



Derivatives High/Low Report

High/Low for 12/01/2006

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
12/01/2006	GOVI 2006/02/02			jGovi	238.4540	238.3690	(0.036)	0.0000	0.0000	506
12/01/2006	GOVI 2006/02/02	230.00	Call	jGovi	85,162.0000	84,261.0000	(1.058)	0	0	0
12/01/2006	GOVI 2006/02/02	230.00	Put	jGovi	622.0000	571.0000	(8.199)	0	0	0
12/01/2006	GOVI 2006/05/04			jGovi	242.6700	242.5580	(0.046)	0.0000	0.0000	220
12/01/2006	GOVI 2006/05/04	230.00	Put	jGovi	665.0000	676.0000	1.654	0	0	0
12/01/2006	GOVI 2006/05/04	230.00	Call	jGovi	127,365.0000	126,256.0000	(0.871)	0	0	0
12/01/2006	GOVI 2006/08/03			jGovi	246.9710	246.8230	(0.060)	0.0000	0.0000	0
12/01/2006	GOVI 2006/08/03	230.00	Put	jGovi	929.0000	954.0000	2.691	0	0	0
12/01/2006	GOVI 2006/08/03	230.00	Call	jGovi	170,639.0000	169,184.0000	(0.853)	0	0	0
12/01/2006	GOVI 2006/11/02			jGovi	251.3070	251.1340	(0.069)	0.0000	0.0000	0
12/01/2006	GOVI 2006/11/02	230.00	Put	jGovi	659.0000	681.0000	3.338	0	0	0
12/01/2006	GOVI 2006/11/02	230.00	Call	jGovi	213,729.0000	212,021.0000	(0.799)	0	0	0
12/01/2006	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
12/01/2006	J153 2010/08/31			jSwap	7.1910	7.1890	(0.028)	0.0000	0.0000	0
12/01/2006	J157 2015/09/15			jSwap	7.3530	7.3620	0.122	0.0000	0.0000	0
12/01/2006	J186 2026/12/21			jSwap	6.9700	6.9800	0.143	0.0000	0.0000	0
12/01/2006	J194 2008/02/28			jSwap	7.0690	7.0760	0.099	0.0000	0.0000	0

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12/01/2006	J201	2014/12/22			jSwap	7.3410	7.3500	0.123	0.0000	0.0000	0
12/01/2006	J203	2017/09/15			jSwap	7.3110	7.3150	0.055	0.0000	0.0000	0
12/01/2006	J204	2018/12/21			jSwap	7.3010	7.3050	0.055	0.0000	0.0000	0
12/01/2006	J207	2020/01/15			jSwap	7.2620	7.2650	0.041	0.0000	0.0000	0
12/01/2006	JBAR	2005/03/16			jBar	7.0250	7.0000	(0.356)	0.0000	0.0000	0
12/01/2006	JFRA	2006/02/02			jFra	7.0600	7.0210	(0.552)	0.0000	0.0000	0
12/01/2006	JFRA	2006/02/02	7.25	Put	Option on jFra	533.0000	607.0000	13.884	0	0	0
12/01/2006	JFRA	2006/02/02	7.25	Call	Option on jFra	67.0000	46.0000	(31.343)	0	0	0
12/01/2006	JFRA	2006/05/04			jFra	6.7840	6.7570	(0.398)	0.0000	0.0000	0
12/01/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	992.0000	1,030.0000	3.831	0	0	0
12/01/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	462.0000	434.0000	(6.061)	0	0	0
12/01/2006	JFRA	2006/08/03			jFra	6.8340	6.7770	(0.834)	0.0000	0.0000	0
12/01/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1,245.0000	1,323.0000	6.265	0	0	0
12/01/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	838.0000	776.0000	(7.399)	0	0	0
12/01/2006	JFRA	2006/11/02			jFra	6.9270	6.8580	(0.996)	0.0000	0.0000	0
12/01/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,215.0000	1,133.0000	(6.749)	0	0	0
12/01/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,393.0000	1,481.0000	6.317	0	0	0
12/01/2006	JFRA	2007/02/01			jFra	7.0680	7.0070	(0.863)	0.0000	0.0000	500
12/01/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	2,083.0000	2,173.0000	4.321	0	0	0
12/01/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,024.0000	965.0000	(5.762)	0	0	0
12/01/2006	JFRA	2007/05/03			jFra	7.1810	7.1040	(1.072)	0.0000	0.0000	0
12/01/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	2,107.0000	2,216.0000	5.173	0	0	0
12/01/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,326.0000	1,246.0000	(6.033)	0	0	0

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12/01/2006	JFRA	2007/08/02			jFra	7.2580	7.2140	(0.606)	0.0000	0.0000	0
12/01/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,153.0000	2,212.0000	2.740	0	0	0
12/01/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,561.0000	1,511.0000	(3.203)	0	0	0
12/01/2006	JFRA	2007/11/01			jFra	7.2930	7.3280	0.480	0.0000	0.0000	0
12/01/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,364.0000	2,313.0000	(2.157)	0	0	0
12/01/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,819.0000	1,860.0000	2.254	0	0	0
12/01/2006	JN02	2006/02/02			jNote	7.0470	7.0050	(0.596)	0.0000	0.0000	0
12/01/2006	JN02	2006/02/02	7.25	Put	Option on jNote	4,783.0000	5,333.0000	11.499	0	0	0
12/01/2006	JN02	2006/02/02	7.25	Call	Option on jNote	1,004.0000	767.0000	(23.606)	0	0	0
12/01/2006	JN05	2006/02/02			jNote	7.3610	7.3330	(0.380)	0.0000	0.0000	0
12/01/2006	JN05	2006/02/02	7.75	Put	Option on jNote	16,850.0000	17,875.0000	6.083	0	0	0
12/01/2006	JN05	2006/02/02	7.75	Call	Option on jNote	628.0000	471.0000	(25.000)	0	0	0
12/01/2006	JN10	2006/02/02			jNote	7.4450	7.4170	(0.376)	0.0000	0.0000	0
12/01/2006	JN10	2006/02/02	8.00	Put	Option on jNote	39,239.0000	41,193.0000	4.980	0	0	0
12/01/2006	JN10	2006/02/02	8.00	Call	Option on jNote	201.0000	133.0000	(33.831)	0	0	0
12/01/2006	JROD	2006/01/31			jRod	6.6850	6.6840	(0.015)	0.0000	0.0000	0
12/01/2006	JROD	2006/02/28			jRod	6.7720	6.7670	(0.074)	0.0000	0.0000	0
12/01/2006	JROD	2006/03/31			jRod	6.9010	6.8790	(0.319)	0.0000	0.0000	0
12/01/2006	JROD	2006/04/28			jRod	6.8770	6.8590	(0.262)	0.0000	0.0000	0
12/01/2006	JROD	2006/05/31			jRod	6.9390	6.9210	(0.259)	0.0000	0.0000	0
12/01/2006	JROD	2006/06/30			jRod	6.9930	6.9800	(0.186)	0.0000	0.0000	0
12/01/2006	JROD	2006/07/31			jRod	6.9410	6.9350	(0.086)	0.0000	0.0000	0
12/01/2006	JROD	2006/08/31			jRod	6.9750	6.9690	(0.086)	0.0000	0.0000	0

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12/01/2006	R153	2006/02/02			Bond Future	7.1950	7.1950	-	0.0000	0.0000	267
12/01/2006	R153	2006/02/02	7.80	Call	Option on Bond Future	26,076.0000	26,058.0000	(0.069)	0	0	2
12/01/2006	R153	2006/02/02	7.30	Put	Option on Bond Future	2,948.0000	2,844.0000	(3.528)	0	0	0
12/01/2006	R153	2006/02/02	7.40	Put	Option on Bond Future	1,754.0000	1,666.0000	(5.017)	0	0	0
12/01/2006	R153	2006/02/02	7.80	Put	Option on Bond Future	135.0000	117.0000	(13.333)	0	0	0
