



Derivatives High/Low Report

High/Low for 09/10/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2006	CRDI 2006/11/02			Index Future	102.2390	102.2920	0.052	0.0000	0.0000	10
09/10/2006	GOVI 2006/11/02			jGovi	236.3190	236.3980	0.033	0.0000	0.0000	901
09/10/2006	GOVI 2006/11/02	230.00	Put	jGovi	65.0000	35.0000	(46.154)	0	0	0
09/10/2006	GOVI 2006/11/02	230.00	Call	jGovi	63,255.0000	64,015.0000	1.201	0	0	0
09/10/2006	GOVI 2007/02/01			jGovi	241.2130	241.2910	0.032	0.0000	0.0000	0
09/10/2006	GOVI 2007/02/01	230.00	Call	jGovi	112,421.0000	113,165.0000	0.662	0	0	0
09/10/2006	GOVI 2007/02/01	230.00	Put	jGovi	291.0000	255.0000	(12.371)	0	0	0
09/10/2006	GOVI 2007/05/03			jGovi	246.5830	246.6620	0.032	0.0000	0.0000	0
09/10/2006	GOVI 2007/05/03	235.00	Put	jGovi	1,517.0000	1,427.0000	(5.933)	0	0	0
09/10/2006	GOVI 2007/05/03	235.00	Call	jGovi	117,347.0000	118,047.0000	0.597	0	0	0
09/10/2006	GOVI 2007/08/02			jGovi	252.5970	252.4980	(0.039)	0.0000	0.0000	0
09/10/2006	GOVI 2007/08/02	240.50	Call	jGovi	124,217.0000	123,239.0000	(0.787)	0	0	0
09/10/2006	GOVI 2007/08/02	240.50	Put	jGovi	3,247.0000	3,259.0000	0.370	0	0	0
09/10/2006	J153 2010/08/31			jSwap	9.1290	9.1490	0.219	0.0000	0.0000	0
09/10/2006	J157 2015/09/15			jSwap	8.9420	8.9600	0.201	0.0000	0.0000	0
09/10/2006	J186 2026/12/21			jSwap	8.6560	8.6830	0.312	0.0000	0.0000	0
09/10/2006	J194 2008/02/28			jSwap	9.2170	9.2400	0.250	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
09/10/2006	J201	2014/12/22			jSwap	8.9080	8.9220	0.157	0.0000	0.0000	0
09/10/2006	J203	2017/09/15			jSwap	8.8760	8.8880	0.135	0.0000	0.0000	0
09/10/2006	J204	2018/12/21			jSwap	8.7890	8.8030	0.159	0.0000	0.0000	0
09/10/2006	J207	2020/01/15			jSwap	8.7750	8.7910	0.182	0.0000	0.0000	0
09/10/2006	JBAR	2005/12/21			jBar	8.5540	8.5630	0.105	0.0000	0.0000	0
09/10/2006	JFRA	2006/11/02			jFra	8.7840	8.7810	(0.034)	0.0000	0.0000	0
09/10/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
09/10/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,352.0000	4,345.0000	(0.161)	0	0	0
09/10/2006	JFRA	2007/02/01			jFra	9.2810	9.2870	0.065	0.0000	0.0000	0
09/10/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	13.0000	12.0000	(7.692)	0	0	0
09/10/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,353.0000	4,366.0000	0.299	0	0	0
09/10/2006	JFRA	2007/05/03			jFra	9.4200	9.4470	0.287	0.0000	0.0000	0
09/10/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	54.0000	49.0000	(9.259)	0	0	0
09/10/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,731.0000	4,792.0000	1.289	0	0	0
09/10/2006	JFRA	2007/08/02			jFra	9.4690	9.4270	(0.444)	0.0000	0.0000	0
09/10/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,910.0000	4,813.0000	(1.976)	0	0	0
09/10/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	114.0000	120.0000	5.263	0	0	0
09/10/2006	JFRA	2007/11/01			jFra	9.3610	9.4300	0.737	0.0000	0.0000	0
09/10/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	217.0000	195.0000	(10.138)	0	0	0
09/10/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,091.0000	5,249.0000	3.104	0	0	0
09/10/2006	JFRA	2008/02/07			jFra	9.2220	9.2290	0.076	0.0000	0.0000	0
09/10/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	25,203.0000	25,142.0000	(0.242)	0	0	0
09/10/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,992.0000	20,913.0000	(0.376)	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
09/10/2006	JN02	2006/11/02			jNote	9.2260	9.2410	0.163	0.0000	0.0000	0
09/10/2006	JN02	2006/11/02	7.25	Call	Option on jNote	35,952.0000	36,214.0000	0.729	0	0	0
09/10/2006	JN02	2006/11/02	7.25	Put	Option on jNote	15.0000	7.0000	(53.333)	0	0	0
09/10/2006	JN02	2007/02/01			jNote	9.2610	9.2740	0.140	0.0000	0.0000	0
09/10/2006	JN02	2007/02/01	9.00	Put	Option on jNote	9,102.0000	8,857.0000	(2.692)	0	0	0
09/10/2006	JN02	2007/02/01	9.00	Call	Option on jNote	13,842.0000	13,831.0000	(0.079)	0	0	0
09/10/2006	JN02	2007/05/03			jNote	9.2230	9.2330	0.108	0.0000	0.0000	0
09/10/2006	JN02	2007/05/03	9.25	Put	Option on jNote	15,345.0000	15,143.0000	(1.316)	0	0	0
09/10/2006	JN02	2007/05/03	9.25	Call	Option on jNote	14,852.0000	14,832.0000	(0.135)	0	0	0
09/10/2006	JN02	2007/08/02			jNote	9.1580	9.1630	0.055	0.0000	0.0000	0
09/10/2006	JN02	2007/08/02	9.25	Call	Option on jNote	17,272.0000	17,225.0000	(0.272)	0	0	0
09/10/2006	JN02	2007/08/02	9.25	Put	Option on jNote	18,947.0000	18,809.0000	(0.728)	0	0	0
09/10/2006	JN05	2006/11/02			jNote	9.0100	9.0260	0.178	0.0000	0.0000	0
09/10/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
09/10/2006	JN05	2006/11/02	7.25	Call	Option on jNote	70,131.0000	70,749.0000	0.881	0	0	0
09/10/2006	JN05	2007/02/01			jNote	9.0130	9.0310	0.200	0.0000	0.0000	0
09/10/2006	JN05	2007/02/01	9.25	Call	Option on jNote	7,291.0000	7,418.0000	1.742	0	0	0
09/10/2006	JN05	2007/02/01	9.25	Put	Option on jNote	16,732.0000	16,140.0000	(3.538)	0	0	0
09/10/2006	JN05	2007/05/03			jNote	8.9850	9.0030	0.200	0.0000	0.0000	0
09/10/2006	JN05	2007/05/03	9.25	Call	Option on jNote	10,472.0000	10,646.0000	1.662	0	0	0
09/10/2006	JN05	2007/05/03	9.25	Put	Option on jNote	21,036.0000	20,489.0000	(2.600)	0	0	0
09/10/2006	JN05	2007/08/02			jNote	8.9470	8.9640	0.190	0.0000	0.0000	0
09/10/2006	JN05	2007/08/02	9.25	Call	Option on jNote	12,781.0000	12,959.0000	1.393	0	0	0
09/10/2006	JN05	2007/08/02	9.25	Put	Option on jNote	24,874.0000	24,369.0000	(2.030)	0	0	0
09/10/2006	JN10	2006/11/02			jNote	8.8250	8.8350	0.113	0.0000	0.0000	0
09/10/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
09/10/2006	JN10	2006/11/02	7.25	Call	Option on jNote	103,462.0000	104,064.0000	0.582	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
09/10/2006	JN10	2007/02/01			jNote	8.8180	8.8280	0.113	0.0000	0.0000	0
09/10/2006	JN10	2007/02/01	9.00	Put	Option on jNote	18,370.0000	17,796.0000	(3.125)	0	0	0
09/10/2006	JN10	2007/02/01	9.00	Call	Option on jNote	6,413.0000	6,502.0000	1.388	0	0	0
09/10/2006	JN10	2007/05/03			jNote	8.7900	8.8000	0.114	0.0000	0.0000	0
09/10/2006	JN10	2007/05/03	9.00	Call	Option on jNote	9,279.0000	9,412.0000	1.433	0	0	0
09/10/2006	JN10	2007/05/03	9.00	Put	Option on jNote	23,092.0000	22,560.0000	(2.304)	0	0	0
09/10/2006	JN10	2007/08/02			jNote	8.7560	8.7660	0.114	0.0000	0.0000	0
09/10/2006	JN10	2007/08/02	9.00	Put	Option on jNote	27,381.0000	26,866.0000	(1.881)	0	0	0
09/10/2006	JN10	2007/08/02	9.00	Call	Option on jNote	11,307.0000	11,458.0000	1.335	0	0	0
09/10/2006	JROD	2006/10/31			jRod	7.7110	7.6960	(0.195)	0.0000	0.0000	0
09/10/2006	JROD	2006/11/30			jRod	8.0010	7.9780	(0.287)	0.0000	0.0000	0
09/10/2006	JROD	2006/12/29			jRod	8.4180	8.3940	(0.285)	0.0000	0.0000	0
09/10/2006	JROD	2007/01/31			jRod	8.2870	8.2730	(0.169)	0.0000	0.0000	0
09/10/2006	JROD	2007/02/28			jRod	8.5420	8.5230	(0.222)	0.0000	0.0000	0
09/10/2006	JROD	2007/03/30			jRod	8.8040	8.7800	(0.273)	0.0000	0.0000	0
09/10/2006	JROD	2007/04/30			jRod	8.5950	8.5750	(0.233)	0.0000	0.0000	0
09/10/2006	JROD	2007/05/31			jRod	8.7960	8.7740	(0.250)	0.0000	0.0000	0
09/10/2006	OTHI	2006/11/02			Index Future	234.8370	234.9250	0.037	0.0000	0.0000	15
09/10/2006	R153	2006/11/02			Bond Future	8.7850	8.7850	-	0.0000	0.0000	408
09/10/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	4,761.0000	4,457.0000	(6.385)	0	0	0
09/10/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	5,969.0000	5,665.0000	(5.093)	0	0	0
09/10/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	10,293.0000	10,048.0000	(2.380)	0	0	0
09/10/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	2,152.0000	1,907.0000	(11.385)	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
09/10/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	27,548.0000	27,526.0000	(0.080)	0	0	0
09/10/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	12,956.0000	12,761.0000	(1.505)	0	0	0
09/10/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	11,587.0000	11,366.0000	(1.907)	0	0	0
09/10/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	1,704.0000	1,483.0000	(12.969)	0	0	0
09/10/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	45,434.0000	45,434.0000	-	0	0	0
09/10/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	62.0000	40.0000	(35.484)	0	0	0
09/10/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,578.0000	2,308.0000	(10.473)	0	0	0
09/10/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
