



Derivatives High/Low Report

High/Low for 10/10/2006

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
10/10/2006	CRDI 2006/11/02			Index Future	102.2920	102.3380	0.045	0.0000	0.0000	10
10/10/2006	GOVI 2006/11/02			jGovi	236.3980	236.5600	0.069	0.0000	0.0000	901
10/10/2006	GOVI 2006/11/02	230.00	Put	jGovi	35.0000	23.0000	(34.286)	0	0	0
10/10/2006	GOVI 2006/11/02	230.00	Call	jGovi	64,015.0000	65,623.0000	2.512	0	0	0
10/10/2006	GOVI 2007/02/01			jGovi	241.2910	241.4560	0.068	0.0000	0.0000	0
10/10/2006	GOVI 2007/02/01	230.00	Call	jGovi	113,165.0000	114,786.0000	1.432	0	0	0
10/10/2006	GOVI 2007/02/01	230.00	Put	jGovi	255.0000	226.0000	(11.373)	0	0	0
10/10/2006	GOVI 2007/05/03			jGovi	246.6620	246.8290	0.068	0.0000	0.0000	0
10/10/2006	GOVI 2007/05/03	235.00	Call	jGovi	118,047.0000	119,623.0000	1.335	0	0	0
10/10/2006	GOVI 2007/05/03	235.00	Put	jGovi	1,427.0000	1,333.0000	(6.587)	0	0	0
10/10/2006	GOVI 2007/08/02			jGovi	252.4980	252.6320	0.053	0.0000	0.0000	0
10/10/2006	GOVI 2007/08/02	240.50	Call	jGovi	123,239.0000	124,452.0000	0.984	0	0	0
10/10/2006	GOVI 2007/08/02	240.50	Put	jGovi	3,259.0000	3,132.0000	(3.897)	0	0	0
10/10/2006	J153 2010/08/31			jSwap	9.1490	9.1240	(0.273)	0.0000	0.0000	0
10/10/2006	J157 2015/09/15			jSwap	8.9600	8.9440	(0.179)	0.0000	0.0000	0
10/10/2006	J186 2026/12/21			jSwap	8.6830	8.6690	(0.161)	0.0000	0.0000	0
10/10/2006	J194 2008/02/28			jSwap	9.2400	9.2410	0.011	0.0000	0.0000	0

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10/10/2006	J201	2014/12/22			jSwap	8.9220	8.9110	(0.123)	0.0000	0.0000	0
10/10/2006	J203	2017/09/15			jSwap	8.8880	8.8810	(0.079)	0.0000	0.0000	0
10/10/2006	J204	2018/12/21			jSwap	8.8030	8.7950	(0.091)	0.0000	0.0000	0
10/10/2006	J207	2020/01/15			jSwap	8.7910	8.7810	(0.114)	0.0000	0.0000	0
10/10/2006	JBAR	2005/12/21			jBar	8.5630	0.0000	(100.000)	0.0000	0.0000	0
10/10/2006	JFRA	2006/11/02			jFra	8.7810	8.7800	(0.011)	0.0000	0.0000	0
10/10/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
10/10/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,345.0000	4,343.0000	(0.046)	0	0	0
10/10/2006	JFRA	2007/02/01			jFra	9.2870	9.2700	(0.183)	0.0000	0.0000	0
10/10/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	12.0000	12.0000	-	0	0	0
10/10/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,366.0000	4,325.0000	(0.939)	0	0	0
10/10/2006	JFRA	2007/05/03			jFra	9.4470	9.4630	0.169	0.0000	0.0000	0
10/10/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	49.0000	47.0000	(4.082)	0	0	0
10/10/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,792.0000	4,828.0000	0.751	0	0	0
10/10/2006	JFRA	2007/08/02			jFra	9.4270	9.4700	0.456	0.0000	0.0000	0
10/10/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	120.0000	111.0000	(7.500)	0	0	0
10/10/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,813.0000	4,909.0000	1.995	0	0	0
10/10/2006	JFRA	2007/11/01			jFra	9.4300	9.4140	(0.170)	0.0000	0.0000	0
10/10/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,249.0000	5,211.0000	(0.724)	0	0	0
10/10/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	195.0000	198.0000	1.538	0	0	0
10/10/2006	JFRA	2008/02/07			jFra	9.2290	9.2460	0.184	0.0000	0.0000	0
10/10/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	25,142.0000	25,138.0000	(0.016)	0	0	0
10/10/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,913.0000	20,870.0000	(0.206)	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
10/10/2006	JN02	2006/11/02			jNote	9.2410	9.2440	0.032	0.0000	0.0000	0
10/10/2006	JN02	2006/11/02	7.25	Call	Option on jNote	36,214.0000	36,265.0000	0.141	0	0	0
10/10/2006	JN02	2006/11/02	7.25	Put	Option on jNote	7.0000	6.0000	(14.286)	0	0	0
10/10/2006	JN02	2007/02/01			jNote	9.2740	9.2700	(0.043)	0.0000	0.0000	0
10/10/2006	JN02	2007/02/01	9.00	Put	Option on jNote	8,857.0000	8,841.0000	(0.181)	0	0	0
10/10/2006	JN02	2007/02/01	9.00	Call	Option on jNote	13,831.0000	13,742.0000	(0.643)	0	0	0
10/10/2006	JN02	2007/05/03			jNote	9.2330	9.2240	(0.097)	0.0000	0.0000	0
10/10/2006	JN02	2007/05/03	9.25	Put	Option on jNote	15,143.0000	15,190.0000	0.310	0	0	0
10/10/2006	JN02	2007/05/03	9.25	Call	Option on jNote	14,832.0000	14,716.0000	(0.782)	0	0	0
10/10/2006	JN02	2007/08/02			jNote	9.1630	9.1430	(0.218)	0.0000	0.0000	0
10/10/2006	JN02	2007/08/02	9.25	Call	Option on jNote	17,225.0000	17,022.0000	(1.179)	0	0	0
10/10/2006	JN02	2007/08/02	9.25	Put	Option on jNote	18,809.0000	18,970.0000	0.856	0	0	0
10/10/2006	JN05	2006/11/02			jNote	9.0260	9.0020	(0.266)	0.0000	0.0000	0
10/10/2006	JN05	2006/11/02	7.25	Call	Option on jNote	70,749.0000	69,821.0000	(1.312)	0	0	0
10/10/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
10/10/2006	JN05	2007/02/01			jNote	9.0310	9.0050	(0.288)	0.0000	0.0000	0
10/10/2006	JN05	2007/02/01	9.25	Call	Option on jNote	7,418.0000	6,991.0000	(5.756)	0	0	0
10/10/2006	JN05	2007/02/01	9.25	Put	Option on jNote	16,140.0000	16,752.0000	3.792	0	0	0
10/10/2006	JN05	2007/05/03			jNote	9.0030	8.9770	(0.289)	0.0000	0.0000	0
10/10/2006	JN05	2007/05/03	9.25	Put	Option on jNote	20,489.0000	21,094.0000	2.953	0	0	0
10/10/2006	JN05	2007/05/03	9.25	Call	Option on jNote	10,646.0000	10,210.0000	(4.095)	0	0	0
10/10/2006	JN05	2007/08/02			jNote	8.9640	8.9370	(0.301)	0.0000	0.0000	0
10/10/2006	JN05	2007/08/02	9.25	Put	Option on jNote	24,369.0000	25,004.0000	2.606	0	0	0
10/10/2006	JN05	2007/08/02	9.25	Call	Option on jNote	12,959.0000	12,509.0000	(3.472)	0	0	0
10/10/2006	JN10	2006/11/02			jNote	8.8350	8.8260	(0.102)	0.0000	0.0000	0
10/10/2006	JN10	2006/11/02	7.25	Call	Option on jNote	104,064.0000	103,544.0000	(0.500)	0	0	0
10/10/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0

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10/10/2006	JN10	2007/02/01			jNote	8.8280	8.8190	(0.102)	0.0000	0.0000	0
10/10/2006	JN10	2007/02/01	9.00	Put	Option on jNote	17,796.0000	18,149.0000	1.984	0	0	0
10/10/2006	JN10	2007/02/01	9.00	Call	Option on jNote	6,502.0000	6,256.0000	(3.783)	0	0	0
10/10/2006	JN10	2007/05/03			jNote	8.8000	8.7930	(0.080)	0.0000	0.0000	0
10/10/2006	JN10	2007/05/03	9.00	Put	Option on jNote	22,560.0000	22,828.0000	1.188	0	0	0
10/10/2006	JN10	2007/05/03	9.00	Call	Option on jNote	9,412.0000	9,211.0000	(2.136)	0	0	0
10/10/2006	JN10	2007/08/02			jNote	8.7660	8.7580	(0.091)	0.0000	0.0000	0
10/10/2006	JN10	2007/08/02	9.00	Call	Option on jNote	11,458.0000	11,237.0000	(1.929)	0	0	0
10/10/2006	JN10	2007/08/02	9.00	Put	Option on jNote	26,866.0000	27,184.0000	1.184	0	0	0
10/10/2006	JROD	2006/10/31			jRod	7.6960	7.6920	(0.052)	0.0000	0.0000	0
10/10/2006	JROD	2006/11/30			jRod	7.9780	7.9710	(0.088)	0.0000	0.0000	0
10/10/2006	JROD	2006/12/29			jRod	8.3940	8.3880	(0.071)	0.0000	0.0000	0
10/10/2006	JROD	2007/01/31			jRod	8.2730	8.2720	(0.012)	0.0000	0.0000	0
10/10/2006	JROD	2007/02/28			jRod	8.5230	8.5220	(0.012)	0.0000	0.0000	0
10/10/2006	JROD	2007/03/30			jRod	8.7800	8.7790	(0.011)	0.0000	0.0000	0
10/10/2006	JROD	2007/04/30			jRod	8.5750	8.5740	(0.012)	0.0000	0.0000	0
10/10/2006	JROD	2007/05/31			jRod	8.7740	8.7730	(0.011)	0.0000	0.0000	0
10/10/2006	OTHI	2006/11/02			Index Future	234.9250	235.0200	0.040	0.0000	0.0000	15
10/10/2006	R153	2006/11/02			Bond Future	8.7850	8.7750	(0.114)	0.0000	0.0000	408
10/10/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	4,457.0000	4,513.0000	1.256	0	0	0
10/10/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	5,665.0000	5,376.0000	(5.102)	0	0	0
10/10/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	10,048.0000	9,708.0000	(3.384)	0	0	0
10/10/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	1,907.0000	1,912.0000	0.262	0	0	0

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10/10/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	772.0000	679.0000	(12.047)	0	0	0
10/10/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	9,691.0000	9,849.0000	1.630	0	0	0
10/10/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	45,434.0000	45,089.0000	(0.759)	0	0	0
10/10/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	11,366.0000	11,019.0000	(3.053)	0	0	0
10/10/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,308.0000	2,121.0000	(8.102)	0	0	0
10/10/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	1,483.0000	1,482.0000	(0.067)	0	0	0
10/10/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	16,664.0000	16,917.0000	1.518	0	0	0
