

Derivatives High/Low Report

High/Low for 12/07/2006

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
12/07/2006	GOVI 2006/08/03			jGovi	233.2770	233.1390	(0.059)	0.0000	0.0000	571
12/07/2006	GOVI 2006/08/03	230.00	Call	jGovi	33,895.0000	32,553.0000	(3.959)	0	0	0
12/07/2006	GOVI 2006/08/03	230.00	Put	jGovi	1,125.0000	1,163.0000	3.378	0	0	0
12/07/2006	GOVI 2006/11/02			jGovi	237.7160	237.5820	(0.056)	0.0000	0.0000	350
12/07/2006	GOVI 2006/11/02	230.00	Put	jGovi	1,805.0000	1,871.0000	3.657	0	0	0
12/07/2006	GOVI 2006/11/02	230.00	Call	jGovi	78,965.0000	77,691.0000	(1.613)	0	0	0
12/07/2006	GOVI 2007/02/01			jGovi	242.4770	242.3480	(0.053)	0.0000	0.0000	0
12/07/2006	GOVI 2007/02/01	230.00	Call	jGovi	125,723.0000	124,464.0000	(1.001)	0	0	0
12/07/2006	GOVI 2007/02/01	230.00	Put	jGovi	953.0000	984.0000	3.253	0	0	0
12/07/2006	J153 2010/08/31			jSwap	8.8030	8.8130	0.114	0.0000	0.0000	0
12/07/2006	J157 2015/09/15			jSwap	8.8550	8.8520	(0.034)	0.0000	0.0000	0
12/07/2006	J186 2026/12/21			jSwap	8.7070	8.6930	(0.161)	0.0000	0.0000	0
12/07/2006	J194 2008/02/28			jSwap	8.3330	8.3490	0.192	0.0000	0.0000	0
12/07/2006	J201 2014/12/22			jSwap	8.9520	8.9450	(0.078)	0.0000	0.0000	0
12/07/2006	J203 2017/09/15			jSwap	8.8040	8.8050	0.011	0.0000	0.0000	0
12/07/2006	J204 2018/12/21			jSwap	8.8280	8.8250	(0.034)	0.0000	0.0000	0

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12/07/2006	J207	2020/01/15			jSwap	8.7110	8.7050	(0.069)	0.0000	0.0000	0
12/07/2006	JBAR	2005/12/21			jBar	7.5330	7.5330	-	0.0000	0.0000	0
12/07/2006	JFRA	2006/08/03			jFra	7.8110	7.8080	(0.038)	0.0000	0.0000	0
12/07/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,987.0000	1,979.0000	(0.403)	0	0	0
12/07/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	3.0000	3.0000	-	0	0	0
12/07/2006	JFRA	2006/11/02			jFra	8.2280	8.2500	0.267	0.0000	0.0000	0
12/07/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,062.0000	3,111.0000	1.600	0	0	0
12/07/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	62.0000	57.0000	(8.065)	0	0	0
12/07/2006	JFRA	2007/02/01			jFra	8.7000	8.6950	(0.057)	0.0000	0.0000	115
12/07/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	196.0000	197.0000	0.510	0	0	0
12/07/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,125.0000	3,113.0000	(0.384)	0	0	0
12/07/2006	JFRA	2007/05/03			jFra	8.8090	8.8400	0.352	0.0000	0.0000	0
12/07/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	299.0000	285.0000	(4.682)	0	0	0
12/07/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,492.0000	3,554.0000	1.775	0	0	0
12/07/2006	JFRA	2007/08/02			jFra	8.9540	9.0090	0.614	0.0000	0.0000	0
12/07/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	360.0000	336.0000	(6.667)	0	0	0
12/07/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,906.0000	4,015.0000	2.791	0	0	0
12/07/2006	JFRA	2007/11/01			jFra	9.1210	9.1260	0.055	0.0000	0.0000	0
12/07/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	399.0000	396.0000	(0.752)	0	0	0
12/07/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,647.0000	4,657.0000	0.215	0	0	0
12/07/2006	JFRA	2008/02/07			jFra	9.1310	9.1570	0.285	0.0000	0.0000	0
12/07/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	23,054.0000	23,002.0000	(0.226)	0	0	0
12/07/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,055.0000	27,066.0000	0.041	0	0	0
12/07/2006	JN02	2006/08/03			jNote	8.7250	8.7420	0.195	0.0000	0.0000	0
12/07/2006	JN02	2006/08/03	7.25	Put	Option on jNote	64.0000	50.0000	(21.875)	0	0	0
12/07/2006	JN02	2006/08/03	7.25	Call	Option on jNote	27,090.0000	27,384.0000	1.085	0	0	0

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12/07/2006	JN02	2006/11/02			jNote	8.8980	8.9170	0.214	0.0000	0.0000	0
12/07/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,909.0000	1,836.0000	(3.824)	0	0	0
12/07/2006	JN02	2006/11/02	7.25	Call	Option on jNote	32,026.0000	32,293.0000	0.834	0	0	0
12/07/2006	JN05	2006/08/03			jNote	8.9480	8.9490	0.011	0.0000	0.0000	0
12/07/2006	JN05	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
12/07/2006	JN05	2006/08/03	7.25	Call	Option on jNote	68,079.0000	68,107.0000	0.041	0	0	0
12/07/2006	JN05	2006/11/02			jNote	9.0210	9.0220	0.011	0.0000	0.0000	0
12/07/2006	JN05	2006/11/02	7.25	Call	Option on jNote	70,832.0000	70,857.0000	0.035	0	0	0
12/07/2006	JN05	2006/11/02	7.25	Put	Option on jNote	36.0000	34.0000	(5.556)	0	0	0
12/07/2006	JN10	2006/08/03			jNote	8.8300	8.8310	0.011	0.0000	0.0000	0
12/07/2006	JN10	2006/08/03	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
12/07/2006	JN10	2006/08/03	7.25	Call	Option on jNote	104,065.0000	104,121.0000	0.054	0	0	0
12/07/2006	JN10	2006/11/02			jNote	8.8600	8.8610	0.011	0.0000	0.0000	0
12/07/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
12/07/2006	JN10	2006/11/02	7.25	Call	Option on jNote	105,770.0000	105,824.0000	0.051	0	0	0
12/07/2006	JROD	2006/07/31			jRod	7.0490	7.0480	(0.014)	0.0000	0.0000	0
12/07/2006	JROD	2006/08/31			jRod	7.2790	7.2750	(0.055)	0.0000	0.0000	0
12/07/2006	R153	2006/08/03			Bond Future	8.5260	8.4730	(0.622)	8.4800	8.4800	944
12/07/2006	R153	2006/08/03	8.55	Put	Option on Bond Future	4,932.0000	3,950.0000	(19.911)	0	0	0
12/07/2006	R153	2006/08/03	8.55	Call	Option on Bond Future	5,817.0000	6,793.0000	16.778	0	0	0
12/07/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	28.0000	39.0000	39.286	0	0	0
12/07/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	38,659.0000	36,701.0000	(5.065)	0	0	100
12/07/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	19,914.0000	18,049.0000	(9.365)	0	0	0
12/07/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/07/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	783.0000	539.0000	(31.162)	0	0	0
12/07/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	18,104.0000	19,817.0000	9.462	0	0	0
12/07/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	4,857.0000	5,725.0000	17.871	0	0	0
12/07/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	5,817.0000	4,727.0000	(18.738)	0	0	0

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12/07/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	58,093.0000	56,136.0000	(3.369)	0	0	0
12/07/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	11,802.0000	10,218.0000	(13.421)	0	0	0
12/07/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	1,561.0000	1,935.0000	23.959	0	0	0
12/07/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	10,582.0000	11,955.0000	12.975	0	0	0
12/07/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	2,355.0000	1,771.0000	(24.798)	0	0	0
12/07/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/07/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	298.0000	391.0000	31.208	0	0	0
12/07/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	29,117.0000	27,170.0000	(6.687)	0	0	0
12/07/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	48,326.0000	46,368.0000	(4.052)	0	0	0
12/07/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/07/2006	R153	2006/08/03	8.45	Call	Option on Bond Future	4,001.0000	4,760.0000	18.970	0	0	0
12/07/2006	R153	2006/08/03	8.45	Put	Option on Bond Future	6,809.0000	5,611.0000	(17.594)	0	0	0
12/07/2006	R153	2006/11/02			Bond Future	8.5170	8.5030	(0.164)	0.0000	0.0000	0
12/07/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	11,422.0000	11,615.0000	1.690	0	0	0
12/07/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	12,384.0000	12,588.0000	1.647	0	0	0
12/07/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	12,014.0000	11,719.0000	(2.455)	0	0	0
12/07/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	11,235.0000	10,951.0000	(2.528)	0	0	0
12/07/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	16,606.0000	16,854.0000	1.493	0	0	0
12/07/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	8,524.0000	8,283.0000	(2.827)	0	0	0
12/07/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	54,588.0000	54,104.0000	(0.887)	0	0	0
12/07/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	144.0000	148.0000	2.778	0	0	0
12/07/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	16,601.0000	16,250.0000	(2.114)	0	0	102
12/07/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	5,921.0000	5,732.0000	(3.192)	0	0	0
12/07/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	4,122.0000	4,210.0000	2.135	0	0	0
