

# Derivatives High/Low Report

High/Low for 12/05/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/05/2006	GOVI 2006/08/03			jGovi	244.6010	243.8020	(0.327)	0.0000	0.0000	561
12/05/2006	GOVI 2006/08/03	230.00	Put	jGovi	20.0000	33.0000	65.000	0	0	0
12/05/2006	GOVI 2006/08/03	230.00	Call	jGovi	146,030.0000	138,053.0000	(5.463)	0	0	0
12/05/2006	GOVI 2006/11/02			jGovi	249.0550	248.2150	(0.337)	0.0000	0.0000	301
12/05/2006	GOVI 2006/11/02	230.00	Put	jGovi	52.0000	74.0000	42.308	0	0	0
12/05/2006	GOVI 2006/11/02	230.00	Call	jGovi	190,602.0000	182,224.0000	(4.396)	0	0	0
12/05/2006	GOVI 2007/02/01			jGovi	253.5570	252.7080	(0.335)	0.0000	0.0000	0
12/05/2006	GOVI 2007/02/01	230.00	Put	jGovi	38.0000	53.0000	39.474	0	0	0
12/05/2006	GOVI 2007/02/01	230.00	Call	jGovi	235,608.0000	227,133.0000	(3.597)	0	0	0
12/05/2006	J153 2010/08/31			jSwap	7.2920	7.3590	0.919	0.0000	0.0000	0
12/05/2006	J157 2015/09/15			jSwap	7.5410	7.6030	0.822	0.0000	0.0000	0
12/05/2006	J186 2026/12/21			jSwap	7.2680	7.3300	0.853	0.0000	0.0000	0
12/05/2006	J194 2008/02/28			jSwap	7.2080	7.2710	0.874	0.0000	0.0000	0
12/05/2006	J201 2014/12/22			jSwap	7.5000	7.5650	0.867	0.0000	0.0000	0
12/05/2006	J203 2017/09/15			jSwap	7.5390	7.5970	0.769	0.0000	0.0000	0
12/05/2006	J204 2018/12/21			jSwap	7.5240	7.5850	0.811	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
12/05/2006	J207	2020/01/15			jSwap	7.5080	7.5720	0.852	0.0000	0.0000	0
12/05/2006	JBAR	2005/12/21			jBar	7.0830	7.0830	-	0.0000	0.0000	0
12/05/2006	JFRA	2006/08/03			jFra	7.2490	7.2670	0.248	0.0000	0.0000	0
12/05/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	400.0000	380.0000	(5.000)	0	0	0
12/05/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,009.0000	1,034.0000	2.478	0	0	0
12/05/2006	JFRA	2006/11/02			jFra	7.3480	7.4040	0.762	0.0000	0.0000	0
12/05/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,485.0000	1,571.0000	5.791	0	0	0
12/05/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	633.0000	582.0000	(8.057)	0	0	0
12/05/2006	JFRA	2007/02/01			jFra	7.4330	7.5140	1.090	0.0000	0.0000	500
12/05/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,159.0000	1,255.0000	8.283	0	0	0
12/05/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,323.0000	1,220.0000	(7.785)	0	0	0
12/05/2006	JFRA	2007/05/03			jFra	7.5240	7.6180	1.249	0.0000	0.0000	0
12/05/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,489.0000	1,606.0000	7.858	0	0	0
12/05/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,431.0000	1,318.0000	(7.897)	0	0	0
12/05/2006	JFRA	2007/08/02			jFra	7.5400	7.6150	0.995	0.0000	0.0000	0
12/05/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,587.0000	1,496.0000	(5.734)	0	0	0
12/05/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,685.0000	1,778.0000	5.519	0	0	0
12/05/2006	JFRA	2007/11/01			jFra	7.6150	7.6990	1.103	0.0000	0.0000	0
12/05/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,733.0000	1,629.0000	(6.001)	0	0	0
12/05/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,036.0000	2,152.0000	5.697	0	0	0
12/05/2006	JFRA	2008/02/07			jFra	7.6510	7.7360	1.111	0.0000	0.0000	0
12/05/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,534.0000	26,614.0000	0.301	0	0	0
12/05/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	26,150.0000	26,025.0000	(0.478)	0	0	0
12/05/2006	JN02	2006/08/03			jNote	7.5000	7.5680	0.907	0.0000	0.0000	0
12/05/2006	JN02	2006/08/03	7.25	Put	Option on jNote	7,408.0000	6,828.0000	(7.829)	0	0	0
12/05/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,042.0000	12,719.0000	5.622	0	0	0

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12/05/2006	JN02	2006/11/02			jNote	7.5580	7.6320	0.979	0.0000	0.0000	0
12/05/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,812.0000	17,547.0000	4.372	0	0	0
12/05/2006	JN02	2006/11/02	7.25	Put	Option on jNote	11,107.0000	10,477.0000	(5.672)	0	0	0
12/05/2006	JN05	2006/08/03			jNote	7.6590	7.7220	0.823	0.0000	0.0000	0
12/05/2006	JN05	2006/08/03	7.25	Call	Option on jNote	20,239.0000	22,192.0000	9.650	0	0	0
12/05/2006	JN05	2006/08/03	7.25	Put	Option on jNote	3,337.0000	2,715.0000	(18.639)	0	0	0
12/05/2006	JN05	2006/11/02			jNote	7.6920	7.7580	0.858	0.0000	0.0000	0
12/05/2006	JN05	2006/11/02	7.25	Call	Option on jNote	24,700.0000	26,578.0000	7.603	0	0	0
12/05/2006	JN05	2006/11/02	7.25	Put	Option on jNote	6,453.0000	5,641.0000	(12.583)	0	0	0
12/05/2006	JN10	2006/08/03			jNote	7.7290	7.7910	0.802	0.0000	0.0000	0
12/05/2006	JN10	2006/08/03	7.25	Put	Option on jNote	848.0000	544.0000	(35.849)	0	0	0
12/05/2006	JN10	2006/08/03	7.25	Call	Option on jNote	34,082.0000	37,972.0000	11.414	0	0	0
12/05/2006	JN10	2006/11/02			jNote	7.7440	7.8060	0.801	0.0000	0.0000	0
12/05/2006	JN10	2006/11/02	7.25	Put	Option on jNote	2,802.0000	2,168.0000	(22.627)	0	0	0
12/05/2006	JN10	2006/11/02	7.25	Call	Option on jNote	37,035.0000	40,583.0000	9.580	0	0	0
12/05/2006	JROD	2006/05/31			jRod	6.8050	6.8020	(0.044)	0.0000	0.0000	0
12/05/2006	JROD	2006/06/30			jRod	6.8920	6.8850	(0.102)	0.0000	0.0000	0
12/05/2006	JROD	2006/07/31			jRod	7.0250	7.0150	(0.142)	0.0000	0.0000	0
12/05/2006	JROD	2006/08/31			jRod	6.9830	6.9780	(0.072)	0.0000	0.0000	0
12/05/2006	R153	2006/08/03			Bond Future	7.3500	7.4150	0.884	0.0000	0.0000	744
12/05/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	4,143.0000	3,191.0000	(22.979)	0	0	0
12/05/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	8,022.0000	9,583.0000	19.459	0	0	0
12/05/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	79.0000	109.0000	37.975	0	0	0
12/05/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	52,701.0000	50,199.0000	(4.748)	0	0	0
12/05/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	28.0000	39.0000	39.286	0	0	0
12/05/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	43,566.0000	41,083.0000	(5.699)	0	0	0

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12/05/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	61,777.0000	59,267.0000	(4.063)	0	0	0
12/05/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	224.0000	304.0000	35.714	0	0	0
12/05/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	34,430.0000	31,997.0000	(7.067)	0	0	0
12/05/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	25,443.0000	23,133.0000	(9.079)	0	0	0
12/05/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	613.0000	815.0000	32.953	0	0	0
12/05/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	10.0000	13.0000	30.000	0	0	0
12/05/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	3,779.0000	4,707.0000	24.557	0	0	100
12/05/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	16,949.0000	14,899.0000	(12.095)	0	0	0
12/05/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	9,568.0000	7,983.0000	(16.566)	0	0	0
