

Derivatives High/Low Report

High/Low for 11/09/2006

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
11/09/2006	GOVI 2006/11/02			jGovi	234.2600	233.9260	(0.143)	233.9300	233.9300	901
11/09/2006	GOVI 2006/11/02	230.00	Put	jGovi	2,287.0000	2,502.0000	9.401	0	0	0
11/09/2006	GOVI 2006/11/02	230.00	Call	jGovi	44,887.0000	41,762.0000	(6.962)	0	0	0
11/09/2006	GOVI 2007/02/01			jGovi	239.2740	239.0920	(0.076)	0.0000	0.0000	0
11/09/2006	GOVI 2007/02/01	230.00	Call	jGovi	94,060.0000	92,271.0000	(1.902)	0	0	0
11/09/2006	GOVI 2007/02/01	230.00	Put	jGovi	1,320.0000	1,351.0000	2.348	0	0	0
11/09/2006	GOVI 2007/05/03			jGovi	244.6030	244.4250	(0.073)	0.0000	0.0000	0
11/09/2006	GOVI 2007/05/03	235.00	Call	jGovi	99,617.0000	97,928.0000	(1.695)	0	0	0
11/09/2006	GOVI 2007/05/03	235.00	Put	jGovi	3,587.0000	3,678.0000	2.537	0	0	0
11/09/2006	GOVI 2007/08/02			jGovi	250.1240	249.9610	(0.065)	0.0000	0.0000	0
11/09/2006	GOVI 2007/08/02	240.50	Call	jGovi	102,900.0000	101,405.0000	(1.453)	0	0	0
11/09/2006	GOVI 2007/08/02	240.50	Put	jGovi	6,660.0000	6,795.0000	2.027	0	0	0
11/09/2006	J153 2010/08/31			jSwap	9.4050	9.4210	0.170	0.0000	0.0000	0
11/09/2006	J157 2015/09/15			jSwap	9.1300	9.1470	0.186	0.0000	0.0000	0
11/09/2006	J186 2026/12/21			jSwap	8.9950	9.0280	0.367	0.0000	0.0000	0
11/09/2006	J194 2008/02/28			jSwap	9.2350	9.2420	0.076	0.0000	0.0000	0
11/09/2006	J201 2014/12/22			jSwap	9.2330	9.2490	0.173	0.0000	0.0000	0

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11/09/2006	J203	2017/09/15			jSwap	9.0850	9.1040	0.209	0.0000	0.0000	0
11/09/2006	J204	2018/12/21			jSwap	9.1190	9.1420	0.252	0.0000	0.0000	0
11/09/2006	J207	2020/01/15			jSwap	9.1070	9.1330	0.285	0.0000	0.0000	0
11/09/2006	JBAR	2005/12/21			jBar	8.2200	8.2200	-	0.0000	0.0000	0
11/09/2006	JFRA	2006/11/02			jFra	8.7360	8.6990	(0.424)	0.0000	0.0000	0
11/09/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1.0000	0.0000	(100.000)	0	0	0
11/09/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,236.0000	4,146.0000	(2.125)	0	0	0
11/09/2006	JFRA	2007/02/01			jFra	9.2150	9.2260	0.119	0.0000	0.0000	0
11/09/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	31.0000	29.0000	(6.452)	0	0	0
11/09/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,211.0000	4,235.0000	0.570	0	0	0
11/09/2006	JFRA	2007/05/03			jFra	9.4240	9.4410	0.180	0.0000	0.0000	0
11/09/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	73.0000	69.0000	(5.479)	0	0	0
11/09/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,760.0000	4,797.0000	0.777	0	0	0
11/09/2006	JFRA	2007/08/02			jFra	9.4880	9.4780	(0.105)	0.0000	0.0000	0
11/09/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	133.0000	133.0000	-	0	0	0
11/09/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,975.0000	4,950.0000	(0.503)	0	0	0
11/09/2006	JFRA	2007/11/01			jFra	9.4830	9.5320	0.517	0.0000	0.0000	0
11/09/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	209.0000	193.0000	(7.656)	0	0	0
11/09/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,401.0000	5,513.0000	2.074	0	0	0
11/09/2006	JFRA	2008/02/07			jFra	9.4330	9.4470	0.148	0.0000	0.0000	0
11/09/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,121.0000	26,070.0000	(0.195)	0	0	0
11/09/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	21,390.0000	21,305.0000	(0.397)	0	0	0
11/09/2006	JN02	2006/11/02			jNote	9.3290	9.3410	0.129	0.0000	0.0000	0
11/09/2006	JN02	2006/11/02	7.25	Call	Option on jNote	37,965.0000	38,149.0000	0.485	0	0	0

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11/09/2006	JN02	2006/11/02	7.25	Put	Option on jNote	168.0000	136.0000	(19.048)	0	0	0
11/09/2006	JN02	2007/02/01			jNote	9.4240	9.4440	0.212	0.0000	0.0000	0
11/09/2006	JN02	2007/02/01	9.00	Put	Option on jNote	9,093.0000	8,820.0000	(3.002)	0	0	0
11/09/2006	JN02	2007/02/01	9.00	Call	Option on jNote	16,786.0000	16,875.0000	0.530	0	0	0
11/09/2006	JN02	2007/05/03			jNote	9.4530	9.4760	0.243	0.0000	0.0000	0
11/09/2006	JN02	2007/05/03	9.25	Call	Option on jNote	17,950.0000	18,069.0000	0.663	0	0	0
11/09/2006	JN02	2007/05/03	9.25	Put	Option on jNote	14,270.0000	13,973.0000	(2.081)	0	0	0
11/09/2006	JN02	2007/08/02			jNote	9.4530	9.4770	0.254	0.0000	0.0000	0
11/09/2006	JN02	2007/08/02	9.25	Call	Option on jNote	20,769.0000	20,911.0000	0.684	0	0	0
11/09/2006	JN02	2007/08/02	9.25	Put	Option on jNote	17,090.0000	16,797.0000	(1.714)	0	0	0
11/09/2006	JN05	2006/11/02			jNote	9.3440	9.3620	0.193	0.0000	0.0000	0
11/09/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
11/09/2006	JN05	2006/11/02	7.25	Call	Option on jNote	82,967.0000	83,649.0000	0.822	0	0	0
11/09/2006	JN05	2007/02/01			jNote	9.3730	9.3940	0.224	0.0000	0.0000	0
11/09/2006	JN05	2007/02/01	9.25	Put	Option on jNote	10,302.0000	9,810.0000	(4.776)	0	0	0
11/09/2006	JN05	2007/02/01	9.25	Call	Option on jNote	15,165.0000	15,501.0000	2.216	0	0	0
11/09/2006	JN05	2007/05/03			jNote	9.3710	9.3930	0.235	0.0000	0.0000	0
11/09/2006	JN05	2007/05/03	9.25	Call	Option on jNote	18,538.0000	18,909.0000	2.001	0	0	0
11/09/2006	JN05	2007/05/03	9.25	Put	Option on jNote	13,756.0000	13,260.0000	(3.606)	0	0	0
11/09/2006	JN05	2007/08/02			jNote	9.3530	9.3770	0.257	0.0000	0.0000	0
11/09/2006	JN05	2007/08/02	9.25	Put	Option on jNote	16,903.0000	16,371.0000	(3.147)	0	0	0
11/09/2006	JN05	2007/08/02	9.25	Call	Option on jNote	20,974.0000	21,389.0000	1.979	0	0	0
11/09/2006	JN10	2006/11/02			jNote	9.1600	9.1810	0.229	0.0000	0.0000	0
11/09/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
11/09/2006	JN10	2006/11/02	7.25	Call	Option on jNote	123,795.0000	125,047.0000	1.011	0	0	0
11/09/2006	JN10	2007/02/01			jNote	9.1680	9.1900	0.240	0.0000	0.0000	0
11/09/2006	JN10	2007/02/01	9.00	Call	Option on jNote	18,727.0000	19,507.0000	4.165	0	0	0

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11/09/2006	JN10	2007/02/01	9.00	Put	Option on jNote	7,852.0000	7,220.0000	(8.049)	0	0	0
11/09/2006	JN10	2007/05/03			jNote	9.1560	9.1790	0.251	0.0000	0.0000	0
11/09/2006	JN10	2007/05/03	9.00	Call	Option on jNote	21,546.0000	22,333.0000	3.653	0	0	0
11/09/2006	JN10	2007/05/03	9.00	Put	Option on jNote	11,446.0000	10,756.0000	(6.028)	0	0	0
11/09/2006	JN10	2007/08/02			jNote	9.1350	9.1600	0.274	0.0000	0.0000	0
11/09/2006	JN10	2007/08/02	9.00	Put	Option on jNote	14,774.0000	14,000.0000	(5.239)	0	0	0
11/09/2006	JN10	2007/08/02	9.00	Call	Option on jNote	23,520.0000	24,354.0000	3.546	0	0	0
11/09/2006	JROD	2006/09/29			jRod	7.5300	7.5210	(0.120)	0.0000	0.0000	0
11/09/2006	JROD	2006/10/31			jRod	7.8400	7.8190	(0.268)	0.0000	0.0000	0
11/09/2006	JROD	2006/11/30			jRod	8.1270	8.0950	(0.394)	0.0000	0.0000	0
11/09/2006	JROD	2006/12/29			jRod	7.9870	7.9670	(0.250)	0.0000	0.0000	0
11/09/2006	JROD	2007/01/31			jRod	8.2880	8.2630	(0.302)	0.0000	0.0000	0
11/09/2006	JROD	2007/02/28			jRod	8.5210	8.4930	(0.329)	0.0000	0.0000	0
11/09/2006	JROD	2007/03/30			jRod	8.3340	8.3150	(0.228)	0.0000	0.0000	0
11/09/2006	JROD	2007/04/30			jRod	8.5570	8.5390	(0.210)	0.0000	0.0000	0
11/09/2006	JROD	2007/05/31			jRod	8.7400	8.7250	(0.172)	0.0000	0.0000	0
11/09/2006	R153	2006/11/02			Bond Future	8.8800	8.9110	0.349	0.0000	0.0000	418
11/09/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	15,799.0000	16,461.0000	4.190	0	0	0
11/09/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	10,063.0000	10,501.0000	4.353	0	0	0
11/09/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	10,065.0000	9,239.0000	(8.207)	0	0	0
11/09/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	2,646.0000	2,244.0000	(15.193)	0	0	0
11/09/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	5,952.0000	6,190.0000	3.999	0	0	0
11/09/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	5,585.0000	4,958.0000	(11.226)	0	0	0

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11/09/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	3,119.0000	2,672.0000	(14.332)	0	0	0
11/09/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/09/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	309.0000	227.0000	(26.537)	0	0	0
11/09/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	14,530.0000	15,148.0000	4.253	0	0	0
11/09/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	14.0000	9.0000	(35.714)	0	0	0
11/09/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	48,718.0000	49,777.0000	2.174	0	0	0
11/09/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	67,005.0000	68,069.0000	1.588	0	0	0
11/09/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
11/09/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	3,285.0000	3,386.0000	3.075	0	0	0
11/09/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	17,124.0000	17,830.0000	4.123	0	0	0