12/07/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	29,254.0000	29,597.0000	1.172	0	0	0
12/07/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	7,249.0000	7,387.0000	1.904	0	0	0
12/07/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	22,318.0000	21,918.0000	(1.792)	0	0	0
12/07/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	4,072.0000	3,926.0000	(3.585)	0	0	0
12/07/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	22,595.0000	22,894.0000	1.323	0	0	0
12/07/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	16.0000	16.0000	-	0	0	0
12/07/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	2,056.0000	2,104.0000	2.335	0	0	0
12/07/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	73,121.0000	72,633.0000	(0.667)	0	0	0
12/07/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	29,182.0000	28,742.0000	(1.508)	0	0	0
12/07/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	51.0000	52.0000	1.961	0	0	0
12/07/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	63,779.0000	63,293.0000	(0.762)	0	0	0

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12/07/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	853.0000	875.0000	2.579	0	0	0
12/07/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	369.0000	379.0000	2.710	0	0	0
12/07/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	36,997.0000	36,531.0000	(1.260)	0	0	0
12/07/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	45,619.0000	45,140.0000	(1.050)	0	0	0
12/07/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	12,842.0000	12,536.0000	(2.383)	0	0	0
12/07/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	10,504.0000	10,686.0000	1.733	0	0	0
12/07/2006	R153	2007/02/01			Bond Future	8.5560	8.5400	(0.187)	0.0000	0.0000	0
12/07/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	16,766.0000	16,990.0000	1.336	0	0	0
12/07/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	20,668.0000	20,923.0000	1.234	0	0	0
12/07/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	16,962.0000	16,663.0000	(1.763)	0	0	0
12/07/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	14,355.0000	14,087.0000	(1.867)	0	0	0
12/07/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	17,678.0000	17,372.0000	(1.731)	0	0	0
12/07/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	2,031.0000	2,076.0000	2.216	0	0	0
12/07/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	70,160.0000	69,647.0000	(0.731)	0	0	0
12/07/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	407.0000	417.0000	2.457	0	0	0
12/07/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	21,716.0000	21,370.0000	(1.593)	0	0	0
12/07/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	727.0000	744.0000	2.338	0	0	0
12/07/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	15,847.0000	16,064.0000	1.369	0	0	0
12/07/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	11,665.0000	11,842.0000	1.517	0	0	0
12/07/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	61,713.0000	61,207.0000	(0.820)	0	0	0
12/07/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	31,756.0000	32,080.0000	1.020	0	0	0
12/07/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	9,374.0000	9,175.0000	(2.123)	0	0	0
12/07/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	25,977.0000	26,268.0000	1.120	0	0	0
12/07/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	38,356.0000	37,901.0000	(1.186)	0	0	0
12/07/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	11,593.0000	11,361.0000	(2.001)	0	0	0
12/07/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	3,189.0000	3,257.0000	2.132	0	0	0
12/07/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	32,032.0000	31,610.0000	(1.317)	0	0	0
12/07/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	53,541.0000	53,047.0000	(0.923)	0	0	0
12/07/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	26,465.0000	26,080.0000	(1.455)	0	0	0
12/07/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	1,241.0000	1,270.0000	2.337	0	0	0
12/07/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	5,315.0000	5,415.0000	1.881	0	0	0
12/07/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	8,119.0000	8,256.0000	1.687	0	0	0
12/07/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	45,725.0000	45,247.0000	(1.045)	0	0	0
12/07/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	14,960.0000	15,169.0000	1.397	0	0	0
12/07/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	18,429.0000	18,115.0000	(1.704)	0	0	0

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12/07/2006	R157	2006/08/03			Bond Future	8.5980	8.5520	(0.535)	0.0000	0.0000	121
12/07/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	85,582.0000	82,142.0000	(4.020)	0	0	0
12/07/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	31,621.0000	34,497.0000	9.095	0	0	0
12/07/2006	R157	2006/08/03	8.45	Call	Option on Bond Future	5,810.0000	6,841.0000	17.745	0	0	0
12/07/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	22.0000	29.0000	31.818	0	0	0
12/07/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/07/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	46,010.0000	42,654.0000	(7.294)	0	0	0
12/07/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	106,116.0000	102,676.0000	(3.242)	0	0	0
12/07/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	65,466.0000	62,033.0000	(5.244)	0	0	100
12/07/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/07/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/07/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	2,073.0000	1,508.0000	(27.255)	0	0	0
12/07/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	7,238.0000	8,452.0000	16.773	0	0	0
12/07/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	312.0000	396.0000	26.923	0	0	0
12/07/2006	R157	2006/08/03	8.45	Put	Option on Bond Future	16,923.0000	14,514.0000	(14.235)	0	0	0
12/07/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	14,582.0000	12,355.0000	(15.272)	0	0	0
12/07/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	127,060.0000	123,620.0000	(2.707)	0	0	0
12/07/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	48,051.0000	51,295.0000	6.751	0	0	0
12/07/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	585.0000	388.0000	(33.675)	0	0	0
12/07/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	28,333.0000	25,329.0000	(10.602)	0	0	0
12/07/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	6,119.0000	4,838.0000	(20.935)	0	0	0
12/07/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	1,999.0000	2,435.0000	21.811	0	0	0
12/07/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	17,400.0000	19,559.0000	12.408	0	0	0
12/07/2006	R157	2006/08/03	8.55	Call	Option on Bond Future	8,873.0000	10,277.0000	15.823	0	0	0
12/07/2006	R157	2006/08/03	8.55	Put	Option on Bond Future	12,463.0000	10,427.0000	(16.336)	0	0	0
12/07/2006	R157	2006/11/02			Bond Future	8.5890	8.5930	0.047	0.0000	0.0000	0
12/07/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	66,628.0000	66,835.0000	0.311	0	0	158
12/07/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	144,363.0000	144,650.0000	0.199	0	0	0
12/07/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	263.0000	250.0000	(4.943)	0	0	0
12/07/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	6,988.0000	6,851.0000	(1.961)	0	0	0
12/07/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	18,966.0000	18,735.0000	(1.218)	0	0	0
12/07/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	25,463.0000	25,507.0000	0.173	0	0	0
12/07/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	22,610.0000	22,361.0000	(1.101)	0	0	0
12/07/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	42,713.0000	42,412.0000	(0.705)	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
12/07/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	3,325.0000	3,239.0000	(2.586)	0	0	0
12/07/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	29,176.0000	29,237.0000	0.209	0	0	0
12/07/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	91.0000	86.0000	(5.495)	0	0	0
12/07/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	20,739.0000	20,499.0000	(1.157)	0	0	0
12/07/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	51,003.0000	51,158.0000	0.304	0	0	0