09/10/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	1,329.0000	1,134.0000	(14.673)	0	0	0
09/10/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	19,055.0000	18,960.0000	(0.499)	0	0	101
09/10/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	9,962.0000	9,691.0000	(2.720)	0	0	0
09/10/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	36,421.0000	36,419.0000	(0.005)	0	0	0
09/10/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	414.0000	319.0000	(22.947)	0	0	0
09/10/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	63,734.0000	63,734.0000	-	0	0	0
09/10/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	54,540.0000	54,540.0000	-	0	0	0
09/10/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	73,019.0000	73,019.0000	-	0	0	0
09/10/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	939.0000	772.0000	(17.785)	0	0	0
09/10/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	82,395.0000	82,395.0000	-	0	0	0
09/10/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	16,831.0000	16,664.0000	(0.992)	0	0	0
09/10/2006	R153	2007/02/01			Bond Future	8.7430	8.7490	0.069	0.0000	0.0000	0
09/10/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	11,039.0000	10,992.0000	(0.426)	0	0	0
09/10/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	11,266.0000	11,025.0000	(2.139)	0	0	0
09/10/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	14,373.0000	14,351.0000	(0.153)	0	0	0
09/10/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	8,090.0000	7,874.0000	(2.670)	0	0	0
09/10/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	16,278.0000	16,272.0000	(0.037)	0	0	0
09/10/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	6,723.0000	6,522.0000	(2.990)	0	0	0
09/10/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	243.0000	219.0000	(9.877)	0	0	0
09/10/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	7,788.0000	7,722.0000	(0.847)	0	0	0
09/10/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	16,086.0000	15,825.0000	(1.623)	0	0	0
09/10/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	4,434.0000	4,269.0000	(3.721)	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
09/10/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	7,390.0000	7,181.0000	(2.828)	0	0	0
09/10/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	15,307.0000	15,293.0000	(0.091)	0	0	0
09/10/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	2,409.0000	2,291.0000	(4.898)	0	0	0
09/10/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	20,571.0000	20,600.0000	0.141	0	0	0
09/10/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	26,841.0000	26,918.0000	0.287	0	0	0
09/10/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,155.0000	1,081.0000	(6.407)	0	0	0
09/10/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	97.0000	86.0000	(11.340)	0	0	0
09/10/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	553.0000	509.0000	(7.957)	0	0	0
09/10/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	41,806.0000	41,957.0000	0.361	0	0	0
09/10/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	58,484.0000	58,667.0000	0.313	0	0	0
09/10/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	33,959.0000	34,080.0000	0.356	0	0	0
09/10/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	50,023.0000	50,194.0000	0.342	0	0	0
09/10/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	5,420.0000	5,345.0000	(1.384)	0	0	0
09/10/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	21,715.0000	21,446.0000	(1.239)	0	0	0
09/10/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	67,108.0000	67,298.0000	0.283	0	0	0
09/10/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	35.0000	31.0000	(11.429)	0	0	0
09/10/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	75,851.0000	76,044.0000	0.254	0	0	0
09/10/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	12.0000	10.0000	(16.667)	0	0	0
09/10/2006	R153	2007/05/03			Bond Future	8.7020	8.7070	0.057	0.0000	0.0000	0
09/10/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	17,681.0000	17,665.0000	(0.090)	0	0	0
09/10/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	14,320.0000	14,140.0000	(1.257)	0	0	0
09/10/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	14,381.0000	14,353.0000	(0.195)	0	0	0
09/10/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	11,515.0000	11,347.0000	(1.459)	0	0	0
09/10/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	15,082.0000	14,900.0000	(1.207)	0	0	0
09/10/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	13,623.0000	13,593.0000	(0.220)	0	0	0
09/10/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	12,893.0000	12,860.0000	(0.256)	0	0	0
09/10/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	15,868.0000	15,684.0000	(1.160)	0	0	0
09/10/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	19,253.0000	19,061.0000	(0.997)	0	0	0
09/10/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	10,235.0000	10,195.0000	(0.391)	0	0	0
09/10/2006	R153	2007/08/02			Bond Future	8.6470	8.6510	0.046	0.0000	0.0000	0
09/10/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	19,780.0000	19,752.0000	(0.142)	0	0	0
09/10/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	15,603.0000	15,462.0000	(0.904)	0	0	0
09/10/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	16,830.0000	16,796.0000	(0.202)	0	0	0
09/10/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	18,331.0000	18,184.0000	(0.802)	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
09/10/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	19,797.0000	19,647.0000	(0.758)	0	0	0
09/10/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	15,471.0000	15,435.0000	(0.233)	0	0	0
09/10/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	16,141.0000	16,106.0000	(0.217)	0	0	0
09/10/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	19,055.0000	18,907.0000	(0.777)	0	0	0
09/10/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	22,929.0000	22,776.0000	(0.667)	0	0	0
09/10/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	12,981.0000	12,941.0000	(0.308)	0	0	0
09/10/2006	R157	2006/11/02			Bond Future	8.6800	8.6800	-	0.0000	0.0000	49
09/10/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	4,531.0000	4,018.0000	(11.322)	0	0	0
09/10/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	1,595.0000	1,298.0000	(18.621)	0	0	0
09/10/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	323.0000	224.0000	(30.650)	0	0	0
09/10/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	3,529.0000	3,055.0000	(13.432)	0	0	0
09/10/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
09/10/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,182.0000	929.0000	(21.404)	0	0	0
09/10/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	26,469.0000	25,995.0000	(1.791)	0	0	0
09/10/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	58,016.0000	57,916.0000	(0.172)	0	0	0
09/10/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	33,312.0000	33,015.0000	(0.892)	0	0	0
09/10/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	109,634.0000	109,634.0000	-	0	0	0
09/10/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	41,663.0000	41,409.0000	(0.610)	0	0	0
09/10/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	5,649.0000	5,092.0000	(9.860)	0	0	0
09/10/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	75.0000	45.0000	(40.000)	0	0	0
09/10/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	18,800.0000	18,243.0000	(2.963)	0	0	100
09/10/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	74,659.0000	74,628.0000	(0.042)	0	0	0
09/10/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	21,367.0000	20,854.0000	(2.401)	0	0	0
09/10/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	130,067.0000	130,067.0000	-	0	0	0
09/10/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	50,928.0000	50,840.0000	(0.173)	0	0	0
09/10/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	150,898.0000	150,898.0000	-	0	0	0
09/10/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	69,958.0000	69,945.0000	(0.019)	0	0	171
09/10/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	89,593.0000	89,592.0000	(0.001)	0	0	0
09/10/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	29.0000	16.0000	(44.828)	0	0	0
09/10/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	287.0000	199.0000	(30.662)	0	0	0