11/09/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	85,665.0000	86,730.0000	1.243	0	0	0
11/09/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	2,226.0000	1,868.0000	(16.083)	0	0	0
11/09/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	22,932.0000	23,790.0000	3.741	0	0	101
11/09/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	39,756.0000	40,797.0000	2.618	0	0	0
11/09/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	15,908.0000	14,944.0000	(6.060)	0	0	0
11/09/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	31,065.0000	32,048.0000	3.164	0	0	0
11/09/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	76,289.0000	77,354.0000	1.396	0	0	0
11/09/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/09/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	69.0000	46.0000	(33.333)	0	0	0
11/09/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	1,020.0000	813.0000	(20.294)	0	0	0
11/09/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/09/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	57,812.0000	58,875.0000	1.839	0	0	0
11/09/2006	R153	2007/02/01			Bond Future	9.0100	8.8550	(1.720)	0.0000	0.0000	0
11/09/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	12,543.0000	15,072.0000	20.163	0	0	0
11/09/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	12,865.0000	10,400.0000	(19.161)	0	0	0
11/09/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	23,222.0000	19,644.0000	(15.408)	0	0	0
11/09/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	22,101.0000	18,621.0000	(15.746)	0	0	0
11/09/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	21,010.0000	17,629.0000	(16.092)	0	0	0
11/09/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	6,108.0000	7,720.0000	26.392	0	0	0
11/09/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	5,564.0000	7,077.0000	27.193	0	0	0
11/09/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	5,047.0000	6,463.0000	28.056	0	0	0
11/09/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	34,836.0000	30,504.0000	(12.435)	0	0	0
11/09/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	50,300.0000	45,511.0000	(9.521)	0	0	0
11/09/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	8,614.0000	10,634.0000	23.450	0	0	0
11/09/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	1,784.0000	2,446.0000	37.108	0	0	0

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11/09/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	17,006.0000	14,032.0000	(17.488)	0	0	0
11/09/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	198.0000	302.0000	52.525	0	0	0
11/09/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	67,091.0000	62,146.0000	(7.371)	0	0	0
11/09/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	85.0000	134.0000	57.647	0	0	0
11/09/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	58,597.0000	53,708.0000	(8.343)	0	0	0
11/09/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	12.0000	21.0000	75.000	0	0	0
11/09/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	34.0000	55.0000	61.765	0	0	0
11/09/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	84,471.0000	79,486.0000	(5.901)	0	0	0
11/09/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	3,298.0000	4,346.0000	31.777	0	0	0
11/09/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	861.0000	1,234.0000	43.322	0	0	0
11/09/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	42,284.0000	37,664.0000	(10.926)	0	0	0
11/09/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	428.0000	632.0000	47.664	0	0	0
11/09/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	28,054.0000	24,109.0000	(14.062)	0	0	0
11/09/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	9,622.0000	7,632.0000	(20.682)	0	0	0
11/09/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	75,726.0000	70,753.0000	(6.567)	0	0	0
11/09/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	17,298.0000	20,301.0000	17.360	0	0	0
11/09/2006	R153	2007/05/03			Bond Future	8.8070	8.8330	0.295	0.0000	0.0000	0
11/09/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	16,940.0000	17,262.0000	1.901	0	0	0
11/09/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	15,134.0000	14,643.0000	(3.244)	0	0	0
11/09/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	13,691.0000	13,225.0000	(3.404)	0	0	0
11/09/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	15,346.0000	15,643.0000	1.935	0	0	0
11/09/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	14,401.0000	13,923.0000	(3.319)	0	0	0
11/09/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	20,431.0000	20,805.0000	1.831	0	0	0
11/09/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	11,077.0000	10,663.0000	(3.737)	0	0	0
11/09/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	12,462.0000	12,710.0000	1.990	0	0	0
11/09/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	16,130.0000	16,440.0000	1.922	0	0	0
11/09/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	18,292.0000	17,753.0000	(2.947)	0	0	0
11/09/2006	R153	2007/08/02			Bond Future	8.7640	8.7890	0.285	0.0000	0.0000	0
11/09/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	18,138.0000	17,700.0000	(2.415)	0	0	0
11/09/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	19,265.0000	19,541.0000	1.433	0	0	0
11/09/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	18,533.0000	18,801.0000	1.446	0	0	0
11/09/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	17,456.0000	17,027.0000	(2.458)	0	0	0
11/09/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	21,790.0000	21,310.0000	(2.203)	0	0	0
11/09/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	18,836.0000	18,390.0000	(2.368)	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
11/09/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	17,820.0000	18,080.0000	1.459	0	0	0
11/09/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	15,152.0000	15,378.0000	1.492	0	0	0
11/09/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	14,889.0000	14,496.0000	(2.640)	0	0	0
11/09/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	22,376.0000	22,688.0000	1.394	0	0	0
11/09/2006	R157	2006/11/02			Bond Future	8.8900	8.9235	0.377	0.0000	0.0000	18
11/09/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	11,416.0000	10,053.0000	(11.939)	0	0	0
11/09/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	48,886.0000	50,838.0000	3.993	0	0	0
11/09/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	8,641.0000	7,478.0000	(13.459)	0	0	20
11/09/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	124,756.0000	127,143.0000	1.913	0	0	0
11/09/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	104,735.0000	107,113.0000	2.270	0	0	0
11/09/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	25,937.0000	27,164.0000	4.731	0	0	20
11/09/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	2,052.0000	1,615.0000	(21.296)	0	0	0
11/09/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	21,467.0000	22,494.0000	4.784	0	0	0
11/09/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	66,372.0000	68,592.0000	3.345	0	0	0
11/09/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	85,181.0000	87,523.0000	2.749	0	0	171
11/09/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
11/09/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	5,377.0000	4,513.0000	(16.068)	0	0	0
11/09/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	27.0000	16.0000	(40.741)	0	0	0
11/09/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	134.0000	87.0000	(35.075)	0	0	0
11/09/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/09/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	4,517.0000	3,748.0000	(17.025)	0	0	0
11/09/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	30,946.0000	32,373.0000	4.611	0	0	0
11/09/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	614.0000	445.0000	(27.524)	0	0	0
11/09/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	33,645.0000	35,170.0000	4.533	0	0	100
11/09/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	7,435.0000	6,373.0000	(14.284)	0	0	0
11/09/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	6,349.0000	5,387.0000	(15.152)	0	0	0
11/09/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	28,375.0000	29,703.0000	4.680	0	0	0
11/09/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	36,471.0000	38,091.0000	4.442	0	0	0
11/09/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	166,016.0000	168,405.0000	1.439	0	0	0
11/09/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,708.0000	1,719.0000	0.644	0	0	0
