	2,969.0000	4.875	0	0	0
11/05/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	108,691.0000	106,948.0000	(1.604)	0	0	0
11/05/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,516.0000	1,596.0000	5.277	0	0	0
11/05/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,013.0000	5,237.0000	4.468	0	0	0
11/05/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	77,068.0000	75,470.0000	(2.073)	0	0	0
11/05/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	92,666.0000	90,982.0000	(1.817)	0	0	0
11/05/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	62,253.0000	60,775.0000	(2.374)	0	0	0
11/05/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	8,431.0000	8,776.0000	4.092	0	0	0
11/05/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	20,579.0000	21,260.0000	3.309	0	0	0
11/05/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	36,518.0000	35,376.0000	(3.127)	0	0	0
11/05/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	13,491.0000	13,989.0000	3.691	0	0	0
11/05/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	48,612.0000	47,287.0000	(2.726)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/05/2006	R207	2006/08/03			Bond Future	7.5230	7.5390	0.213	0.0000	0.0000	0
11/05/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	3,616.0000	3,776.0000	4.425	0	0	0
11/05/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	41,856.0000	40,700.0000	(2.762)	0	0	0
11/05/2006	R207	2006/11/02			Bond Future	7.5250	7.5420	0.226	0.0000	0.0000	0
11/05/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	75,409.0000	74,039.0000	(1.817)	0	0	0
11/05/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	110,831.0000	109,448.0000	(1.248)	0	0	0
11/05/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,305.0000	2,470.0000	7.158	0	0	0
11/05/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	24,631.0000	23,628.0000	(4.072)	0	0	0
11/05/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	39,995.0000	38,776.0000	(3.048)	0	0	0
11/05/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	462.0000	410.0000	(11.255)	0	0	0
11/05/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	66,436.0000	67,768.0000	2.005	0	0	0
11/05/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
11/05/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	6,528.0000	6,909.0000	5.836	0	0	0
11/05/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	643.0000	697.0000	8.398	0	0	0
11/05/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	23.0000	26.0000	13.043	0	0	0
11/05/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	57,383.0000	56,054.0000	(2.316)	0	0	0
11/05/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	93,317.0000	91,936.0000	(1.480)	0	0	0
11/05/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	140.0000	153.0000	9.286	0	0	0
11/05/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	14,905.0000	15,591.0000	4.602	0	0	0
11/05/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	12,865.0000	12,168.0000	(5.418)	0	0	0
11/05/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	45,883.0000	47,102.0000	2.657	0	0	0
11/05/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	5,470.0000	5,082.0000	(7.093)	0	0	0
11/05/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	28,225.0000	29,220.0000	3.525	0	0	0
11/05/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	1,824.0000	1,659.0000	(9.046)	0	0	0
11/05/2006	R207	2007/02/01			Bond Future	7.5300	7.5480	0.239	0.0000	0.0000	0
11/05/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	64,125.0000	62,935.0000	(1.856)	0	0	0
11/05/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	13,417.0000	13,793.0000	2.802	0	0	0
11/05/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	20,480.0000	20,997.0000	2.524	0	0	0
11/05/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	37,982.0000	37,050.0000	(2.454)	0	0	0
11/05/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	50,300.0000	49,227.0000	(2.133)	0	0	0
11/05/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	8,387.0000	8,644.0000	3.064	0	0	0
11/05/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,519.0000	1,578.0000	3.884	0	0	0
11/05/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,992.0000	5,159.0000	3.345	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/05/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	73,256.0000	74,385.0000	1.541	0	0	0
11/05/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	79,078.0000	77,797.0000	(1.620)	0	0	0
11/05/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	110,837.0000	109,448.0000	(1.253)	0	0	0
11/05/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	94,767.0000	93,421.0000	(1.420)	0	0	0
11/05/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	2,825.0000	2,927.0000	3.611	0	0	0
11/05/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	7,656.0000	7,337.0000	(4.167)	0	0	0
11/05/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	4,447.0000	4,237.0000	(4.722)	0	0	0
11/05/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	92,307.0000	93,545.0000	1.341	0	0	0
11/05/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	27,474.0000	26,700.0000	(2.817)	0	0	0
11/05/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	29,894.0000	30,568.0000	2.255	0	0	0
11/05/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	12,393.0000	11,937.0000	(3.679)	0	0	0
11/05/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	18,944.0000	18,334.0000	(3.220)	0	0	0
11/05/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	56,346.0000	57,338.0000	1.761	0	0	0
11/05/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	41,843.0000	42,680.0000	2.000	0	0	0

Grand Total:

2,994