

Derivatives High/Low Report

High/Low for 12/06/2006

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
12/06/2006	GOVI 2006/08/03			jGovi	238.6760	238.2040	(0.198)	0.0000	0.0000	561
12/06/2006	GOVI 2006/08/03	230.00	Put	jGovi	185.0000	212.0000	14.595	0	0	0
12/06/2006	GOVI 2006/08/03	230.00	Call	jGovi	86,945.0000	82,252.0000	(5.398)	0	0	0
12/06/2006	GOVI 2006/11/02			jGovi	243.2170	242.7330	(0.199)	0.0000	0.0000	301
12/06/2006	GOVI 2006/11/02	230.00	Call	jGovi	132,513.0000	127,725.0000	(3.613)	0	0	0
12/06/2006	GOVI 2006/11/02	230.00	Put	jGovi	343.0000	395.0000	15.160	0	0	0
12/06/2006	GOVI 2007/02/01			jGovi	247.9020	247.4130	(0.197)	0.0000	0.0000	0
12/06/2006	GOVI 2007/02/01	230.00	Call	jGovi	179,229.0000	174,370.0000	(2.711)	0	0	0
12/06/2006	GOVI 2007/02/01	230.00	Put	jGovi	209.0000	240.0000	14.833	0	0	0
12/06/2006	J153 2010/08/31			jSwap	8.1510	8.1900	0.478	0.0000	0.0000	0
12/06/2006	J157 2015/09/15			jSwap	8.2810	8.3420	0.737	0.0000	0.0000	0
12/06/2006	J186 2026/12/21			jSwap	8.2100	8.2150	0.061	0.0000	0.0000	0
12/06/2006	J194 2008/02/28			jSwap	7.8320	7.8560	0.306	0.0000	0.0000	0
12/06/2006	J201 2014/12/22			jSwap	8.2390	8.2940	0.668	0.0000	0.0000	0
12/06/2006	J203 2017/09/15			jSwap	8.2660	8.3280	0.750	0.0000	0.0000	0
12/06/2006	J204 2018/12/21			jSwap	8.2260	8.2740	0.584	0.0000	0.0000	0

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12/06/2006	J207	2020/01/15			jSwap	8.2270	8.2670	0.486	0.0000	0.0000	0
12/06/2006	JBAR	2005/12/21			jBar	7.4790	7.4790	-	0.0000	0.0000	0
12/06/2006	JFRA	2006/08/03			jFra	7.5950	7.5840	(0.145)	0.0000	0.0000	0
12/06/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	94.0000	90.0000	(4.255)	0	0	0
12/06/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,550.0000	1,519.0000	(2.000)	0	0	0
12/06/2006	JFRA	2006/11/02			jFra	7.7850	7.7830	(0.026)	0.0000	0.0000	0
12/06/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	2,178.0000	2,167.0000	(0.505)	0	0	0
12/06/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	258.0000	252.0000	(2.326)	0	0	0
12/06/2006	JFRA	2007/02/01			jFra	7.9740	7.9960	0.276	7.7800	7.7800	115
12/06/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,839.0000	1,867.0000	1.523	0	0	0
12/06/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	680.0000	655.0000	(3.676)	0	0	0
12/06/2006	JFRA	2007/05/03			jFra	8.0610	8.1130	0.645	0.0000	0.0000	0
12/06/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	2,190.0000	2,267.0000	3.516	0	0	0
12/06/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	818.0000	769.0000	(5.990)	0	0	0
12/06/2006	JFRA	2007/08/02			jFra	8.2080	8.2630	0.670	0.0000	0.0000	0
12/06/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	864.0000	815.0000	(5.671)	0	0	0
12/06/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	2,593.0000	2,679.0000	3.317	0	0	0
12/06/2006	JFRA	2007/11/01			jFra	8.2110	8.2700	0.719	0.0000	0.0000	0
12/06/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,044.0000	987.0000	(5.460)	0	0	0
12/06/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,912.0000	3,009.0000	3.331	0	0	0
12/06/2006	JFRA	2008/02/07			jFra	8.2700	8.3360	0.798	0.0000	0.0000	0
12/06/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	24,776.0000	24,633.0000	(0.577)	0	0	0
12/06/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,677.0000	26,694.0000	0.064	0	0	0
12/06/2006	JN02	2006/08/03			jNote	8.0450	8.0790	0.423	0.0000	0.0000	0
12/06/2006	JN02	2006/08/03	7.25	Call	Option on jNote	17,139.0000	17,470.0000	1.931	0	0	0
12/06/2006	JN02	2006/08/03	7.25	Put	Option on jNote	2,480.0000	2,188.0000	(11.774)	0	0	0

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12/06/2006	JN02	2006/11/02			jNote	8.1450	8.1830	0.467	0.0000	0.0000	0
12/06/2006	JN02	2006/11/02	7.25	Put	Option on jNote	5,959.0000	5,640.0000	(5.353)	0	0	0
12/06/2006	JN02	2006/11/02	7.25	Call	Option on jNote	22,440.0000	22,814.0000	1.667	0	0	0
12/06/2006	JN05	2006/08/03			jNote	8.2400	8.2850	0.546	0.0000	0.0000	0
12/06/2006	JN05	2006/08/03	7.25	Put	Option on jNote	116.0000	71.0000	(38.793)	0	0	0
12/06/2006	JN05	2006/08/03	7.25	Call	Option on jNote	40,473.0000	42,227.0000	4.334	0	0	0
12/06/2006	JN05	2006/11/02			jNote	8.2860	8.3360	0.603	0.0000	0.0000	0
12/06/2006	JN05	2006/11/02	7.25	Call	Option on jNote	43,394.0000	45,172.0000	4.097	0	0	0
12/06/2006	JN05	2006/11/02	7.25	Put	Option on jNote	1,233.0000	1,020.0000	(17.275)	0	0	0
12/06/2006	JN10	2006/08/03			jNote	8.2470	8.3170	0.849	0.0000	0.0000	0
12/06/2006	JN10	2006/08/03	7.25	Put	Option on jNote	1.0000	0.0000	(100.000)	0	0	0
12/06/2006	JN10	2006/08/03	7.25	Call	Option on jNote	67,536.0000	72,097.0000	6.753	0	0	0
12/06/2006	JN10	2006/11/02			jNote	8.2680	8.3410	0.883	0.0000	0.0000	0
12/06/2006	JN10	2006/11/02	7.25	Put	Option on jNote	127.0000	72.0000	(43.307)	0	0	0
12/06/2006	JN10	2006/11/02	7.25	Call	Option on jNote	68,971.0000	73,655.0000	6.791	0	0	0
12/06/2006	JROD	2006/06/30			jRod	6.9070	6.9050	(0.029)	0.0000	0.0000	0
12/06/2006	JROD	2006/07/31			jRod	7.1280	7.1230	(0.070)	0.0000	0.0000	0
12/06/2006	JROD	2006/08/31			jRod	7.3950	7.3890	(0.081)	0.0000	0.0000	0
12/06/2006	R153	2006/08/03			Bond Future	7.9080	7.9400	0.405	0.0000	0.0000	754
12/06/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	7,504.0000	6,645.0000	(11.447)	0	0	0
12/06/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	4,029.0000	4,381.0000	8.737	0	0	0
12/06/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	2,843.0000	2,339.0000	(17.728)	0	0	0
12/06/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	652.0000	475.0000	(27.147)	0	0	0
12/06/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	16,219.0000	17,252.0000	6.369	0	0	100
12/06/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	8,840.0000	9,547.0000	7.998	0	0	0
12/06/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
12/06/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	14,407.0000	13,323.0000	(7.524)	0	0	0

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12/06/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	35,005.0000	36,213.0000	3.451	0	0	0
12/06/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	70.0000	42.0000	(40.000)	0	0	0
12/06/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	25,304.0000	26,487.0000	4.675	0	0	0
12/06/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	31,477.0000	30,272.0000	(3.828)	0	0	0
12/06/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	525.0000	556.0000	5.905	0	0	0
12/06/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	45.0000	44.0000	(2.222)	0	0	0
12/06/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	40,456.0000	39,245.0000	(2.993)	0	0	0