09/10/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	13,948.0000	13,316.0000	(4.531)	0	0	0
09/10/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	6,945.0000	6,352.0000	(8.539)	0	0	0
09/10/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	8,882.0000	8,250.0000	(7.116)	0	0	0
09/10/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/10/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	16,425.0000	15,832.0000	(3.610)	0	0	0
09/10/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	10,083.0000	9,448.0000	(6.298)	0	0	20
09/10/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	12,263.0000	11,628.0000	(5.178)	0	0	20
09/10/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	14,245.0000	13,625.0000	(4.352)	0	0	0
09/10/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	8,423.0000	7,803.0000	(7.361)	0	0	0
09/10/2006	R157	2007/02/01			Bond Future	8.6620	8.6730	0.127	0.0000	0.0000	0
09/10/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	70,268.0000	70,815.0000	0.778	0	0	0
09/10/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	22,011.0000	21,331.0000	(3.089)	0	0	0
09/10/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	87,788.0000	88,427.0000	0.728	0	0	0
09/10/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	3,275.0000	3,042.0000	(7.115)	0	0	0
09/10/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	18,606.0000	17,971.0000	(3.413)	0	0	0
09/10/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	6,550.0000	6,184.0000	(5.588)	0	0	0
09/10/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	125,921.0000	126,664.0000	0.590	0	0	0
09/10/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	26,423.0000	26,523.0000	0.378	0	0	0
09/10/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	38,748.0000	37,938.0000	(2.090)	0	0	0
09/10/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,619.0000	1,478.0000	(8.709)	0	0	0
09/10/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	302.0000	264.0000	(12.583)	0	0	0
09/10/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	15,051.0000	15,022.0000	(0.193)	0	0	0
09/10/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	733.0000	656.0000	(10.505)	0	0	0
09/10/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	106,441.0000	107,144.0000	0.660	0	0	0
09/10/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	51,221.0000	50,370.0000	(1.661)	0	0	0
09/10/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	21,471.0000	21,513.0000	0.196	0	0	0
09/10/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	54,723.0000	55,137.0000	0.757	0	0	0
09/10/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	4,773.0000	4,684.0000	(1.865)	0	0	0
09/10/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	27,698.0000	26,959.0000	(2.668)	0	0	0
09/10/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	30,176.0000	30,322.0000	0.484	0	0	0
09/10/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	78,986.0000	78,117.0000	(1.100)	0	0	0
09/10/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	7,078.0000	6,991.0000	(1.229)	0	0	0
09/10/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	60,701.0000	61,171.0000	0.774	0	0	0
09/10/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	6,546.0000	6,457.0000	(1.360)	0	0	150
09/10/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	67,560.0000	66,691.0000	(1.286)	0	0	0
09/10/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	41,242.0000	41,517.0000	0.667	0	0	0
09/10/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	64,762.0000	63,894.0000	(1.340)	0	0	0
09/10/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	11,541.0000	11,036.0000	(4.376)	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
09/10/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	10,374.0000	10,304.0000	(0.675)	0	0	0
09/10/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	28,253.0000	28,376.0000	0.435	0	0	0
09/10/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	5,043.0000	4,732.0000	(6.167)	0	0	250
09/10/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	20,269.0000	19,611.0000	(3.246)	0	0	0
09/10/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	23,831.0000	23,130.0000	(2.942)	0	0	0
09/10/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	24,684.0000	24,763.0000	0.320	0	0	0
09/10/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	34,317.0000	34,512.0000	0.568	0	0	0
09/10/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	15,535.0000	14,949.0000	(3.772)	0	0	150
09/10/2006	R157	2007/05/03			Bond Future	8.6390	8.6490	0.116	0.0000	0.0000	0
09/10/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	26,316.0000	26,392.0000	0.289	0	0	0
09/10/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	37,432.0000	36,814.0000	(1.651)	0	0	0
09/10/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	27,914.0000	28,001.0000	0.312	0	0	0
09/10/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	35,592.0000	34,984.0000	(1.708)	0	0	0
09/10/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	20,564.0000	20,603.0000	0.190	0	0	0
09/10/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	45,309.0000	44,653.0000	(1.448)	0	0	0
09/10/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	29,579.0000	29,676.0000	0.328	0	0	0
09/10/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	36,902.0000	37,049.0000	0.398	0	0	0
09/10/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	27,200.0000	26,653.0000	(2.011)	0	0	0
09/10/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	33,805.0000	33,209.0000	(1.763)	0	0	0
09/10/2006	R157	2007/08/02			Bond Future	8.6100	8.6200	0.116	0.0000	0.0000	0
09/10/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	43,610.0000	43,042.0000	(1.302)	0	0	0
09/10/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	30,957.0000	30,438.0000	(1.677)	0	0	0
09/10/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	18,143.0000	18,303.0000	0.882	0	0	0
09/10/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	34,151.0000	34,263.0000	0.328	0	0	0
09/10/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	26,798.0000	26,870.0000	0.269	0	0	0
09/10/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	52,915.0000	52,308.0000	(1.147)	0	0	0
09/10/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	42,807.0000	42,964.0000	0.367	0	0	0
09/10/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	35,310.0000	34,788.0000	(1.478)	0	0	0
09/10/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	41,868.0000	41,309.0000	(1.335)	0	0	0
09/10/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	35,777.0000	35,896.0000	0.333	0	0	0
09/10/2006	R186	2006/11/02			Bond Future	8.3750	8.3900	0.179	0.0000	0.0000	29
09/10/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	20,681.0000	20,766.0000	0.411	0	0	0
09/10/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	12,266.0000	10,680.0000	(12.930)	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
09/10/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	9,963.0000	8,514.0000	(14.544)	0	0	0
09/10/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	24,037.0000	24,261.0000	0.932	0	0	0
09/10/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	44,456.0000	42,458.0000	(4.494)	0	0	0
09/10/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	240,486.0000	242,158.0000	0.695	0	0	0
09/10/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	1,092.0000	906.0000	(17.033)	0	0	0
09/10/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	67,832.0000	65,973.0000	(2.741)	0	0	0
09/10/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	3,707.0000	3,380.0000	(8.821)	0	0	0
09/10/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	45,794.0000	46,775.0000	2.142	0	0	0
09/10/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	73,447.0000	74,937.0000	2.029	0	0	0
09/10/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	2,803.0000	2,112.0000	(24.652)	0	0	0
09/10/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	478.0000	296.0000	(38.075)	0	0	0
09/10/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	44.0000	20.0000	(54.545)	0	0	0
09/10/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	10,519.0000	10,236.0000	(2.690)	0	0	0
09/10/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	169,748.0000	171,420.0000	0.985	0	0	0
09/10/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	104,099.0000	105,748.0000	1.584	0	0	0