10/10/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	12,761.0000	12,410.0000	(2.751)	0	0	0
10/10/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	1,134.0000	1,128.0000	(0.529)	0	0	0
10/10/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	54,540.0000	54,195.0000	(0.633)	0	0	0
10/10/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	40.0000	37.0000	(7.500)	0	0	0
10/10/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	27,526.0000	27,178.0000	(1.264)	0	0	0
10/10/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	63,734.0000	63,389.0000	(0.541)	0	0	0
10/10/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
10/10/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	36,419.0000	36,073.0000	(0.950)	0	0	0
10/10/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	18,960.0000	18,606.0000	(1.867)	0	0	101
10/10/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	82,395.0000	82,050.0000	(0.419)	0	0	0
10/10/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	319.0000	309.0000	(3.135)	0	0	0
10/10/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	73,019.0000	72,674.0000	(0.472)	0	0	0
10/10/2006	R153	2007/02/01			Bond Future	8.7490	8.7370	(0.137)	0.0000	0.0000	0
10/10/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	10,992.0000	10,753.0000	(2.174)	0	0	0
10/10/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	7,874.0000	7,988.0000	1.448	0	0	0
10/10/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	11,025.0000	11,175.0000	1.361	0	0	0
10/10/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	14,351.0000	14,077.0000	(1.909)	0	0	0
10/10/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	16,272.0000	15,981.0000	(1.788)	0	0	0
10/10/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	6,522.0000	6,620.0000	1.503	0	0	0
10/10/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	15,825.0000	16,019.0000	1.226	0	0	0
10/10/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	41,957.0000	41,577.0000	(0.906)	0	0	0
10/10/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	7,722.0000	7,527.0000	(2.525)	0	0	0
10/10/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	26,918.0000	26,568.0000	(1.300)	0	0	0

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10/10/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	2,291.0000	2,330.0000	1.702	0	0	0
10/10/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	86.0000	87.0000	1.163	0	0	0
10/10/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	58,667.0000	58,279.0000	(0.661)	0	0	0
10/10/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	509.0000	518.0000	1.768	0	0	0
10/10/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	20,600.0000	20,280.0000	(1.553)	0	0	0
10/10/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	219.0000	223.0000	1.826	0	0	0
10/10/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	50,194.0000	49,809.0000	(0.767)	0	0	0
10/10/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	34,080.0000	33,710.0000	(1.086)	0	0	0
10/10/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	76,044.0000	75,655.0000	(0.512)	0	0	0
10/10/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	5,345.0000	5,191.0000	(2.881)	0	0	0
10/10/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	10.0000	10.0000	-	0	0	0
10/10/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,081.0000	1,100.0000	1.758	0	0	0
10/10/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	67,298.0000	66,909.0000	(0.578)	0	0	0
10/10/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	4,269.0000	4,337.0000	1.593	0	0	0
10/10/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	31.0000	31.0000	-	0	0	0
10/10/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	7,181.0000	7,287.0000	1.476	0	0	0
10/10/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	21,446.0000	21,681.0000	1.096	0	0	0
10/10/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	15,293.0000	15,010.0000	(1.851)	0	0	0
10/10/2006	R153	2007/05/03			Bond Future	8.7070	8.6940	(0.149)	0.0000	0.0000	0
10/10/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	11,347.0000	11,486.0000	1.225	0	0	0
10/10/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	14,140.0000	14,306.0000	1.174	0	0	0
10/10/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	17,665.0000	17,408.0000	(1.455)	0	0	0
10/10/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	14,353.0000	14,123.0000	(1.602)	0	0	0
10/10/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	12,860.0000	12,644.0000	(1.680)	0	0	0
10/10/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	15,684.0000	15,863.0000	1.141	0	0	0
10/10/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	13,593.0000	13,370.0000	(1.641)	0	0	0
10/10/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	14,900.0000	15,072.0000	1.154	0	0	0
10/10/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	19,061.0000	19,268.0000	1.086	0	0	0
10/10/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	10,195.0000	10,006.0000	(1.854)	0	0	0
10/10/2006	R153	2007/08/02			Bond Future	8.6510	8.6390	(0.139)	0.0000	0.0000	0
10/10/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	18,184.0000	18,332.0000	0.814	0	0	0
10/10/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	19,752.0000	19,543.0000	(1.058)	0	0	0
10/10/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	15,462.0000	15,593.0000	0.847	0	0	0
10/10/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	16,796.0000	16,604.0000	(1.143)	0	0	0

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10/10/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	18,907.0000	19,060.0000	0.809	0	0	0
10/10/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	16,106.0000	15,918.0000	(1.167)	0	0	0
10/10/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	15,435.0000	15,252.0000	(1.186)	0	0	0
10/10/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	19,647.0000	19,804.0000	0.799	0	0	0
10/10/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	12,941.0000	12,776.0000	(1.275)	0	0	0
10/10/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	22,776.0000	22,951.0000	0.768	0	0	0
10/10/2006	R157	2006/11/02			Bond Future	8.6800	8.6700	(0.115)	0.0000	0.0000	49
10/10/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	13,316.0000	13,523.0000	1.555	0	0	0
10/10/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	16.0000	14.0000	(12.500)	0	0	0
10/10/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	8,250.0000	7,731.0000	(6.291)	0	0	0
10/10/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	5,092.0000	5,126.0000	0.668	0	0	0
10/10/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	18,243.0000	17,551.0000	(3.793)	0	0	100
10/10/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	69,945.0000	69,217.0000	(1.041)	0	0	171
10/10/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	109,634.0000	108,908.0000	(0.662)	0	0	0
10/10/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	1,298.0000	1,278.0000	(1.541)	0	0	0
10/10/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	89,592.0000	88,866.0000	(0.810)	0	0	0
10/10/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	50,840.0000	50,103.0000	(1.450)	0	0	0
10/10/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
10/10/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	199.0000	188.0000	(5.528)	0	0	0
10/10/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	929.0000	800.0000	(13.886)	0	0	0
10/10/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	15,832.0000	15,165.0000	(4.213)	0	0	0
10/10/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	130,067.0000	129,341.0000	(0.558)	0	0	0
10/10/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	33,015.0000	32,270.0000	(2.257)	0	0	0
10/10/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	41,409.0000	42,006.0000	1.442	0	0	0
10/10/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	150,898.0000	150,172.0000	(0.481)	0	0	0
10/10/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	20,854.0000	20,142.0000	(3.414)	0	0	0
10/10/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	6,352.0000	6,411.0000	0.929	0	0	0
10/10/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	4,018.0000	4,032.0000	0.348	0	0	0
10/10/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	224.0000	182.0000	(18.750)	0	0	0