12/06/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	1,557.0000	1,682.0000	8.028	0	0	0
12/06/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	22,656.0000	21,477.0000	(5.204)	0	0	0
12/06/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	160.0000	164.0000	2.500	0	0	0
12/06/2006	R153	2006/11/02			Bond Future	7.8950	7.9350	0.507	0.0000	0.0000	0
12/06/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	7,538.0000	8,076.0000	7.137	0	0	0
12/06/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	11,278.0000	10,390.0000	(7.874)	0	0	0
12/06/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	17,150.0000	18,178.0000	5.994	0	0	0
12/06/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	11,562.0000	12,336.0000	6.694	0	0	0
12/06/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	2,942.0000	2,544.0000	(13.528)	0	0	0
12/06/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	2,858.0000	3,075.0000	7.593	0	0	0
12/06/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	6,371.0000	5,719.0000	(10.234)	0	0	0
12/06/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	4,811.0000	5,164.0000	7.337	0	0	100
12/06/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	24,320.0000	25,564.0000	5.115	0	0	0
12/06/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	1,006.0000	824.0000	(18.091)	0	0	0
12/06/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	24,202.0000	22,992.0000	(5.000)	0	0	0
12/06/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	218.0000	165.0000	(24.312)	0	0	0
12/06/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	32,727.0000	34,100.0000	4.195	0	0	0
12/06/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	17,395.0000	16,322.0000	(6.168)	0	0	0
12/06/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	47,691.0000	46,303.0000	(2.910)	0	0	0
12/06/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
12/06/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	41,816.0000	43,235.0000	3.393	0	0	0
12/06/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	24.0000	16.0000	(33.333)	0	0	0
12/06/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	51,170.0000	52,596.0000	2.787	0	0	0
12/06/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,645.0000	1,770.0000	7.599	0	0	0
12/06/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	31,663.0000	30,362.0000	(4.109)	0	0	0
12/06/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	971.0000	1,042.0000	7.312	0	0	0
12/06/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	39,580.0000	38,225.0000	(3.423)	0	0	0
12/06/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	572.0000	611.0000	6.818	0	0	0

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12/06/2006	R153	2007/02/01			Bond Future	7.9090	7.9520	0.544	0.0000	0.0000	0
12/06/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	4,951.0000	4,474.0000	(9.634)	0	0	0
12/06/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	8,552.0000	7,884.0000	(7.811)	0	0	0
12/06/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	18,734.0000	19,694.0000	5.124	0	0	0
12/06/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	10,124.0000	10,716.0000	5.847	0	0	0
12/06/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	13,886.0000	14,655.0000	5.538	0	0	0
12/06/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	13,162.0000	12,317.0000	(6.420)	0	0	0
12/06/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	913.0000	772.0000	(15.444)	0	0	0
12/06/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	31,829.0000	33,125.0000	4.072	0	0	0
12/06/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	24,761.0000	25,904.0000	4.616	0	0	0
12/06/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	2,452.0000	2,157.0000	(12.031)	0	0	0
12/06/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	32.0000	23.0000	(28.125)	0	0	0
12/06/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	48,400.0000	49,829.0000	2.952	0	0	0
12/06/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	39,833.0000	41,223.0000	3.490	0	0	0
12/06/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,788.0000	4,021.0000	6.151	0	0	0
12/06/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	38,504.0000	37,233.0000	(3.301)	0	0	0
12/06/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	2,735.0000	2,901.0000	6.069	0	0	0
12/06/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	231.0000	184.0000	(20.346)	0	0	0
12/06/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	31,486.0000	30,282.0000	(3.824)	0	0	0
12/06/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	24,814.0000	23,701.0000	(4.485)	0	0	0
12/06/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	5,261.0000	5,585.0000	6.159	0	0	0
12/06/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	18,640.0000	17,646.0000	(5.333)	0	0	0
12/06/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	7,306.0000	7,749.0000	6.064	0	0	0
12/06/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	45,752.0000	44,433.0000	(2.883)	0	0	0
12/06/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,986.0000	2,103.0000	5.891	0	0	0
12/06/2006	R157	2006/08/03			Bond Future	8.0630	8.1030	0.496	0.0000	0.0000	121
12/06/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	17.0000	8.0000	(52.941)	0	0	0
12/06/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	65,350.0000	68,449.0000	4.742	0	0	0
12/06/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/06/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	86,278.0000	89,386.0000	3.602	0	0	0
12/06/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	5,436.0000	6,144.0000	13.024	0	0	0
12/06/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	19,884.0000	17,484.0000	(12.070)	0	0	0
12/06/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	8,509.0000	6,952.0000	(18.298)	0	0	0
12/06/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	309.0000	184.0000	(40.453)	0	0	0

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12/06/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	45,107.0000	48,090.0000	6.613	0	0	0
12/06/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	13,424.0000	14,976.0000	11.561	0	0	0
12/06/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	26,965.0000	29,434.0000	9.156	0	0	100
12/06/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	2,304.0000	1,665.0000	(27.734)	0	0	0
12/06/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	35,258.0000	32,384.0000	(8.151)	0	0	0
12/06/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	70,463.0000	67,365.0000	(4.397)	0	0	0
12/06/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	520.0000	578.0000	11.154	0	0	0
12/06/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	88,280.0000	85,172.0000	(3.521)	0	0	0