09/10/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	24,344.0000	22,389.0000	(8.031)	0	0	0
09/10/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	8,004.0000	6,703.0000	(16.254)	0	0	0
09/10/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	136,300.0000	137,971.0000	1.226	0	0	0
09/10/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	27,779.0000	28,150.0000	1.336	0	0	0
09/10/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
09/10/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	204,458.0000	206,130.0000	0.818	0	0	0
09/10/2006	R186	2007/02/01			Bond Future	8.3610	8.3760	0.179	0.0000	0.0000	0
09/10/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	38,582.0000	39,002.0000	1.089	0	0	0
09/10/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	31,773.0000	30,528.0000	(3.918)	0	0	0
09/10/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	28,977.0000	27,782.0000	(4.124)	0	0	0
09/10/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	237,299.0000	238,948.0000	0.695	0	0	0
09/10/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	92.0000	75.0000	(18.478)	0	0	0
09/10/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	41,411.0000	41,882.0000	1.137	0	0	0
09/10/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	12,742.0000	12,747.0000	0.039	0	0	0
09/10/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	80,659.0000	78,998.0000	(2.059)	0	0	0
09/10/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	19,288.0000	19,386.0000	0.508	0	0	0
09/10/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	17,592.0000	16,664.0000	(5.275)	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
09/10/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	80,512.0000	81,532.0000	1.267	0	0	0
09/10/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	61,357.0000	59,789.0000	(2.556)	0	0	0
09/10/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	58,762.0000	59,499.0000	1.254	0	0	0
09/10/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	9,561.0000	8,916.0000	(6.746)	0	0	0
09/10/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	28,852.0000	29,100.0000	0.860	0	0	0
09/10/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	44,150.0000	42,732.0000	(3.212)	0	0	0
09/10/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	824.0000	719.0000	(12.743)	0	0	0
09/10/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	44,536.0000	45,056.0000	1.168	0	0	0
09/10/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	167,858.0000	169,418.0000	0.929	0	0	0
09/10/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	26,436.0000	25,291.0000	(4.331)	0	0	0
09/10/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	135,874.0000	137,324.0000	1.067	0	0	0
09/10/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	201,767.0000	203,388.0000	0.803	0	0	0
09/10/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	106,320.0000	107,597.0000	1.201	0	0	0
09/10/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	4,497.0000	4,109.0000	(8.628)	0	0	0
09/10/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	294.0000	249.0000	(15.306)	0	0	0
09/10/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	2,040.0000	1,824.0000	(10.588)	0	0	0
09/10/2006	R186	2007/05/03			Bond Future	8.3400	8.3550	0.180	0.0000	0.0000	0
09/10/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	54,651.0000	55,151.0000	0.915	0	0	0
09/10/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	44,617.0000	43,458.0000	(2.598)	0	0	0
09/10/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	58,189.0000	56,888.0000	(2.236)	0	0	0
09/10/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	40,661.0000	41,020.0000	0.883	0	0	0
09/10/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	73,636.0000	72,216.0000	(1.928)	0	0	0
09/10/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	29,494.0000	29,735.0000	0.817	0	0	0
09/10/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	61,136.0000	59,809.0000	(2.171)	0	0	0
09/10/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	38,211.0000	38,544.0000	0.871	0	0	0
09/10/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	43,225.0000	43,611.0000	0.893	0	0	0
09/10/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	55,318.0000	54,043.0000	(2.305)	0	0	0
09/10/2006	R186	2007/08/02			Bond Future	8.3170	8.3330	0.192	0.0000	0.0000	0
09/10/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	61,815.0000	62,406.0000	0.956	0	0	0
09/10/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	54,381.0000	53,207.0000	(2.159)	0	0	0
09/10/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	82,939.0000	81,525.0000	(1.705)	0	0	0
09/10/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	36,530.0000	36,881.0000	0.961	0	0	0
09/10/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	67,901.0000	66,599.0000	(1.917)	0	0	0
09/10/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	65,070.0000	63,793.0000	(1.963)	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
09/10/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	47,946.0000	48,410.0000	0.968	0	0	0
09/10/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	50,517.0000	51,005.0000	0.966	0	0	0
09/10/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	70,793.0000	69,467.0000	(1.873)	0	0	0
09/10/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	45,474.0000	45,913.0000	0.965	0	0	0
09/10/2006	R194	2006/11/02			Bond Future	9.0730	9.0810	0.088	0.0000	0.0000	0
09/10/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	6,627.0000	6,676.0000	0.739	0	0	0
09/10/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	10,165.0000	10,254.0000	0.876	0	0	0
09/10/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	22,662.0000	22,760.0000	0.432	0	0	0
09/10/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	22.0000	13.0000	(40.909)	0	0	0
09/10/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	29,002.0000	29,100.0000	0.338	0	0	0
09/10/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
09/10/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	13,254.0000	13,351.0000	0.732	0	0	0
09/10/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	16,375.0000	16,473.0000	0.598	0	0	0
09/10/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	144.0000	105.0000	(27.083)	0	0	0
09/10/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	7,191.0000	7,250.0000	0.820	0	0	0
09/10/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	198.0000	149.0000	(24.747)	0	0	0
09/10/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	25,825.0000	25,923.0000	0.379	0	0	0
09/10/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	19,512.0000	19,610.0000	0.502	0	0	0
09/10/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	6,078.0000	6,115.0000	0.609	0	0	0
09/10/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	38,617.0000	38,714.0000	0.251	0	0	0
09/10/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	266.0000	206.0000	(22.556)	0	0	0
09/10/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	32,193.0000	32,291.0000	0.304	0	0	0
09/10/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	35,398.0000	35,496.0000	0.277	0	0	0
09/10/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R194	2007/02/01			Bond Future	9.1340	9.1410	0.077	0.0000	0.0000	0
09/10/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	1,842.0000	1,778.0000	(3.474)	0	0	0
09/10/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	14.0000	12.0000	(14.286)	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
09/10/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,686.0000	6,692.0000	0.090	0	0	0
09/10/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
09/10/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	391.0000	366.0000	(6.394)	0	0	0
09/10/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	9,647.0000	9,678.0000	0.321	0	0	0
09/10/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	172.0000	158.0000	(8.140)	0	0	0
09/10/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	773.0000	734.0000	(5.045)	0	0	0
09/10/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	14,117.0000	14,173.0000	0.397	0	0	0
09/10/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	19,089.0000	19,155.0000	0.346	0	0	0
09/10/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	11,796.0000	11,840.0000	0.373	0	0	0