12/01/2006	R153	2006/02/02	7.35	Call	Option on Bond Future	9,003.0000	8,906.0000	(1.077)	0	0	0
12/01/2006	R153	2006/02/02	7.25	Call	Option on Bond Future	6,133.0000	6,023.0000	(1.794)	0	0	0
12/01/2006	R153	2006/02/02	7.25	Put	Option on Bond Future	3,745.0000	3,636.0000	(2.911)	0	0	1
12/01/2006	R153	2006/02/02	7.40	Call	Option on Bond Future	10,624.0000	10,535.0000	(0.838)	0	0	0
12/01/2006	R153	2006/02/02	7.05	Call	Option on Bond Future	2,166.0000	2,074.0000	(4.247)	0	0	0
12/01/2006	R153	2006/02/02	7.05	Put	Option on Bond Future	8,489.0000	8,397.0000	(1.084)	0	0	2
12/01/2006	R153	2006/02/02	7.35	Put	Option on Bond Future	2,290.0000	2,192.0000	(4.279)	0	0	0
12/01/2006	R153	2006/02/02	7.20	Put	Option on Bond Future	4,692.0000	4,581.0000	(2.366)	0	0	0
12/01/2006	R153	2006/02/02	7.30	Call	Option on Bond Future	7,501.0000	7,397.0000	(1.386)	0	0	0
12/01/2006	R153	2006/02/02	7.20	Call	Option on Bond Future	4,909.0000	4,799.0000	(2.241)	0	0	0
12/01/2006	R153	2006/02/02	8.50	Call	Option on Bond Future	55,089.0000	55,089.0000	-	0	0	0
12/01/2006	R153	2006/02/02	7.50	Call	Option on Bond Future	14,157.0000	14,089.0000	(0.480)	0	0	0
12/01/2006	R153	2006/02/02	7.75	Put	Option on Bond Future	193.0000	170.0000	(11.917)	0	0	1
12/01/2006	R153	2006/02/02	7.75	Call	Option on Bond Future	24,017.0000	23,993.0000	(0.100)	0	0	1
12/01/2006	R153	2006/02/02	8.25	Call	Option on Bond Future	44,788.0000	44,787.0000	(0.002)	0	0	1
12/01/2006	R153	2006/02/02	8.25	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
12/01/2006	R153	2006/02/02	8.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/01/2006	R153	2006/02/02	8.00	Call	Option on Bond Future	34,392.0000	34,386.0000	(0.017)	0	0	0
12/01/2006	R153	2006/02/02	8.00	Put	Option on Bond Future	29.0000	24.0000	(17.241)	0	0	0
12/01/2006	R153	2006/02/02	7.00	Call	Option on Bond Future	1,554.0000	1,474.0000	(5.148)	0	0	0
12/01/2006	R153	2006/02/02	7.00	Put	Option on Bond Future	10,067.0000	9,987.0000	(0.795)	0	0	0
12/01/2006	R153	2006/02/02	7.50	Put	Option on Bond Future	991.0000	923.0000	(6.862)	0	0	0
12/01/2006	R153	2006/02/02	6.75	Put	Option on Bond Future	19,759.0000	19,734.0000	(0.127)	0	0	0
12/01/2006	R153	2006/02/02	7.45	Call	Option on Bond Future	12,347.0000	12,269.0000	(0.632)	0	0	0
12/01/2006	R153	2006/02/02	6.75	Call	Option on Bond Future	222.0000	197.0000	(11.261)	0	0	0
12/01/2006	R153	2006/02/02	7.45	Put	Option on Bond Future	1,327.0000	1,249.0000	(5.878)	0	0	0
12/01/2006	R153	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2006	R153	2006/02/02	9.00	Call	Option on Bond Future	75,356.0000	75,356.0000	-	0	0	0
12/01/2006	R153	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2006	R153	2006/02/02	8.75	Call	Option on Bond Future	65,279.0000	65,279.0000	-	0	0	0

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12/01/2006	R153	2006/02/02	7.95	Put	Option on Bond Future	44.0000	36.0000	(18.182)	0	0	0
12/01/2006	R153	2006/02/02	7.55	Put	Option on Bond Future	731.0000	674.0000	(7.798)	0	0	0
12/01/2006	R153	2006/02/02	7.55	Call	Option on Bond Future	16,038.0000	15,981.0000	(0.355)	0	0	0
12/01/2006	R153	2006/02/02	7.15	Put	Option on Bond Future	5,796.0000	5,689.0000	(1.846)	0	0	0
12/01/2006	R153	2006/02/02	7.15	Call	Option on Bond Future	3,839.0000	3,731.0000	(2.813)	0	0	0
12/01/2006	R153	2006/02/02	7.10	Put	Option on Bond Future	7,063.0000	6,961.0000	(1.444)	0	0	0
12/01/2006	R153	2006/02/02	7.60	Call	Option on Bond Future	17,976.0000	17,929.0000	(0.261)	0	0	0
12/01/2006	R153	2006/02/02	7.60	Put	Option on Bond Future	533.0000	486.0000	(8.818)	0	0	0
12/01/2006	R153	2006/02/02	7.65	Call	Option on Bond Future	19,959.0000	19,921.0000	(0.190)	0	0	0
12/01/2006	R153	2006/02/02	7.65	Put	Option on Bond Future	384.0000	346.0000	(9.896)	0	0	0
12/01/2006	R153	2006/02/02	7.90	Put	Option on Bond Future	64.0000	54.0000	(15.625)	0	0	0
12/01/2006	R153	2006/02/02	7.90	Call	Option on Bond Future	30,225.0000	30,215.0000	(0.033)	0	0	0
12/01/2006	R153	2006/02/02	7.10	Call	Option on Bond Future	2,925.0000	2,823.0000	(3.487)	0	0	0
12/01/2006	R153	2006/02/02	7.85	Put	Option on Bond Future	93.0000	80.0000	(13.978)	0	0	0
12/01/2006	R153	2006/02/02	7.70	Put	Option on Bond Future	274.0000	244.0000	(10.949)	0	0	0
12/01/2006	R153	2006/02/02	7.70	Call	Option on Bond Future	21,975.0000	21,945.0000	(0.137)	0	0	0
12/01/2006	R153	2006/02/02	7.85	Call	Option on Bond Future	28,147.0000	28,133.0000	(0.050)	0	0	0
12/01/2006	R153	2006/02/02	7.95	Call	Option on Bond Future	32,308.0000	32,300.0000	(0.025)	0	0	0
12/01/2006	R153	2006/05/04			Bond Future	7.1950	7.1980	0.042	0.0000	0.0000	0
12/01/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	11,020.0000	11,024.0000	0.036	0	0	0
12/01/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	13,285.0000	13,165.0000	(0.903)	0	0	0
12/01/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	43,571.0000	43,437.0000	(0.308)	0	0	0
12/01/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	1,040.0000	1,030.0000	(0.962)	0	0	20
12/01/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	74.0000	72.0000	(2.703)	0	0	0
12/01/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	71,693.0000	71,568.0000	(0.174)	0	0	0
12/01/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	2,110.0000	2,098.0000	(0.569)	0	0	0
12/01/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	195.0000	192.0000	(1.538)	0	0	0
12/01/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	62,222.0000	62,094.0000	(0.206)	0	0	0
12/01/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	52,802.0000	52,671.0000	(0.248)	0	0	0
12/01/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	81,136.0000	81,011.0000	(0.154)	0	0	0
12/01/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	8,556.0000	8,454.0000	(1.192)	0	0	0
12/01/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	16,630.0000	16,653.0000	0.138	0	0	0