12/06/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	30.0000	31.0000	3.333	0	0	0
12/06/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	52,584.0000	49,533.0000	(5.802)	0	0	0
12/06/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	1,819.0000	2,054.0000	12.919	0	0	0
12/06/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	132.0000	142.0000	7.576	0	0	0
12/06/2006	R157	2006/11/02			Bond Future	8.0620	8.1110	0.608	0.0000	0.0000	0
12/06/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	6,813.0000	7,585.0000	11.331	0	0	117
12/06/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	54,726.0000	51,450.0000	(5.986)	0	0	0
12/06/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	676.0000	494.0000	(26.923)	0	0	0
12/06/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	46,313.0000	49,486.0000	6.851	0	0	0
12/06/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	2,635.0000	2,089.0000	(20.721)	0	0	0
12/06/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	39,576.0000	36,629.0000	(7.446)	0	0	0
12/06/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	64,396.0000	67,934.0000	5.494	0	0	0
12/06/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	198.0000	223.0000	12.626	0	0	0
12/06/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	104.0000	68.0000	(34.615)	0	0	0
12/06/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	104,992.0000	108,708.0000	3.539	0	0	0
12/06/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	84,257.0000	87,941.0000	4.372	0	0	0
12/06/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	11,956.0000	13,213.0000	10.514	0	0	0
12/06/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	70,860.0000	67,383.0000	(4.907)	0	0	0
12/06/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	3,746.0000	4,190.0000	11.853	0	0	0
12/06/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	0
12/06/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	87,412.0000	83,816.0000	(4.114)	0	0	0
12/06/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	120,696.0000	117,001.0000	(3.061)	0	0	0
12/06/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	7,285.0000	6,137.0000	(15.758)	0	0	0
12/06/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	31,301.0000	33,872.0000	8.214	0	0	158
12/06/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	19,982.0000	21,862.0000	9.408	0	0	0
12/06/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	15,255.0000	13,416.0000	(12.055)	0	0	0
12/06/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	2,006.0000	2,248.0000	12.064	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
12/06/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	505.0000	566.0000	12.079	0	0	0
12/06/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,018.0000	1,142.0000	12.181	0	0	0
12/06/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	104,112.0000	100,453.0000	(3.514)	0	0	0
12/06/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	26,153.0000	23,689.0000	(9.421)	0	0	0
12/06/2006	R157	2007/02/01			Bond Future	8.0770	8.1270	0.619	0.0000	0.0000	0
12/06/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	7,811.0000	8,504.0000	8.872	0	0	0
12/06/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	56,485.0000	53,477.0000	(5.325)	0	0	0
12/06/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	11,766.0000	12,767.0000	8.508	0	0	0
12/06/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	71,283.0000	68,049.0000	(4.537)	0	0	0
12/06/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	5,139.0000	5,606.0000	9.087	0	0	0
12/06/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	86,551.0000	83,155.0000	(3.924)	0	0	0
12/06/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	5,539.0000	4,750.0000	(14.244)	0	0	0
12/06/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	3,257.0000	3,562.0000	9.364	0	0	0
12/06/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,106.0000	1,217.0000	10.036	0	0	0
12/06/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	42,643.0000	39,943.0000	(6.332)	0	0	0
12/06/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	117,766.0000	114,177.0000	(3.048)	0	0	0
12/06/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	102,173.0000	98,667.0000	(3.431)	0	0	0
12/06/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	65,422.0000	68,737.0000	5.067	0	0	0
12/06/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	2,043.0000	2,237.0000	9.496	0	0	0
12/06/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,160.0000	1,774.0000	(17.870)	0	0	0
12/06/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	83,787.0000	87,349.0000	4.251	0	0	0
12/06/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	615.0000	477.0000	(22.439)	0	0	0
12/06/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	19,695.0000	17,873.0000	(9.251)	0	0	0
12/06/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	49,261.0000	52,173.0000	5.911	0	0	0
12/06/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	25,421.0000	27,300.0000	7.392	0	0	0
12/06/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	35,879.0000	38,284.0000	6.703	0	0	0
12/06/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	11,332.0000	10,037.0000	(11.428)	0	0	0
12/06/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	17,470.0000	18,869.0000	8.008	0	0	0
12/06/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	30,215.0000	27,914.0000	(7.615)	0	0	0
12/06/2006	R186	2006/08/03			Bond Future	7.8150	7.8600	0.576	0.0000	0.0000	37
12/06/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	347.0000	416.0000	19.885	0	0	0
12/06/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	79,727.0000	74,335.0000	(6.763)	0	0	0
12/06/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	106,497.0000	101,044.0000	(5.120)	0	0	0
12/06/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	2,968.0000	2,012.0000	(32.210)	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
12/06/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	132,587.0000	127,127.0000	(4.118)	0	0	0
12/06/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	42,216.0000	46,720.0000	10.669	0	0	0
12/06/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	42.0000	49.0000	16.667	0	0	0
12/06/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	364.0000	199.0000	(45.330)	0	0	0
12/06/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,946.0000	2,324.0000	19.424	0	0	0
12/06/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	72,083.0000	77,377.0000	7.344	0	0	0
12/06/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	53,262.0000	48,180.0000	(9.542)	0	0	0