10/10/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	3,055.0000	2,758.0000	(9.722)	0	0	0
10/10/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	45.0000	34.0000	(24.444)	0	0	0
10/10/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	25,995.0000	26,424.0000	1.650	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
10/10/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	74,628.0000	75,343.0000	0.958	0	0	0
10/10/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	57,916.0000	58,600.0000	1.181	0	0	0
10/10/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	9,448.0000	9,573.0000	1.323	0	0	20
10/10/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	13,625.0000	12,989.0000	(4.668)	0	0	0
10/10/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	7,803.0000	7,893.0000	1.153	0	0	0
10/10/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	11,628.0000	11,027.0000	(5.169)	0	0	20
10/10/2006	R157	2007/02/01			Bond Future	8.6730	8.6620	(0.127)	0.0000	0.0000	0
10/10/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,478.0000	1,498.0000	1.353	0	0	0
10/10/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	6,991.0000	6,769.0000	(3.176)	0	0	0
10/10/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	88,427.0000	87,667.0000	(0.859)	0	0	0
10/10/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	37,938.0000	38,349.0000	1.083	0	0	0
10/10/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	63,894.0000	64,453.0000	0.875	0	0	0
10/10/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	21,513.0000	21,055.0000	(2.129)	0	0	0
10/10/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	656.0000	663.0000	1.067	0	0	0
10/10/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	78,117.0000	78,732.0000	0.787	0	0	0
10/10/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	10,304.0000	10,014.0000	(2.814)	0	0	0
10/10/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	30,322.0000	29,775.0000	(1.804)	0	0	0
10/10/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	15,022.0000	14,652.0000	(2.463)	0	0	0
10/10/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	107,144.0000	106,372.0000	(0.721)	0	0	0
10/10/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	4,684.0000	4,519.0000	(3.523)	0	0	0
10/10/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	6,184.0000	6,273.0000	1.439	0	0	0
10/10/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	50,370.0000	50,861.0000	0.975	0	0	0
10/10/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	3,042.0000	3,086.0000	1.446	0	0	0
10/10/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	55,137.0000	54,446.0000	(1.253)	0	0	0
10/10/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	70,815.0000	70,079.0000	(1.039)	0	0	0
10/10/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	17,971.0000	18,205.0000	1.302	0	0	0
10/10/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	264.0000	267.0000	1.136	0	0	0
10/10/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	26,959.0000	27,282.0000	1.198	0	0	0
10/10/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	11,036.0000	11,189.0000	1.386	0	0	0
10/10/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	21,331.0000	21,600.0000	1.261	0	0	0
10/10/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	41,517.0000	40,890.0000	(1.510)	0	0	0
10/10/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	61,171.0000	60,459.0000	(1.164)	0	0	0
10/10/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	126,664.0000	125,886.0000	(0.614)	0	0	0
10/10/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	4,732.0000	4,801.0000	1.458	0	0	250
10/10/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	26,523.0000	26,011.0000	(1.930)	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
10/10/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	66,691.0000	67,262.0000	0.856	0	0	0
10/10/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	28,376.0000	27,846.0000	(1.868)	0	0	0
10/10/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	6,457.0000	6,248.0000	(3.237)	0	0	150
10/10/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	19,611.0000	19,862.0000	1.280	0	0	0
10/10/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	23,130.0000	23,417.0000	1.241	0	0	0
10/10/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	34,512.0000	33,931.0000	(1.683)	0	0	0
10/10/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	24,763.0000	24,269.0000	(1.995)	0	0	0
10/10/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	14,949.0000	15,149.0000	1.338	0	0	150
10/10/2006	R157	2007/05/03			Bond Future	8.6490	8.6380	(0.127)	0.0000	0.0000	0
10/10/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	26,392.0000	25,986.0000	(1.538)	0	0	0
10/10/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	36,814.0000	37,171.0000	0.970	0	0	0
10/10/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	34,984.0000	35,328.0000	0.983	0	0	0
10/10/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	28,001.0000	27,581.0000	(1.500)	0	0	0
10/10/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	26,653.0000	26,929.0000	1.036	0	0	0
10/10/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	44,653.0000	45,066.0000	0.925	0	0	0
10/10/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	20,603.0000	20,251.0000	(1.708)	0	0	0
10/10/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	37,049.0000	36,561.0000	(1.317)	0	0	0
10/10/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	33,209.0000	33,539.0000	0.994	0	0	0
10/10/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	29,676.0000	29,242.0000	(1.462)	0	0	0
10/10/2006	R157	2007/08/02			Bond Future	8.6200	8.6090	(0.128)	0.0000	0.0000	0
10/10/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	52,308.0000	52,709.0000	0.767	0	0	0
10/10/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	26,870.0000	26,524.0000	(1.288)	0	0	0
10/10/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	34,263.0000	33,864.0000	(1.165)	0	0	0
10/10/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	43,042.0000	43,390.0000	0.809	0	0	0
10/10/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	18,303.0000	17,959.0000	(1.879)	0	0	0
10/10/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	30,438.0000	30,840.0000	1.321	0	0	0
10/10/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	34,788.0000	35,083.0000	0.848	0	0	0
10/10/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	42,964.0000	42,513.0000	(1.050)	0	0	0
10/10/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	35,896.0000	35,487.0000	(1.139)	0	0	0
10/10/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	41,309.0000	41,646.0000	0.816	0	0	0
10/10/2006	R186	2006/11/02			Bond Future	8.3900	8.3750	(0.179)	0.0000	0.0000	29
10/10/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	10,680.0000	11,053.0000	3.493	0	0	0
10/10/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	20,766.0000	19,467.0000	(6.255)	0	0	0

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10/10/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	24,261.0000	22,882.0000	(5.684)	0	0	0
10/10/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	65,973.0000	67,479.0000	2.283	0	0	0
10/10/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	906.0000	740.0000	(18.322)	0	0	0
10/10/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	8,514.0000	8,807.0000	3.441	0	0	0
10/10/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	242,158.0000	240,486.0000	(0.690)	0	0	0
10/10/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	296.0000	293.0000	(1.014)	0	0	0
10/10/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	6,703.0000	6,925.0000	3.312	0	0	0
10/10/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	3,380.0000	2,931.0000	(13.284)	0	0	0
10/10/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	42,458.0000	43,680.0000	2.878	0	0	0
10/10/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	74,937.0000	73,262.0000	(2.235)	0	0	0
10/10/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	28,150.0000	26,700.0000	(5.151)	0	0	0
10/10/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	137,971.0000	136,298.0000	(1.213)	0	0	0
10/10/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	2,112.0000	2,159.0000	2.225	0	0	0
10/10/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