12/05/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	1,591.0000	2,054.0000	29.101	0	0	0
12/05/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	1,138.0000	773.0000	(32.074)	0	0	0
12/05/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	14,784.0000	16,932.0000	14.529	0	0	0
12/05/2006	R153	2006/11/02			Bond Future	7.3030	7.3880	1.164	0.0000	0.0000	0
12/05/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	7,435.0000	6,056.0000	(18.547)	0	0	0
12/05/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	9,373.0000	11,093.0000	18.351	0	0	0
12/05/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	43,508.0000	40,614.0000	(6.652)	0	0	0
12/05/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	789.0000	994.0000	25.982	0	0	0
12/05/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	1,394.0000	1,735.0000	24.462	0	0	100
12/05/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	3,404.0000	2,584.0000	(24.089)	0	0	0
12/05/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	14,536.0000	16,816.0000	15.685	0	0	0
12/05/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	35,354.0000	32,595.0000	(7.804)	0	0	0
12/05/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	264.0000	337.0000	27.652	0	0	0
12/05/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	1,102.0000	755.0000	(31.488)	0	0	0
12/05/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	21,520.0000	24,272.0000	12.788	0	0	0
12/05/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	441.0000	561.0000	27.211	0	0	0
12/05/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	51,835.0000	48,856.0000	(5.747)	0	0	0
12/05/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	60,249.0000	57,223.0000	(5.022)	0	0	0
12/05/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	160.0000	205.0000	28.125	0	0	0
12/05/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	68,655.0000	65,600.0000	(4.450)	0	0	0
12/05/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	29,997.0000	33,012.0000	10.051	0	0	0
12/05/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	204.0000	120.0000	(41.176)	0	0	0
12/05/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	2,240.0000	2,768.0000	23.571	0	0	0
12/05/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	13,038.0000	11,147.0000	(14.504)	0	0	0
12/05/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	5,870.0000	7,079.0000	20.596	0	0	0
12/05/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	19,813.0000	17,524.0000	(11.553)	0	0	0

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12/05/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	3,628.0000	4,438.0000	22.326	0	0	0
12/05/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	27,356.0000	24,785.0000	(9.398)	0	0	0
12/05/2006	R153	2007/02/01			Bond Future	7.3080	7.3990	1.245	0.0000	0.0000	0
12/05/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	9,540.0000	8,121.0000	(14.874)	0	0	0
12/05/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	11,526.0000	13,212.0000	14.628	0	0	0
12/05/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	15,899.0000	18,020.0000	13.340	0	0	0
12/05/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	5,307.0000	4,322.0000	(18.560)	0	0	0
12/05/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	2,027.0000	2,408.0000	18.796	0	0	0
12/05/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	41,905.0000	39,179.0000	(6.505)	0	0	0
12/05/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	49,480.0000	46,652.0000	(5.715)	0	0	0
12/05/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	57,153.0000	54,250.0000	(5.079)	0	0	0
12/05/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	1,458.0000	1,736.0000	19.067	0	0	0
12/05/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	1,060.0000	1,263.0000	19.151	0	0	0
12/05/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	2,847.0000	3,370.0000	18.370	0	0	0
12/05/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	4,043.0000	4,760.0000	17.734	0	0	0
12/05/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	8,170.0000	9,468.0000	15.887	0	0	0
12/05/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	34,505.0000	31,921.0000	(7.489)	0	0	0
12/05/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	20,749.0000	18,617.0000	(10.275)	0	0	0
12/05/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	27,405.0000	25,016.0000	(8.717)	0	0	0
12/05/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	5,758.0000	6,732.0000	16.916	0	0	0
12/05/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	780.0000	930.0000	19.231	0	0	0
12/05/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	14,712.0000	12,904.0000	(12.289)	0	0	0
12/05/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	21,658.0000	24,204.0000	11.755	0	0	0
12/05/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	64,870.0000	61,914.0000	(4.557)	0	0	0
12/05/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	28,807.0000	31,683.0000	9.984	0	0	0
12/05/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	2,381.0000	1,821.0000	(23.520)	0	0	0
12/05/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	763.0000	532.0000	(30.275)	0	0	0
12/05/2006	R157	2006/08/03			Bond Future	7.5420	7.6100	0.902	0.0000	0.0000	115
12/05/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	38,914.0000	34,227.0000	(12.045)	0	0	0
12/05/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	2,442.0000	3,253.0000	33.210	0	0	0
12/05/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	22,901.0000	19,134.0000	(16.449)	0	0	0
12/05/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	6,175.0000	7,907.0000	28.049	0	0	100
12/05/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	84.0000	122.0000	45.238	0	0	0
12/05/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	111,743.0000	106,257.0000	(4.909)	0	0	0

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12/05/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	129,644.0000	124,149.0000	(4.239)	0	0	0
12/05/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	7.0000	11.0000	57.143	0	0	0
12/05/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	25.0000	37.0000	48.000	0	0	0
12/05/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	849.0000	1,173.0000	38.163	0	0	0
12/05/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	93,534.0000	88,074.0000	(5.837)	0	0	0
12/05/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	13,927.0000	17,025.0000	22.245	0	0	0
12/05/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	75,099.0000	69,716.0000	(7.168)	0	0	0
12/05/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	10,517.0000	8,116.0000	(22.830)	0	0	0
12/05/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	273.0000	388.0000	42.125	0	0	0