12/07/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	13,146.0000	13,138.0000	(0.061)	0	0	0
12/07/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	27,264.0000	27,317.0000	0.194	0	0	122
12/07/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	1,578.0000	1,528.0000	(3.169)	0	0	0
12/07/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	103,687.0000	103,952.0000	0.256	0	0	0
12/07/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	84,543.0000	84,785.0000	0.286	0	0	0
12/07/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	678.0000	652.0000	(3.835)	0	0	0
12/07/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	70,223.0000	69,905.0000	(0.453)	0	0	0
12/07/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	5,905.0000	5,878.0000	(0.457)	0	0	0
12/07/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	8,871.0000	8,849.0000	(0.248)	0	0	0
12/07/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	123,704.0000	123,983.0000	0.226	0	0	0
12/07/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	55,977.0000	55,663.0000	(0.561)	0	0	0
12/07/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	30,890.0000	30,613.0000	(0.897)	0	0	0
12/07/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	85,102.0000	84,784.0000	(0.374)	0	0	0
12/07/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	19,198.0000	19,214.0000	0.083	0	0	0
12/07/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	12,750.0000	12,558.0000	(1.506)	0	0	0
12/07/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	3,892.0000	3,866.0000	(0.668)	0	0	0
12/07/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	37,841.0000	37,941.0000	0.264	0	0	0
12/07/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	24,563.0000	24,306.0000	(1.046)	0	0	0
12/07/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	23,759.0000	23,795.0000	0.152	0	0	0
12/07/2006	R157	2007/02/01			Bond Future	8.6130	8.6160	0.035	0.0000	0.0000	0
12/07/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	30,296.0000	30,111.0000	(0.611)	0	0	0
12/07/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	51,296.0000	51,077.0000	(0.427)	0	0	0
12/07/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	38,381.0000	38,410.0000	0.076	0	0	0
12/07/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	105,942.0000	106,100.0000	0.149	0	0	0
12/07/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	11,765.0000	11,739.0000	(0.221)	0	0	0
12/07/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	59,421.0000	59,503.0000	0.138	0	0	0
12/07/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	3,718.0000	3,663.0000	(1.479)	0	0	0
12/07/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	89,463.0000	89,224.0000	(0.267)	0	0	0
12/07/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	14,945.0000	14,923.0000	(0.147)	0	0	0
12/07/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	21,761.0000	21,601.0000	(0.735)	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
12/07/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	72,753.0000	72,866.0000	0.155	0	0	0
12/07/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	47,977.0000	48,031.0000	0.113	0	0	0
12/07/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	14,733.0000	14,602.0000	(0.889)	0	0	0
12/07/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	24,114.0000	24,109.0000	(0.021)	0	0	0
12/07/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	9,245.0000	9,144.0000	(1.092)	0	0	0
12/07/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	88,676.0000	88,813.0000	0.154	0	0	0
12/07/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	5,993.0000	5,916.0000	(1.285)	0	0	0
12/07/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	31,963.0000	31,774.0000	(0.591)	0	0	0
12/07/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	2,204.0000	2,165.0000	(1.770)	0	0	0
12/07/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	76,114.0000	75,878.0000	(0.310)	0	0	0
12/07/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	19,018.0000	19,003.0000	(0.079)	0	0	0
12/07/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	124,338.0000	124,513.0000	0.141	0	0	0
12/07/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	63,350.0000	63,121.0000	(0.361)	0	0	0
12/07/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	36,462.0000	36,487.0000	0.069	0	0	0
12/07/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	39,157.0000	38,955.0000	(0.516)	0	0	0
12/07/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	29,445.0000	29,457.0000	0.041	0	0	0
12/07/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	35,456.0000	35,260.0000	(0.553)	0	0	0
12/07/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	34,610.0000	34,631.0000	0.061	0	0	0
12/07/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	32,823.0000	32,841.0000	0.055	0	0	0
12/07/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	33,683.0000	33,491.0000	(0.570)	0	0	0
12/07/2006	R186	2006/08/03			Bond Future	8.2100	8.2700	0.731	0.0000	0.0000	61
12/07/2006	R186	2006/08/03	8.30	Put	Option on Bond Future	11,505.0000	14,080.0000	22.382	0	0	0
12/07/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	6,275.0000	4,371.0000	(30.343)	0	0	0
12/07/2006	R186	2006/08/03	8.30	Call	Option on Bond Future	21,783.0000	17,492.0000	(19.699)	0	0	0
12/07/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	30,785.0000	35,749.0000	16.125	0	0	0
12/07/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	4,892.0000	6,193.0000	26.594	0	0	0
12/07/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	18,487.0000	14,579.0000	(21.139)	0	0	0
12/07/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	37,541.0000	31,974.0000	(14.829)	0	0	0
12/07/2006	R186	2006/08/03	8.20	Put	Option on Bond Future	16,566.0000	19,925.0000	20.276	0	0	0
12/07/2006	R186	2006/08/03	8.20	Call	Option on Bond Future	15,416.0000	11,908.0000	(22.756)	0	0	0
12/07/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	13,902.0000	16,861.0000	21.285	0	0	0
12/07/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	342.0000	452.0000	32.164	0	0	0
12/07/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	111,144.0000	104,300.0000	(6.158)	0	0	0
12/07/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	152,147.0000	159,015.0000	4.514	0	0	0
12/07/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	118,455.0000	125,319.0000	5.795	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
12/07/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	86,108.0000	92,906.0000	7.895	0	0	0
12/07/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	129.0000	59.0000	(54.264)	0	0	0
12/07/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	1,286.0000	751.0000	(41.602)	0	0	0
12/07/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	55,968.0000	62,301.0000	11.315	0	0	0
12/07/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
12/07/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	61,139.0000	54,700.0000	(10.532)	0	0	0
12/07/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	1,415.0000	1,843.0000	30.247	0	0	0
12/07/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	86,194.0000	79,437.0000	(7.839)	0	0	0
12/07/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/07/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	71.0000	94.0000	32.394	0	0	0
12/07/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	187,126.0000	193,993.0000	3.670	0	0	0
12/07/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/07/2006	R186	2006/11/02			Bond Future	8.2220	8.2840	0.754	0.0000	0.0000	0
12/07/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	35,228.0000	31,632.0000	(10.208)	0	0	0
12/07/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	37,741.0000	41,186.0000	9.128	0	0	0
12/07/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	35,092.0000	38,360.0000	9.313	0	0	0
12/07/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	24,292.0000	21,435.0000	(11.761)	0	0	0
12/07/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	94,484.0000	88,678.0000	(6.145)	0	0	0
12/07/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	32,539.0000	35,634.0000	9.512	0	0	0
12/07/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	50,022.0000	54,205.0000	8.362	0	0	0
12/07/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	10,483.0000	11,718.0000	11.781	0	0	0