12/01/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	26.0000	25.0000	(3.846)	0	0	0
12/01/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	23,653.0000	23,697.0000	0.186	0	0	0
12/01/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	3,947.0000	3,934.0000	(0.329)	0	0	0

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12/01/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	26,561.0000	26,425.0000	(0.512)	0	0	0
12/01/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	34,736.0000	34,600.0000	(0.392)	0	0	0
12/01/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	5,127.0000	5,047.0000	(1.560)	0	0	0
12/01/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	6,836.0000	6,829.0000	(0.102)	0	0	0
12/01/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	471.0000	465.0000	(1.274)	0	0	0
12/01/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	19,330.0000	19,199.0000	(0.678)	0	0	0
12/01/2006	R153	2006/08/03			Bond Future	7.1930	7.2000	0.097	0.0000	0.0000	0
12/01/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	15,458.0000	15,279.0000	(1.158)	0	0	0
12/01/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	13,240.0000	13,333.0000	0.702	0	0	0
12/01/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	10,182.0000	10,035.0000	(1.444)	0	0	0
12/01/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	17,731.0000	17,858.0000	0.716	0	0	0
12/01/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	2,725.0000	2,732.0000	0.257	0	0	0
12/01/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	70,109.0000	69,840.0000	(0.384)	0	0	0
12/01/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	2,244.0000	2,248.0000	0.178	0	0	0
12/01/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	61,496.0000	61,230.0000	(0.433)	0	0	0
12/01/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	52,944.0000	52,683.0000	(0.493)	0	0	0
12/01/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	7,249.0000	7,295.0000	0.635	0	0	0
12/01/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	3,360.0000	3,372.0000	0.357	0	0	0
12/01/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	28,705.0000	28,478.0000	(0.791)	0	0	0
12/01/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	44,511.0000	44,258.0000	(0.568)	0	0	0
12/01/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	36,284.0000	36,041.0000	(0.670)	0	0	0
12/01/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	5,356.0000	5,386.0000	0.560	0	0	0
12/01/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	21,699.0000	21,493.0000	(0.949)	0	0	0
12/01/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	9,813.0000	9,879.0000	0.673	0	0	0
12/01/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	4,208.0000	4,227.0000	0.452	0	0	0
12/01/2006	R157	2006/02/02			Bond Future	7.3550	7.3640	0.122	0.0000	0.0000	140
12/01/2006	R157	2006/02/02	6.75	Call	Option on Bond Future	70.0000	52.0000	(25.714)	0	0	0
12/01/2006	R157	2006/02/02	8.00	Call	Option on Bond Future	54,349.0000	53,558.0000	(1.455)	0	0	0
12/01/2006	R157	2006/02/02	8.00	Put	Option on Bond Future	216.0000	201.0000	(6.944)	0	0	0
12/01/2006	R157	2006/02/02	8.25	Call	Option on Bond Future	74,400.0000	73,620.0000	(1.048)	0	0	250
12/01/2006	R157	2006/02/02	8.25	Put	Option on Bond Future	40.0000	35.0000	(12.500)	0	0	250
12/01/2006	R157	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2006	R157	2006/02/02	9.00	Call	Option on Bond Future	132,640.0000	131,865.0000	(0.584)	0	0	0
12/01/2006	R157	2006/02/02	7.75	Call	Option on Bond Future	34,661.0000	33,858.0000	(2.317)	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
12/01/2006	R157	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2006	R157	2006/02/02	7.75	Put	Option on Bond Future	1,172.0000	1,144.0000	(2.389)	0	0	0
12/01/2006	R157	2006/02/02	7.00	Call	Option on Bond Future	862.0000	724.0000	(16.009)	0	0	0
12/01/2006	R157	2006/02/02	6.75	Put	Option on Bond Future	53,516.0000	54,273.0000	1.415	0	0	0
12/01/2006	R157	2006/02/02	7.00	Put	Option on Bond Future	31,899.0000	32,537.0000	2.000	0	0	0
12/01/2006	R157	2006/02/02	8.50	Call	Option on Bond Future	94,188.0000	93,412.0000	(0.824)	0	0	0
12/01/2006	R157	2006/02/02	8.50	Put	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
12/01/2006	R157	2006/02/02	7.50	Call	Option on Bond Future	17,277.0000	16,540.0000	(4.266)	0	0	0
12/01/2006	R157	2006/02/02	7.50	Put	Option on Bond Future	4,858.0000	4,896.0000	0.782	0	0	0
12/01/2006	R157	2006/02/02	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/01/2006	R157	2006/02/02	8.75	Call	Option on Bond Future	113,606.0000	112,831.0000	(0.682)	0	0	0
12/01/2006	R157	2006/02/02	9.25	Call	Option on Bond Future	151,296.0000	150,521.0000	(0.512)	0	0	0
12/01/2006	R157	2006/02/02	7.25	Put	Option on Bond Future	14,645.0000	14,954.0000	2.110	0	0	0
12/01/2006	R157	2006/02/02	7.25	Call	Option on Bond Future	5,559.0000	5,092.0000	(8.401)	0	0	0
12/01/2006	R157	2006/05/04			Bond Future	7.3620	7.3740	0.163	0.0000	0.0000	0
12/01/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	58,488.0000	57,594.0000	(1.529)	0	0	0
12/01/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	1,199.0000	1,209.0000	0.834	0	0	0
12/01/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	148,141.0000	147,136.0000	(0.678)	0	0	0
12/01/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	130,444.0000	129,444.0000	(0.767)	0	0	0
12/01/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	606.0000	610.0000	0.660	0	0	0
12/01/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	1,741.0000	1,760.0000	1.091	0	0	115
12/01/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	2,588.0000	2,625.0000	1.430	0	0	0
12/01/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	6,133.0000	6,248.0000	1.875	0	0	0
12/01/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	112,331.0000	111,341.0000	(0.881)	0	0	0