12/05/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	27,304.0000	31,759.0000	16.316	0	0	0
12/05/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	616.0000	362.0000	(41.234)	0	0	0
12/05/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	45,506.0000	50,751.0000	11.526	0	0	0
12/05/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	3,357.0000	2,314.0000	(31.069)	0	0	0
12/05/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	56,685.0000	51,511.0000	(9.128)	0	0	0
12/05/2006	R157	2006/11/02			Bond Future	7.5500	7.6230	0.967	0.0000	0.0000	0
12/05/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,065.0000	1,339.0000	25.728	0	0	0
12/05/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	109,134.0000	103,528.0000	(5.137)	0	0	0
12/05/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	565.0000	717.0000	26.903	0	0	0
12/05/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	1,999.0000	2,485.0000	24.312	0	0	117
12/05/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	91,760.0000	86,275.0000	(5.978)	0	0	0
12/05/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	3,720.0000	4,559.0000	22.554	0	0	0
12/05/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	74,477.0000	69,205.0000	(7.079)	0	0	0
12/05/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	57,631.0000	52,713.0000	(8.534)	0	0	0
12/05/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	6,765.0000	8,155.0000	20.547	0	0	0
12/05/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	65,844.0000	71,403.0000	8.443	0	0	0
12/05/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	27,344.0000	23,747.0000	(13.155)	0	0	0
12/05/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	126,394.0000	120,716.0000	(4.492)	0	0	0
12/05/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	2,547.0000	1,852.0000	(27.287)	0	0	0
12/05/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	11,645.0000	13,806.0000	18.557	0	0	158
12/05/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	41,753.0000	37,385.0000	(10.462)	0	0	0
12/05/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	46,986.0000	52,049.0000	10.776	0	0	0
12/05/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	286.0000	366.0000	27.972	0	0	0
12/05/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	144.0000	185.0000	28.472	0	0	0
12/05/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	19,464.0000	22,618.0000	16.204	0	0	0
12/05/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	31,258.0000	35,463.0000	13.453	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
12/05/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	7,252.0000	5,699.0000	(21.415)	0	0	0
12/05/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	15,501.0000	12,897.0000	(16.799)	0	0	0
12/05/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	160,266.0000	154,525.0000	(3.582)	0	0	0
12/05/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	575.0000	375.0000	(34.783)	0	0	0
12/05/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	54.0000	71.0000	31.481	0	0	0
12/05/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	143,464.0000	137,748.0000	(3.984)	0	0	0
12/05/2006	R157	2007/02/01			Bond Future	7.5640	7.6390	0.992	0.0000	0.0000	0
12/05/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	10,732.0000	8,940.0000	(16.698)	0	0	0
12/05/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	35,215.0000	39,185.0000	11.274	0	0	0
12/05/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	4,708.0000	5,522.0000	17.290	0	0	0
12/05/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	58,779.0000	54,204.0000	(7.783)	0	0	0
12/05/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	7,255.0000	8,442.0000	16.361	0	0	0
12/05/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	74,364.0000	69,415.0000	(6.655)	0	0	0
12/05/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	11,099.0000	12,794.0000	15.272	0	0	0
12/05/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	24,419.0000	27,544.0000	12.797	0	0	0
12/05/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	44,152.0000	40,084.0000	(9.214)	0	0	0
12/05/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	16,571.0000	18,914.0000	14.139	0	0	0
12/05/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	19,476.0000	16,838.0000	(13.545)	0	0	0
12/05/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	30,804.0000	27,384.0000	(11.102)	0	0	0
12/05/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	49,262.0000	54,014.0000	9.646	0	0	0
12/05/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	4,868.0000	3,858.0000	(20.748)	0	0	0
12/05/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	3,049.0000	3,599.0000	18.039	0	0	0
12/05/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	106,900.0000	101,506.0000	(5.046)	0	0	0
12/05/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	394.0000	479.0000	21.574	0	0	0
12/05/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	764.0000	917.0000	20.026	0	0	0
12/05/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	139,673.0000	134,064.0000	(4.016)	0	0	0
12/05/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	155,833.0000	150,156.0000	(3.643)	0	0	0
12/05/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	123,303.0000	117,779.0000	(4.480)	0	0	0
12/05/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	1,231.0000	1,470.0000	19.415	0	0	0
12/05/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	90,501.0000	85,288.0000	(5.760)	0	0	0
12/05/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	1,978.0000	2,347.0000	18.655	0	0	0
12/05/2006	R186	2006/08/03			Bond Future	7.3080	7.3750	0.917	0.0000	0.0000	34
12/05/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	45,967.0000	53,216.0000	15.770	0	0	0
12/05/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	9,272.0000	12,039.0000	29.843	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
12/05/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	115,605.0000	106,970.0000	(7.469)	0	0	0
12/05/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	4,630.0000	3,133.0000	(32.333)	0	0	0
12/05/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	867.0000	1,260.0000	45.329	0	0	0
12/05/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	22,711.0000	27,808.0000	22.443	0	0	0
12/05/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	87,166.0000	78,814.0000	(9.582)	0	0	0
12/05/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	3,093.0000	4,259.0000	37.698	0	0	0
12/05/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	15,071.0000	11,423.0000	(24.205)	0	0	0
12/05/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	59,220.0000	51,641.0000	(12.798)	0	0	0
12/05/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	34,102.0000	28,124.0000	(17.530)	0	0	0