10/10/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	10,236.0000	9,321.0000	(8.939)	0	0	0
10/10/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	46,775.0000	45,149.0000	(3.476)	0	0	0
10/10/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	171,420.0000	169,748.0000	(0.975)	0	0	0
10/10/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	105,748.0000	104,074.0000	(1.583)	0	0	0
10/10/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	22,389.0000	23,146.0000	3.381	0	0	0
10/10/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	20.0000	19.0000	(5.000)	0	0	0
10/10/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	206,130.0000	204,458.0000	(0.811)	0	0	0
10/10/2006	R186	2007/02/01			Bond Future	8.3760	8.3610	(0.179)	0.0000	0.0000	0
10/10/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	25,291.0000	25,855.0000	2.230	0	0	0
10/10/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	39,002.0000	37,984.0000	(2.610)	0	0	0
10/10/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	45,056.0000	43,955.0000	(2.444)	0	0	0
10/10/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	30,528.0000	31,175.0000	2.119	0	0	0
10/10/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	8,916.0000	9,156.0000	2.692	0	0	0
10/10/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	16,664.0000	17,070.0000	2.436	0	0	0
10/10/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	29,100.0000	28,246.0000	(2.935)	0	0	0
10/10/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	27,782.0000	28,388.0000	2.181	0	0	0
10/10/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	12,747.0000	12,255.0000	(3.860)	0	0	0
10/10/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	81,532.0000	80,107.0000	(1.748)	0	0	0

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10/10/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	42,732.0000	43,544.0000	1.900	0	0	0
10/10/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	75.0000	77.0000	2.667	0	0	0
10/10/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	41,882.0000	40,822.0000	(2.531)	0	0	0
10/10/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	238,948.0000	237,285.0000	(0.696)	0	0	0
10/10/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	78,998.0000	80,173.0000	1.487	0	0	0
10/10/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	137,324.0000	135,713.0000	(1.173)	0	0	0
10/10/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	59,499.0000	58,240.0000	(2.116)	0	0	0
10/10/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	1,824.0000	1,879.0000	3.015	0	0	0
10/10/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	19,386.0000	18,728.0000	(3.394)	0	0	0
10/10/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	249.0000	256.0000	2.811	0	0	0
10/10/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	59,789.0000	60,796.0000	1.684	0	0	0
10/10/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	203,388.0000	201,729.0000	(0.816)	0	0	0
10/10/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	4,109.0000	4,230.0000	2.945	0	0	0
10/10/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	107,597.0000	106,053.0000	(1.435)	0	0	0
10/10/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	719.0000	740.0000	2.921	0	0	0
10/10/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	169,418.0000	167,774.0000	(0.970)	0	0	0
10/10/2006	R186	2007/05/03			Bond Future	8.3550	8.3390	(0.192)	0.0000	0.0000	0
10/10/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	54,043.0000	54,911.0000	1.606	0	0	0
10/10/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	43,611.0000	42,707.0000	(2.073)	0	0	0
10/10/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	43,458.0000	44,197.0000	1.700	0	0	0
10/10/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	55,151.0000	54,120.0000	(1.869)	0	0	0
10/10/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	41,020.0000	40,149.0000	(2.123)	0	0	0
10/10/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	38,544.0000	37,705.0000	(2.177)	0	0	0
10/10/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	56,888.0000	57,788.0000	1.582	0	0	0
10/10/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	72,216.0000	73,274.0000	1.465	0	0	0
10/10/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	29,735.0000	29,022.0000	(2.398)	0	0	0
10/10/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	59,809.0000	60,741.0000	1.558	0	0	0
10/10/2006	R186	2007/08/02			Bond Future	8.3330	8.3170	(0.192)	0.0000	0.0000	0
10/10/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	53,207.0000	53,994.0000	1.479	0	0	0
10/10/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	62,406.0000	61,428.0000	(1.567)	0	0	0
10/10/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	69,467.0000	70,416.0000	1.366	0	0	0
10/10/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	36,881.0000	36,171.0000	(1.925)	0	0	0
10/10/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	66,599.0000	67,521.0000	1.384	0	0	0
10/10/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	48,410.0000	47,567.0000	(1.741)	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
10/10/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	45,913.0000	45,097.0000	(1.777)	0	0	0
10/10/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	81,525.0000	82,579.0000	1.293	0	0	0
10/10/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	63,793.0000	64,688.0000	1.403	0	0	0
10/10/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	51,005.0000	50,135.0000	(1.706)	0	0	0
10/10/2006	R194	2006/11/02			Bond Future	9.0810	9.0700	(0.121)	0.0000	0.0000	0
10/10/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	13,351.0000	13,216.0000	(1.011)	0	0	0
10/10/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	22,760.0000	22,625.0000	(0.593)	0	0	0
10/10/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	19,610.0000	19,475.0000	(0.688)	0	0	0
10/10/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	16,473.0000	16,339.0000	(0.813)	0	0	0
10/10/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
10/10/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	29,100.0000	28,966.0000	(0.460)	0	0	0
10/10/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	25,923.0000	25,788.0000	(0.521)	0	0	0
10/10/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	13.0000	12.0000	(7.692)	0	0	0
10/10/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	10,254.0000	10,118.0000	(1.326)	0	0	0
10/10/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	149.0000	145.0000	(2.685)	0	0	0
10/10/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	7,250.0000	7,112.0000	(1.903)	0	0	0
10/10/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	105.0000	102.0000	(2.857)	0	0	0
10/10/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	6,676.0000	6,538.0000	(2.067)	0	0	0
10/10/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	32,291.0000	32,156.0000	(0.418)	0	0	0
10/10/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	35,496.0000	35,361.0000	(0.380)	0	0	0
10/10/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	38,714.0000	38,580.0000	(0.346)	0	0	0
10/10/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	206.0000	202.0000	(1.942)	0	0	0
10/10/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	6,115.0000	5,978.0000	(2.240)	0	0	0
10/10/2006	R194	2007/02/01			Bond Future	9.1410	9.1240	(0.186)	0.0000	0.0000	0
10/10/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	7,736.0000	7,595.0000	(1.823)	0	0	0
10/10/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	5.0000	5.0000	-	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
10/10/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	366.0000	375.0000	2.459	0	0	0
10/10/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	24,275.0000	24,105.0000	(0.700)	0	0	0
10/10/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	14,173.0000	14,008.0000	(1.164)	0	0	0
10/10/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	73.0000	75.0000	2.740	0	0	0
10/10/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	158.0000	163.0000	3.165	0	0	0
10/10/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	16,637.0000	16,470.0000	(1.004)	0	0	0
10/10/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	11,840.0000	11,680.0000	(1.351)	0	0	0