09/10/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	24,206.0000	24,275.0000	0.285	0	0	0
09/10/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	35.0000	31.0000	(11.429)	0	0	0
09/10/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	16,575.0000	16,637.0000	0.374	0	0	0
09/10/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	29,387.0000	29,456.0000	0.235	0	0	0
09/10/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,020.0000	1,954.0000	(3.267)	0	0	0
09/10/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	81.0000	73.0000	(9.877)	0	0	0
09/10/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	21,636.0000	21,704.0000	0.314	0	0	0
09/10/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
09/10/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	7,721.0000	7,736.0000	0.194	0	0	0
09/10/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
09/10/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,368.0000	1,314.0000	(3.947)	0	0	0
09/10/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	6,362.0000	6,366.0000	0.063	0	0	0
09/10/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	31,994.0000	32,063.0000	0.216	0	0	0
09/10/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,209.0000	2,140.0000	(3.124)	0	0	0
09/10/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	26,790.0000	26,860.0000	0.261	0	0	0
09/10/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	6,049.0000	6,050.0000	0.017	0	0	0
09/10/2006	R194	2007/05/03			Bond Future	9.1140	9.1180	0.044	0.0000	0.0000	0
09/10/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	4,442.0000	4,421.0000	(0.473)	0	0	0
09/10/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	5,493.0000	5,441.0000	(0.947)	0	0	0
09/10/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	4,346.0000	4,296.0000	(1.150)	0	0	0
09/10/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	5,616.0000	5,597.0000	(0.338)	0	0	0
09/10/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	4,710.0000	4,659.0000	(1.083)	0	0	0
09/10/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	5,205.0000	5,185.0000	(0.384)	0	0	0
09/10/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	5,408.0000	5,389.0000	(0.351)	0	0	0
09/10/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	4,526.0000	4,475.0000	(1.127)	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
09/10/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	3,675.0000	3,628.0000	(1.279)	0	0	0
09/10/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	6,497.0000	6,481.0000	(0.246)	0	0	0
09/10/2006	R194	2007/08/02			Bond Future	9.0450	9.0470	0.022	0.0000	0.0000	0
09/10/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	6,637.0000	6,601.0000	(0.542)	0	0	0
09/10/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	5,524.0000	5,499.0000	(0.453)	0	0	0
09/10/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	5,947.0000	5,911.0000	(0.605)	0	0	0
09/10/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	6,191.0000	6,166.0000	(0.404)	0	0	0
09/10/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	6,908.0000	6,884.0000	(0.347)	0	0	0
09/10/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	5,814.0000	5,779.0000	(0.602)	0	0	0
09/10/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,303.0000	5,268.0000	(0.660)	0	0	0
09/10/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	6,331.0000	6,306.0000	(0.395)	0	0	0
09/10/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,081.0000	6,045.0000	(0.592)	0	0	0
09/10/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	6,054.0000	6,029.0000	(0.413)	0	0	0
09/10/2006	R201	2006/11/02			Bond Future	8.6530	8.6690	0.185	0.0000	0.0000	26
09/10/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	101,468.0000	102,391.0000	0.910	0	0	0
09/10/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	8,788.0000	7,827.0000	(10.935)	0	0	0
09/10/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	12,115.0000	12,200.0000	0.702	0	0	0
09/10/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	6,150.0000	5,312.0000	(13.626)	0	0	0
09/10/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	22,270.0000	21,162.0000	(4.975)	0	0	0
09/10/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	117,931.0000	118,853.0000	0.782	0	0	0
09/10/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	8,961.0000	8,922.0000	(0.435)	0	0	0
09/10/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	34,527.0000	33,481.0000	(3.030)	0	0	0
09/10/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	25,119.0000	25,667.0000	2.182	0	0	0
09/10/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	824.0000	701.0000	(14.927)	0	0	0
09/10/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	85,310.0000	86,233.0000	1.082	0	0	0
09/10/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	301.0000	189.0000	(37.209)	0	0	0
09/10/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	2,501.0000	2,315.0000	(7.437)	0	0	0
09/10/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	36.0000	18.0000	(50.000)	0	0	0
09/10/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
09/10/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	1,516.0000	1,141.0000	(24.736)	0	0	0
09/10/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	53,920.0000	54,824.0000	1.677	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
09/10/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	69,453.0000	70,374.0000	1.326	0	0	0
09/10/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	38,904.0000	39,715.0000	2.085	0	0	0
09/10/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	7,396.0000	6,492.0000	(12.223)	0	0	0
09/10/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	11,999.0000	10,952.0000	(8.726)	0	0	0
09/10/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	6,422.0000	6,297.0000	(1.946)	0	0	0
09/10/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	5,048.0000	4,283.0000	(15.155)	0	0	0
09/10/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	10,460.0000	10,479.0000	0.182	0	0	0
09/10/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	13,926.0000	14,084.0000	1.135	0	0	0
09/10/2006	R201	2007/02/01			Bond Future	8.6420	8.6580	0.185	0.0000	0.0000	0
09/10/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	98,717.0000	99,588.0000	0.882	0	0	0
09/10/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	18,495.0000	18,700.0000	1.108	0	0	0
09/10/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	16,087.0000	15,436.0000	(4.047)	0	0	0
09/10/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	21,302.0000	21,554.0000	1.183	0	0	0
09/10/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	18,947.0000	18,248.0000	(3.689)	0	0	0
09/10/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	7,500.0000	7,517.0000	0.227	0	0	0
09/10/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	41,113.0000	40,226.0000	(2.157)	0	0	0
09/10/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	114,628.0000	115,518.0000	0.776	0	0	0
09/10/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	552.0000	484.0000	(12.319)	0	0	0
09/10/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	223.0000	191.0000	(14.350)	0	0	0
09/10/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	83,283.0000	84,119.0000	1.004	0	0	0
09/10/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	68,492.0000	69,268.0000	1.133	0	0	0
09/10/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	11,045.0000	11,118.0000	0.661	0	0	0
09/10/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,240.0000	1,113.0000	(10.242)	0	0	0
09/10/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	31,588.0000	32,003.0000	1.314	0	0	0
09/10/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	9,126.0000	8,637.0000	(5.358)	0	0	0
09/10/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	82.0000	68.0000	(17.073)	0	0	0
09/10/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	31,013.0000	30,183.0000	(2.676)	0	0	0
09/10/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	5,104.0000	4,759.0000	(6.759)	0	0	0
09/10/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	42,228.0000	42,786.0000	1.321	0	0	0
09/10/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	2,544.0000	2,328.0000	(8.491)	0	0	0
09/10/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	54,595.0000	55,283.0000	1.260	0	0	0
09/10/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	22,057.0000	21,314.0000	(3.369)	0	0	0