12/07/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	41,387.0000	37,441.0000	(9.534)	0	0	0
12/07/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	23,810.0000	26,255.0000	10.269	0	0	0
12/07/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	223,355.0000	230,358.0000	3.135	0	0	0
12/07/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	54,897.0000	50,301.0000	(8.372)	0	0	0
12/07/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	418.0000	312.0000	(25.359)	0	0	0
12/07/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	38,279.0000	34,506.0000	(9.857)	0	0	0
12/07/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	187,615.0000	194,549.0000	3.696	0	0	0
12/07/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	2,834.0000	2,266.0000	(20.042)	0	0	0
12/07/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	73,913.0000	68,635.0000	(7.141)	0	0	0
12/07/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	15,902.0000	17,665.0000	11.087	0	0	0
12/07/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	131.0000	94.0000	(28.244)	0	0	0
12/07/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	121,871.0000	128,343.0000	5.311	0	0	0
12/07/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	93,669.0000	99,556.0000	6.285	0	0	0
12/07/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	6,875.0000	5,722.0000	(16.771)	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
12/07/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	13,869.0000	11,923.0000	(14.031)	0	0	0
12/07/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	69,576.0000	74,671.0000	7.323	0	0	0
12/07/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	1,162.0000	899.0000	(22.633)	0	0	0
12/07/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	153,648.0000	160,425.0000	4.411	0	0	0
12/07/2006	R186	2007/02/01			Bond Future	8.2250	8.2870	0.754	0.0000	0.0000	0
12/07/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	53,377.0000	56,599.0000	6.036	0	0	0
12/07/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	59,329.0000	55,442.0000	(6.552)	0	0	0
12/07/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	50,876.0000	53,983.0000	6.107	0	0	0
12/07/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	224,319.0000	230,962.0000	2.961	0	0	0
12/07/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	56,205.0000	52,433.0000	(6.711)	0	0	0
12/07/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	53,144.0000	49,489.0000	(6.878)	0	0	0
12/07/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	2,373.0000	2,023.0000	(14.749)	0	0	0
12/07/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	72,475.0000	68,151.0000	(5.966)	0	0	0
12/07/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	55,982.0000	59,321.0000	5.964	0	0	0
12/07/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	41,668.0000	38,502.0000	(7.598)	0	0	0
12/07/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	90,171.0000	85,364.0000	(5.331)	0	0	0
12/07/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	67,575.0000	71,404.0000	5.666	0	0	0
12/07/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	32,841.0000	35,027.0000	6.656	0	0	0
12/07/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	25,674.0000	27,447.0000	6.906	0	0	0
12/07/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	108,853.0000	103,632.0000	(4.796)	0	0	0
12/07/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	41,915.0000	44,585.0000	6.370	0	0	0
12/07/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	11,625.0000	10,309.0000	(11.320)	0	0	0
12/07/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	105,807.0000	110,903.0000	4.816	0	0	0
12/07/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	190,471.0000	196,887.0000	3.368	0	0	0
12/07/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	4,260.0000	3,682.0000	(13.568)	0	0	0
12/07/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	158,998.0000	165,095.0000	3.835	0	0	0
12/07/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	7,227.0000	6,329.0000	(12.426)	0	0	0
12/07/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	19,246.0000	17,347.0000	(9.867)	0	0	0
12/07/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	29,280.0000	26,751.0000	(8.637)	0	0	0
12/07/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	84,968.0000	89,434.0000	5.256	0	0	0
12/07/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	130,197.0000	135,875.0000	4.361	0	0	0
12/07/2006	R194	2006/08/03			Bond Future	8.4470	8.4270	(0.237)	0.0000	0.0000	208
12/07/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	13,943.0000	13,651.0000	(2.094)	0	0	0
12/07/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/07/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	8,218.0000	8,472.0000	3.091	0	0	0
12/07/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	25,168.0000	24,876.0000	(1.160)	0	0	0
12/07/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
12/07/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	195.0000	157.0000	(19.487)	0	0	0
12/07/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	17,665.0000	17,374.0000	(1.647)	0	0	0
12/07/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	21,407.0000	21,116.0000	(1.359)	0	0	0
12/07/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/07/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	10,264.0000	9,973.0000	(2.835)	0	0	0
12/07/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	1,770.0000	1,598.0000	(9.718)	0	0	0
12/07/2006	R194	2006/08/03	8.55	Call	Option on Bond Future	2,976.0000	3,112.0000	4.570	0	0	0
12/07/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	28.0000	28.0000	-	0	0	0
12/07/2006	R194	2006/08/03	8.45	Put	Option on Bond Future	2,094.0000	1,906.0000	(8.978)	0	0	0
12/07/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	2,543.0000	2,663.0000	4.719	0	0	0
12/07/2006	R194	2006/08/03	8.55	Put	Option on Bond Future	1,475.0000	1,320.0000	(10.508)	0	0	0
12/07/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/07/2006	R194	2006/08/03	8.45	Call	Option on Bond Future	2,138.0000	2,242.0000	4.864	0	0	0
12/07/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	3,796.0000	3,552.0000	(6.428)	0	0	0
12/07/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	917.0000	964.0000	5.125	0	0	0
12/07/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	6,761.0000	6,479.0000	(4.171)	0	0	0
12/07/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	5,051.0000	5,252.0000	3.979	0	0	0
12/07/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	644.0000	553.0000	(14.130)	0	0	0
12/07/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	213.0000	222.0000	4.225	0	0	0
12/07/2006	R194	2006/11/02			Bond Future	8.6010	8.5750	(0.302)	0.0000	0.0000	0
12/07/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	13,996.0000	13,693.0000	(2.165)	0	0	0
12/07/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	19.0000	20.0000	5.263	0	0	0
12/07/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	127.0000	135.0000	6.299	0	0	0
12/07/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	8,755.0000	8,495.0000	(2.970)	0	0	0
12/07/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	23,222.0000	22,902.0000	(1.378)	0	0	0
12/07/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	284.0000	301.0000	5.986	0	0	0
12/07/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	20,077.0000	19,760.0000	(1.579)	0	0	0
12/07/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	16,989.0000	16,676.0000	(1.842)	0	0	0
12/07/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	1,302.0000	1,363.0000	4.685	0	0	0
12/07/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	51.0000	55.0000	7.843	0	0	0
12/07/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	4,302.0000	4,446.0000	3.347	0	0	0
12/07/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	3,984.0000	4,120.0000	3.414	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
12/07/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	656.0000	692.0000	5.488	0	0	0
12/07/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	4,314.0000	4,138.0000	(4.080)	0	0	0
12/07/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	4,613.0000	4,429.0000	(3.989)	0	0	0