11/09/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	61,175.0000	58,797.0000	(3.887)	0	0	0
11/09/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	3,605.0000	3,693.0000	2.441	0	0	0
11/09/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	32,454.0000	30,329.0000	(6.548)	0	0	0
11/09/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	145,185.0000	147,574.0000	1.645	0	0	0
11/09/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/09/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	7,091.0000	7,356.0000	3.737	0	0	0
11/09/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	12,776.0000	13,354.0000	4.524	0	0	0
11/09/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	46,180.0000	43,879.0000	(4.983)	0	0	0
11/09/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	20,599.0000	18,788.0000	(8.792)	0	0	0
11/09/2006	R157	2007/02/01			Bond Future	8.9150	8.9170	0.022	0.0000	0.0000	0
11/09/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	2,519.0000	2,405.0000	(4.526)	0	0	0
11/09/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,292.0000	1,220.0000	(5.573)	0	0	0
11/09/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	18,503.0000	18,181.0000	(1.740)	0	0	0
11/09/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	105,254.0000	105,321.0000	0.064	0	0	0
11/09/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	15,651.0000	15,347.0000	(1.942)	0	0	0
11/09/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	14,331.0000	14,037.0000	(2.051)	0	0	0
11/09/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	87,306.0000	87,331.0000	0.029	0	0	0
11/09/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	56,303.0000	56,205.0000	(0.174)	0	0	0
11/09/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	41,429.0000	41,264.0000	(0.398)	0	0	0
11/09/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	8,809.0000	8,571.0000	(2.702)	0	0	0
11/09/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	124,117.0000	124,215.0000	0.079	0	0	0
11/09/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	616.0000	574.0000	(6.818)	0	0	0
11/09/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	3,855.0000	3,705.0000	(3.891)	0	0	250
11/09/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	21,634.0000	21,298.0000	(1.553)	0	0	0
11/09/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	33,201.0000	33,004.0000	(0.593)	0	0	0
11/09/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	37,149.0000	36,966.0000	(0.493)	0	0	0
11/09/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	17,042.0000	16,728.0000	(1.843)	0	0	0
11/09/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	39,247.0000	39,073.0000	(0.443)	0	0	0
11/09/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	77,307.0000	77,297.0000	(0.013)	0	0	0
11/09/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	55,963.0000	55,606.0000	(0.638)	0	0	0
11/09/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	48,489.0000	48,356.0000	(0.274)	0	0	0
11/09/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	4,998.0000	4,823.0000	(3.501)	0	0	0
11/09/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	12,743.0000	12,524.0000	(1.719)	0	0	150
11/09/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	70,965.0000	70,929.0000	(0.051)	0	0	0
11/09/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	11,914.0000	11,641.0000	(2.291)	0	0	150
11/09/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	43,694.0000	43,539.0000	(0.355)	0	0	0
11/09/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	53,462.0000	53,101.0000	(0.675)	0	0	0
11/09/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	272.0000	250.0000	(8.088)	0	0	0
11/09/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	24,929.0000	24,707.0000	(0.891)	0	0	0
11/09/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	143,684.0000	143,801.0000	0.081	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
11/09/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	66,298.0000	65,956.0000	(0.516)	0	0	0
11/09/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	13,571.0000	13,350.0000	(1.628)	0	0	0
11/09/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	9,878.0000	9,675.0000	(2.055)	0	0	0
11/09/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	41,524.0000	41,156.0000	(0.886)	0	0	0
11/09/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	18,471.0000	18,242.0000	(1.240)	0	0	0
11/09/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	30,832.0000	30,471.0000	(1.171)	0	0	0
11/09/2006	R157	2007/05/03			Bond Future	8.8920	8.9100	0.202	0.0000	0.0000	0
11/09/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	29,670.0000	30,018.0000	1.173	0	0	0
11/09/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	37,005.0000	36,127.0000	(2.373)	0	0	0
11/09/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	28,789.0000	28,010.0000	(2.706)	0	0	0
11/09/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	38,521.0000	38,968.0000	1.160	0	0	0
11/09/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	27,295.0000	26,537.0000	(2.777)	0	0	0
11/09/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	40,478.0000	40,946.0000	1.156	0	0	0
11/09/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	48,932.0000	49,487.0000	1.134	0	0	0
11/09/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	21,821.0000	21,149.0000	(3.080)	0	0	0
11/09/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	30,333.0000	29,533.0000	(2.637)	0	0	0
11/09/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	36,627.0000	37,053.0000	1.163	0	0	0
11/09/2006	R157	2007/08/02			Bond Future	8.8760	8.8920	0.180	0.0000	0.0000	0
11/09/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	44,184.0000	43,420.0000	(1.729)	0	0	0
11/09/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	54,402.0000	54,848.0000	0.820	0	0	0
11/09/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	36,114.0000	35,419.0000	(1.924)	0	0	0
11/09/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	34,615.0000	33,936.0000	(1.962)	0	0	0
11/09/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	29,013.0000	28,393.0000	(2.137)	0	0	0
11/09/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	44,546.0000	44,917.0000	0.833	0	0	0
11/09/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	46,415.0000	46,801.0000	0.832	0	0	0
11/09/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	35,958.0000	36,259.0000	0.837	0	0	0
11/09/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	22,478.0000	21,860.0000	(2.749)	0	0	0
11/09/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	27,555.0000	28,002.0000	1.622	0	0	0
11/09/2006	R186	2006/11/02			Bond Future	8.6610	8.6770	0.185	0.0000	0.0000	59
11/09/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	28,660.0000	27,041.0000	(5.649)	0	0	0
11/09/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	19,184.0000	19,278.0000	0.490	0	0	0
11/09/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	56,676.0000	57,674.0000	1.761	0	0	0
11/09/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	5,627.0000	4,914.0000	(12.671)	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
11/09/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	45,828.0000	44,020.0000	(3.945)	0	0	0
11/09/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	76,652.0000	77,967.0000	1.716	0	0	0
11/09/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	104,874.0000	106,443.0000	1.496	0	0	0
11/09/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	2,387.0000	1,990.0000	(16.632)	0	0	0
11/09/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	631.0000	488.0000	(22.662)	0	0	0
11/09/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	33,035.0000	33,478.0000	1.341	0	0	0
11/09/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	47,871.0000	48,685.0000	1.700	0	0	0
11/09/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	8,183.0000	7,284.0000	(10.986)	0	0	0
11/09/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	52,140.0000	53,049.0000	1.743	0	0	0
11/09/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	15,586.0000	14,317.0000	(8.142)	0	0	0
11/09/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	6,792.0000	5,989.0000	(11.823)	0	0	0
11/09/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	271,759.0000	273,472.0000	0.630	0	0	0
11/09/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/09/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	10,363.0000	10,267.0000	(0.926)	0	0	0
11/09/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	135,448.0000	137,125.0000	1.238	0	0	0
11/09/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	235,732.0000	237,444.0000	0.726	0	0	0