12/01/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	76,107.0000	75,163.0000	(1.240)	0	0	0
12/01/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	42,296.0000	41,485.0000	(1.917)	0	0	0
12/01/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	94,151.0000	93,177.0000	(1.035)	0	0	0
12/01/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	10,138.0000	10,336.0000	1.953	0	0	0
12/01/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	3,953.0000	4,019.0000	1.670	0	0	0
12/01/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	25,836.0000	26,320.0000	1.873	0	0	0
12/01/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	16,365.0000	15,840.0000	(3.208)	0	0	0
12/01/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	8,028.0000	7,685.0000	(4.273)	0	0	0
12/01/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	16,422.0000	16,744.0000	1.961	0	0	0
12/01/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	27,975.0000	27,287.0000	(2.459)	0	0	50
12/01/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	38,948.0000	39,616.0000	1.715	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
12/01/2006	R157	2006/08/03			Bond Future	7.3680	7.3830	0.204	0.0000	0.0000	0
12/01/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	13,627.0000	13,883.0000	1.879	0	0	0
12/01/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	64,302.0000	63,326.0000	(1.518)	0	0	0
12/01/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	45,476.0000	46,237.0000	1.673	0	0	0
12/01/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	14,789.0000	14,318.0000	(3.185)	0	0	0
12/01/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	8,413.0000	8,555.0000	1.688	0	0	0
12/01/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	97,442.0000	96,352.0000	(1.119)	0	0	0
12/01/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	10,614.0000	10,805.0000	1.800	0	0	0
12/01/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	80,653.0000	79,611.0000	(1.292)	0	0	0
12/01/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	18,507.0000	18,854.0000	1.875	0	0	0
12/01/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	33,995.0000	34,599.0000	1.777	0	0	0
12/01/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	49,436.0000	48,551.0000	(1.790)	0	0	0
12/01/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	114,461.0000	113,336.0000	(0.983)	0	0	0
12/01/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	24,252.0000	23,624.0000	(2.589)	0	0	0
12/01/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	35,917.0000	35,149.0000	(2.138)	0	0	0
12/01/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	25,125.0000	25,589.0000	1.847	0	0	0
12/01/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	6,807.0000	6,914.0000	1.572	0	0	0
12/01/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	131,503.0000	130,352.0000	(0.875)	0	0	0
12/01/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	5,581.0000	5,663.0000	1.469	0	0	0
12/01/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	3,754.0000	3,810.0000	1.492	0	0	0
12/01/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	147,594.0000	146,417.0000	(0.797)	0	0	0
12/01/2006	R186	2006/02/02			Bond Future	7.0150	7.0250	0.143	0.0000	0.0000	0
12/01/2006	R186	2006/02/02	7.25	Call	Option on Bond Future	35,114.0000	33,763.0000	(3.847)	0	0	0
12/01/2006	R186	2006/02/02	7.00	Put	Option on Bond Future	13,833.0000	14,278.0000	3.217	0	0	0
12/01/2006	R186	2006/02/02	7.00	Call	Option on Bond Future	11,746.0000	10,802.0000	(8.037)	0	0	0
12/01/2006	R186	2006/02/02	7.75	Put	Option on Bond Future	44.0000	40.0000	(9.091)	0	0	0
12/01/2006	R186	2006/02/02	7.75	Call	Option on Bond Future	96,770.0000	95,376.0000	(1.441)	0	0	0
12/01/2006	R186	2006/02/02	8.00	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
12/01/2006	R186	2006/02/02	8.00	Call	Option on Bond Future	127,283.0000	125,893.0000	(1.092)	0	0	0
12/01/2006	R186	2006/02/02	7.25	Put	Option on Bond Future	3,018.0000	3,056.0000	1.259	0	0	0
12/01/2006	R186	2006/02/02	7.50	Call	Option on Bond Future	65,444.0000	64,040.0000	(2.145)	0	0	0
12/01/2006	R186	2006/02/02	7.50	Put	Option on Bond Future	428.0000	414.0000	(3.271)	0	0	0
12/01/2006	R186	2006/02/02	8.50	Call	Option on Bond Future	185,108.0000	183,719.0000	(0.750)	0	0	0
12/01/2006	R186	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/01/2006	R186	2006/02/02	8.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
12/01/2006	R186	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2006	R186	2006/02/02	9.00	Call	Option on Bond Future	238,877.0000	237,488.0000	(0.581)	0	0	0
12/01/2006	R186	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2006	R186	2006/02/02	8.25	Call	Option on Bond Future	156,724.0000	155,335.0000	(0.886)	0	0	0
12/01/2006	R186	2006/02/02	6.75	Call	Option on Bond Future	1,592.0000	1,323.0000	(16.897)	0	0	0
12/01/2006	R186	2006/02/02	6.75	Put	Option on Bond Future	39,185.0000	40,306.0000	2.861	0	0	0
12/01/2006	R186	2006/02/02	6.50	Call	Option on Bond Future	80.0000	57.0000	(28.750)	0	0	0
12/01/2006	R186	2006/02/02	6.50	Put	Option on Bond Future	74,562.0000	75,927.0000	1.831	0	0	0
12/01/2006	R186	2006/02/02	8.75	Call	Option on Bond Future	212,478.0000	211,089.0000	(0.654)	0	0	0
12/01/2006	R186	2006/05/04			Bond Future	7.0120	7.0240	0.171	0.0000	0.0000	0
12/01/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	27,977.0000	27,028.0000	(3.392)	0	0	0
12/01/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	29,636.0000	30,342.0000	2.382	0	0	0
12/01/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	4,885.0000	5,003.0000	2.416	0	0	0
12/01/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	101,367.0000	99,830.0000	(1.516)	0	0	0
12/01/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	5,176.0000	4,864.0000	(6.028)	0	0	0