12/07/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	3,679.0000	3,809.0000	3.534	0	0	0
12/07/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	11,232.0000	10,947.0000	(2.537)	0	0	0
12/07/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	2,285.0000	2,378.0000	4.070	0	0	0
12/07/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	32,817.0000	32,497.0000	(0.975)	0	0	0
12/07/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
12/07/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	4,926.0000	4,735.0000	(3.877)	0	0	0
12/07/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	29,600.0000	29,279.0000	(1.084)	0	0	0
12/07/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
12/07/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	6,628.0000	6,401.0000	(3.425)	0	0	0
12/07/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	26,400.0000	26,080.0000	(1.212)	0	0	0
12/07/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/07/2006	R194	2007/02/01			Bond Future	8.7370	8.7000	(0.423)	0.0000	0.0000	0
12/07/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,436.0000	1,506.0000	4.875	0	0	0
12/07/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	361.0000	384.0000	6.371	0	0	0
12/07/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	11,410.0000	11,109.0000	(2.638)	0	0	0
12/07/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	888.0000	938.0000	5.631	0	0	0
12/07/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	18,013.0000	17,664.0000	(1.937)	0	0	0
12/07/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	20,448.0000	20,091.0000	(1.746)	0	0	0
12/07/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	9,604.0000	9,328.0000	(2.874)	0	0	0
12/07/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	218.0000	233.0000	6.881	0	0	0
12/07/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	2,171.0000	2,266.0000	4.376	0	0	0
12/07/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	5,059.0000	5,225.0000	3.281	0	0	0
12/07/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	15,659.0000	15,322.0000	(2.152)	0	0	0
12/07/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	13,412.0000	13,090.0000	(2.401)	0	0	0
12/07/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	5,933.0000	5,727.0000	(3.472)	0	0	0
12/07/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	5,709.0000	5,509.0000	(3.503)	0	0	0
12/07/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	577.0000	611.0000	5.893	0	0	0
12/07/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	25,486.0000	25,120.0000	(1.436)	0	0	0
12/07/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	5,338.0000	5,509.0000	3.203	0	0	0
12/07/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	5,624.0000	5,800.0000	3.129	0	0	0
12/07/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	127.0000	136.0000	7.087	0	0	0
12/07/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,493.0000	5,298.0000	(3.550)	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
12/07/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	22,945.0000	22,582.0000	(1.582)	0	0	0
12/07/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	71.0000	76.0000	7.042	0	0	0
12/07/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	28,061.0000	27,693.0000	(1.311)	0	0	0
12/07/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	38.0000	41.0000	7.895	0	0	0
12/07/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	3,134.0000	3,256.0000	3.893	0	0	0
12/07/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	8,037.0000	7,788.0000	(3.098)	0	0	0
12/07/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	6,650.0000	6,428.0000	(3.338)	0	0	0
12/07/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	4,268.0000	4,417.0000	3.491	0	0	0
12/07/2006	R201	2006/08/03			Bond Future	8.5720	8.5760	0.047	0.0000	0.0000	26
12/07/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	26,396.0000	26,087.0000	(1.171)	0	0	0
12/07/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	1,427.0000	1,356.0000	(4.975)	0	0	0
12/07/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	21,189.0000	21,274.0000	0.401	0	0	0
12/07/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	1,865.0000	1,712.0000	(8.204)	0	0	0
12/07/2006	R201	2006/08/03	8.45	Call	Option on Bond Future	5,177.0000	4,919.0000	(4.984)	0	0	0
12/07/2006	R201	2006/08/03	8.45	Put	Option on Bond Future	12,443.0000	12,423.0000	(0.161)	0	0	0
12/07/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	10,671.0000	10,629.0000	(0.394)	0	0	0
12/07/2006	R201	2006/08/03	8.60	Call	Option on Bond Future	9,310.0000	8,998.0000	(3.351)	0	0	0
12/07/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	50,308.0000	50,540.0000	0.461	0	0	0
12/07/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	6,391.0000	6,111.0000	(4.381)	0	0	0
12/07/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	4,358.0000	4,263.0000	(2.180)	0	0	0
12/07/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	66,211.0000	66,447.0000	0.356	0	0	0
12/07/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	386.0000	352.0000	(8.808)	0	0	0
12/07/2006	R201	2006/08/03	8.55	Put	Option on Bond Future	9,075.0000	9,015.0000	(0.661)	0	0	0
12/07/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	14,840.0000	14,508.0000	(2.237)	0	0	0
12/07/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/07/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	39,571.0000	39,300.0000	(0.685)	0	0	0
12/07/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	26.0000	20.0000	(23.077)	0	0	0
12/07/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	34,972.0000	35,164.0000	0.549	0	0	0
12/07/2006	R201	2006/08/03	8.60	Put	Option on Bond Future	7,652.0000	7,577.0000	(0.980)	0	0	0
12/07/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	315.0000	271.0000	(13.968)	0	0	0
12/07/2006	R201	2006/08/03	8.55	Call	Option on Bond Future	7,770.0000	7,472.0000	(3.835)	0	0	0
12/07/2006	R201	2006/11/02			Bond Future	8.6080	8.6110	0.035	0.0000	0.0000	0
12/07/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	10,753.0000	10,729.0000	(0.223)	0	0	0
12/07/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	33,123.0000	32,925.0000	(0.598)	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
12/07/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	43,549.0000	43,346.0000	(0.466)	0	0	0
12/07/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	7,245.0000	7,216.0000	(0.400)	0	0	0
12/07/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	71.0000	67.0000	(5.634)	0	0	0
12/07/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	115,401.0000	115,571.0000	0.147	0	0	0
12/07/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	15,979.0000	15,817.0000	(1.014)	0	0	0
12/07/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	15,720.0000	15,709.0000	(0.070)	0	0	0
12/07/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	20,800.0000	20,806.0000	0.029	0	0	0
12/07/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	17,435.0000	17,268.0000	(0.958)	0	0	0
12/07/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	23,898.0000	23,714.0000	(0.770)	0	0	0
12/07/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	1,212.0000	1,177.0000	(2.888)	0	0	0
12/07/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	20,543.0000	20,366.0000	(0.862)	0	0	0
12/07/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	22,256.0000	22,268.0000	0.054	0	0	0
12/07/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	18,115.0000	18,112.0000	(0.017)	0	0	0
12/07/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	68,062.0000	68,200.0000	0.203	0	0	0
12/07/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	2,551.0000	2,492.0000	(2.313)	0	0	0
12/07/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	203.0000	194.0000	(4.433)	0	0	0
12/07/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	99,070.0000	99,235.0000	0.167	0	0	0
12/07/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	53,833.0000	53,948.0000	0.214	0	0	0
12/07/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	83,231.0000	83,386.0000	0.186	0	0	0
12/07/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	9,800.0000	9,670.0000	(1.327)	0	0	0
12/07/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	522.0000	504.0000	(3.448)	0	0	0