11/09/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/09/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	119.0000	83.0000	(30.252)	0	0	0
11/09/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	19.0000	12.0000	(36.842)	0	0	0
11/09/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	167,591.0000	169,296.0000	1.017	0	0	0
11/09/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	201,024.0000	202,735.0000	0.851	0	0	0
11/09/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
11/09/2006	R186	2007/02/01			Bond Future	8.6600	8.6760	0.185	0.0000	0.0000	0
11/09/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	35,503.0000	35,855.0000	0.991	0	0	0
11/09/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	45,032.0000	43,682.0000	(2.998)	0	0	0
11/09/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	11,740.0000	11,073.0000	(5.681)	0	0	0
11/09/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	109,735.0000	111,000.0000	1.153	0	0	0
11/09/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	48,705.0000	49,253.0000	1.125	0	0	0
11/09/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	6,245.0000	5,807.0000	(7.014)	0	0	0
11/09/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	31,464.0000	30,308.0000	(3.674)	0	0	0
11/09/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	68,672.0000	69,512.0000	1.223	0	0	0
11/09/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	21,971.0000	21,007.0000	(4.388)	0	0	0
11/09/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	18,033.0000	17,170.0000	(4.786)	0	0	0
11/09/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	61,319.0000	62,059.0000	1.207	0	0	0
11/09/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	85,448.0000	86,485.0000	1.214	0	0	0

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11/09/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	19,882.0000	18,969.0000	(4.592)	0	0	0
11/09/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	64,856.0000	65,646.0000	1.218	0	0	0
11/09/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	269,820.0000	271,511.0000	0.627	0	0	0
11/09/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	25,607.0000	25,807.0000	0.781	0	0	0
11/09/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	60,985.0000	59,482.0000	(2.465)	0	0	0
11/09/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	73.0000	61.0000	(16.438)	0	0	0
11/09/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	234,227.0000	235,900.0000	0.714	0	0	0
11/09/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	215.0000	185.0000	(13.953)	0	0	0
11/09/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	167,718.0000	169,283.0000	0.933	0	0	0
11/09/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	1,345.0000	1,207.0000	(10.260)	0	0	0
11/09/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	566.0000	498.0000	(12.014)	0	0	0
11/09/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	2,897.0000	2,646.0000	(8.664)	0	0	0
11/09/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	137,260.0000	138,711.0000	1.057	0	0	0
11/09/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	200,139.0000	201,774.0000	0.817	0	0	0
11/09/2006	R186	2007/05/03			Bond Future	8.6500	8.6660	0.185	0.0000	0.0000	0
11/09/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	62,975.0000	63,583.0000	0.965	0	0	0
11/09/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	43,751.0000	42,634.0000	(2.553)	0	0	0
11/09/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	59,830.0000	60,408.0000	0.966	0	0	0
11/09/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	41,461.0000	40,373.0000	(2.624)	0	0	0
11/09/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	76,676.0000	77,407.0000	0.953	0	0	0
11/09/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	45,738.0000	46,177.0000	0.960	0	0	0
11/09/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	56,272.0000	55,016.0000	(2.232)	0	0	0
11/09/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	56,796.0000	57,345.0000	0.967	0	0	0
11/09/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	33,035.0000	32,070.0000	(2.921)	0	0	0
11/09/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	46,114.0000	44,967.0000	(2.487)	0	0	0
11/09/2006	R186	2007/08/02			Bond Future	8.6360	8.6520	0.185	0.0000	0.0000	0
11/09/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	63,685.0000	64,263.0000	0.908	0	0	0
11/09/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	54,545.0000	53,435.0000	(2.035)	0	0	0
11/09/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	64,649.0000	63,445.0000	(1.862)	0	0	0
11/09/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	49,845.0000	48,785.0000	(2.127)	0	0	0
11/09/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	66,669.0000	67,273.0000	0.906	0	0	0
11/09/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	69,752.0000	70,380.0000	0.900	0	0	0
11/09/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	83,074.0000	83,805.0000	0.880	0	0	0
11/09/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	41,180.0000	40,223.0000	(2.324)	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
11/09/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	52,699.0000	53,184.0000	0.920	0	0	0
11/09/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	52,165.0000	51,080.0000	(2.080)	0	0	0
11/09/2006	R194	2006/11/02			Bond Future	9.0310	9.0550	0.266	0.0000	0.0000	0
11/09/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/09/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	28,488.0000	28,782.0000	1.032	0	0	0
11/09/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
11/09/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	729.0000	624.0000	(14.403)	0	0	0
11/09/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	6,167.0000	6,344.0000	2.870	0	0	0
11/09/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	51.0000	37.0000	(27.451)	0	0	0
11/09/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	18,999.0000	19,292.0000	1.542	0	0	0
11/09/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	605.0000	513.0000	(15.207)	0	0	0
11/09/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	9,834.0000	10,086.0000	2.563	0	0	0
11/09/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/09/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	7,138.0000	7,339.0000	2.816	0	0	0
11/09/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	15,870.0000	16,161.0000	1.834	0	0	0
11/09/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	25,311.0000	25,605.0000	1.162	0	0	0
11/09/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	205.0000	163.0000	(20.488)	0	0	0
11/09/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	6,644.0000	6,833.0000	2.845	0	0	0
11/09/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	12,790.0000	13,070.0000	2.189	0	0	0
11/09/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	9.0000	6.0000	(33.333)	0	0	0
11/09/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	31,679.0000	31,973.0000	0.928	0	0	0
11/09/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	22,148.0000	22,441.0000	1.323	0	0	0
11/09/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	34,884.0000	35,178.0000	0.843	0	0	0
11/09/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/09/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/09/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/09/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	38,102.0000	38,396.0000	0.772	0	0	0
11/09/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/09/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	869.0000	752.0000	(13.464)	0	0	0
11/09/2006	R194	2007/02/01			Bond Future	9.1320	9.1660	0.372	0.0000	0.0000	0
11/09/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,226.0000	2,079.0000	(6.604)	0	0	0
11/09/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	9,892.0000	10,142.0000	2.527	0	0	0
11/09/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	7,050.0000	7,242.0000	2.723	0	0	0
11/09/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	1,038.0000	949.0000	(8.574)	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
11/09/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	6,738.0000	6,923.0000	2.746	0	0	0
11/09/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	285.0000	250.0000	(12.281)	0	0	0
11/09/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,416.0000	2,262.0000	(6.374)	0	0	0
11/09/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	35.0000	29.0000	(17.143)	0	0	0
11/09/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	21,637.0000	21,970.0000	1.539	0	0	0