10/10/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,314.0000	1,343.0000	2.207	0	0	0
10/10/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	21,704.0000	21,535.0000	(0.779)	0	0	0
10/10/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	734.0000	752.0000	2.452	0	0	0
10/10/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	19,155.0000	18,986.0000	(0.882)	0	0	0
10/10/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	31.0000	32.0000	3.226	0	0	0
10/10/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	1,954.0000	1,994.0000	2.047	0	0	0
10/10/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	12.0000	13.0000	8.333	0	0	0
10/10/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	6,366.0000	6,236.0000	(2.042)	0	0	0
10/10/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	9,678.0000	9,526.0000	(1.571)	0	0	0
10/10/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	26,860.0000	26,690.0000	(0.633)	0	0	0
10/10/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	1,778.0000	1,816.0000	2.137	0	0	0
10/10/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	29,456.0000	29,287.0000	(0.574)	0	0	0
10/10/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,692.0000	6,560.0000	(1.973)	0	0	0
10/10/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	32,063.0000	31,894.0000	(0.527)	0	0	0
10/10/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,140.0000	2,183.0000	2.009	0	0	0
10/10/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	6,050.0000	5,924.0000	(2.083)	0	0	0
10/10/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
10/10/2006	R194	2007/05/03			Bond Future	9.1180	9.0960	(0.241)	0.0000	0.0000	0
10/10/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	5,441.0000	5,521.0000	1.470	0	0	0
10/10/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	4,421.0000	4,330.0000	(2.058)	0	0	0
10/10/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	5,185.0000	5,086.0000	(1.909)	0	0	0
10/10/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	4,659.0000	4,730.0000	1.524	0	0	0
10/10/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	4,296.0000	4,363.0000	1.560	0	0	0
10/10/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	3,628.0000	3,686.0000	1.599	0	0	0
10/10/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	5,389.0000	5,288.0000	(1.874)	0	0	0
10/10/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	5,597.0000	5,494.0000	(1.840)	0	0	0

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10/10/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	4,475.0000	4,544.0000	1.542	0	0	0
10/10/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	6,481.0000	6,369.0000	(1.728)	0	0	0
10/10/2006	R194	2007/08/02			Bond Future	9.0470	9.0230	(0.265)	0.0000	0.0000	0
10/10/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	5,499.0000	5,428.0000	(1.291)	0	0	0
10/10/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	6,601.0000	6,660.0000	0.894	0	0	0
10/10/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	6,884.0000	6,804.0000	(1.162)	0	0	0
10/10/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,268.0000	5,318.0000	0.949	0	0	0
10/10/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	5,779.0000	5,832.0000	0.917	0	0	0
10/10/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	6,306.0000	6,229.0000	(1.221)	0	0	0
10/10/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	5,911.0000	5,966.0000	0.930	0	0	0
10/10/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	6,029.0000	5,954.0000	(1.244)	0	0	0
10/10/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,045.0000	6,101.0000	0.926	0	0	0
10/10/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	6,166.0000	6,091.0000	(1.216)	0	0	0
10/10/2006	R201	2006/11/02			Bond Future	8.6690	8.6540	(0.173)	0.0000	0.0000	26
10/10/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	12,200.0000	11,498.0000	(5.754)	0	0	0
10/10/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	118,853.0000	117,988.0000	(0.728)	0	0	0
10/10/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	701.0000	584.0000	(16.690)	0	0	0
10/10/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	5,312.0000	5,475.0000	3.069	0	0	0
10/10/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	33,481.0000	34,229.0000	2.234	0	0	0
10/10/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	7,827.0000	8,076.0000	3.181	0	0	0
10/10/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	189.0000	187.0000	(1.058)	0	0	0
10/10/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	8,922.0000	8,306.0000	(6.904)	0	0	0
10/10/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	18.0000	17.0000	(5.556)	0	0	0
10/10/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	21,162.0000	21,747.0000	2.764	0	0	0
10/10/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	39,715.0000	38,847.0000	(2.186)	0	0	0
10/10/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	102,391.0000	101,526.0000	(0.845)	0	0	0
10/10/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	2,315.0000	2,035.0000	(12.095)	0	0	0
10/10/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	70,374.0000	69,509.0000	(1.229)	0	0	0
10/10/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	86,233.0000	85,368.0000	(1.003)	0	0	0
10/10/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	54,824.0000	53,958.0000	(1.580)	0	0	0
10/10/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	25,667.0000	24,820.0000	(3.300)	0	0	0
10/10/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	1,141.0000	1,159.0000	1.578	0	0	0
10/10/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	6,297.0000	5,779.0000	(8.226)	0	0	0
10/10/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	10,952.0000	11,299.0000	3.168	0	0	0
10/10/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	10,479.0000	9,818.0000	(6.308)	0	0	0
10/10/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	6,492.0000	6,696.0000	3.142	0	0	0
10/10/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	14,084.0000	13,345.0000	(5.247)	0	0	0
10/10/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	4,283.0000	4,409.0000	2.942	0	0	0
10/10/2006	R201	2007/02/01			Bond Future	8.6580	8.6420	(0.185)	0.0000	0.0000	0
10/10/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	18,248.0000	18,627.0000	2.077	0	0	0
10/10/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	115,518.0000	114,616.0000	(0.781)	0	0	0
10/10/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	68.0000	70.0000	2.941	0	0	0
10/10/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	18,700.0000	18,176.0000	(2.802)	0	0	0
10/10/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	21,554.0000	20,987.0000	(2.631)	0	0	0
10/10/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	40,226.0000	40,841.0000	1.529	0	0	0
10/10/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	15,436.0000	15,772.0000	2.177	0	0	0
10/10/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	7,517.0000	7,229.0000	(3.831)	0	0	0
10/10/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	23,095.0000	22,506.0000	(2.550)	0	0	0
10/10/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	14,128.0000	14,442.0000	2.223	0	0	0
10/10/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	42,786.0000	42,013.0000	(1.807)	0	0	0
10/10/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	484.0000	499.0000	3.099	0	0	0
10/10/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	4,759.0000	4,889.0000	2.732	0	0	0
10/10/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	69,268.0000	68,399.0000	(1.255)	0	0	0
10/10/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	32,003.0000	31,314.0000	(2.153)	0	0	0
10/10/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,113.0000	1,147.0000	3.055	0	0	0
10/10/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	191.0000	197.0000	3.141	0	0	0
10/10/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	99,588.0000	98,691.0000	(0.901)	0	0	0
10/10/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	55,283.0000	54,449.0000	(1.509)	0	0	0
10/10/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	84,119.0000	83,230.0000	(1.057)	0	0	0
10/10/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	2,328.0000	2,397.0000	2.964	0	0	0
10/10/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	8,637.0000	8,851.0000	2.478	0	0	0