12/05/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	211.0000	321.0000	52.133	0	0	0
12/05/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	143,492.0000	134,768.0000	(6.080)	0	0	0
12/05/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	823.0000	477.0000	(42.041)	0	0	0
12/05/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	77,139.0000	85,538.0000	10.888	0	0	0
12/05/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	33.0000	54.0000	63.636	0	0	0
12/05/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/05/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	221,882.0000	213,138.0000	(3.941)	0	0	0
12/05/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
12/05/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	4.0000	7.0000	75.000	0	0	0
12/05/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	196,662.0000	187,918.0000	(4.446)	0	0	0
12/05/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	170,538.0000	161,796.0000	(5.126)	0	0	0
12/05/2006	R186	2006/11/02			Bond Future	7.3060	7.3760	0.958	0.0000	0.0000	0
12/05/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	31,210.0000	36,204.0000	16.001	0	0	0
12/05/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	42,391.0000	36,656.0000	(13.529)	0	0	0
12/05/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	9,056.0000	11,072.0000	22.261	0	0	0
12/05/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	23,884.0000	19,806.0000	(17.074)	0	0	0
12/05/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	65,059.0000	58,003.0000	(10.846)	0	0	0
12/05/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	90,403.0000	82,446.0000	(8.802)	0	0	0
12/05/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	17,473.0000	20,811.0000	19.104	0	0	0
12/05/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	4,421.0000	5,538.0000	25.266	0	0	0
12/05/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	116,957.0000	108,461.0000	(7.264)	0	0	0
12/05/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	112,594.0000	121,316.0000	7.746	0	0	0
12/05/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	1,081.0000	731.0000	(32.377)	0	0	0
12/05/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	79,626.0000	87,606.0000	10.022	0	0	0
12/05/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	79.0000	112.0000	41.772	0	0	0
12/05/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	4,140.0000	3,047.0000	(26.401)	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
12/05/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	262.0000	358.0000	36.641	0	0	0
12/05/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	11,330.0000	8,923.0000	(21.244)	0	0	0
12/05/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	2,059.0000	2,635.0000	27.975	0	0	0
12/05/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	52,105.0000	58,771.0000	12.793	0	0	0
12/05/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	195,791.0000	186,751.0000	(4.617)	0	0	0
12/05/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	143,574.0000	134,751.0000	(6.145)	0	0	0
12/05/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	169,984.0000	161,007.0000	(5.281)	0	0	0
12/05/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	776.0000	1,026.0000	32.216	0	0	0
12/05/2006	R186	2007/02/01			Bond Future	7.3060	7.3770	0.972	0.0000	0.0000	0
12/05/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	17,065.0000	14,215.0000	(16.701)	0	0	0
12/05/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	39,723.0000	44,581.0000	12.230	0	0	0
12/05/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	57,536.0000	63,821.0000	10.924	0	0	0
12/05/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	32,451.0000	28,174.0000	(13.180)	0	0	0
12/05/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	2,397.0000	1,770.0000	(26.158)	0	0	0
12/05/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	52,032.0000	46,506.0000	(10.620)	0	0	0
12/05/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	82,336.0000	89,920.0000	9.211	0	0	0
12/05/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	113,042.0000	121,550.0000	7.526	0	0	0
12/05/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	7,425.0000	5,875.0000	(20.875)	0	0	0
12/05/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	74,434.0000	67,924.0000	(8.746)	0	0	0
12/05/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	27,293.0000	30,902.0000	13.223	0	0	0
12/05/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	98,470.0000	91,226.0000	(7.357)	0	0	0
12/05/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	18,823.0000	21,448.0000	13.946	0	0	0
12/05/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	13,077.0000	14,968.0000	14.461	0	0	0
12/05/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,168.0000	1,422.0000	21.747	0	0	0
12/05/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	2,301.0000	2,758.0000	19.861	0	0	0
12/05/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	170,932.0000	162,254.0000	(5.077)	0	0	0
12/05/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	195,648.0000	186,767.0000	(4.539)	0	0	0
12/05/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	146,174.0000	137,816.0000	(5.718)	0	0	0
12/05/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	121,826.0000	113,938.0000	(6.475)	0	0	0
12/05/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	4,314.0000	5,091.0000	18.011	0	0	0
12/05/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	7,699.0000	8,945.0000	16.184	0	0	0
12/05/2006	R194	2006/08/03			Bond Future	7.1980	7.2800	1.139	0.0000	0.0000	55
12/05/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	22,850.0000	21,627.0000	(5.352)	0	0	0
12/05/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/05/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	19,222.0000	18,003.0000	(6.342)	0	0	0
12/05/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	36.0000	56.0000	55.556	0	0	0
12/05/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	26,466.0000	25,241.0000	(4.629)	0	0	0
12/05/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	8.0000	12.0000	50.000	0	0	0
12/05/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	15,600.0000	14,395.0000	(7.724)	0	0	0
12/05/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/05/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,901.0000	8,045.0000	16.577	0	0	0
12/05/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	142.0000	206.0000	45.070	0	0	0
12/05/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	841.0000	1,151.0000	36.861	0	0	0
12/05/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	176.0000	95.0000	(46.023)	0	0	0
12/05/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	12,035.0000	10,875.0000	(9.639)	0	0	0