12/07/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	5,369.0000	5,275.0000	(1.751)	0	0	0
12/07/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	30,803.0000	30,846.0000	0.140	0	0	0
12/07/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	18,957.0000	18,785.0000	(0.907)	0	0	0
12/07/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	41,372.0000	41,451.0000	0.191	0	0	0
12/07/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	19,420.0000	19,422.0000	0.010	0	0	0
12/07/2006	R201	2007/02/01			Bond Future	8.6280	8.6310	0.035	0.0000	0.0000	0
12/07/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	114,967.0000	115,113.0000	0.127	0	0	0
12/07/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	50,532.0000	50,348.0000	(0.364)	0	0	0
12/07/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	1,212.0000	1,189.0000	(1.898)	0	0	0
12/07/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	16,128.0000	16,114.0000	(0.087)	0	0	0
12/07/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	17,918.0000	17,788.0000	(0.726)	0	0	0
12/07/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	39,589.0000	39,629.0000	0.101	0	0	0
12/07/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	25,536.0000	25,542.0000	0.023	0	0	0
12/07/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	27,627.0000	27,472.0000	(0.561)	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
12/07/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	30,536.0000	30,554.0000	0.059	0	0	0
12/07/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	26,113.0000	25,961.0000	(0.582)	0	0	0
12/07/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	32,405.0000	32,242.0000	(0.503)	0	0	0
12/07/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	31,911.0000	31,933.0000	0.069	0	0	0
12/07/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	24,639.0000	24,491.0000	(0.601)	0	0	0
12/07/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	29,213.0000	29,227.0000	0.048	0	0	0
12/07/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	29,182.0000	29,024.0000	(0.541)	0	0	0
12/07/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	59,200.0000	59,286.0000	0.145	0	0	0
12/07/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	2,063.0000	2,029.0000	(1.648)	0	0	0
12/07/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	99,766.0000	99,901.0000	0.135	0	0	0
12/07/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	48,650.0000	48,712.0000	0.127	0	0	0
12/07/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	5,272.0000	5,207.0000	(1.233)	0	0	0
12/07/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	85,306.0000	85,427.0000	0.142	0	0	0
12/07/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	12,318.0000	12,210.0000	(0.877)	0	0	0
12/07/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	20,347.0000	20,342.0000	(0.025)	0	0	0
12/07/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	71,733.0000	71,837.0000	0.145	0	0	0
12/07/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	27,939.0000	27,950.0000	0.039	0	0	0
12/07/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	3,366.0000	3,318.0000	(1.426)	0	0	0
12/07/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	7,940.0000	7,856.0000	(1.058)	0	0	0
12/07/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	41,107.0000	40,932.0000	(0.426)	0	0	0
12/07/2006	R203	2006/08/03			Bond Future	8.5450	8.5440	(0.012)	0.0000	0.0000	111
12/07/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	39,183.0000	39,098.0000	(0.217)	0	0	0
12/07/2006	R203	2006/08/03	8.60	Put	Option on Bond Future	5,466.0000	5,282.0000	(3.366)	0	0	0
12/07/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/07/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	115.0000	100.0000	(13.043)	0	0	0
12/07/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	116,302.0000	116,232.0000	(0.060)	0	0	0
12/07/2006	R203	2006/08/03	8.60	Call	Option on Bond Future	9,297.0000	9,183.0000	(1.226)	0	0	0
12/07/2006	R203	2006/08/03	8.55	Put	Option on Bond Future	7,059.0000	6,866.0000	(2.734)	0	0	0
12/07/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	96,288.0000	96,219.0000	(0.072)	0	0	0
12/07/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/07/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	76,753.0000	76,684.0000	(0.090)	0	0	0
12/07/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	57,689.0000	57,618.0000	(0.123)	0	0	0
12/07/2006	R203	2006/08/03	8.55	Call	Option on Bond Future	7,409.0000	7,285.0000	(1.674)	0	0	0
12/07/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
12/07/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/07/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	22,053.0000	21,910.0000	(0.648)	0	0	0
12/07/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	2,213.0000	2,083.0000	(5.874)	0	0	0
12/07/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	1,160.0000	1,086.0000	(6.379)	0	0	0
12/07/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	16,390.0000	16,330.0000	(0.366)	0	0	0
12/07/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	295.0000	259.0000	(12.203)	0	0	0
12/07/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	31,391.0000	31,425.0000	0.108	0	0	0
12/07/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	5,779.0000	5,653.0000	(2.180)	0	0	0
12/07/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	8,928.0000	8,732.0000	(2.195)	0	0	0
12/07/2006	R203	2006/11/02			Bond Future	8.5740	8.5720	(0.023)	0.0000	0.0000	0
12/07/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	461.0000	453.0000	(1.735)	0	0	0
12/07/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	14,857.0000	14,723.0000	(0.902)	0	0	0
12/07/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	13,242.0000	13,113.0000	(0.974)	0	0	0
12/07/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	1,338.0000	1,323.0000	(1.121)	0	0	0
12/07/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	18,445.0000	18,453.0000	0.043	0	0	0
12/07/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	60,201.0000	60,049.0000	(0.252)	0	0	0
12/07/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	16,642.0000	16,645.0000	0.018	0	0	0
12/07/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	78,106.0000	77,961.0000	(0.186)	0	0	0
12/07/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	33.0000	32.0000	(3.030)	0	0	0
12/07/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	14,949.0000	14,948.0000	(0.007)	0	0	0
12/07/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	97,013.0000	96,872.0000	(0.145)	0	0	0
12/07/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	29,715.0000	29,558.0000	(0.528)	0	0	0
12/07/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	16,600.0000	16,461.0000	(0.837)	0	0	0
12/07/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	7,112.0000	7,093.0000	(0.267)	0	0	0
12/07/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	134.0000	131.0000	(2.239)	0	0	0
12/07/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	116,607.0000	116,469.0000	(0.118)	0	0	0
12/07/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	3,317.0000	3,297.0000	(0.603)	0	0	0
12/07/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	43,836.0000	43,679.0000	(0.358)	0	0	0
12/07/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/07/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
12/07/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	136,752.0000	136,614.0000	(0.101)	0	0	0
12/07/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	22,374.0000	22,395.0000	0.094	0	0	0
12/07/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	10,381.0000	10,264.0000	(1.127)	0	0	0
12/07/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	157,405.0000	157,267.0000	(0.088)	0	0	0
12/07/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	13,368.0000	13,362.0000	(0.045)	0	0	0
12/07/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	18,470.0000	18,327.0000	(0.774)	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
12/07/2006	R203	2007/02/01			Bond Future	8.5920	8.5900	(0.023)	0.0000	0.0000	0
12/07/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	11,789.0000	11,788.0000	(0.008)	0	0	0
12/07/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	79,712.0000	79,568.0000	(0.181)	0	0	0