10/10/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	30,183.0000	30,709.0000	1.743	0	0	0
10/10/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	16,139.0000	15,659.0000	(2.974)	0	0	0
10/10/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	11,118.0000	10,740.0000	(3.400)	0	0	0
10/10/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	21,314.0000	21,737.0000	1.985	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
10/10/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	16,809.0000	17,167.0000	2.130	0	0	0
10/10/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	20,089.0000	19,544.0000	(2.713)	0	0	0
10/10/2006	R201	2007/05/03			Bond Future	8.6360	8.6190	(0.197)	0.0000	0.0000	0
10/10/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	29,581.0000	29,019.0000	(1.900)	0	0	0
10/10/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	23,769.0000	23,272.0000	(2.091)	0	0	0
10/10/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	22,032.0000	22,410.0000	1.716	0	0	0
10/10/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	27,296.0000	27,739.0000	1.623	0	0	0
10/10/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	36,449.0000	36,990.0000	1.484	0	0	0
10/10/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	16,596.0000	16,197.0000	(2.404)	0	0	0
10/10/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	21,176.0000	20,712.0000	(2.191)	0	0	0
10/10/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	30,184.0000	30,659.0000	1.574	0	0	0
10/10/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	28,719.0000	29,178.0000	1.598	0	0	0
10/10/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	22,447.0000	21,966.0000	(2.143)	0	0	0
10/10/2006	R201	2007/08/02			Bond Future	8.6100	8.5930	(0.197)	0.0000	0.0000	0
10/10/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	41,290.0000	41,817.0000	1.276	0	0	0
10/10/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	33,215.0000	32,692.0000	(1.575)	0	0	0
10/10/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	20,495.0000	20,104.0000	(1.908)	0	0	0
10/10/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	32,465.0000	32,914.0000	1.383	0	0	0
10/10/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	27,618.0000	27,147.0000	(1.705)	0	0	0
10/10/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	27,250.0000	27,645.0000	1.450	0	0	0
10/10/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	33,854.0000	34,316.0000	1.365	0	0	0
10/10/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	26,326.0000	25,869.0000	(1.736)	0	0	0
10/10/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	35,276.0000	35,751.0000	1.347	0	0	0
10/10/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	25,077.0000	24,633.0000	(1.771)	0	0	0
10/10/2006	R203	2006/11/02			Bond Future	8.6040	8.5930	(0.128)	0.0000	0.0000	0
10/10/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	66.0000	64.0000	(3.030)	0	0	0
10/10/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
10/10/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	79,704.0000	78,950.0000	(0.946)	0	0	0
10/10/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	25,413.0000	24,666.0000	(2.939)	0	0	0
10/10/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	60,924.0000	60,170.0000	(1.238)	0	0	0
10/10/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	98,937.0000	98,183.0000	(0.762)	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
10/10/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	42,644.0000	41,887.0000	(1.775)	0	0	0
10/10/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	752.0000	759.0000	0.931	0	0	0
10/10/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	8,881.0000	9,171.0000	3.265	0	0	0
10/10/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	11,374.0000	10,746.0000	(5.521)	0	0	0
10/10/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	118,633.0000	117,879.0000	(0.636)	0	0	0
10/10/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	7,076.0000	7,305.0000	3.236	0	0	0
10/10/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	13,210.0000	13,626.0000	3.149	0	0	0
10/10/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	4,213.0000	4,340.0000	3.014	0	0	0
10/10/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	3,275.0000	2,937.0000	(10.321)	0	0	0
10/10/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	5,736.0000	5,272.0000	(8.089)	0	0	0
10/10/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	7,350.0000	6,825.0000	(7.143)	0	0	0
10/10/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	9,230.0000	8,651.0000	(6.273)	0	0	0
10/10/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	5,521.0000	5,695.0000	3.152	0	0	0
10/10/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	138,804.0000	138,050.0000	(0.543)	0	0	0
10/10/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	159,462.0000	158,708.0000	(0.473)	0	0	0
10/10/2006	R203	2007/02/01			Bond Future	8.5950	8.5840	(0.128)	0.0000	0.0000	0
10/10/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	3,304.0000	3,381.0000	2.331	0	0	0
10/10/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	147.0000	150.0000	2.041	0	0	0
10/10/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	5,806.0000	5,575.0000	(3.979)	0	0	0
10/10/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	32,683.0000	33,196.0000	1.570	0	0	0
10/10/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	17,831.0000	18,170.0000	1.901	0	0	0
10/10/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	60,775.0000	60,064.0000	(1.170)	0	0	0
10/10/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	44,652.0000	43,986.0000	(1.492)	0	0	0
10/10/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	14,122.0000	13,717.0000	(2.868)	0	0	0
10/10/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	485.0000	496.0000	2.268	0	0	0
10/10/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	96,967.0000	96,226.0000	(0.764)	0	0	0
10/10/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	21,597.0000	21,988.0000	1.810	0	0	0
10/10/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	78,383.0000	77,650.0000	(0.935)	0	0	0
10/10/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	1,364.0000	1,397.0000	2.419	0	0	0
10/10/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	11,193.0000	10,839.0000	(3.163)	0	0	0
10/10/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	30,667.0000	30,079.0000	(1.917)	0	0	0
10/10/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	12,969.0000	13,233.0000	2.036	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
10/10/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	19,420.0000	18,940.0000	(2.472)	0	0	0
10/10/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	116,226.0000	115,483.0000	(0.639)	0	0	0
10/10/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	17,532.0000	17,076.0000	(2.601)	0	0	0
10/10/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	14,483.0000	14,772.0000	1.995	0	0	0
10/10/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	8.0000	8.0000	-	0	0	0
10/10/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	136,023.0000	135,279.0000	(0.547)	0	0	0
10/10/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	6,969.0000	7,124.0000	2.224	0	0	0
10/10/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	15,766.0000	15,336.0000	(2.727)	0	0	0
10/10/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	38.0000	38.0000	-	0	0	0
10/10/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	16,104.0000	16,418.0000	1.950	0	0	0
10/10/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	156,314.0000	155,570.0000	(0.476)	0	0	0
10/10/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
10/10/2006	R203	2007/05/03			Bond Future	8.5740	8.5620	(0.140)	0.0000	0.0000	0
10/10/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	14,150.0000	13,802.0000	(2.459)	0	0	0
10/10/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	27,150.0000	27,583.0000	1.595	0	0	0
10/10/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	15,493.0000	15,124.0000	(2.382)	0	0	0
10/10/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	29,086.0000	29,539.0000	1.557	0	0	0
10/10/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	16,923.0000	16,534.0000	(2.299)	0	0	0
10/10/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	25,287.0000	25,700.0000	1.633	0	0	0