12/05/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	5,341.0000	4,427.0000	(17.113)	0	0	0
12/05/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	364.0000	513.0000	40.934	0	0	0
12/05/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	8,570.0000	7,495.0000	(12.544)	0	0	0
12/05/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	2,630.0000	1,989.0000	(24.373)	0	0	0
12/05/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	1,853.0000	2,436.0000	31.462	0	0	0
12/05/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	923.0000	612.0000	(33.694)	0	0	0
12/05/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,889.0000	4,801.0000	23.451	0	0	0
12/05/2006	R194	2006/11/02			Bond Future	7.1690	7.2750	1.479	0.0000	0.0000	0
12/05/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	677.0000	447.0000	(33.973)	0	0	0
12/05/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	117.0000	166.0000	41.880	0	0	0
12/05/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	8,680.0000	9,944.0000	14.562	0	0	0
12/05/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	172.0000	97.0000	(43.605)	0	0	0
12/05/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	5,706.0000	4,799.0000	(15.896)	0	0	0
12/05/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	11,729.0000	13,058.0000	11.331	0	0	0
12/05/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,994.0000	7,103.0000	18.502	0	0	0
12/05/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,483.0000	3,117.0000	25.534	0	0	0
12/05/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
12/05/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	3,507.0000	2,801.0000	(20.131)	0	0	0
12/05/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	16.0000	7.0000	(56.250)	0	0	0
12/05/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,968.0000	4,839.0000	21.951	0	0	0
12/05/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	1,828.0000	1,360.0000	(25.602)	0	0	0
12/05/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,532.0000	1,965.0000	28.264	0	0	0
12/05/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	14,932.0000	16,271.0000	8.967	0	0	0
12/05/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	919.0000	1,202.0000	30.794	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
12/05/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	8,229.0000	7,172.0000	(12.845)	0	0	0
12/05/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	269.0000	368.0000	36.803	0	0	0
12/05/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	16,755.0000	15,465.0000	(7.699)	0	0	0
12/05/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	564.0000	745.0000	32.092	0	0	0
12/05/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	10,996.0000	9,838.0000	(10.531)	0	0	0
12/05/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	13,811.0000	12,571.0000	(8.978)	0	0	0
12/05/2006	R194	2007/02/01			Bond Future	7.1470	7.2780	1.833	0.0000	0.0000	0
12/05/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,357.0000	2,861.0000	21.383	0	0	0
12/05/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	7,973.0000	7,024.0000	(11.903)	0	0	0
12/05/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	7,332.0000	8,471.0000	15.535	0	0	0
12/05/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	654.0000	449.0000	(31.346)	0	0	0
12/05/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	1,808.0000	2,202.0000	21.792	0	0	0
12/05/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	5,973.0000	5,133.0000	(14.063)	0	0	0
12/05/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	10,085.0000	9,048.0000	(10.283)	0	0	0
12/05/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	14,332.0000	13,142.0000	(8.303)	0	0	0
12/05/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	12,143.0000	11,021.0000	(9.240)	0	0	0
12/05/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	349.0000	452.0000	29.513	0	0	0
12/05/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	16,620.0000	15,378.0000	(7.473)	0	0	0
12/05/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	574.0000	728.0000	26.829	0	0	0
12/05/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	215.0000	131.0000	(39.070)	0	0	0
12/05/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	906.0000	1,128.0000	24.503	0	0	0
12/05/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,379.0000	1,686.0000	22.263	0	0	0
12/05/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	11,926.0000	13,249.0000	11.093	0	0	0
12/05/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	9,491.0000	10,751.0000	13.276	0	0	0
12/05/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	2,769.0000	2,221.0000	(19.791)	0	0	0
12/05/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	43.0000	22.0000	(48.837)	0	0	0
12/05/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,574.0000	6,548.0000	17.474	0	0	0
12/05/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	1,484.0000	1,114.0000	(24.933)	0	0	0
12/05/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	4,204.0000	3,500.0000	(16.746)	0	0	0
12/05/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,147.0000	3,787.0000	20.337	0	0	0
12/05/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,280.0000	5,077.0000	18.621	0	0	0
12/05/2006	R201	2006/08/03			Bond Future	7.5340	7.6070	0.969	0.0000	0.0000	26
12/05/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	8,164.0000	6,119.0000	(25.049)	0	0	0
12/05/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	31,196.0000	27,197.0000	(12.819)	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
12/05/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	10,348.0000	12,973.0000	25.367	0	0	0
12/05/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	1,827.0000	2,498.0000	36.727	0	0	0
12/05/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	45,399.0000	41,013.0000	(9.661)	0	0	0
12/05/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	698.0000	982.0000	40.688	0	0	0
12/05/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	18,240.0000	15,003.0000	(17.747)	0	0	0
12/05/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	4,497.0000	5,930.0000	31.866	0	0	0
12/05/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	267.0000	382.0000	43.071	0	0	0
12/05/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	60,012.0000	55,457.0000	(7.590)	0	0	0
12/05/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	103,215.0000	98,548.0000	(4.522)	0	0	0
12/05/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	26.0000	38.0000	46.154	0	0	0
12/05/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	5.0000	7.0000	40.000	0	0	0
12/05/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	104.0000	149.0000	43.269	0	0	0