12/07/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	2,016.0000	2,008.0000	(0.397)	0	0	0
12/07/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	950.0000	944.0000	(0.632)	0	0	0
12/07/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	35,285.0000	35,148.0000	(0.388)	0	0	0
12/07/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	97,567.0000	97,426.0000	(0.145)	0	0	0
12/07/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	3,929.0000	3,919.0000	(0.255)	0	0	0
12/07/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	16,287.0000	16,181.0000	(0.651)	0	0	0
12/07/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	48,210.0000	48,067.0000	(0.297)	0	0	0
12/07/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	26,894.0000	26,924.0000	0.112	0	0	0
12/07/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	63,137.0000	62,992.0000	(0.230)	0	0	0
12/07/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	7,065.0000	7,056.0000	(0.127)	0	0	0
12/07/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	19,341.0000	19,227.0000	(0.589)	0	0	0
12/07/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	23,253.0000	23,275.0000	0.095	0	0	0
12/07/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	21,006.0000	20,889.0000	(0.557)	0	0	0
12/07/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	21,547.0000	21,565.0000	0.084	0	0	0
12/07/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	24,616.0000	24,492.0000	(0.504)	0	0	0
12/07/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	18,368.0000	18,379.0000	0.060	0	0	0
12/07/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	160.0000	158.0000	(1.250)	0	0	0
12/07/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	156,166.0000	156,030.0000	(0.087)	0	0	0
12/07/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	37,255.0000	37,305.0000	0.134	0	0	0
12/07/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	135,972.0000	135,835.0000	(0.101)	0	0	0
12/07/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	57.0000	56.0000	(1.754)	0	0	0
12/07/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	409.0000	405.0000	(0.978)	0	0	0
12/07/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	22,764.0000	22,643.0000	(0.532)	0	0	0
12/07/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	116,395.0000	116,256.0000	(0.119)	0	0	0
12/07/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	19,919.0000	19,933.0000	0.070	0	0	0
12/07/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	10,174.0000	10,090.0000	(0.826)	0	0	0
12/07/2006	R204	2006/08/03			Bond Future	8.5240	8.5230	(0.012)	0.0000	0.0000	83
12/07/2006	R204	2006/08/03	8.25	Call	Option on Bond Future	2,934.0000	2,792.0000	(4.840)	0	0	0
12/07/2006	R204	2006/08/03	8.45	Call	Option on Bond Future	7,721.0000	7,533.0000	(2.435)	0	0	0
12/07/2006	R204	2006/08/03	8.25	Put	Option on Bond Future	23,365.0000	23,151.0000	(0.916)	0	0	0
12/07/2006	R204	2006/08/03	8.45	Put	Option on Bond Future	13,182.0000	12,920.0000	(1.988)	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
12/07/2006	R204	2006/08/03	8.50	Call	Option on Bond Future	9,416.0000	9,226.0000	(2.018)	0	0	0
12/07/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	40,127.0000	40,002.0000	(0.312)	0	0	0
12/07/2006	R204	2006/08/03	8.50	Put	Option on Bond Future	11,182.0000	10,919.0000	(2.352)	0	0	0
12/07/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	536.0000	484.0000	(9.701)	0	0	0
12/07/2006	R204	2006/08/03	8.55	Call	Option on Bond Future	11,314.0000	11,127.0000	(1.653)	0	0	0
12/07/2006	R204	2006/08/03	8.55	Put	Option on Bond Future	9,405.0000	9,144.0000	(2.775)	0	0	0
12/07/2006	R204	2006/11/02			Bond Future	8.5490	8.5480	(0.012)	0.0000	0.0000	0
12/07/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	20,387.0000	20,251.0000	(0.667)	0	0	0
12/07/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	25,331.0000	25,191.0000	(0.553)	0	0	0
12/07/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	27,672.0000	27,609.0000	(0.228)	0	0	0
12/07/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	21,769.0000	21,702.0000	(0.308)	0	0	0
12/07/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	101.0000	97.0000	(3.960)	0	0	0
12/07/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	43,868.0000	43,824.0000	(0.100)	0	0	0
12/07/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	143,428.0000	143,352.0000	(0.053)	0	0	0
12/07/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	11,912.0000	11,796.0000	(0.974)	0	0	0
12/07/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	165,487.0000	165,413.0000	(0.045)	0	0	0
12/07/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	13,557.0000	13,490.0000	(0.494)	0	0	0
12/07/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	31.0000	29.0000	(6.452)	0	0	0
12/07/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	35,571.0000	35,431.0000	(0.394)	0	0	0
12/07/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	17,554.0000	17,422.0000	(0.752)	0	0	0
12/07/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	23,659.0000	23,592.0000	(0.283)	0	0	0
12/07/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	3,646.0000	3,605.0000	(1.125)	0	0	0
12/07/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	23,587.0000	23,447.0000	(0.594)	0	0	0
12/07/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	31,977.0000	31,919.0000	(0.181)	0	0	0
12/07/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	25,628.0000	25,562.0000	(0.258)	0	0	0
12/07/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	122,062.0000	121,982.0000	(0.066)	0	0	0
12/07/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	48,489.0000	48,359.0000	(0.268)	0	0	0
12/07/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	21,940.0000	21,802.0000	(0.629)	0	0	0
12/07/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	64,020.0000	63,906.0000	(0.178)	0	0	0
12/07/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	82,054.0000	81,954.0000	(0.122)	0	0	0
12/07/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	291.0000	283.0000	(2.749)	0	0	0
12/07/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	1,744.0000	1,716.0000	(1.606)	0	0	0
12/07/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	7,542.0000	7,485.0000	(0.756)	0	0	0
12/07/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	101,523.0000	101,435.0000	(0.087)	0	0	0
12/07/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	752.0000	737.0000	(1.995)	0	0	0

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12/07/2006	R204	2007/02/01			Bond Future	8.5630	8.5610	(0.023)	0.0000	0.0000	0
12/07/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	37,480.0000	37,323.0000	(0.419)	0	0	0
12/07/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	24,145.0000	24,124.0000	(0.087)	0	0	0
12/07/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	29,759.0000	29,611.0000	(0.497)	0	0	0
12/07/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	54,115.0000	54,123.0000	0.015	0	0	0
12/07/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	23,519.0000	23,383.0000	(0.578)	0	0	0
12/07/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	913.0000	904.0000	(0.986)	0	0	0
12/07/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	32,958.0000	32,943.0000	(0.046)	0	0	0
12/07/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,643.0000	1,630.0000	(0.791)	0	0	0
12/07/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	32,657.0000	32,505.0000	(0.465)	0	0	0
12/07/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	46,902.0000	46,737.0000	(0.352)	0	0	0
12/07/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	165,173.0000	165,021.0000	(0.092)	0	0	0
12/07/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	34,876.0000	34,863.0000	(0.037)	0	0	0
12/07/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	144,101.0000	143,945.0000	(0.108)	0	0	0
12/07/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	35,807.0000	35,651.0000	(0.436)	0	0	0
12/07/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	43,016.0000	43,011.0000	(0.012)	0	0	0
12/07/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	16,749.0000	16,723.0000	(0.155)	0	0	0
12/07/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	58,207.0000	58,038.0000	(0.290)	0	0	0