10/10/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	9,612.0000	9,342.0000	(2.809)	0	0	0
10/10/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	37,514.0000	38,046.0000	1.418	0	0	0
10/10/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	18,594.0000	18,925.0000	1.780	0	0	0
10/10/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	23,551.0000	23,080.0000	(2.000)	0	0	0
10/10/2006	R203	2007/08/02			Bond Future	8.5480	8.5370	(0.129)	0.0000	0.0000	0
10/10/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	19,457.0000	19,122.0000	(1.722)	0	0	0
10/10/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	32,655.0000	33,045.0000	1.194	0	0	0
10/10/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	18,098.0000	17,778.0000	(1.768)	0	0	0
10/10/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	34,526.0000	34,931.0000	1.173	0	0	0
10/10/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	30,840.0000	31,216.0000	1.219	0	0	0
10/10/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	24,168.0000	24,484.0000	1.308	0	0	0
10/10/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	20,888.0000	20,538.0000	(1.676)	0	0	0
10/10/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	27,339.0000	26,930.0000	(1.496)	0	0	0
10/10/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	13,342.0000	13,080.0000	(1.964)	0	0	0
10/10/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	42,550.0000	43,013.0000	1.088	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
10/10/2006	R204	2006/11/02			Bond Future	8.5820	8.5720	(0.117)	0.0000	0.0000	0
10/10/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	10,929.0000	11,098.0000	1.546	0	0	0
10/10/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	7,487.0000	7,580.0000	1.242	0	0	0
10/10/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	13,437.0000	12,807.0000	(4.689)	0	0	0
10/10/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	9,630.0000	9,075.0000	(5.763)	0	0	0
10/10/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	11,426.0000	10,832.0000	(5.199)	0	0	0
10/10/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	9,110.0000	9,239.0000	1.416	0	0	0
10/10/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	167,844.0000	167,121.0000	(0.431)	0	0	0
10/10/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	145,716.0000	144,993.0000	(0.496)	0	0	0
10/10/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	124,160.0000	123,437.0000	(0.582)	0	0	0
10/10/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	82,701.0000	81,978.0000	(0.874)	0	0	0
10/10/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	26,614.0000	25,882.0000	(2.750)	0	0	0
10/10/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	42.0000	38.0000	(9.524)	0	0	0
10/10/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	62,804.0000	62,077.0000	(1.158)	0	0	0
10/10/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	2,212.0000	2,203.0000	(0.407)	0	0	0
10/10/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	103,159.0000	102,436.0000	(0.701)	0	0	0
10/10/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	17,493.0000	17,797.0000	1.738	0	0	0
10/10/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
10/10/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	5,458.0000	5,039.0000	(7.677)	0	0	0
10/10/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	406.0000	390.0000	(3.941)	0	0	0
10/10/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	43,740.0000	43,002.0000	(1.687)	0	0	0
10/10/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	1,821.0000	1,610.0000	(11.587)	0	0	0
10/10/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	8,043.0000	7,531.0000	(6.366)	0	0	0
10/10/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	31,388.0000	31,900.0000	1.631	0	0	0
10/10/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	12,939.0000	13,150.0000	1.631	0	0	0
10/10/2006	R204	2007/02/01			Bond Future	8.5710	8.5610	(0.117)	0.0000	0.0000	0
10/10/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	126.0000	127.0000	0.794	0	0	0
10/10/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	24,175.0000	23,718.0000	(1.890)	0	0	0
10/10/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	22,672.0000	22,931.0000	1.142	0	0	0
10/10/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	143,156.0000	142,441.0000	(0.499)	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
10/10/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	20,861.0000	21,103.0000	1.160	0	0	0
10/10/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	25,956.0000	25,483.0000	(1.822)	0	0	0
10/10/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	164,874.0000	164,158.0000	(0.434)	0	0	0
10/10/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	41.0000	41.0000	-	0	0	0
10/10/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	24,561.0000	24,837.0000	1.124	0	0	0
10/10/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	3,818.0000	3,867.0000	1.283	0	0	0
10/10/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	36,493.0000	35,939.0000	(1.518)	0	0	0
10/10/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	122,127.0000	121,414.0000	(0.584)	0	0	0
10/10/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	345.0000	347.0000	0.580	0	0	0
10/10/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	22,490.0000	22,051.0000	(1.952)	0	0	0
10/10/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	848.0000	856.0000	0.943	0	0	0
10/10/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	101,921.0000	101,214.0000	(0.694)	0	0	0
10/10/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	13,164.0000	13,326.0000	1.231	0	0	0
10/10/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	65,030.0000	64,364.0000	(1.024)	0	0	0
10/10/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	82,774.0000	82,081.0000	(0.837)	0	0	0
10/10/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	1,886.0000	1,908.0000	1.166	0	0	0
10/10/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	17,989.0000	17,600.0000	(2.162)	0	0	0
10/10/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	30,674.0000	31,001.0000	1.066	0	0	0
10/10/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	49,555.0000	48,936.0000	(1.249)	0	0	0
10/10/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	7,525.0000	7,621.0000	1.276	0	0	0
10/10/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	42,342.0000	42,749.0000	0.961	0	0	0
10/10/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	20,899.0000	20,477.0000	(2.019)	0	0	0
10/10/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	26,526.0000	26,819.0000	1.105	0	0	0
10/10/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	12,318.0000	12,010.0000	(2.500)	0	0	0
10/10/2006	R204	2007/05/03			Bond Future	8.5520	8.5410	(0.129)	0.0000	0.0000	0
10/10/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	31,027.0000	31,337.0000	0.999	0	0	0
10/10/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	34,717.0000	34,248.0000	(1.351)	0	0	0
10/10/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	19,097.0000	18,764.0000	(1.744)	0	0	0
10/10/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	50,116.0000	50,562.0000	0.890	0	0	0
10/10/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	26,078.0000	25,677.0000	(1.538)	0	0	0
10/10/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	41,894.0000	42,286.0000	0.936	0	0	0
10/10/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	24,553.0000	24,166.0000	(1.576)	0	0	0
10/10/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	39,957.0000	40,335.0000	0.946	0	0	0
10/10/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	27,669.0000	27,255.0000	(1.496)	0	0	0
10/10/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	38,069.0000	38,433.0000	0.956	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
10/10/2006	R204	2007/08/02			Bond Future	8.5300	8.5190	(0.129)	0.0000	0.0000	0
10/10/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	24,049.0000	23,721.0000	(1.364)	0	0	0
10/10/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	39,740.0000	39,299.0000	(1.110)	0	0	0
10/10/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	56,236.0000	56,679.0000	0.788	0	0	0
10/10/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	37,635.0000	37,965.0000	0.877	0	0	0