09/10/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	15,978.0000	16,139.0000	1.008	0	0	0
09/10/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	19,862.0000	20,089.0000	1.143	0	0	0
09/10/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	14,754.0000	14,128.0000	(4.243)	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
09/10/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	17,485.0000	16,809.0000	(3.866)	0	0	0
09/10/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	22,818.0000	23,095.0000	1.214	0	0	0
09/10/2006	R201	2007/05/03			Bond Future	8.6200	8.6360	0.186	0.0000	0.0000	0
09/10/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	29,295.0000	29,581.0000	0.976	0	0	0
09/10/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	22,631.0000	22,032.0000	(2.647)	0	0	0
09/10/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	37,187.0000	36,449.0000	(1.985)	0	0	0
09/10/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	27,956.0000	27,296.0000	(2.361)	0	0	0
09/10/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	23,544.0000	23,769.0000	0.956	0	0	0
09/10/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	16,449.0000	16,596.0000	0.894	0	0	0
09/10/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	22,236.0000	22,447.0000	0.949	0	0	0
09/10/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	29,392.0000	28,719.0000	(2.290)	0	0	0
09/10/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	30,871.0000	30,184.0000	(2.225)	0	0	0
09/10/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	20,979.0000	21,176.0000	0.939	0	0	0
09/10/2006	R201	2007/08/02			Bond Future	8.5940	8.6100	0.186	0.0000	0.0000	0
09/10/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	20,315.0000	20,495.0000	0.886	0	0	0
09/10/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	41,975.0000	41,290.0000	(1.632)	0	0	0
09/10/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	32,922.0000	33,215.0000	0.890	0	0	0
09/10/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	27,821.0000	27,250.0000	(2.052)	0	0	0
09/10/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	24,854.0000	25,077.0000	0.897	0	0	0
09/10/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	34,486.0000	33,854.0000	(1.833)	0	0	0
09/10/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	26,092.0000	26,326.0000	0.897	0	0	0
09/10/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	33,085.0000	32,465.0000	(1.874)	0	0	0
09/10/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	27,373.0000	27,618.0000	0.895	0	0	0
09/10/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	35,919.0000	35,276.0000	(1.790)	0	0	0
09/10/2006	R203	2006/11/02			Bond Future	8.5930	8.6040	0.128	0.0000	0.0000	0
09/10/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	3,432.0000	3,275.0000	(4.575)	0	0	0
09/10/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	41,938.0000	42,644.0000	1.683	0	0	0
09/10/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	14,121.0000	13,210.0000	(6.451)	0	0	0
09/10/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	115.0000	66.0000	(42.609)	0	0	0
09/10/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	6.0000	3.0000	(50.000)	0	0	0
09/10/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	98,183.0000	98,937.0000	0.768	0	0	0
09/10/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	4,897.0000	4,213.0000	(13.968)	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
09/10/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	60,174.0000	60,924.0000	1.246	0	0	0
09/10/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	117,879.0000	118,633.0000	0.640	0	0	0
09/10/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	5,847.0000	5,736.0000	(1.898)	0	0	0
09/10/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	11,303.0000	11,374.0000	0.628	0	0	0
09/10/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	78,950.0000	79,704.0000	0.955	0	0	0
09/10/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	9,234.0000	9,230.0000	(0.043)	0	0	0
09/10/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	9,746.0000	8,881.0000	(8.875)	0	0	0
09/10/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	6,278.0000	5,521.0000	(12.058)	0	0	0
09/10/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	1,021.0000	752.0000	(26.347)	0	0	0
09/10/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	158,708.0000	159,462.0000	0.475	0	0	0
09/10/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	7,415.0000	7,350.0000	(0.877)	0	0	0
09/10/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	24,928.0000	25,413.0000	1.946	0	0	0
09/10/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	7,895.0000	7,076.0000	(10.374)	0	0	0
09/10/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	138,050.0000	138,804.0000	0.546	0	0	0
09/10/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R203	2007/02/01			Bond Future	8.5840	8.5950	0.128	0.0000	0.0000	0
09/10/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	44,158.0000	44,652.0000	1.119	0	0	0
09/10/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	3,554.0000	3,304.0000	(7.034)	0	0	0
09/10/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	171.0000	147.0000	(14.035)	0	0	0
09/10/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	60,167.0000	60,775.0000	1.011	0	0	0
09/10/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	1,500.0000	1,364.0000	(9.067)	0	0	0
09/10/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	96,247.0000	96,967.0000	0.748	0	0	0
09/10/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	13,507.0000	12,969.0000	(3.983)	0	0	0
09/10/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	22,252.0000	21,597.0000	(2.944)	0	0	0
09/10/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	19,214.0000	19,420.0000	1.072	0	0	0
09/10/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	77,702.0000	78,383.0000	0.876	0	0	0
09/10/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	548.0000	485.0000	(11.496)	0	0	0
09/10/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	5,788.0000	5,806.0000	0.311	0	0	0
09/10/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	155,570.0000	156,314.0000	0.478	0	0	0
09/10/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	115,490.0000	116,226.0000	0.637	0	0	0
09/10/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	17,352.0000	17,532.0000	1.037	0	0	0
09/10/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	16,693.0000	16,104.0000	(3.528)	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
09/10/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	13,991.0000	14,122.0000	0.936	0	0	0
09/10/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	11,103.0000	11,193.0000	0.811	0	0	0
09/10/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	7,362.0000	6,969.0000	(5.338)	0	0	0
09/10/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	30,317.0000	30,667.0000	1.154	0	0	0
09/10/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	18,444.0000	17,831.0000	(3.324)	0	0	0
09/10/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	15,048.0000	14,483.0000	(3.755)	0	0	0
09/10/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	33,410.0000	32,683.0000	(2.176)	0	0	0
09/10/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	10.0000	8.0000	(20.000)	0	0	0
09/10/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
09/10/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	45.0000	38.0000	(15.556)	0	0	0
09/10/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	135,281.0000	136,023.0000	0.548	0	0	0
09/10/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	15,611.0000	15,766.0000	0.993	0	0	0
09/10/2006	R203	2007/05/03			Bond Future	8.5630	8.5740	0.128	0.0000	0.0000	0
09/10/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	14,019.0000	14,150.0000	0.934	0	0	0
09/10/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	29,689.0000	29,086.0000	(2.031)	0	0	0
09/10/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	27,739.0000	27,150.0000	(2.123)	0	0	0
09/10/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	15,346.0000	15,493.0000	0.958	0	0	0
09/10/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	19,095.0000	18,594.0000	(2.624)	0	0	0
09/10/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	38,169.0000	37,514.0000	(1.716)	0	0	0