12/06/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	19,770.0000	22,660.0000	14.618	0	0	0
12/06/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	11,819.0000	9,248.0000	(21.753)	0	0	0
12/06/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
12/06/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/06/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	157,805.0000	152,344.0000	(3.461)	0	0	0
12/06/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	140,394.0000	145,854.0000	3.889	0	0	0
12/06/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/06/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	20.0000	8.0000	(60.000)	0	0	0
12/06/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	7,098.0000	8,370.0000	17.921	0	0	0
12/06/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	29,319.0000	25,130.0000	(14.288)	0	0	0
12/06/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	105,435.0000	110,884.0000	5.168	0	0	0
12/06/2006	R186	2006/11/02			Bond Future	7.8170	7.8640	0.601	0.0000	0.0000	0
12/06/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	49,480.0000	53,471.0000	8.066	0	0	0
12/06/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	16,726.0000	18,596.0000	11.180	0	0	0
12/06/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	10,253.0000	8,581.0000	(16.307)	0	0	0
12/06/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	29,960.0000	32,862.0000	9.686	0	0	0
12/06/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	3,815.0000	4,352.0000	14.076	0	0	0
12/06/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	21,819.0000	19,057.0000	(12.659)	0	0	0
12/06/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	59,425.0000	54,840.0000	(7.716)	0	0	0
12/06/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	8,671.0000	9,750.0000	12.444	0	0	0
12/06/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	132,076.0000	126,498.0000	(4.223)	0	0	0
12/06/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	82,468.0000	77,341.0000	(6.217)	0	0	0
12/06/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	173.0000	116.0000	(32.948)	0	0	0
12/06/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	38,563.0000	34,769.0000	(9.838)	0	0	0
12/06/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	107,061.0000	101,628.0000	(5.075)	0	0	0
12/06/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	139,803.0000	145,410.0000	4.011	0	0	0
12/06/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	508.0000	594.0000	16.929	0	0	0
12/06/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	997.0000	733.0000	(26.479)	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
12/06/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	75,144.0000	80,034.0000	6.508	0	0	0
12/06/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	3,675.0000	2,901.0000	(21.061)	0	0	0
12/06/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	105,916.0000	111,316.0000	5.098	0	0	0
12/06/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	18.0000	10.0000	(44.444)	0	0	0
12/06/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	175,675.0000	181,331.0000	3.220	0	0	0
12/06/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,483.0000	1,714.0000	15.577	0	0	0
12/06/2006	R186	2007/02/01			Bond Future	7.8170	7.8650	0.614	0.0000	0.0000	0
12/06/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	19,261.0000	17,164.0000	(10.887)	0	0	0
12/06/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	58,220.0000	61,868.0000	6.266	0	0	0
12/06/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	33,620.0000	30,695.0000	(8.700)	0	0	0
12/06/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	41,706.0000	44,527.0000	6.764	0	0	0
12/06/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	139,446.0000	145,001.0000	3.984	0	0	0
12/06/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	11,506.0000	12,511.0000	8.735	0	0	0
12/06/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	3,184.0000	2,611.0000	(17.996)	0	0	0
12/06/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	107,353.0000	112,526.0000	4.819	0	0	0
12/06/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	837.0000	646.0000	(22.820)	0	0	0
12/06/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	9,067.0000	7,807.0000	(13.897)	0	0	0
12/06/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	80,037.0000	84,523.0000	5.605	0	0	0
12/06/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	6,636.0000	7,269.0000	9.539	0	0	0
12/06/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	134,412.0000	129,040.0000	(3.997)	0	0	0
12/06/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	3,631.0000	4,004.0000	10.273	0	0	0
12/06/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	89,668.0000	84,928.0000	(5.286)	0	0	0
12/06/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	18,939.0000	20,439.0000	7.920	0	0	0
12/06/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	111,569.0000	106,456.0000	(4.583)	0	0	0
12/06/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	29,635.0000	31,740.0000	7.103	0	0	0
12/06/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	69,369.0000	65,123.0000	(6.121)	0	0	0
12/06/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	174,481.0000	180,187.0000	3.270	0	0	0
12/06/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	138.0000	98.0000	(28.986)	0	0	0
12/06/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	51,330.0000	47,689.0000	(7.093)	0	0	0
12/06/2006	R194	2006/08/03			Bond Future	7.8090	7.8370	0.359	0.0000	0.0000	55
12/06/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
12/06/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	6,857.0000	6,464.0000	(5.731)	0	0	0
12/06/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
12/06/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	12,046.0000	12,458.0000	3.420	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
12/06/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	17,389.0000	16,976.0000	(2.375)	0	0	0
12/06/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	15,803.0000	16,217.0000	2.620	0	0	0
12/06/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/06/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	15.0000	15.0000	-	0	0	0
12/06/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	89.0000	91.0000	2.247	0	0	0
12/06/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	10,226.0000	9,815.0000	(4.019)	0	0	0
12/06/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	372.0000	393.0000	5.645	0	0	0
12/06/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	13,786.0000	13,373.0000	(2.996)	0	0	0
12/06/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	482.0000	380.0000	(21.162)	0	0	0