12/01/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	129,734.0000	128,140.0000	(1.229)	0	0	0
12/01/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	238,164.0000	236,511.0000	(0.694)	0	0	0
12/01/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	2,888.0000	2,949.0000	2.112	0	0	0
12/01/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	49,688.0000	50,744.0000	2.125	0	0	0
12/01/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	12,787.0000	12,188.0000	(4.684)	0	0	0
12/01/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	78,681.0000	80,023.0000	1.706	0	0	0
12/01/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	157,888.0000	156,265.0000	(1.028)	0	0	0
12/01/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	1,771.0000	1,803.0000	1.807	0	0	0
12/01/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	185,472.0000	183,833.0000	(0.884)	0	0	0
12/01/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	749.0000	757.0000	1.068	0	0	0
12/01/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	212,315.0000	210,667.0000	(0.776)	0	0	0
12/01/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	1,130.0000	1,146.0000	1.416	0	0	0
12/01/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	334.0000	337.0000	0.898	0	0	0
12/01/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	74,112.0000	72,687.0000	(1.923)	0	0	0
12/01/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	9,133.0000	9,363.0000	2.518	0	0	0
12/01/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	16,730.0000	17,151.0000	2.516	0	0	0
12/01/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	49,013.0000	47,779.0000	(2.518)	0	0	0
12/01/2006	R186	2006/08/03			Bond Future	7.0080	7.0220	0.200	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
12/01/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	5,262.0000	5,361.0000	1.881	0	0	0
12/01/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	188,960.0000	187,141.0000	(0.963)	0	0	0
12/01/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	162,372.0000	160,591.0000	(1.097)	0	0	0
12/01/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	6,738.0000	6,875.0000	2.033	0	0	0
12/01/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	39,262.0000	40,116.0000	2.175	0	0	0
12/01/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	215,005.0000	213,160.0000	(0.858)	0	0	0
12/01/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	239,498.0000	237,625.0000	(0.782)	0	0	0
12/01/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	38,164.0000	37,100.0000	(2.788)	0	0	0
12/01/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1,552.0000	1,579.0000	1.740	0	0	0
12/01/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	263,674.0000	261,783.0000	(0.717)	0	0	0
12/01/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	2,596.0000	2,641.0000	1.733	0	0	0
12/01/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	4,232.0000	4,304.0000	1.701	0	0	0
12/01/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	108,377.0000	106,738.0000	(1.512)	0	0	0
12/01/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	21,428.0000	20,664.0000	(3.565)	0	0	0
12/01/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	135,389.0000	133,665.0000	(1.273)	0	0	0
12/01/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	8,850.0000	9,044.0000	2.192	0	0	0
12/01/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	12,010.0000	12,289.0000	2.323	0	0	0
12/01/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	17,800.0000	18,214.0000	2.326	0	0	0
12/01/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	57,505.0000	58,658.0000	2.005	0	0	0
12/01/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	82,870.0000	81,366.0000	(1.815)	0	0	0
12/01/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	59,094.0000	57,779.0000	(2.225)	0	0	0
12/01/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	26,495.0000	27,098.0000	2.276	0	0	0
12/01/2006	R194	2006/02/02			Bond Future	7.0450	7.0550	0.142	0.0000	0.0000	50
12/01/2006	R194	2006/02/02	8.25	Call	Option on Bond Future	23,207.0000	23,012.0000	(0.840)	0	0	0
12/01/2006	R194	2006/02/02	6.75	Put	Option on Bond Future	6,004.0000	6,163.0000	2.648	0	0	0
12/01/2006	R194	2006/02/02	6.50	Put	Option on Bond Future	10,734.0000	10,925.0000	1.779	0	0	0
12/01/2006	R194	2006/02/02	6.75	Call	Option on Bond Future	220.0000	183.0000	(16.818)	0	0	0
12/01/2006	R194	2006/02/02	6.50	Call	Option on Bond Future	14.0000	10.0000	(28.571)	0	0	0
12/01/2006	R194	2006/02/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2006	R194	2006/02/02	6.25	Put	Option on Bond Future	15,684.0000	15,879.0000	1.243	0	0	0
12/01/2006	R194	2006/02/02	7.50	Put	Option on Bond Future	113.0000	110.0000	(2.655)	0	0	0
12/01/2006	R194	2006/02/02	8.00	Call	Option on Bond Future	18,449.0000	18,254.0000	(1.057)	0	0	0
12/01/2006	R194	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2006	R194	2006/02/02	8.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
12/01/2006	R194	2006/02/02	7.75	Put	Option on Bond Future	14.0000	13.0000	(7.143)	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
12/01/2006	R194	2006/02/02	8.50	Call	Option on Bond Future	27,939.0000	27,743.0000	(0.702)	0	0	0
12/01/2006	R194	2006/02/02	7.75	Call	Option on Bond Future	13,673.0000	13,477.0000	(1.433)	0	0	0
12/01/2006	R194	2006/02/02	9.00	Call	Option on Bond Future	37,317.0000	37,121.0000	(0.525)	0	0	0
12/01/2006	R194	2006/02/02	7.50	Call	Option on Bond Future	8,955.0000	8,756.0000	(2.222)	0	0	0
12/01/2006	R194	2006/02/02	8.75	Call	Option on Bond Future	32,642.0000	32,446.0000	(0.600)	0	0	0
12/01/2006	R194	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2006	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2006	R194	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2006	R194	2006/02/02	7.25	Call	Option on Bond Future	4,625.0000	4,438.0000	(4.043)	0	0	0