12/05/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	89,020.0000	84,362.0000	(5.233)	0	0	0
12/05/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	74,611.0000	69,987.0000	(6.197)	0	0	0
12/05/2006	R201	2006/11/02			Bond Future	7.5400	7.6170	1.021	0.0000	0.0000	0
12/05/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	2,209.0000	1,594.0000	(27.841)	0	0	0
12/05/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	36,736.0000	40,933.0000	11.425	0	0	0
12/05/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	13,149.0000	10,934.0000	(16.845)	0	0	0
12/05/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	15,660.0000	18,255.0000	16.571	0	0	0
12/05/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	24,802.0000	28,245.0000	13.882	0	0	0
12/05/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	6,432.0000	5,065.0000	(21.253)	0	0	0
12/05/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	100,903.0000	96,166.0000	(4.695)	0	0	0
12/05/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	34,748.0000	31,167.0000	(10.306)	0	0	0
12/05/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	10,109.0000	11,927.0000	17.984	0	0	0
12/05/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	23,166.0000	20,173.0000	(12.920)	0	0	0
12/05/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	51,434.0000	56,082.0000	9.037	0	0	0
12/05/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	260.0000	334.0000	28.462	0	0	0
12/05/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	6,411.0000	7,641.0000	19.186	0	0	0
12/05/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	47,363.0000	43,364.0000	(8.443)	0	0	0
12/05/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	444.0000	281.0000	(36.712)	0	0	0
12/05/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	60,643.0000	56,366.0000	(7.053)	0	0	0
12/05/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	4,026.0000	4,838.0000	20.169	0	0	0
12/05/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	87,311.0000	82,656.0000	(5.332)	0	0	0
12/05/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	602.0000	757.0000	25.748	0	0	0
12/05/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,293.0000	1,593.0000	23.202	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
12/05/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,581.0000	3,115.0000	20.690	0	0	0
12/05/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	73,810.0000	69,299.0000	(6.112)	0	0	0
12/05/2006	R201	2007/02/01			Bond Future	7.5500	7.6300	1.060	0.0000	0.0000	0
12/05/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	48,280.0000	44,456.0000	(7.920)	0	0	0
12/05/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	9,722.0000	11,185.0000	15.048	0	0	0
12/05/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	15,845.0000	13,582.0000	(14.282)	0	0	0
12/05/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,553.0000	7,605.0000	16.054	0	0	0
12/05/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	18,907.0000	21,520.0000	13.820	0	0	0
12/05/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	25,334.0000	22,418.0000	(11.510)	0	0	0
12/05/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	36,789.0000	33,374.0000	(9.283)	0	0	0
12/05/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	38,120.0000	42,143.0000	10.554	0	0	0
12/05/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	60,859.0000	56,752.0000	(6.748)	0	0	0
12/05/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	85,737.0000	81,173.0000	(5.323)	0	0	0
12/05/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	73,068.0000	68,695.0000	(5.985)	0	0	0
12/05/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	3,816.0000	2,963.0000	(22.353)	0	0	0
12/05/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	51,608.0000	56,132.0000	8.766	0	0	0
12/05/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	27,091.0000	30,437.0000	12.351	0	0	0
12/05/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	847.0000	1,030.0000	21.606	0	0	0
12/05/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	8,550.0000	7,020.0000	(17.895)	0	0	0
12/05/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	98,649.0000	93,956.0000	(4.757)	0	0	0
12/05/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,579.0000	1,891.0000	19.759	0	0	0
12/05/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	2,800.0000	3,303.0000	17.964	0	0	0
12/05/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	4,733.0000	5,503.0000	16.269	0	0	0
12/05/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	1,251.0000	899.0000	(28.137)	0	0	0
12/05/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	13,195.0000	15,156.0000	14.862	0	0	0
12/05/2006	R203	2006/08/03			Bond Future	7.5600	7.6220	0.820	0.0000	0.0000	0
12/05/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	90.0000	126.0000	40.000	0	0	0
12/05/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	103,249.0000	98,512.0000	(4.588)	0	0	0
12/05/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	86,402.0000	81,693.0000	(5.450)	0	0	0
12/05/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	69,362.0000	64,746.0000	(6.655)	0	0	0
12/05/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	377.0000	505.0000	33.952	0	0	0
12/05/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	18.0000	26.0000	44.444	0	0	0
12/05/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	5,895.0000	4,666.0000	(20.848)	0	0	0
12/05/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,288.0000	1,659.0000	28.804	0	0	0

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12/05/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	30,049.0000	33,564.0000	11.698	0	0	0
12/05/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	12,646.0000	10,510.0000	(16.891)	0	0	0
12/05/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	2,276.0000	1,703.0000	(25.176)	0	0	0
12/05/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	46,444.0000	50,615.0000	8.981	0	0	0
12/05/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	17,265.0000	19,873.0000	15.106	0	0	0
12/05/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	52,529.0000	48,155.0000	(8.327)	0	0	0
12/05/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	23,051.0000	19,955.0000	(13.431)	0	0	0
12/05/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	36,706.0000	32,826.0000	(10.570)	0	0	0
12/05/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	8,601.0000	10,248.0000	19.149	0	0	0
12/05/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	3,640.0000	4,504.0000	23.736	0	0	0
12/05/2006	R203	2006/11/02			Bond Future	7.5670	7.6330	0.872	0.0000	0.0000	0
12/05/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	28,373.0000	25,358.0000	(10.626)	0	0	0