12/06/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	5,060.0000	5,370.0000	6.126	0	0	0
12/06/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	1,758.0000	1,525.0000	(13.254)	0	0	0
12/06/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	2,629.0000	2,810.0000	6.885	0	0	0
12/06/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	56.0000	37.0000	(33.929)	0	0	0
12/06/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,157.0000	1,233.0000	6.569	0	0	0
12/06/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	3,972.0000	3,635.0000	(8.484)	0	0	0
12/06/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	8,357.0000	8,752.0000	4.727	0	0	0
12/06/2006	R194	2006/11/02			Bond Future	7.8340	7.8690	0.447	0.0000	0.0000	0
12/06/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/06/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	13,692.0000	14,125.0000	3.162	0	0	0
12/06/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	16,869.0000	17,306.0000	2.591	0	0	0
12/06/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	15.0000	10.0000	(33.333)	0	0	0
12/06/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	20,073.0000	20,511.0000	2.182	0	0	0
12/06/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	23,292.0000	23,729.0000	1.876	0	0	0
12/06/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	10,626.0000	11,038.0000	3.877	0	0	0
12/06/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/06/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/06/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	1,326.0000	1,417.0000	6.863	0	0	0
12/06/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	126.0000	101.0000	(19.841)	0	0	0
12/06/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	6,508.0000	6,161.0000	(5.332)	0	0	0
12/06/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	5,467.0000	5,760.0000	5.359	0	0	0
12/06/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	3,641.0000	3,856.0000	5.905	0	0	0
12/06/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	1,280.0000	1,136.0000	(11.250)	0	0	0
12/06/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	2,590.0000	2,368.0000	(8.571)	0	0	0
12/06/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,360.0000	2,506.0000	6.186	0	0	0
12/06/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	479.0000	406.0000	(15.240)	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
12/06/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	4,432.0000	4,141.0000	(6.566)	0	0	0
12/06/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	7,816.0000	8,181.0000	4.670	0	0	0
12/06/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	8,956.0000	8,568.0000	(4.332)	0	0	0
12/06/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	678.0000	728.0000	7.375	0	0	0
12/06/2006	R194	2007/02/01			Bond Future	7.8580	7.8990	0.522	0.0000	0.0000	0
12/06/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	594.0000	526.0000	(11.448)	0	0	0
12/06/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	9,370.0000	9,718.0000	3.714	0	0	0
12/06/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	193.0000	163.0000	(15.544)	0	0	0
12/06/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	11,547.0000	11,934.0000	3.352	0	0	0
12/06/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	4,514.0000	4,718.0000	4.519	0	0	0
12/06/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	3,415.0000	3,203.0000	(6.208)	0	0	0
12/06/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	7,394.0000	7,699.0000	4.125	0	0	0
12/06/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	2,131.0000	1,969.0000	(7.602)	0	0	0
12/06/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	5,779.0000	6,033.0000	4.395	0	0	0
12/06/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	1,187.0000	1,075.0000	(9.436)	0	0	0
12/06/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	3,494.0000	3,655.0000	4.608	0	0	0
12/06/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	4,935.0000	4,680.0000	(5.167)	0	0	0
12/06/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	2,481.0000	2,605.0000	4.998	0	0	0
12/06/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	6,454.0000	6,161.0000	(4.540)	0	0	0
12/06/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	8,192.0000	7,867.0000	(3.967)	0	0	0
12/06/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	1,119.0000	1,183.0000	5.719	0	0	0
12/06/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	10,125.0000	9,772.0000	(3.486)	0	0	0
12/06/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	13,986.0000	14,394.0000	2.917	0	0	0
12/06/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	1,699.0000	1,790.0000	5.356	0	0	0
12/06/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	16,546.0000	16,961.0000	2.508	0	0	0
12/06/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	44.0000	35.0000	(20.455)	0	0	0
12/06/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/06/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	19,148.0000	19,564.0000	2.173	0	0	0
12/06/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
12/06/2006	R201	2006/08/03			Bond Future	8.0580	8.1040	0.571	0.0000	0.0000	26
12/06/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	20,941.0000	23,232.0000	10.940	0	0	0
12/06/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	10,391.0000	11,835.0000	13.897	0	0	0
12/06/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	6,808.0000	5,422.0000	(20.358)	0	0	0
12/06/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	21.0000	22.0000	4.762	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
12/06/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	70,279.0000	67,450.0000	(4.025)	0	0	0
12/06/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	1,732.0000	1,192.0000	(31.178)	0	0	0
12/06/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	124.0000	138.0000	11.290	0	0	0
12/06/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	539.0000	611.0000	13.358	0	0	0
12/06/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	1,593.0000	1,838.0000	15.380	0	0	0
12/06/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	42,094.0000	39,336.0000	(6.552)	0	0	0
12/06/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	56,166.0000	53,350.0000	(5.014)	0	0	0
12/06/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	28,386.0000	25,801.0000	(9.107)	0	0	0
12/06/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	16,084.0000	13,929.0000	(13.398)	0	0	0
12/06/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	4,335.0000	5,010.0000	15.571	0	0	0
12/06/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	199.0000	108.0000	(45.729)	0	0	0