09/10/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	9,532.0000	9,612.0000	0.839	0	0	0
09/10/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	16,761.0000	16,923.0000	0.967	0	0	0
09/10/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	25,860.0000	25,287.0000	(2.216)	0	0	0
09/10/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	23,318.0000	23,551.0000	0.999	0	0	0
09/10/2006	R203	2007/08/02			Bond Future	8.5380	8.5480	0.117	0.0000	0.0000	0
09/10/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	19,317.0000	19,457.0000	0.725	0	0	0
09/10/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	20,735.0000	20,888.0000	0.738	0	0	0
09/10/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	31,347.0000	30,840.0000	(1.617)	0	0	0
09/10/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	33,173.0000	32,655.0000	(1.562)	0	0	0
09/10/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	27,136.0000	27,339.0000	0.748	0	0	0
09/10/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	24,624.0000	24,168.0000	(1.852)	0	0	0
09/10/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	43,120.0000	42,550.0000	(1.322)	0	0	0
09/10/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	35,056.0000	34,526.0000	(1.512)	0	0	0
09/10/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	13,252.0000	13,342.0000	0.679	0	0	0
09/10/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	17,969.0000	18,098.0000	0.718	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
09/10/2006	R204	2006/11/02			Bond Future	8.5720	8.5820	0.117	0.0000	0.0000	0
09/10/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	587.0000	406.0000	(30.835)	0	0	0
09/10/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	167,121.0000	167,844.0000	0.433	0	0	0
09/10/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	144,993.0000	145,716.0000	0.499	0	0	0
09/10/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	76.0000	42.0000	(44.737)	0	0	0
09/10/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	5,795.0000	5,458.0000	(5.815)	0	0	0
09/10/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	13,623.0000	13,437.0000	(1.365)	0	0	0
09/10/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	123,437.0000	124,160.0000	0.586	0	0	0
09/10/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	26,416.0000	26,614.0000	0.750	0	0	0
09/10/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	62,115.0000	62,804.0000	1.109	0	0	0
09/10/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	102,437.0000	103,159.0000	0.705	0	0	0
09/10/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	10,073.0000	9,110.0000	(9.560)	0	0	0
09/10/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	81,982.0000	82,701.0000	0.877	0	0	0
09/10/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	2,737.0000	2,212.0000	(19.182)	0	0	0
09/10/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	11,666.0000	11,426.0000	(2.057)	0	0	0
09/10/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	43,199.0000	43,740.0000	1.252	0	0	0
09/10/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	13,974.0000	12,939.0000	(7.407)	0	0	0
09/10/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	32,372.0000	31,388.0000	(3.040)	0	0	0
09/10/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	2,082.0000	1,821.0000	(12.536)	0	0	0
09/10/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	8,355.0000	8,043.0000	(3.734)	0	0	0
09/10/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	7.0000	3.0000	(57.143)	0	0	0
09/10/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	18,553.0000	17,493.0000	(5.713)	0	0	0
09/10/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	9,912.0000	9,630.0000	(2.845)	0	0	0
09/10/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	11,934.0000	10,929.0000	(8.421)	0	0	0
09/10/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	8,396.0000	7,487.0000	(10.827)	0	0	0
09/10/2006	R204	2007/02/01			Bond Future	8.5610	8.5710	0.117	0.0000	0.0000	0
09/10/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	24,124.0000	24,175.0000	0.211	0	0	0
09/10/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	23,336.0000	22,672.0000	(2.845)	0	0	0
09/10/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	49.0000	41.0000	(16.327)	0	0	0
09/10/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	142,461.0000	143,156.0000	0.488	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
09/10/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	147.0000	126.0000	(14.286)	0	0	0
09/10/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	164,166.0000	164,874.0000	0.431	0	0	0
09/10/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	101,297.0000	101,921.0000	0.616	0	0	0
09/10/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	82,222.0000	82,774.0000	0.671	0	0	0
09/10/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	2,050.0000	1,886.0000	(8.000)	0	0	0
09/10/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	939.0000	848.0000	(9.691)	0	0	0
09/10/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	22,457.0000	22,490.0000	0.147	0	0	0
09/10/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	121,457.0000	122,127.0000	0.552	0	0	0
09/10/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	391.0000	345.0000	(11.765)	0	0	0
09/10/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	4,081.0000	3,818.0000	(6.444)	0	0	0
09/10/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	25,243.0000	24,561.0000	(2.702)	0	0	0
09/10/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	21,506.0000	20,861.0000	(2.999)	0	0	0
09/10/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	13,694.0000	13,164.0000	(3.870)	0	0	0
09/10/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	43,123.0000	42,342.0000	(1.811)	0	0	0
09/10/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	36,308.0000	36,493.0000	0.510	0	0	0
09/10/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	25,885.0000	25,956.0000	0.274	0	0	0
09/10/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	20,883.0000	20,899.0000	0.077	0	0	0
09/10/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	12,384.0000	12,318.0000	(0.533)	0	0	0
09/10/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	27,225.0000	26,526.0000	(2.567)	0	0	0
09/10/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	49,236.0000	49,555.0000	0.648	0	0	0
09/10/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	64,578.0000	65,030.0000	0.700	0	0	0
09/10/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	7,921.0000	7,525.0000	(4.999)	0	0	0
09/10/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	18,002.0000	17,989.0000	(0.072)	0	0	0
09/10/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	31,403.0000	30,674.0000	(2.321)	0	0	0
09/10/2006	R204	2007/05/03			Bond Future	8.5410	8.5520	0.129	0.0000	0.0000	0
09/10/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	50,852.0000	50,116.0000	(1.447)	0	0	0
09/10/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	19,053.0000	19,097.0000	0.231	0	0	0
09/10/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	34,566.0000	34,717.0000	0.437	0	0	0
09/10/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	24,473.0000	24,553.0000	0.327	0	0	0
09/10/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	31,655.0000	31,027.0000	(1.984)	0	0	0
09/10/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	42,593.0000	41,894.0000	(1.641)	0	0	0
09/10/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	40,645.0000	39,957.0000	(1.693)	0	0	0
09/10/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	25,987.0000	26,078.0000	0.350	0	0	0
09/10/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	27,567.0000	27,669.0000	0.370	0	0	0
09/10/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	38,746.0000	38,069.0000	(1.747)	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
09/10/2006	R204	2007/08/02			Bond Future	8.5200	8.5300	0.117	0.0000	0.0000	0
09/10/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	23,986.0000	24,049.0000	0.263	0	0	0
09/10/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	56,874.0000	56,236.0000	(1.122)	0	0	0
09/10/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	48,930.0000	48,322.0000	(1.243)	0	0	0
09/10/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	38,189.0000	37,635.0000	(1.451)	0	0	0