11/09/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	14,210.0000	14,514.0000	2.139	0	0	0
11/09/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	31,974.0000	32,313.0000	1.060	0	0	0
11/09/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	11,959.0000	12,239.0000	2.341	0	0	0
11/09/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
11/09/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	15.0000	12.0000	(20.000)	0	0	0
11/09/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,712.0000	1,587.0000	(7.301)	0	0	0
11/09/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	29,369.0000	29,707.0000	1.151	0	0	0
11/09/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	16,625.0000	16,943.0000	1.913	0	0	0
11/09/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	8,044.0000	8,258.0000	2.660	0	0	0
11/09/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
11/09/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	24,196.0000	24,532.0000	1.389	0	0	0
11/09/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
11/09/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	150.0000	130.0000	(13.333)	0	0	0
11/09/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	575.0000	516.0000	(10.261)	0	0	0
11/09/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	75.0000	63.0000	(16.000)	0	0	0
11/09/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	19,108.0000	19,436.0000	1.717	0	0	0
11/09/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	26,775.0000	27,112.0000	1.259	0	0	0
11/09/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,616.0000	2,455.0000	(6.154)	0	0	0
11/09/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	6,436.0000	6,614.0000	2.766	0	0	0
11/09/2006	R194	2007/05/03			Bond Future	9.1480	9.1890	0.448	0.0000	0.0000	0
11/09/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	3,880.0000	3,719.0000	(4.149)	0	0	0
11/09/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	5,867.0000	6,004.0000	2.335	0	0	0
11/09/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	4,545.0000	4,369.0000	(3.872)	0	0	0
11/09/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	4,722.0000	4,542.0000	(3.812)	0	0	0
11/09/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	6,078.0000	6,218.0000	2.303	0	0	0
11/09/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	5,674.0000	5,475.0000	(3.507)	0	0	0
11/09/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	6,965.0000	7,121.0000	2.240	0	0	0
11/09/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	4,885.0000	5,004.0000	2.436	0	0	0
11/09/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	4,904.0000	4,720.0000	(3.752)	0	0	0
11/09/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	5,662.0000	5,795.0000	2.349	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
11/09/2006	R194	2007/08/02			Bond Future	9.1040	9.1480	0.483	0.0000	0.0000	0
11/09/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	6,066.0000	5,921.0000	(2.390)	0	0	0
11/09/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,198.0000	6,051.0000	(2.372)	0	0	0
11/09/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	6,491.0000	6,583.0000	1.417	0	0	0
11/09/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	6,631.0000	6,724.0000	1.403	0	0	0
11/09/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	5,952.0000	6,037.0000	1.428	0	0	0
11/09/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	6,744.0000	6,591.0000	(2.269)	0	0	0
11/09/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	7,357.0000	7,459.0000	1.386	0	0	0
11/09/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	5,935.0000	5,792.0000	(2.409)	0	0	0
11/09/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	6,772.0000	6,867.0000	1.403	0	0	0
11/09/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,432.0000	5,295.0000	(2.522)	0	0	0
11/09/2006	R201	2006/11/02			Bond Future	8.8850	8.9010	0.180	0.0000	0.0000	26
11/09/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	67,287.0000	68,159.0000	1.296	0	0	0
11/09/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	130.0000	95.0000	(26.923)	0	0	0
11/09/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	114,742.0000	115,649.0000	0.790	0	0	0
11/09/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	5,584.0000	5,519.0000	(1.164)	0	0	0
11/09/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	131,204.0000	132,111.0000	0.691	0	0	0
11/09/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
11/09/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	26,014.0000	25,041.0000	(3.740)	0	0	0
11/09/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/09/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	1,720.0000	1,460.0000	(15.116)	0	0	0
11/09/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
11/09/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	539.0000	430.0000	(20.223)	0	0	0
11/09/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	82,752.0000	83,650.0000	1.085	0	0	0
11/09/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	38,597.0000	39,244.0000	1.676	0	0	0
11/09/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	98,588.0000	99,493.0000	0.918	0	0	0
11/09/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	20,434.0000	20,724.0000	1.419	0	0	0
11/09/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	22,366.0000	22,703.0000	1.507	0	0	0
11/09/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	28.0000	19.0000	(32.143)	0	0	0
11/09/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	52,416.0000	53,213.0000	1.521	0	0	0
11/09/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	4,389.0000	3,912.0000	(10.868)	0	0	0
11/09/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	26,540.0000	26,970.0000	1.620	0	0	0
11/09/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	6,029.0000	5,458.0000	(9.471)	0	0	0
11/09/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	16,547.0000	15,666.0000	(5.324)	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
11/09/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	5,164.0000	4,640.0000	(10.147)	0	0	0
11/09/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	16,889.0000	17,092.0000	1.202	0	0	0
11/09/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	6,988.0000	6,371.0000	(8.829)	0	0	0
11/09/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	24,403.0000	24,786.0000	1.569	0	0	0
11/09/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	10,051.0000	10,077.0000	0.259	0	0	0
11/09/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	9,193.0000	8,488.0000	(7.669)	0	0	0
11/09/2006	R201	2007/02/01			Bond Future	8.8930	8.9100	0.191	0.0000	0.0000	0
11/09/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	24,535.0000	23,795.0000	(3.016)	0	0	0
11/09/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	18,620.0000	18,823.0000	1.090	0	0	0
11/09/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	1,935.0000	1,775.0000	(8.269)	0	0	0
11/09/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	458.0000	407.0000	(11.135)	0	0	0
11/09/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	33,198.0000	32,375.0000	(2.479)	0	0	0
11/09/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	79.0000	68.0000	(13.924)	0	0	0
11/09/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	112,747.0000	113,663.0000	0.812	0	0	0
11/09/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	13,640.0000	13,759.0000	0.872	0	0	0
11/09/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	68,040.0000	68,823.0000	1.151	0	0	0
11/09/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	199.0000	173.0000	(13.065)	0	0	0
11/09/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	128,680.0000	129,611.0000	0.724	0	0	0
11/09/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	97,243.0000	98,134.0000	0.916	0	0	0
11/09/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	978.0000	883.0000	(9.714)	0	0	0
11/09/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	55,026.0000	55,708.0000	1.239	0	0	0
11/09/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	82,284.0000	83,132.0000	1.031	0	0	0
11/09/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	13,419.0000	12,859.0000	(4.173)	0	0	0
11/09/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	33,377.0000	33,810.0000	1.297	0	0	0
11/09/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	29,850.0000	30,232.0000	1.280	0	0	0
11/09/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	3,849.0000	3,588.0000	(6.781)	0	0	0
11/09/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	11,259.0000	10,750.0000	(4.521)	0	0	0