12/06/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	35,335.0000	38,074.0000	7.752	0	0	0
12/06/2006	R201	2006/11/02			Bond Future	8.0720	8.1200	0.595	0.0000	0.0000	0
12/06/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	26,124.0000	28,076.0000	7.472	0	0	0
12/06/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	22,042.0000	20,154.0000	(8.565)	0	0	0
12/06/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	6,495.0000	5,561.0000	(14.380)	0	0	0
12/06/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	17,516.0000	18,959.0000	8.238	0	0	0
12/06/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	2,025.0000	2,240.0000	10.617	0	0	0
12/06/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	68,897.0000	66,116.0000	(4.036)	0	0	0
12/06/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	11,390.0000	12,389.0000	8.771	0	0	0
12/06/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	32,716.0000	30,489.0000	(6.807)	0	0	0
12/06/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	13,168.0000	11,724.0000	(10.966)	0	0	0
12/06/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	83,680.0000	86,565.0000	3.448	0	0	0
12/06/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	939.0000	1,045.0000	11.289	0	0	0
12/06/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	7,339.0000	7,998.0000	8.979	0	0	0
12/06/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
12/06/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	4,014.0000	4,409.0000	9.841	0	0	0
12/06/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	43,846.0000	41,355.0000	(5.681)	0	0	0
12/06/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	56,049.0000	53,378.0000	(4.765)	0	0	0
12/06/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	67,300.0000	70,157.0000	4.245	0	0	0
12/06/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	87.0000	58.0000	(33.333)	0	0	0
12/06/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	37,482.0000	39,921.0000	6.507	0	0	0
12/06/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	635.0000	475.0000	(25.197)	0	0	0
12/06/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	51,690.0000	54,416.0000	5.274	0	0	0
12/06/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	2,287.0000	1,839.0000	(19.589)	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
12/06/2006	R201	2007/02/01			Bond Future	8.0840	8.1330	0.606	0.0000	0.0000	0
12/06/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	15,235.0000	16,331.0000	7.194	0	0	0
12/06/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	45,251.0000	42,937.0000	(5.114)	0	0	0
12/06/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	29,057.0000	30,921.0000	6.415	0	0	0
12/06/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	11,026.0000	11,835.0000	7.337	0	0	0
12/06/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	35,130.0000	33,062.0000	(5.887)	0	0	0
12/06/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	7,005.0000	7,568.0000	8.037	0	0	0
12/06/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	9,174.0000	8,161.0000	(11.042)	0	0	0
12/06/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	68,211.0000	65,562.0000	(3.884)	0	0	0
12/06/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	4,235.0000	4,604.0000	8.713	0	0	0
12/06/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	56,371.0000	53,864.0000	(4.447)	0	0	0
12/06/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	21,616.0000	23,063.0000	6.694	0	0	0
12/06/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	82,446.0000	85,303.0000	3.465	0	0	0
12/06/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	24,940.0000	23,160.0000	(7.137)	0	0	0
12/06/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	2,431.0000	2,659.0000	9.379	0	0	0
12/06/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	16,660.0000	15,230.0000	(8.583)	0	0	0
12/06/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	67.0000	48.0000	(28.358)	0	0	0
12/06/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	66,745.0000	69,526.0000	4.167	0	0	0
12/06/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	419.0000	323.0000	(22.912)	0	0	0
12/06/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	1,565.0000	1,282.0000	(18.083)	0	0	0
12/06/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	52,128.0000	54,722.0000	4.976	0	0	0
12/06/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	39,382.0000	41,653.0000	5.767	0	0	0
12/06/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	4,298.0000	3,692.0000	(14.100)	0	0	0
12/06/2006	R203	2006/08/03			Bond Future	8.0650	8.1160	0.632	0.0000	0.0000	111
12/06/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	205.0000	116.0000	(43.415)	0	0	0
12/06/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	6,010.0000	6,973.0000	16.023	0	0	0
12/06/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	1,003.0000	654.0000	(34.796)	0	0	0
12/06/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	19,418.0000	16,660.0000	(14.203)	0	0	0
12/06/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	43,455.0000	46,826.0000	7.757	0	0	0
12/06/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	9,364.0000	7,513.0000	(19.767)	0	0	0
12/06/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	82,031.0000	85,735.0000	4.515	0	0	0
12/06/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	3,538.0000	2,592.0000	(26.738)	0	0	0
12/06/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	14,131.0000	16,000.0000	13.226	0	0	0
12/06/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	30.0000	14.0000	(53.333)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/06/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	26,921.0000	29,695.0000	10.304	0	0	0
12/06/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	62,193.0000	65,823.0000	5.837	0	0	0
12/06/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	94.0000	111.0000	18.085	0	0	0
12/06/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	503.0000	597.0000	18.688	0	0	0
12/06/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	33,147.0000	29,787.0000	(10.137)	0	0	0
12/06/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	1,995.0000	2,355.0000	18.045	0	0	0
12/06/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	48,981.0000	45,355.0000	(7.403)	0	0	0
12/06/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	65,492.0000	61,788.0000	(5.656)	0	0	0
12/06/2006	R203	2006/11/02			Bond Future	8.0780	8.1310	0.656	0.0000	0.0000	0
12/06/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	4,690.0000	3,895.0000	(16.951)	0	0	0
12/06/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	47,452.0000	50,463.0000	6.345	0	0	0