12/05/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	3,114.0000	2,524.0000	(18.947)	0	0	0
12/05/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	86,245.0000	90,914.0000	5.414	0	0	0
12/05/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	1,410.0000	1,108.0000	(21.418)	0	0	0
12/05/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	14,668.0000	16,623.0000	13.328	0	0	0
12/05/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	40,490.0000	36,836.0000	(9.024)	0	0	0
12/05/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	67,291.0000	71,671.0000	6.509	0	0	0
12/05/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	54,443.0000	50,281.0000	(7.645)	0	0	0
12/05/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	8,440.0000	9,757.0000	15.604	0	0	0
12/05/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	85,532.0000	80,789.0000	(5.545)	0	0	0
12/05/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	970.0000	1,197.0000	23.402	0	0	0
12/05/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	35,518.0000	38,868.0000	9.432	0	0	0
12/05/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	23,628.0000	26,290.0000	11.266	0	0	0
12/05/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,179.0000	2,630.0000	20.698	0	0	0
12/05/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	11,208.0000	9,588.0000	(14.454)	0	0	0
12/05/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,477.0000	5,285.0000	18.048	0	0	0
12/05/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	69,646.0000	65,126.0000	(6.490)	0	0	0
12/05/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	6,200.0000	5,169.0000	(16.629)	0	0	0
12/05/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	18,551.0000	16,242.0000	(12.447)	0	0	0
12/05/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	50,206.0000	54,145.0000	7.846	0	0	0
12/05/2006	R203	2007/02/01			Bond Future	7.5780	7.6460	0.897	0.0000	0.0000	0
12/05/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	19,972.0000	22,067.0000	10.490	0	0	0
12/05/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	10,078.0000	8,779.0000	(12.889)	0	0	0

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12/05/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	32,645.0000	29,706.0000	(9.003)	0	0	0
12/05/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	43,846.0000	40,374.0000	(7.919)	0	0	0
12/05/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	54,183.0000	57,918.0000	6.893	0	0	0
12/05/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	13,111.0000	14,673.0000	11.914	0	0	0
12/05/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,866.0000	5,598.0000	15.043	0	0	0
12/05/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	8,195.0000	9,295.0000	13.423	0	0	0
12/05/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,461.0000	1,731.0000	18.480	0	0	0
12/05/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	100,423.0000	95,658.0000	(4.745)	0	0	0
12/05/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,740.0000	3,198.0000	16.715	0	0	0
12/05/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	85,229.0000	80,652.0000	(5.370)	0	0	0
12/05/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	70,499.0000	66,197.0000	(6.102)	0	0	0
12/05/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	56,581.0000	52,647.0000	(6.953)	0	0	0
12/05/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	6,085.0000	5,211.0000	(14.363)	0	0	0
12/05/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	70,017.0000	74,176.0000	5.940	0	0	0
12/05/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	3,447.0000	2,898.0000	(15.927)	0	0	0
12/05/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	87,676.0000	92,161.0000	5.115	0	0	0
12/05/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	40,464.0000	43,690.0000	7.973	0	0	0
12/05/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	15,728.0000	13,919.0000	(11.502)	0	0	0
12/05/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	29,047.0000	31,712.0000	9.175	0	0	0
12/05/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	23,233.0000	20,864.0000	(10.197)	0	0	0
12/05/2006	R204	2006/08/03			Bond Future	7.5560	7.6230	0.887	0.0000	0.0000	83
12/05/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	3,928.0000	4,931.0000	25.535	0	0	0
12/05/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	39,219.0000	34,790.0000	(11.293)	0	0	0
12/05/2006	R204	2006/11/02			Bond Future	7.5620	7.6320	0.926	0.0000	0.0000	0
12/05/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	25,998.0000	28,966.0000	11.416	0	0	0
12/05/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	38,515.0000	42,227.0000	9.638	0	0	0
12/05/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	13,062.0000	11,175.0000	(14.446)	0	0	0
12/05/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	53,949.0000	58,309.0000	8.082	0	0	0
12/05/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	21,005.0000	18,375.0000	(12.521)	0	0	0
12/05/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	7,495.0000	6,257.0000	(16.518)	0	0	0
12/05/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,752.0000	3,314.0000	20.422	0	0	0
12/05/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	91,041.0000	85,742.0000	(5.820)	0	0	0
12/05/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,300.0000	1,599.0000	23.000	0	0	0
12/05/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	567.0000	712.0000	25.573	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
12/05/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	74,508.0000	69,471.0000	(6.760)	0	0	0
12/05/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	107,840.0000	102,387.0000	(5.057)	0	0	0
12/05/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	5,386.0000	6,352.0000	17.935	0	0	0
12/05/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	92,020.0000	97,222.0000	5.653	0	0	0
12/05/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	9,771.0000	11,293.0000	15.577	0	0	0
12/05/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	1,881.0000	1,485.0000	(21.053)	0	0	0
12/05/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	3,938.0000	3,201.0000	(18.715)	0	0	0
12/05/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	71,948.0000	76,809.0000	6.756	0	0	0
12/05/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	31,432.0000	28,044.0000	(10.779)	0	0	0
12/05/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	58,690.0000	54,057.0000	(7.894)	0	0	0
12/05/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	44,142.0000	40,066.0000	(9.234)	0	0	0
12/05/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	16,488.0000	18,698.0000	13.404	0	0	0
12/05/2006	R204	2007/02/01			Bond Future	7.5700	7.6420	0.951	0.0000	0.0000	0