09/10/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	31,088.0000	31,189.0000	0.325	0	0	0
09/10/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	39,593.0000	39,740.0000	0.371	0	0	0
09/10/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	29,559.0000	29,652.0000	0.315	0	0	0
09/10/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	47,039.0000	46,439.0000	(1.276)	0	0	0
09/10/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	45,187.0000	44,596.0000	(1.308)	0	0	0
09/10/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	32,674.0000	32,784.0000	0.337	0	0	0
09/10/2006	R207	2006/11/02			Bond Future	8.5450	8.5550	0.117	0.0000	0.0000	0
09/10/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	17,813.0000	16,879.0000	(5.243)	0	0	0
09/10/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	12,497.0000	12,495.0000	(0.016)	0	0	0
09/10/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	80,591.0000	81,317.0000	0.901	0	0	0
09/10/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	5,551.0000	4,822.0000	(13.133)	0	0	0
09/10/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	6,683.0000	6,513.0000	(2.544)	0	0	0
09/10/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	3,070.0000	2,863.0000	(6.743)	0	0	0
09/10/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	10,671.0000	9,774.0000	(8.406)	0	0	0
09/10/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
09/10/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	41,125.0000	41,755.0000	1.532	0	0	0
09/10/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	60,469.0000	61,185.0000	1.184	0	0	0
09/10/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	21.0000	10.0000	(52.381)	0	0	0
09/10/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	264.0000	168.0000	(36.364)	0	0	0
09/10/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	12,842.0000	11,919.0000	(7.187)	0	0	0
09/10/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	101,305.0000	102,032.0000	0.718	0	0	0
09/10/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	5,249.0000	5,053.0000	(3.734)	0	0	0
09/10/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	1,785.0000	1,393.0000	(21.961)	0	0	0
09/10/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	122,610.0000	123,337.0000	0.593	0	0	0
09/10/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	23,596.0000	23,931.0000	1.420	0	0	0
09/10/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	8,366.0000	8,237.0000	(1.542)	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
09/10/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	8,729.0000	7,874.0000	(9.795)	0	0	0
09/10/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	571.0000	472.0000	(17.338)	0	0	0
09/10/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	144,525.0000	145,252.0000	0.503	0	0	0
09/10/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	32,849.0000	32,022.0000	(2.518)	0	0	0
09/10/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	10,304.0000	10,232.0000	(0.699)	0	0	0
09/10/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	7,022.0000	6,224.0000	(11.364)	0	0	0
09/10/2006	R207	2007/02/01			Bond Future	8.5320	8.5430	0.129	0.0000	0.0000	0
09/10/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	120,428.0000	121,208.0000	0.648	0	0	0
09/10/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	76.0000	64.0000	(15.789)	0	0	0
09/10/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	2,082.0000	1,906.0000	(8.453)	0	0	0
09/10/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	804.0000	718.0000	(10.697)	0	0	0
09/10/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	15,172.0000	15,306.0000	0.883	0	0	0
09/10/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	79,623.0000	80,330.0000	0.888	0	0	0
09/10/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	10,726.0000	10,797.0000	0.662	0	0	0
09/10/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	4,692.0000	4,385.0000	(6.543)	0	0	0
09/10/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	29,964.0000	30,297.0000	1.111	0	0	0
09/10/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	22,027.0000	21,345.0000	(3.096)	0	0	0
09/10/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	20,060.0000	19,400.0000	(3.290)	0	0	0
09/10/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	13,568.0000	13,679.0000	0.818	0	0	0
09/10/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	99,565.0000	100,323.0000	0.761	0	0	0
09/10/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	44,209.0000	44,695.0000	1.099	0	0	0
09/10/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	268.0000	232.0000	(13.433)	0	0	0
09/10/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	60,980.0000	61,597.0000	1.012	0	0	0
09/10/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	9,304.0000	8,843.0000	(4.955)	0	0	0
09/10/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	164,262.0000	165,054.0000	0.482	0	0	0
09/10/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	26,268.0000	25,546.0000	(2.749)	0	0	0
09/10/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	5,549.0000	5,556.0000	0.126	0	0	0
09/10/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	38,468.0000	37,682.0000	(2.043)	0	0	0
09/10/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	18,758.0000	18,942.0000	0.981	0	0	0
09/10/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	142,017.0000	142,807.0000	0.556	0	0	0
09/10/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	18.0000	15.0000	(16.667)	0	0	0
09/10/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	16,445.0000	15,836.0000	(3.703)	0	0	0
09/10/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
09/10/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	14,801.0000	14,219.0000	(3.932)	0	0	0
09/10/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	20,743.0000	20,954.0000	1.017	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
09/10/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	16,901.0000	17,059.0000	0.935	0	0	0
09/10/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	18,199.0000	17,564.0000	(3.489)	0	0	0
09/10/2006	R207	2007/05/03			Bond Future	8.5150	8.5260	0.129	0.0000	0.0000	0
09/10/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	14,929.0000	15,049.0000	0.804	0	0	0
09/10/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	30,849.0000	30,212.0000	(2.065)	0	0	0
09/10/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	35,020.0000	34,354.0000	(1.902)	0	0	0
09/10/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	32,900.0000	32,248.0000	(1.982)	0	0	0
09/10/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	44,144.0000	43,428.0000	(1.622)	0	0	0
09/10/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	10,315.0000	10,386.0000	0.688	0	0	0
09/10/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	17,738.0000	17,887.0000	0.840	0	0	0
09/10/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	16,290.0000	16,424.0000	0.823	0	0	0
09/10/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	23,369.0000	22,801.0000	(2.431)	0	0	0
09/10/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	24,444.0000	24,663.0000	0.896	0	0	0
09/10/2006	R207	2007/08/02			Bond Future	8.4950	8.5060	0.129	0.0000	0.0000	0
09/10/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	37,699.0000	37,084.0000	(1.631)	0	0	0
09/10/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	19,838.0000	20,004.0000	0.837	0	0	0
09/10/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	35,703.0000	35,102.0000	(1.683)	0	0	0
09/10/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	18,444.0000	18,597.0000	0.830	0	0	0
09/10/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	21,306.0000	21,486.0000	0.845	0	0	0
09/10/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	39,751.0000	39,124.0000	(1.577)	0	0	0
09/10/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	48,494.0000	47,822.0000	(1.386)	0	0	0
09/10/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	13,582.0000	13,690.0000	0.795	0	0	0
09/10/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	28,311.0000	27,768.0000	(1.918)	0	0	0
09/10/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	27,957.0000	28,194.0000	0.848	0	0	0
09/10/2006	TRTI	2006/11/02			Index Future	233.5850	233.6630	0.033	0.0000	0.0000	500
Grand Total:											2,900