12/01/2006	R194	2006/02/02	7.00	Put	Option on Bond Future	2,401.0000	2,471.0000	2.915	0	0	0
12/01/2006	R194	2006/02/02	7.25	Put	Option on Bond Future	629.0000	637.0000	1.272	0	0	0
12/01/2006	R194	2006/02/02	7.00	Call	Option on Bond Future	1,521.0000	1,395.0000	(8.284)	0	0	0
12/01/2006	R194	2006/05/04			Bond Future	7.0220	7.0410	0.271	0.0000	0.0000	0
12/01/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	381.0000	399.0000	4.724	0	0	0
12/01/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	17,119.0000	16,808.0000	(1.817)	0	0	0
12/01/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	9,909.0000	10,175.0000	2.684	0	0	0
12/01/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1,295.0000	1,353.0000	4.479	0	0	0
12/01/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	9,520.0000	9,249.0000	(2.847)	0	0	0
12/01/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	829.0000	765.0000	(7.720)	0	0	0
12/01/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	13,786.0000	14,085.0000	2.169	0	0	0
12/01/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	320.0000	290.0000	(9.375)	0	0	0
12/01/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	702.0000	734.0000	4.558	0	0	0
12/01/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	13,195.0000	12,898.0000	(2.251)	0	0	0
12/01/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	1,838.0000	1,724.0000	(6.202)	0	0	0
12/01/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	2,295.0000	2,393.0000	4.270	0	0	0
12/01/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	6,228.0000	5,998.0000	(3.693)	0	0	0
12/01/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	3,538.0000	3,364.0000	(4.918)	0	0	0
12/01/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	3,918.0000	4,073.0000	3.956	0	0	0
12/01/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,557.0000	6,772.0000	3.279	0	0	0
12/01/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	25,303.0000	24,980.0000	(1.277)	0	0	0
12/01/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	33,550.0000	33,223.0000	(0.975)	0	0	0
12/01/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	95.0000	98.0000	3.158	0	0	0
12/01/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	29,429.0000	29,104.0000	(1.104)	0	0	0
12/01/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	145.0000	151.0000	4.138	0	0	0
12/01/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	62.0000	64.0000	3.226	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
12/01/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	21,193.0000	20,875.0000	(1.500)	0	0	0
12/01/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	234.0000	244.0000	4.274	0	0	0
12/01/2006	R194	2006/08/03			Bond Future	6.9870	7.0180	0.444	0.0000	0.0000	0
12/01/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,786.0000	1,878.0000	5.151	0	0	0
12/01/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	13,153.0000	12,779.0000	(2.843)	0	0	0
12/01/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,285.0000	1,351.0000	5.136	0	0	0
12/01/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	16,338.0000	15,940.0000	(2.436)	0	0	0
12/01/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	10,154.0000	9,813.0000	(3.358)	0	0	0
12/01/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,493.0000	2,617.0000	4.974	0	0	0
12/01/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	4,833.0000	5,053.0000	4.552	0	0	0
12/01/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	5,028.0000	4,783.0000	(4.873)	0	0	0
12/01/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,479.0000	3,646.0000	4.800	0	0	0
12/01/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	7,416.0000	7,118.0000	(4.018)	0	0	0
12/01/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	30,161.0000	29,719.0000	(1.465)	0	0	0
12/01/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	3,359.0000	3,170.0000	(5.627)	0	0	0
12/01/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,924.0000	7,200.0000	3.986	0	0	0
12/01/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	19,718.0000	19,303.0000	(2.105)	0	0	0
12/01/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	642.0000	672.0000	4.673	0	0	0
12/01/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	26,652.0000	26,216.0000	(1.636)	0	0	0
12/01/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	799.0000	837.0000	4.756	0	0	0
12/01/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	995.0000	1,045.0000	5.025	0	0	0
12/01/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	535.0000	559.0000	4.486	0	0	0
12/01/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	23,174.0000	22,747.0000	(1.843)	0	0	0
12/01/2006	R201	2006/02/02			Bond Future	7.3440	7.3540	0.136	0.0000	0.0000	0
12/01/2006	R201	2006/02/02	7.50	Put	Option on Bond Future	4,016.0000	4,056.0000	0.996	0	0	0
12/01/2006	R201	2006/02/02	7.50	Call	Option on Bond Future	14,563.0000	13,924.0000	(4.388)	0	0	0
12/01/2006	R201	2006/02/02	7.25	Call	Option on Bond Future	5,103.0000	4,681.0000	(8.270)	0	0	0
12/01/2006	R201	2006/02/02	7.25	Put	Option on Bond Future	11,522.0000	11,781.0000	2.248	0	0	0
12/01/2006	R201	2006/02/02	8.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
12/01/2006	R201	2006/02/02	8.25	Call	Option on Bond Future	59,506.0000	58,821.0000	(1.151)	0	0	0
12/01/2006	R201	2006/02/02	8.25	Put	Option on Bond Future	44.0000	39.0000	(11.364)	0	0	0
12/01/2006	R201	2006/02/02	8.00	Put	Option on Bond Future	216.0000	203.0000	(6.019)	0	0	0
12/01/2006	R201	2006/02/02	7.75	Put	Option on Bond Future	1,052.0000	1,033.0000	(1.806)	0	0	0
12/01/2006	R201	2006/02/02	8.00	Call	Option on Bond Future	43,698.0000	43,004.0000	(1.588)	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