12/06/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	880.0000	677.0000	(23.068)	0	0	0
12/06/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	82,571.0000	86,173.0000	4.362	0	0	0
12/06/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	2,161.0000	1,731.0000	(19.898)	0	0	0
12/06/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	33,053.0000	35,565.0000	7.600	0	0	0
12/06/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	12,848.0000	14,192.0000	10.461	0	0	0
12/06/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	64,156.0000	67,532.0000	5.262	0	0	0
12/06/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	25,130.0000	22,668.0000	(9.797)	0	0	0
12/06/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	21,454.0000	23,382.0000	8.987	0	0	0
12/06/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	15,819.0000	13,941.0000	(11.872)	0	0	0
12/06/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	9,074.0000	7,780.0000	(14.261)	0	0	0
12/06/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	314.0000	231.0000	(26.433)	0	0	0
12/06/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	122,617.0000	126,394.0000	3.080	0	0	0
12/06/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	102,175.0000	105,898.0000	3.644	0	0	0
12/06/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	97.0000	68.0000	(29.897)	0	0	0
12/06/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	7,039.0000	7,880.0000	11.948	0	0	0
12/06/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	3,502.0000	3,972.0000	13.421	0	0	0
12/06/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	36,821.0000	33,856.0000	(8.052)	0	0	0
12/06/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	50,380.0000	47,044.0000	(6.622)	0	0	0
12/06/2006	R203	2007/02/01			Bond Future	8.0900	8.1440	0.667	0.0000	0.0000	0
12/06/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	51,464.0000	54,258.0000	5.429	0	0	0
12/06/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	8,513.0000	7,492.0000	(11.993)	0	0	0
12/06/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	66,835.0000	69,974.0000	4.697	0	0	0
12/06/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	18,344.0000	19,820.0000	8.046	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
12/06/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	29,593.0000	27,254.0000	(7.904)	0	0	0
12/06/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	2,696.0000	2,281.0000	(15.393)	0	0	0
12/06/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	4,962.0000	4,286.0000	(13.624)	0	0	0
12/06/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	11,811.0000	12,876.0000	9.017	0	0	0
12/06/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	40,308.0000	37,557.0000	(6.825)	0	0	0
12/06/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	7,206.0000	7,926.0000	9.992	0	0	0
12/06/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	20,679.0000	18,792.0000	(9.125)	0	0	0
12/06/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	65,980.0000	62,621.0000	(5.091)	0	0	0
12/06/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	27,080.0000	29,008.0000	7.120	0	0	0
12/06/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	13,675.0000	12,241.0000	(10.486)	0	0	0
12/06/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	52,558.0000	49,463.0000	(5.889)	0	0	0
12/06/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	38,140.0000	40,520.0000	6.240	0	0	0
12/06/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	102,426.0000	106,007.0000	3.496	0	0	0
12/06/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	4,155.0000	4,611.0000	10.975	0	0	0
12/06/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	1,358.0000	1,124.0000	(17.231)	0	0	0
12/06/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	83,937.0000	87,337.0000	4.051	0	0	0
12/06/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	632.0000	511.0000	(19.146)	0	0	0
12/06/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	121,998.0000	125,691.0000	3.027	0	0	0
12/06/2006	R204	2006/08/03			Bond Future	8.0550	8.1060	0.633	0.0000	0.0000	83
12/06/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	14,649.0000	16,570.0000	13.114	0	0	0
12/06/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	10,391.0000	8,386.0000	(19.296)	0	0	0
12/06/2006	R204	2006/11/02			Bond Future	8.0650	8.1180	0.657	0.0000	0.0000	0
12/06/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	67,656.0000	71,152.0000	5.167	0	0	0
12/06/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	2,862.0000	2,331.0000	(18.553)	0	0	0
12/06/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	5,865.0000	4,935.0000	(15.857)	0	0	0
12/06/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	87,043.0000	90,802.0000	4.319	0	0	0
12/06/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	35,230.0000	37,804.0000	7.306	0	0	0
12/06/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	10,833.0000	9,380.0000	(13.413)	0	0	0
12/06/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	1,248.0000	980.0000	(21.474)	0	0	0
12/06/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	28,147.0000	25,516.0000	(9.347)	0	0	0
12/06/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	69,905.0000	66,146.0000	(5.377)	0	0	0
12/06/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	50,198.0000	53,295.0000	6.170	0	0	0
12/06/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	1,973.0000	2,241.0000	13.583	0	0	0
12/06/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	129,643.0000	133,625.0000	3.072	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
12/06/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	18,211.0000	16,165.0000	(11.235)	0	0	0
12/06/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	164.0000	118.0000	(28.049)	0	0	0
12/06/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	14,184.0000	15,580.0000	9.842	0	0	0
12/06/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	107,833.0000	111,742.0000	3.625	0	0	0
12/06/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	483.0000	364.0000	(24.638)	0	0	0
12/06/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	8,016.0000	8,909.0000	11.140	0	0	0
12/06/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	54,560.0000	51,048.0000	(6.437)	0	0	0
12/06/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	23,180.0000	25,162.0000	8.550	0	0	0
12/06/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	4,159.0000	4,675.0000	12.407	0	0	0
12/06/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	40,431.0000	37,297.0000	(7.751)	0	0	0
12/06/2006	R204	2007/02/01			Bond Future	8.0740	8.1280	0.669	0.0000	0.0000	0
12/06/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	108,171.0000	111,952.0000	3.495	0	0	0