11/09/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	43,416.0000	43,977.0000	1.292	0	0	0
11/09/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	6,899.0000	6,517.0000	(5.537)	0	0	0
11/09/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	25,065.0000	25,376.0000	1.241	0	0	0
11/09/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	12,311.0000	11,775.0000	(4.354)	0	0	0
11/09/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	17,089.0000	16,457.0000	(3.698)	0	0	0
11/09/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	31,580.0000	31,987.0000	1.289	0	0	0
11/09/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	14,586.0000	14,001.0000	(4.011)	0	0	0
11/09/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	28,188.0000	28,546.0000	1.270	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
11/09/2006	R201	2007/05/03			Bond Future	8.8870	8.9050	0.203	0.0000	0.0000	0
11/09/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	24,788.0000	24,146.0000	(2.590)	0	0	0
11/09/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	29,525.0000	29,859.0000	1.131	0	0	0
11/09/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	30,113.0000	29,409.0000	(2.338)	0	0	0
11/09/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	31,026.0000	31,376.0000	1.128	0	0	0
11/09/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	24,003.0000	24,276.0000	1.137	0	0	0
11/09/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	22,360.0000	21,750.0000	(2.728)	0	0	0
11/09/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	32,576.0000	32,943.0000	1.127	0	0	0
11/09/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	17,972.0000	17,430.0000	(3.016)	0	0	0
11/09/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	39,265.0000	39,699.0000	1.105	0	0	0
11/09/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	23,554.0000	22,928.0000	(2.658)	0	0	0
11/09/2006	R201	2007/08/02			Bond Future	8.8750	8.8910	0.180	0.0000	0.0000	0
11/09/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	36,177.0000	36,488.0000	0.860	0	0	0
11/09/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	26,835.0000	26,297.0000	(2.005)	0	0	0
11/09/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	22,396.0000	21,907.0000	(2.183)	0	0	0
11/09/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	27,846.0000	28,089.0000	0.873	0	0	0
11/09/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	33,237.0000	33,524.0000	0.863	0	0	0
11/09/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	34,451.0000	33,845.0000	(1.759)	0	0	0
11/09/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	29,247.0000	28,686.0000	(1.918)	0	0	0
11/09/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	34,686.0000	34,985.0000	0.862	0	0	0
11/09/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	42,551.0000	42,911.0000	0.846	0	0	0
11/09/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	28,025.0000	27,476.0000	(1.959)	0	0	0
11/09/2006	R203	2006/11/02			Bond Future	8.8330	8.8490	0.181	0.0000	0.0000	0
11/09/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	76,471.0000	77,534.0000	1.390	0	0	0
11/09/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	182.0000	133.0000	(26.923)	0	0	0
11/09/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	3,839.0000	3,359.0000	(12.503)	0	0	0
11/09/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	5,732.0000	5,124.0000	(10.607)	0	0	0
11/09/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	95,230.0000	96,301.0000	1.125	0	0	0
11/09/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	18,110.0000	18,574.0000	2.562	0	0	0
11/09/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	134,156.0000	135,228.0000	0.799	0	0	0
11/09/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	58,282.0000	59,306.0000	1.757	0	0	0
11/09/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	114,460.0000	115,532.0000	0.937	0	0	0
11/09/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	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
11/09/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	25,774.0000	26,428.0000	2.537	0	0	0
11/09/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	878.0000	707.0000	(19.476)	0	0	0
11/09/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/09/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/09/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	41,062.0000	41,962.0000	2.192	0	0	0
11/09/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	23,071.0000	23,663.0000	2.566	0	0	0
11/09/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	3,091.0000	2,673.0000	(13.523)	0	0	0
11/09/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	20,513.0000	21,042.0000	2.579	0	0	0
11/09/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	4,716.0000	4,172.0000	(11.535)	0	0	0
11/09/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	27.0000	17.0000	(37.037)	0	0	0
11/09/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	174,985.0000	176,057.0000	0.613	0	0	0
11/09/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	13,799.0000	14,137.0000	2.449	0	0	0
11/09/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/09/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	8,211.0000	7,476.0000	(8.951)	0	0	0
11/09/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	154,326.0000	155,399.0000	0.695	0	0	0
11/09/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/09/2006	R203	2007/02/01			Bond Future	8.8400	8.8570	0.192	0.0000	0.0000	0
11/09/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	359.0000	313.0000	(12.813)	0	0	0
11/09/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	8,725.0000	8,219.0000	(5.799)	0	0	0
11/09/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	59,950.0000	60,875.0000	1.543	0	0	0
11/09/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	24,826.0000	25,334.0000	2.046	0	0	0
11/09/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	76,740.0000	77,760.0000	1.329	0	0	0
11/09/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	2,223.0000	2,025.0000	(8.907)	0	0	0
11/09/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	9,782.0000	9,240.0000	(5.541)	0	0	0
11/09/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	94,636.0000	95,712.0000	1.137	0	0	0
11/09/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	31,554.0000	32,171.0000	1.955	0	0	0
11/09/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	29,209.0000	29,789.0000	1.986	0	0	0
11/09/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	44,720.0000	45,507.0000	1.760	0	0	0
11/09/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	12,157.0000	11,542.0000	(5.059)	0	0	0
11/09/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	26,965.0000	27,510.0000	2.021	0	0	0
11/09/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	950.0000	847.0000	(10.842)	0	0	0
11/09/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	12,819.0000	13,093.0000	2.137	0	0	0
11/09/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	10,925.0000	10,346.0000	(5.300)	0	0	0
11/09/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	113,318.0000	114,423.0000	0.975	0	0	0
11/09/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	119.0000	101.0000	(15.126)	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
11/09/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	23,318.0000	22,469.0000	(3.641)	0	0	0
11/09/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	132,602.0000	133,718.0000	0.842	0	0	0
11/09/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	4,643.0000	4,307.0000	(7.237)	0	0	0
11/09/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	35.0000	28.0000	(20.000)	0	0	0
11/09/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
11/09/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	152,403.0000	153,524.0000	0.736	0	0	0
11/09/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
11/09/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	172,693.0000	173,815.0000	0.650	0	0	0
11/09/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	14,891.0000	14,205.0000	(4.607)	0	0	0
11/09/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	20,865.0000	21,302.0000	2.094	0	0	0
11/09/2006	R203	2007/05/03			Bond Future	8.8320	8.8490	0.192	0.0000	0.0000	0
11/09/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	19,540.0000	18,881.0000	(3.373)	0	0	0
11/09/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	24,909.0000	25,358.0000	1.803	0	0	0
11/09/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	18,096.0000	17,464.0000	(3.492)	0	0	0