12/01/2006	R201	2006/02/02	7.75	Call	Option on Bond Future	28,231.0000	27,531.0000	(2.480)	0	0	0
12/01/2006	R201	2006/02/02	9.00	Call	Option on Bond Future	105,546.0000	104,866.0000	(0.644)	0	0	0
12/01/2006	R201	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2006	R201	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2006	R201	2006/02/02	9.25	Call	Option on Bond Future	120,310.0000	119,630.0000	(0.565)	0	0	0
12/01/2006	R201	2006/02/02	6.50	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
12/01/2006	R201	2006/02/02	8.50	Put	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
12/01/2006	R201	2006/02/02	7.00	Put	Option on Bond Future	24,684.0000	25,220.0000	2.171	0	0	0
12/01/2006	R201	2006/02/02	6.50	Put	Option on Bond Future	59,421.0000	60,100.0000	1.143	0	0	0
12/01/2006	R201	2006/02/02	8.75	Call	Option on Bond Future	90,490.0000	89,809.0000	(0.753)	0	0	0
12/01/2006	R201	2006/02/02	6.75	Call	Option on Bond Future	102.0000	78.0000	(23.529)	0	0	0
12/01/2006	R201	2006/02/02	7.00	Call	Option on Bond Future	954.0000	809.0000	(15.199)	0	0	0
12/01/2006	R201	2006/02/02	6.75	Put	Option on Bond Future	41,496.0000	42,151.0000	1.578	0	0	0
12/01/2006	R201	2006/02/02	8.50	Call	Option on Bond Future	75,138.0000	74,456.0000	(0.908)	0	0	0
12/01/2006	R201	2006/05/04			Bond Future	7.3520	7.3640	0.163	0.0000	0.0000	0
12/01/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	75,566.0000	74,799.0000	(1.015)	0	0	0
12/01/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	104,097.0000	103,308.0000	(0.758)	0	0	0
12/01/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	1,207.0000	1,215.0000	0.663	0	0	0
12/01/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	1,724.0000	1,741.0000	0.986	0	0	0
12/01/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	23,816.0000	23,266.0000	(2.309)	0	0	0
12/01/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	2,513.0000	2,544.0000	1.234	0	0	0
12/01/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	14,027.0000	14,275.0000	1.768	0	0	0
12/01/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	89,840.0000	89,059.0000	(0.869)	0	0	0
12/01/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	118,024.0000	117,230.0000	(0.673)	0	0	0
12/01/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	641.0000	644.0000	0.468	0	0	0
12/01/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	8,968.0000	9,125.0000	1.751	0	0	0
12/01/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	35,038.0000	34,397.0000	(1.829)	0	0	0
12/01/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	5,628.0000	5,722.0000	1.670	0	0	0
12/01/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	3,731.0000	3,786.0000	1.474	0	0	0
12/01/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	61,426.0000	60,683.0000	(1.210)	0	0	0
12/01/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	47,664.0000	46,960.0000	(1.477)	0	0	0
12/01/2006	R201	2006/08/03			Bond Future	7.3590	7.3750	0.217	0.0000	0.0000	0
12/01/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	3,425.0000	3,477.0000	1.518	0	0	0
12/01/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	30,231.0000	29,582.0000	(2.147)	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
12/01/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	21,114.0000	21,504.0000	1.847	0	0	0
12/01/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	105,293.0000	104,328.0000	(0.916)	0	0	0
12/01/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	78,509.0000	77,597.0000	(1.162)	0	0	0
12/01/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	4,998.0000	5,073.0000	1.501	0	0	0
12/01/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	6,063.0000	6,160.0000	1.600	0	0	0
12/01/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	7,463.0000	7,590.0000	1.702	0	0	0
12/01/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	91,872.0000	90,930.0000	(1.025)	0	0	0
12/01/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	117,937.0000	116,949.0000	(0.838)	0	0	0
12/01/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	40,842.0000	40,099.0000	(1.819)	0	0	0
12/01/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	15,798.0000	16,095.0000	1.880	0	0	0
12/01/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	9,325.0000	9,493.0000	1.802	0	0	0
12/01/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	52,499.0000	51,683.0000	(1.554)	0	0	0
12/01/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	11,829.0000	12,052.0000	1.885	0	0	0
12/01/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	65,327.0000	64,456.0000	(1.333)	0	0	0
12/01/2006	R203	2006/02/02			Bond Future	7.3280	7.3330	0.068	0.0000	0.0000	0
12/01/2006	R203	2006/02/02	7.75	Call	Option on Bond Future	33,974.0000	33,535.0000	(1.292)	0	0	0
12/01/2006	R203	2006/02/02	8.25	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
12/01/2006	R203	2006/02/02	7.75	Put	Option on Bond Future	557.0000	523.0000	(6.104)	0	0	0
12/01/2006	R203	2006/02/02	8.25	Call	Option on Bond Future	71,235.0000	70,831.0000	(0.567)	0	0	0
12/01/2006	R203	2006/02/02	8.00	Call	Option on Bond Future	52,607.0000	52,197.0000	(0.779)	0	0	0
12/01/2006	R203	2006/02/02	8.00	Put	Option on Bond Future	48.0000	41.0000	(14.583)	0	0	0
12/01/2006	R203	2006/02/02	9.00	Call	Option on Bond Future	124,563.0000	124,159.0000	(0.324)	0	0	0
12/01/2006	R203	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2006	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2006	R203	2006/02/02	8.75	Call	Option on Bond Future	107,223.0000	106,819.0000	(0.377)	0	0	0
12/01/2006	R203	2006/02/02	7.00	Put	Option on Bond Future	28,157.0000	28,424.0000	0.948	0	0	0
12/01/2006	R203	2006/02/02	7.00	Call	Option on Bond Future	1,191.0000	1,053.0000	(11.587)	0	0	0
12/01/2006	R203	2006/02/02	8.50	Call	Option on Bond Future	89,450.0000	89,046.0000	(0.452)	0	0	0