12/06/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	9,558.0000	8,433.0000	(11.770)	0	0	0
12/06/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,587.0000	1,318.0000	(16.950)	0	0	0
12/06/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	5,638.0000	4,884.0000	(13.374)	0	0	0
12/06/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	43,732.0000	40,788.0000	(6.732)	0	0	0
12/06/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	54,001.0000	56,925.0000	5.415	0	0	0
12/06/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	56,704.0000	53,403.0000	(5.821)	0	0	0
12/06/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	70,854.0000	67,280.0000	(5.044)	0	0	0
12/06/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	7,574.0000	8,322.0000	9.876	0	0	0
12/06/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	88,440.0000	92,021.0000	4.049	0	0	0
12/06/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	4,385.0000	4,860.0000	10.832	0	0	0
12/06/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	129,137.0000	133,045.0000	3.026	0	0	0
12/06/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	3,103.0000	2,635.0000	(15.082)	0	0	0
12/06/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	751.0000	609.0000	(18.908)	0	0	0
12/06/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	70,266.0000	73,561.0000	4.689	0	0	0
12/06/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	12,382.0000	13,487.0000	8.924	0	0	0
12/06/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	32,322.0000	29,807.0000	(7.781)	0	0	0
12/06/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	19,206.0000	20,740.0000	7.987	0	0	0
12/06/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	28,349.0000	30,356.0000	7.080	0	0	0
12/06/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	15,193.0000	13,628.0000	(10.301)	0	0	0
12/06/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	39,960.0000	42,444.0000	6.216	0	0	0
12/06/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	22,764.0000	20,722.0000	(8.970)	0	0	0
12/06/2006	R207	2006/08/03			Bond Future	8.0310	8.0810	0.623	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
12/06/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	11,390.0000	9,300.0000	(18.349)	0	0	0
12/06/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	13,804.0000	15,591.0000	12.946	0	0	0
12/06/2006	R207	2006/11/02			Bond Future	8.0380	8.0900	0.647	0.0000	0.0000	0
12/06/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	4,138.0000	3,187.0000	(22.982)	0	0	0
12/06/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	26,656.0000	29,694.0000	11.397	0	0	0
12/06/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	10,709.0000	8,825.0000	(17.593)	0	0	0
12/06/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	13,639.0000	15,744.0000	15.434	0	0	0
12/06/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	1,799.0000	2,258.0000	25.514	0	0	0
12/06/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	70,286.0000	66,325.0000	(5.636)	0	0	0
12/06/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	106,598.0000	110,585.0000	3.740	0	0	0
12/06/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
12/06/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	78.0000	107.0000	37.179	0	0	0
12/06/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	21,741.0000	18,889.0000	(13.118)	0	0	0
12/06/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	36,449.0000	32,918.0000	(9.688)	0	0	0
12/06/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	5,621.0000	6,758.0000	20.228	0	0	0
12/06/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	436.0000	570.0000	30.734	0	0	0
12/06/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	1,198.0000	850.0000	(29.048)	0	0	0
12/06/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	53,109.0000	49,255.0000	(7.257)	0	0	0
12/06/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	36.0000	21.0000	(41.667)	0	0	0
12/06/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	63,624.0000	67,525.0000	6.131	0	0	0
12/06/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	250.0000	161.0000	(35.600)	0	0	0
12/06/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	84,716.0000	88,690.0000	4.691	0	0	0
12/06/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	43,857.0000	47,499.0000	8.304	0	0	0
12/06/2006	R207	2007/02/01			Bond Future	8.0440	8.0980	0.671	0.0000	0.0000	0
12/06/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	53,074.0000	55,972.0000	5.460	0	0	0
12/06/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	10,416.0000	9,217.0000	(11.511)	0	0	0
12/06/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	16,369.0000	14,719.0000	(10.080)	0	0	0
12/06/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	34,148.0000	31,545.0000	(7.623)	0	0	0
12/06/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	39,106.0000	41,553.0000	6.257	0	0	0
12/06/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	18,648.0000	20,142.0000	8.012	0	0	0
12/06/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	27,629.0000	29,594.0000	7.112	0	0	0
12/06/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	45,833.0000	42,807.0000	(6.602)	0	0	0
12/06/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	4,231.0000	4,687.0000	10.778	0	0	0
12/06/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	59,018.0000	55,643.0000	(5.719)	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
12/06/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	107,640.0000	111,439.0000	3.529	0	0	0
12/06/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	73,310.0000	69,670.0000	(4.965)	0	0	0
12/06/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	7,315.0000	8,037.0000	9.870	0	0	0
12/06/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	11,985.0000	13,056.0000	8.936	0	0	0
12/06/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	1,801.0000	1,503.0000	(16.546)	0	0	0
12/06/2006	R207 2007/02/01	8.00	Call	Option on Bond Future	24,273.0000	22,141.0000	(8.783)	0	0	0
12/06/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	865.0000	705.0000	(18.497)	0	0	0
12/06/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	6,222.0000	5,408.0000	(13.083)	0	0	0
12/06/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	128,963.0000	132,900.0000	3.053	0	0	0
12/06/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	3,472.0000	2,959.0000	(14.775)	0	0	0
12/06/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	69,359.0000	72,642.0000	4.733	0	0	0
12/06/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	87,663.0000	91,247.0000	4.088	0	0	0

Grand Total:

2,739