11/09/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	26,758.0000	27,234.0000	1.779	0	0	0
11/09/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	16,926.0000	17,248.0000	1.902	0	0	0
11/09/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	13,019.0000	12,497.0000	(4.010)	0	0	0
11/09/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	27,802.0000	27,017.0000	(2.824)	0	0	0
11/09/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	35,002.0000	35,588.0000	1.674	0	0	0
11/09/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	21,054.0000	20,369.0000	(3.254)	0	0	0
11/09/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	23,145.0000	23,567.0000	1.823	0	0	0
11/09/2006	R203	2007/08/02			Bond Future	8.8170	8.8340	0.193	0.0000	0.0000	0
11/09/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	38,405.0000	38,957.0000	1.437	0	0	0
11/09/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	17,712.0000	17,170.0000	(3.060)	0	0	0
11/09/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	20,934.0000	21,274.0000	1.624	0	0	0
11/09/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	24,473.0000	23,822.0000	(2.660)	0	0	0
11/09/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	32,619.0000	31,866.0000	(2.308)	0	0	0
11/09/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	30,579.0000	31,043.0000	1.517	0	0	0
11/09/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	28,798.0000	29,241.0000	1.538	0	0	0
11/09/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	23,009.0000	22,379.0000	(2.738)	0	0	0
11/09/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	25,993.0000	25,321.0000	(2.585)	0	0	0
11/09/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	27,088.0000	27,509.0000	1.554	0	0	0
11/09/2006	R204	2006/11/02			Bond Future	8.8150	8.8310	0.182	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/09/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/09/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	184,481.0000	185,609.0000	0.611	0	0	0
11/09/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	162,353.0000	163,481.0000	0.695	0	0	0
11/09/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/09/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	10,303.0000	9,467.0000	(8.114)	0	0	0
11/09/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	847.0000	683.0000	(19.362)	0	0	0
11/09/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	6,578.0000	5,916.0000	(10.064)	0	0	0
11/09/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	10,387.0000	10,382.0000	(0.048)	0	0	0
11/09/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	23,317.0000	22,184.0000	(4.859)	0	0	0
11/09/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	140,797.0000	141,925.0000	0.801	0	0	0
11/09/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	13,395.0000	12,455.0000	(7.018)	0	0	0
11/09/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
11/09/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	60,818.0000	61,782.0000	1.585	0	0	0
11/09/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	8,940.0000	8,160.0000	(8.725)	0	0	0
11/09/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	43,690.0000	44,442.0000	1.721	0	0	0
11/09/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	24,277.0000	24,626.0000	1.438	0	0	0
11/09/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	17,996.0000	18,184.0000	1.045	0	0	0
11/09/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	79,606.0000	80,681.0000	1.350	0	0	0
11/09/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	7,699.0000	6,978.0000	(9.365)	0	0	0
11/09/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	22,043.0000	22,335.0000	1.325	0	0	0
11/09/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	2,651.0000	2,275.0000	(14.183)	0	0	0
11/09/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	119,803.0000	120,928.0000	0.939	0	0	0
11/09/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
11/09/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	26,652.0000	27,058.0000	1.523	0	0	0
11/09/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	29,164.0000	29,630.0000	1.598	0	0	0
11/09/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	207.0000	154.0000	(25.604)	0	0	0
11/09/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	99,379.0000	100,493.0000	1.121	0	0	0
11/09/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	44.0000	30.0000	(31.818)	0	0	0
11/09/2006	R204	2007/02/01			Bond Future	8.8190	8.8360	0.193	0.0000	0.0000	0
11/09/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	160,679.0000	161,845.0000	0.726	0	0	0
11/09/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	29,051.0000	29,392.0000	1.174	0	0	0
11/09/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	24,221.0000	23,378.0000	(3.480)	0	0	0
11/09/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	136.0000	116.0000	(14.706)	0	0	0
11/09/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	51.0000	42.0000	(17.647)	0	0	0
11/09/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	182,397.0000	183,573.0000	0.645	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
11/09/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	20,837.0000	20,051.0000	(3.772)	0	0	0
11/09/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	333.0000	292.0000	(12.312)	0	0	0
11/09/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	32,725.0000	33,123.0000	1.216	0	0	0
11/09/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	139,629.0000	140,772.0000	0.819	0	0	0
11/09/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	51,075.0000	51,726.0000	1.275	0	0	0
11/09/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	3,033.0000	2,796.0000	(7.814)	0	0	0
11/09/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	34,010.0000	33,041.0000	(2.849)	0	0	0
11/09/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	5,876.0000	5,501.0000	(6.382)	0	0	0
11/09/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	10,232.0000	9,698.0000	(5.219)	0	0	0
11/09/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	21,500.0000	21,716.0000	1.005	0	0	0
11/09/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	16,279.0000	15,585.0000	(4.263)	0	0	0
11/09/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	65,420.0000	66,229.0000	1.237	0	0	0
11/09/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	1,569.0000	1,425.0000	(9.178)	0	0	0
11/09/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	99,972.0000	101,012.0000	1.040	0	0	0
11/09/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	36,745.0000	37,204.0000	1.249	0	0	0
11/09/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	753.0000	672.0000	(10.757)	0	0	0
11/09/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	38,888.0000	39,379.0000	1.263	0	0	0
11/09/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	17,728.0000	17,002.0000	(4.095)	0	0	0
11/09/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	19,248.0000	18,491.0000	(3.933)	0	0	0
11/09/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	34,691.0000	35,119.0000	1.234	0	0	0
11/09/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	119,340.0000	120,444.0000	0.925	0	0	0
11/09/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	81,759.0000	82,706.0000	1.158	0	0	0
11/09/2006	R204	2007/05/03			Bond Future	8.8120	8.8290	0.193	0.0000	0.0000	0
11/09/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	34,113.0000	33,295.0000	(2.398)	0	0	0
11/09/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	34,941.0000	35,295.0000	1.013	0	0	0
11/09/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	28,240.0000	28,523.0000	1.002	0	0	0
11/09/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	41,090.0000	40,201.0000	(2.164)	0	0	0
11/09/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	38,672.0000	39,063.0000	1.011	0	0	0
11/09/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	30,902.0000	30,122.0000	(2.524)	0	0	0
11/09/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	46,911.0000	47,382.0000	1.004	0	0	0
11/09/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	25,052.0000	24,351.0000	(2.798)	0	0	0
11/09/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	36,775.0000	37,147.0000	1.012	0	0	0
11/09/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	32,484.0000	31,685.0000	(2.460)	0	0	0
11/09/2006	R204	2007/08/02			Bond Future	8.8000	8.8160	0.182	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/09/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	33,147.0000	33,433.0000	0.863	0	0	0
11/09/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	46,664.0000	45,860.0000	(1.723)	0	0	0