12/01/2006	R203	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2006	R203	2006/02/02	7.25	Put	Option on Bond Future	12,268.0000	12,325.0000	0.465	0	0	0
12/01/2006	R203	2006/02/02	7.50	Put	Option on Bond Future	3,456.0000	3,398.0000	(1.678)	0	0	0
12/01/2006	R203	2006/02/02	7.25	Call	Option on Bond Future	5,935.0000	5,588.0000	(5.847)	0	0	0
12/01/2006	R203	2006/02/02	7.50	Call	Option on Bond Future	17,246.0000	16,784.0000	(2.679)	0	0	0
12/01/2006	R203	2006/05/04			Bond Future	7.3340	7.3400	0.082	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
12/01/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	4,208.0000	4,226.0000	0.428	0	0	0
12/01/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	40,736.0000	40,306.0000	(1.056)	0	0	0
12/01/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	55,554.0000	55,095.0000	(0.826)	0	0	0
12/01/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	1,944.0000	1,948.0000	0.206	0	0	0
12/01/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	71,717.0000	71,243.0000	(0.661)	0	0	0
12/01/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	8,272.0000	8,320.0000	0.580	0	0	0
12/01/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	88,568.0000	88,090.0000	(0.540)	0	0	0
12/01/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	10,302.0000	10,071.0000	(2.242)	0	0	0
12/01/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	37,346.0000	37,593.0000	0.661	0	0	0
12/01/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	122,545.0000	122,066.0000	(0.391)	0	0	0
12/01/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	306.0000	304.0000	(0.654)	0	0	0
12/01/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	105,614.0000	105,135.0000	(0.454)	0	0	0
12/01/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	104.0000	103.0000	(0.962)	0	0	0
12/01/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	812.0000	811.0000	(0.123)	0	0	0
12/01/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	17,745.0000	17,435.0000	(1.747)	0	0	0
12/01/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	24,463.0000	24,630.0000	0.683	0	0	0
12/01/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	27,954.0000	27,575.0000	(1.356)	0	0	0
12/01/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	14,841.0000	14,939.0000	0.660	0	0	0
12/01/2006	R203	2006/08/03			Bond Future	7.3370	7.3460	0.123	0.0000	0.0000	0
12/01/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	74,042.0000	73,402.0000	(0.864)	0	0	0
12/01/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	9,140.0000	9,246.0000	1.160	0	0	0
12/01/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	5,500.0000	5,565.0000	1.182	0	0	0
12/01/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	14,461.0000	14,621.0000	1.106	0	0	0
12/01/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	46,214.0000	45,668.0000	(1.181)	0	0	0
12/01/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	59,508.0000	58,908.0000	(1.008)	0	0	0
12/01/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	121,412.0000	120,717.0000	(0.572)	0	0	0
12/01/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	879.0000	889.0000	1.138	0	0	0
12/01/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	1,707.0000	1,728.0000	1.230	0	0	0
12/01/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	3,145.0000	3,183.0000	1.208	0	0	0
12/01/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	89,432.0000	88,765.0000	(0.746)	0	0	0
12/01/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	43,654.0000	44,040.0000	0.884	0	0	0
12/01/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	16,789.0000	16,469.0000	(1.906)	0	0	0
12/01/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	105,321.0000	104,636.0000	(0.650)	0	0	0
12/01/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	34,512.0000	34,034.0000	(1.385)	0	0	0
12/01/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	21,829.0000	22,057.0000	1.044	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
12/01/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	31,517.0000	31,822.0000	0.968	0	0	0
12/01/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	24,665.0000	24,264.0000	(1.626)	0	0	0
12/01/2006	R204	2006/02/02			Bond Future	7.3080	7.3130	0.068	0.0000	0.0000	0
12/01/2006	R204	2006/02/02	8.00	Put	Option on Bond Future	45.0000	39.0000	(13.333)	0	0	0
12/01/2006	R204	2006/02/02	8.00	Call	Option on Bond Future	57,149.0000	56,715.0000	(0.759)	0	0	0
12/01/2006	R204	2006/05/04			Bond Future	7.3130	7.3190	0.082	0.0000	0.0000	0
12/01/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	4,279.0000	4,297.0000	0.421	0	0	0
12/01/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	60,279.0000	59,789.0000	(0.813)	0	0	0
12/01/2006	R204	2006/08/03			Bond Future	7.3170	7.3260	0.123	0.0000	0.0000	0
12/01/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	64,484.0000	63,841.0000	(0.997)	0	0	0
12/01/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	9,502.0000	9,611.0000	1.147	0	0	0
12/01/2006	R207	2006/02/02			Bond Future	7.2770	7.2830	0.082	0.0000	0.0000	0
12/01/2006	R207	2006/02/02	8.00	Call	Option on Bond Future	60,033.0000	59,509.0000	(0.873)	0	0	0
12/01/2006	R207	2006/02/02	8.00	Put	Option on Bond Future	36.0000	31.0000	(13.889)	0	0	0
12/01/2006	R207	2006/05/04			Bond Future	7.2820	7.2890	0.096	0.0000	0.0000	0
12/01/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	62,994.0000	62,422.0000	(0.908)	0	0	0
12/01/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	4,018.0000	4,045.0000	0.672	0	0	0
12/01/2006	R207	2006/08/03			Bond Future	7.2870	7.2950	0.110	0.0000	0.0000	0
12/01/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	9,195.0000	9,281.0000	0.935	0	0	0
12/01/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	67,135.0000	66,545.0000	(0.879)	0	0	0
Grand Total:											2,376