12/07/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	36,842.0000	36,832.0000	(0.027)	0	0	0
12/07/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	105,112.0000	104,948.0000	(0.156)	0	0	0
12/07/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	71,504.0000	71,335.0000	(0.236)	0	0	0
12/07/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	7,226.0000	7,202.0000	(0.332)	0	0	0
12/07/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	34,199.0000	34,046.0000	(0.447)	0	0	0
12/07/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	87,542.0000	87,375.0000	(0.191)	0	0	0
12/07/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	38,856.0000	38,847.0000	(0.023)	0	0	0
12/07/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	10,864.0000	10,839.0000	(0.230)	0	0	0
12/07/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,611.0000	4,590.0000	(0.455)	0	0	0
12/07/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,816.0000	2,799.0000	(0.604)	0	0	0
12/07/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	124,026.0000	123,866.0000	(0.129)	0	0	0
12/07/2006	R207	2006/08/03			Bond Future	8.4870	8.4920	0.059	0.0000	0.0000	0
12/07/2006	R207	2006/08/03	8.45	Put	Option on Bond Future	9,271.0000	9,307.0000	0.388	0	0	0
12/07/2006	R207	2006/08/03	8.25	Call	Option on Bond Future	1,998.0000	1,816.0000	(9.109)	0	0	0
12/07/2006	R207	2006/08/03	8.55	Call	Option on Bond Future	10,331.0000	9,945.0000	(3.736)	0	0	0
12/07/2006	R207	2006/08/03	8.25	Put	Option on Bond Future	19,738.0000	19,926.0000	0.952	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
12/07/2006	R207	2006/08/03	8.55	Put	Option on Bond Future	5,694.0000	5,677.0000	(0.299)	0	0	0
12/07/2006	R207	2006/08/03	8.60	Put	Option on Bond Future	4,325.0000	4,291.0000	(0.786)	0	0	0
12/07/2006	R207	2006/08/03	8.50	Call	Option on Bond Future	8,299.0000	7,936.0000	(4.374)	0	0	0
12/07/2006	R207	2006/08/03	8.50	Put	Option on Bond Future	7,340.0000	7,345.0000	0.068	0	0	0
12/07/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	251.0000	210.0000	(16.335)	0	0	0
12/07/2006	R207	2006/08/03	8.45	Call	Option on Bond Future	6,533.0000	6,199.0000	(5.113)	0	0	0
12/07/2006	R207	2006/08/03	8.60	Call	Option on Bond Future	12,619.0000	12,216.0000	(3.194)	0	0	0
12/07/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	37,225.0000	37,553.0000	0.881	0	0	0
12/07/2006	R207	2006/11/02			Bond Future	8.5080	8.5130	0.059	0.0000	0.0000	0
12/07/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	15.0000	13.0000	(13.333)	0	0	0
12/07/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	142.0000	132.0000	(7.042)	0	0	0
12/07/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	119,913.0000	120,278.0000	0.304	0	0	0
12/07/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	10,597.0000	10,737.0000	1.321	0	0	0
12/07/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	22,637.0000	22,882.0000	1.082	0	0	0
12/07/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/07/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	13,949.0000	13,684.0000	(1.900)	0	0	0
12/07/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	57,893.0000	58,248.0000	0.613	0	0	0
12/07/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	98,609.0000	98,974.0000	0.370	0	0	0
12/07/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	10,013.0000	9,787.0000	(2.257)	0	0	0
12/07/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	39,031.0000	39,353.0000	0.825	0	0	0
12/07/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	867.0000	824.0000	(4.960)	0	0	0
12/07/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/07/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	8,824.0000	8,944.0000	1.360	0	0	0
12/07/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	3,524.0000	3,404.0000	(3.405)	0	0	0
12/07/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	11,884.0000	11,639.0000	(2.062)	0	0	0
12/07/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	7,264.0000	7,364.0000	1.377	0	0	0
12/07/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	5,909.0000	5,992.0000	1.405	0	0	0
12/07/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	77,908.0000	78,272.0000	0.467	0	0	0
12/07/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	8,337.0000	8,132.0000	(2.459)	0	0	0
12/07/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	12,586.0000	12,747.0000	1.279	0	0	0
12/07/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	16,198.0000	15,916.0000	(1.741)	0	0	0
12/07/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	21,206.0000	20,895.0000	(1.467)	0	0	0
12/07/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	3,766.0000	3,820.0000	1.434	0	0	0
12/07/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	35,942.0000	35,590.0000	(0.979)	0	0	0
12/07/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	968.0000	981.0000	1.343	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
12/07/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/07/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	141,828.0000	142,193.0000	0.257	0	0	0
12/07/2006	R207	2007/02/01			Bond Future	8.5180	8.5230	0.059	0.0000	0.0000	0
12/07/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	24,305.0000	24,059.0000	(1.012)	0	0	0
12/07/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	63,204.0000	63,466.0000	0.415	0	0	0
12/07/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	119,971.0000	120,313.0000	0.285	0	0	0
12/07/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	21,997.0000	22,112.0000	0.523	0	0	0
12/07/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	5,317.0000	5,218.0000	(1.862)	0	0	0
12/07/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	630.0000	611.0000	(3.016)	0	0	0
12/07/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	22,534.0000	22,296.0000	(1.056)	0	0	0
12/07/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	99,684.0000	100,009.0000	0.326	0	0	0
12/07/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	23,836.0000	23,959.0000	0.516	0	0	0
12/07/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	1,398.0000	1,361.0000	(2.647)	0	0	0
12/07/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	26,156.0000	25,901.0000	(0.975)	0	0	0
12/07/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	47,725.0000	47,943.0000	0.457	0	0	0
12/07/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	25,775.0000	25,907.0000	0.512	0	0	0
12/07/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	2,840.0000	2,777.0000	(2.218)	0	0	0
12/07/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	80,648.0000	80,946.0000	0.370	0	0	0
12/07/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	20,843.0000	20,614.0000	(1.099)	0	0	0
12/07/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	9,219.0000	9,076.0000	(1.551)	0	0	0
12/07/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	32,170.0000	31,891.0000	(0.867)	0	0	0
12/07/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	14,888.0000	14,697.0000	(1.283)	0	0	0
12/07/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	20,258.0000	20,363.0000	0.518	0	0	0
12/07/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	34,538.0000	34,708.0000	0.492	0	0	0
12/07/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	15,617.0000	15,699.0000	0.525	0	0	0
12/07/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	97.0000	93.0000	(4.124)	0	0	0
12/07/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	28,085.0000	27,821.0000	(0.940)	0	0	0
12/07/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	141,248.0000	141,599.0000	0.248	0	0	0
12/07/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	43,607.0000	43,296.0000	(0.713)	0	0	0
12/07/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	9,677.0000	9,727.0000	0.517	0	0	0
12/07/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	163,345.0000	163,702.0000	0.219	0	0	0
12/07/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	259.0000	250.0000	(3.475)	0	0	0
12/07/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	18,616.0000	18,713.0000	0.521	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
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Grand Total:										3,172
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