11/09/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	51,491.0000	51,926.0000	0.845	0	0	0
11/09/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	39,821.0000	40,164.0000	0.861	0	0	0
11/09/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	43,487.0000	43,859.0000	0.855	0	0	0
11/09/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	30,716.0000	30,060.0000	(2.136)	0	0	0
11/09/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	36,629.0000	35,910.0000	(1.963)	0	0	0
11/09/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	39,821.0000	39,073.0000	(1.878)	0	0	0
11/09/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	38,206.0000	37,472.0000	(1.921)	0	0	0
11/09/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	41,626.0000	41,984.0000	0.860	0	0	0
11/09/2006	R207	2006/11/02			Bond Future	8.7940	8.8090	0.171	0.0000	0.0000	0
11/09/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/09/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	5,556.0000	4,921.0000	(11.429)	0	0	0
11/09/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	98,454.0000	99,515.0000	1.078	0	0	0
11/09/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	8,677.0000	9,103.0000	4.910	0	0	0
11/09/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	78,312.0000	79,373.0000	1.355	0	0	0
11/09/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	1,011.0000	804.0000	(20.475)	0	0	0
11/09/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/09/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	22,156.0000	23,010.0000	3.854	0	0	0
11/09/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	140,474.0000	141,535.0000	0.755	0	0	0
11/09/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
11/09/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/09/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	2,179.0000	1,821.0000	(16.430)	0	0	0
11/09/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	39,758.0000	40,792.0000	2.601	0	0	0
11/09/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	25,468.0000	26,379.0000	3.577	0	0	0
11/09/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	119,169.0000	120,229.0000	0.889	0	0	0
11/09/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	58,727.0000	59,786.0000	1.803	0	0	0
11/09/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	16,055.0000	16,758.0000	4.379	0	0	0
11/09/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	657.0000	509.0000	(22.527)	0	0	0
11/09/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	84.0000	57.0000	(32.143)	0	0	0
11/09/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	13,331.0000	13,944.0000	4.598	0	0	0
11/09/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/09/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	19,008.0000	19,791.0000	4.119	0	0	0
11/09/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	3,059.0000	2,612.0000	(14.613)	0	0	0
11/09/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	1,507.0000	1,230.0000	(18.381)	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
11/09/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	162,389.0000	163,449.0000	0.653	0	0	0
11/09/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	16,400.0000	15,420.0000	(5.976)	0	0	0
11/09/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1,987.0000	2,068.0000	4.076	0	0	0
11/09/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/09/2006	R207	2007/02/01			Bond Future	8.7950	8.8120	0.193	0.0000	0.0000	0
11/09/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	10,629.0000	10,047.0000	(5.476)	0	0	0
11/09/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	2,914.0000	2,669.0000	(8.408)	0	0	0
11/09/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	61,136.0000	62,082.0000	1.547	0	0	0
11/09/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	34,153.0000	34,799.0000	1.891	0	0	0
11/09/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	31,646.0000	32,256.0000	1.928	0	0	0
11/09/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	181.0000	155.0000	(14.365)	0	0	0
11/09/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	45,218.0000	46,010.0000	1.752	0	0	0
11/09/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	516.0000	453.0000	(12.209)	0	0	0
11/09/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	26,963.0000	27,497.0000	1.980	0	0	0
11/09/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	13,146.0000	12,488.0000	(5.005)	0	0	0
11/09/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	1,300.0000	1,168.0000	(10.154)	0	0	0
11/09/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	56.0000	46.0000	(17.857)	0	0	0
11/09/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	29,249.0000	29,821.0000	1.956	0	0	0
11/09/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	9,505.0000	8,961.0000	(5.723)	0	0	0
11/09/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	78,903.0000	79,961.0000	1.341	0	0	0
11/09/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	11,842.0000	11,222.0000	(5.236)	0	0	0
11/09/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	139,112.0000	140,294.0000	0.850	0	0	0
11/09/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	5,852.0000	5,454.0000	(6.801)	0	0	0
11/09/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	118,184.0000	119,348.0000	0.985	0	0	0
11/09/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	98,040.0000	99,168.0000	1.151	0	0	0
11/09/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	14,543.0000	13,848.0000	(4.779)	0	0	0
11/09/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	24,789.0000	25,285.0000	2.001	0	0	0
11/09/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	20,780.0000	21,203.0000	2.036	0	0	0
11/09/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	17,617.0000	16,849.0000	(4.359)	0	0	0
11/09/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	26,917.0000	25,987.0000	(3.455)	0	0	0
11/09/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	12,703.0000	12,964.0000	2.055	0	0	0
11/09/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	160,719.0000	161,907.0000	0.739	0	0	0
11/09/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	15.0000	12.0000	(20.000)	0	0	0
11/09/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	182,967.0000	184,157.0000	0.650	0	0	0
11/09/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	3.0000	3.0000	-	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
11/09/2006	R207	2007/05/03				Bond Future	8.7900	8.8060	0.182	0.0000	0.0000	0
11/09/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	21,974.0000	21,294.0000	(3.095)	0	0	0	0
11/09/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	28,259.0000	28,690.0000	1.525	0	0	0	0
11/09/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	18,157.0000	18,446.0000	1.592	0	0	0	0
11/09/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	36,733.0000	37,269.0000	1.459	0	0	0	0
11/09/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	23,575.0000	22,870.0000	(2.990)	0	0	0	0
11/09/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	26,361.0000	26,767.0000	1.540	0	0	0	0
11/09/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	24,549.0000	24,931.0000	1.556	0	0	0	0
11/09/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	16,262.0000	15,686.0000	(3.542)	0	0	0	0
11/09/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	25,244.0000	24,514.0000	(2.892)	0	0	0	0
11/09/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	32,590.0000	31,768.0000	(2.522)	0	0	0	0
11/09/2006	R207	2007/08/02				Bond Future	8.7790	8.7950	0.182	0.0000	0.0000	0
11/09/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	31,683.0000	32,121.0000	1.382	0	0	0	0
11/09/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	26,218.0000	25,554.0000	(2.533)	0	0	0	0
11/09/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	29,824.0000	30,240.0000	1.395	0	0	0	0
11/09/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	20,375.0000	19,799.0000	(2.827)	0	0	0	0
11/09/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	27,823.0000	27,138.0000	(2.462)	0	0	0	0
11/09/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	39,882.0000	40,407.0000	1.316	0	0	0	0
11/09/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	36,690.0000	35,906.0000	(2.137)	0	0	0	0
11/09/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	29,485.0000	28,779.0000	(2.394)	0	0	0	0
11/09/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	21,640.0000	21,957.0000	1.465	0	0	0	0
11/09/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	28,040.0000	28,436.0000	1.412	0	0	0	0

Grand Total:

2,384