10/10/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	46,439.0000	46,826.0000	0.833	0	0	0
10/10/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	31,189.0000	30,805.0000	(1.231)	0	0	0
10/10/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	29,652.0000	29,279.0000	(1.258)	0	0	0
10/10/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	48,322.0000	48,720.0000	0.824	0	0	0
10/10/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	32,784.0000	32,388.0000	(1.208)	0	0	0
10/10/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	44,596.0000	44,971.0000	0.841	0	0	0
10/10/2006	R207	2006/11/02			Bond Future	8.5550	8.5450	(0.117)	0.0000	0.0000	0
10/10/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	1,393.0000	1,400.0000	0.503	0	0	0
10/10/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	41,755.0000	41,022.0000	(1.755)	0	0	0
10/10/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	6,513.0000	6,038.0000	(7.293)	0	0	0
10/10/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	9,774.0000	10,027.0000	2.589	0	0	0
10/10/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	102,032.0000	101,305.0000	(0.713)	0	0	0
10/10/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	168.0000	162.0000	(3.571)	0	0	0
10/10/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	61,185.0000	60,457.0000	(1.190)	0	0	0
10/10/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	16,879.0000	17,309.0000	2.548	0	0	0
10/10/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	2,863.0000	2,566.0000	(10.374)	0	0	0
10/10/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	10.0000	9.0000	(10.000)	0	0	0
10/10/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	123,337.0000	122,610.0000	(0.589)	0	0	0
10/10/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	11,919.0000	12,230.0000	2.609	0	0	0
10/10/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	32,022.0000	32,667.0000	2.014	0	0	0
10/10/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	81,317.0000	80,590.0000	(0.894)	0	0	0
10/10/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	23,931.0000	23,211.0000	(3.009)	0	0	0
10/10/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	145,252.0000	144,525.0000	(0.501)	0	0	0
10/10/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	472.0000	390.0000	(17.373)	0	0	0
10/10/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	5,053.0000	4,637.0000	(8.233)	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
10/10/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	7,874.0000	8,071.0000	2.502	0	0	0
10/10/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	12,495.0000	11,872.0000	(4.986)	0	0	0
10/10/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	10,232.0000	9,652.0000	(5.668)	0	0	0
10/10/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	8,237.0000	7,707.0000	(6.434)	0	0	0
10/10/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	4,822.0000	4,926.0000	2.157	0	0	0
10/10/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	6,224.0000	6,371.0000	2.362	0	0	0
10/10/2006	R207	2007/02/01			Bond Future	8.5430	8.5320	(0.129)	0.0000	0.0000	0
10/10/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	718.0000	734.0000	2.228	0	0	0
10/10/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	80,330.0000	79,553.0000	(0.967)	0	0	0
10/10/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	232.0000	237.0000	2.155	0	0	0
10/10/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	30,297.0000	29,692.0000	(1.997)	0	0	0
10/10/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	10,797.0000	10,447.0000	(3.242)	0	0	0
10/10/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	100,323.0000	99,534.0000	(0.786)	0	0	0
10/10/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	8,843.0000	9,032.0000	2.137	0	0	0
10/10/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	4,385.0000	4,485.0000	2.281	0	0	0
10/10/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	25,546.0000	25,989.0000	1.734	0	0	0
10/10/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	1,906.0000	1,951.0000	2.361	0	0	0
10/10/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	44,695.0000	44,002.0000	(1.551)	0	0	0
10/10/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	15,306.0000	14,875.0000	(2.816)	0	0	0
10/10/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	19,400.0000	19,762.0000	1.866	0	0	0
10/10/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	64.0000	65.0000	1.563	0	0	0
10/10/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	121,208.0000	120,416.0000	(0.653)	0	0	0
10/10/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	21,345.0000	21,734.0000	1.822	0	0	0
10/10/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	61,597.0000	60,848.0000	(1.216)	0	0	0
10/10/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	13,679.0000	13,275.0000	(2.953)	0	0	0
10/10/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	142,807.0000	142,014.0000	(0.555)	0	0	0
10/10/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	165,054.0000	164,261.0000	(0.480)	0	0	0
10/10/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	15.0000	15.0000	-	0	0	0
10/10/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
10/10/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	37,682.0000	38,249.0000	1.505	0	0	0
10/10/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	5,556.0000	5,330.0000	(4.068)	0	0	0
10/10/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	18,942.0000	18,458.0000	(2.555)	0	0	0
10/10/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	15,836.0000	16,145.0000	1.951	0	0	0
10/10/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	20,954.0000	20,445.0000	(2.429)	0	0	0
10/10/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	14,219.0000	14,502.0000	1.990	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
10/10/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	17,059.0000	16,602.0000	(2.679)	0	0	0
10/10/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	17,564.0000	17,899.0000	1.907	0	0	0
10/10/2006	R207	2007/05/03			Bond Future	8.5260	8.5150	(0.129)	0.0000	0.0000	0
10/10/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	15,049.0000	14,715.0000	(2.219)	0	0	0
10/10/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	17,887.0000	17,515.0000	(2.080)	0	0	0
10/10/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	16,424.0000	16,071.0000	(2.149)	0	0	0
10/10/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	32,248.0000	32,681.0000	1.343	0	0	0
10/10/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	34,354.0000	34,806.0000	1.316	0	0	0
10/10/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	43,428.0000	43,953.0000	1.209	0	0	0
10/10/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	10,386.0000	10,124.0000	(2.523)	0	0	0
10/10/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	30,212.0000	30,627.0000	1.374	0	0	0
10/10/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	24,663.0000	24,214.0000	(1.821)	0	0	0
10/10/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	22,801.0000	23,139.0000	1.482	0	0	0
10/10/2006	R207	2007/08/02			Bond Future	8.5060	8.4950	(0.129)	0.0000	0.0000	0
10/10/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	35,102.0000	35,520.0000	1.191	0	0	0
10/10/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	18,597.0000	18,266.0000	(1.780)	0	0	0
10/10/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	21,486.0000	21,124.0000	(1.685)	0	0	0
10/10/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	39,124.0000	39,574.0000	1.150	0	0	0
10/10/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	37,084.0000	37,518.0000	1.170	0	0	0
10/10/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	20,004.0000	19,657.0000	(1.735)	0	0	0
10/10/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	47,822.0000	48,332.0000	1.066	0	0	0
10/10/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	13,690.0000	13,419.0000	(1.980)	0	0	0
10/10/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	27,768.0000	28,123.0000	1.278	0	0	0
10/10/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	28,194.0000	27,768.0000	(1.511)	0	0	0
10/10/2006	TRTI	2006/11/02			Index Future	233.6630	233.8220	0.068	0.0000	0.0000	500
Grand Total:											2,900