12/05/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	57,594.0000	61,777.0000	7.263	0	0	0
12/05/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	17,253.0000	15,186.0000	(11.981)	0	0	0
12/05/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	42,999.0000	46,609.0000	8.396	0	0	0
12/05/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	11,140.0000	9,645.0000	(13.420)	0	0	0
12/05/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	30,880.0000	33,862.0000	9.657	0	0	0
12/05/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	25,320.0000	22,624.0000	(10.648)	0	0	0
12/05/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	3,880.0000	3,239.0000	(16.521)	0	0	0
12/05/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	93,384.0000	98,420.0000	5.393	0	0	0
12/05/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	6,784.0000	5,771.0000	(14.932)	0	0	0
12/05/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	74,485.0000	79,150.0000	6.263	0	0	0
12/05/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,969.0000	3,490.0000	17.548	0	0	0
12/05/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	106,948.0000	101,580.0000	(5.019)	0	0	0
12/05/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,596.0000	1,905.0000	19.361	0	0	0
12/05/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,237.0000	6,064.0000	15.791	0	0	0
12/05/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	75,470.0000	70,620.0000	(6.426)	0	0	0
12/05/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	90,982.0000	85,825.0000	(5.668)	0	0	0
12/05/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	60,775.0000	56,336.0000	(7.304)	0	0	0
12/05/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	8,776.0000	10,015.0000	14.118	0	0	0
12/05/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	21,260.0000	23,606.0000	11.035	0	0	0
12/05/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	35,376.0000	32,045.0000	(9.416)	0	0	0
12/05/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	13,989.0000	15,742.0000	12.531	0	0	0
12/05/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	47,287.0000	43,362.0000	(8.300)	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
12/05/2006	R207	2006/08/03			Bond Future	7.5390	7.6070	0.902	0.0000	0.0000	0
12/05/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	40,700.0000	36,116.0000	(11.263)	0	0	0
12/05/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	3,776.0000	4,761.0000	26.086	0	0	0
12/05/2006	R207	2006/11/02			Bond Future	7.5420	7.6130	0.941	0.0000	0.0000	0
12/05/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	74,039.0000	68,374.0000	(7.651)	0	0	0
12/05/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	109,448.0000	103,700.0000	(5.252)	0	0	0
12/05/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,470.0000	3,353.0000	35.749	0	0	0
12/05/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	23,628.0000	19,777.0000	(16.298)	0	0	0
12/05/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	38,776.0000	33,908.0000	(12.554)	0	0	0
12/05/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	410.0000	257.0000	(37.317)	0	0	0
12/05/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	67,768.0000	73,366.0000	8.261	0	0	0
12/05/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	3.0000	6.0000	100.000	0	0	0
12/05/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	6,909.0000	8,808.0000	27.486	0	0	0
12/05/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	697.0000	1,013.0000	45.337	0	0	0
12/05/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	26.0000	44.0000	69.231	0	0	0
12/05/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	56,054.0000	50,618.0000	(9.698)	0	0	0
12/05/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	91,936.0000	86,203.0000	(6.236)	0	0	0
12/05/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	153.0000	239.0000	56.209	0	0	0
12/05/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	29,220.0000	33,649.0000	15.157	0	0	0
12/05/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	1,659.0000	1,136.0000	(31.525)	0	0	0
12/05/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	47,102.0000	52,330.0000	11.099	0	0	0
12/05/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	5,082.0000	3,761.0000	(25.994)	0	0	0
12/05/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	12,168.0000	9,631.0000	(20.850)	0	0	0
12/05/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	15,591.0000	18,805.0000	20.614	0	0	0
12/05/2006	R207	2007/02/01			Bond Future	7.5480	7.6210	0.967	0.0000	0.0000	0
12/05/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	62,935.0000	58,330.0000	(7.317)	0	0	0
12/05/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	13,793.0000	15,548.0000	12.724	0	0	0
12/05/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	20,997.0000	23,353.0000	11.221	0	0	0
12/05/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	37,050.0000	33,564.0000	(9.409)	0	0	0
12/05/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	49,227.0000	45,139.0000	(8.304)	0	0	0
12/05/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	8,644.0000	9,882.0000	14.322	0	0	0
12/05/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,578.0000	1,887.0000	19.582	0	0	0
12/05/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	5,159.0000	5,985.0000	16.011	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
12/05/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	74,385.0000	79,134.0000	6.384	0	0	0
12/05/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	77,797.0000	72,780.0000	(6.449)	0	0	0
12/05/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	109,448.0000	103,914.0000	(5.056)	0	0	0
12/05/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	93,421.0000	88,098.0000	(5.698)	0	0	0
12/05/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	2,927.0000	3,448.0000	17.800	0	0	0
12/05/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	7,337.0000	6,244.0000	(14.897)	0	0	0
12/05/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	4,237.0000	3,539.0000	(16.474)	0	0	0
12/05/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	93,545.0000	98,689.0000	5.499	0	0	0
12/05/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	11,937.0000	10,340.0000	(13.379)	0	0	0
12/05/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	57,338.0000	61,583.0000	7.403	0	0	0
12/05/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	18,334.0000	16,141.0000	(11.961)	0	0	0
12/05/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	42,680.0000	46,330.0000	8.552	0	0	0
12/05/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	30,568.0000	33,572.0000	9.827	0	0	0
12/05/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	26,700.0000	23,862.0000	(10.629)	0	0	0

**Grand Total:**

**2,994**