



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 12/09/2006

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
12/09/2006	GOVI 2006/11/02			jGovi	233.9260	233.9260	-	0.0000	0.0000	901
12/09/2006	GOVI 2006/11/02	230.00	Put	jGovi	2,502.0000	2,426.0000	(3.038)	0	0	0
12/09/2006	GOVI 2006/11/02	230.00	Call	jGovi	41,762.0000	41,686.0000	(0.182)	0	0	0
12/09/2006	GOVI 2007/02/01			jGovi	239.0920	239.4380	0.145	0.0000	0.0000	0
12/09/2006	GOVI 2007/02/01	230.00	Call	jGovi	92,271.0000	95,534.0000	3.536	0	0	0
12/09/2006	GOVI 2007/02/01	230.00	Put	jGovi	1,351.0000	1,154.0000	(14.582)	0	0	0
12/09/2006	GOVI 2007/05/03			jGovi	244.4250	244.7620	0.138	0.0000	0.0000	0
12/09/2006	GOVI 2007/05/03	235.00	Call	jGovi	97,928.0000	100,945.0000	3.081	0	0	0
12/09/2006	GOVI 2007/05/03	235.00	Put	jGovi	3,678.0000	3,325.0000	(9.598)	0	0	0
12/09/2006	GOVI 2007/08/02			jGovi	249.9610	250.2820	0.128	0.0000	0.0000	0
12/09/2006	GOVI 2007/08/02	240.50	Put	jGovi	6,795.0000	6,320.0000	(6.990)	0	0	0
12/09/2006	GOVI 2007/08/02	240.50	Call	jGovi	101,405.0000	104,140.0000	2.697	0	0	0
12/09/2006	J153 2010/08/31			jSwap	9.4210	9.3860	(0.372)	0.0000	0.0000	0
12/09/2006	J157 2015/09/15			jSwap	9.1470	9.1110	(0.394)	0.0000	0.0000	0
12/09/2006	J186 2026/12/21			jSwap	9.0280	9.0010	(0.299)	0.0000	0.0000	0
12/09/2006	J194 2008/02/28			jSwap	9.2420	9.2160	(0.281)	0.0000	0.0000	0
12/09/2006	J201 2014/12/22			jSwap	9.2490	9.2120	(0.400)	0.0000	0.0000	0

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12/09/2006	J203	2017/09/15			jSwap	9.1040	9.0750	(0.319)	0.0000	0.0000	0
12/09/2006	J204	2018/12/21			jSwap	9.1420	9.1120	(0.328)	0.0000	0.0000	0
12/09/2006	J207	2020/01/15			jSwap	9.1330	9.1030	(0.328)	0.0000	0.0000	0
12/09/2006	JBAR	2005/12/21			jBar	8.2200	8.2200	-	0.0000	0.0000	0
12/09/2006	JFRA	2006/11/02			jFra	8.6990	8.6860	(0.149)	0.0000	0.0000	0
12/09/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
12/09/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,146.0000	4,115.0000	(0.748)	0	0	0
12/09/2006	JFRA	2007/02/01			jFra	9.2260	9.1920	(0.369)	0.0000	0.0000	0
12/09/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,235.0000	4,155.0000	(1.889)	0	0	0
12/09/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	29.0000	31.0000	6.897	0	0	0
12/09/2006	JFRA	2007/05/03			jFra	9.4410	9.4250	(0.169)	0.0000	0.0000	0
12/09/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,797.0000	4,759.0000	(0.792)	0	0	0
12/09/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	69.0000	70.0000	1.449	0	0	0
12/09/2006	JFRA	2007/08/02			jFra	9.4780	9.4340	(0.464)	0.0000	0.0000	0
12/09/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,950.0000	4,852.0000	(1.980)	0	0	0
12/09/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	133.0000	141.0000	6.015	0	0	0
12/09/2006	JFRA	2007/11/01			jFra	9.5320	9.4940	(0.399)	0.0000	0.0000	0
12/09/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,513.0000	5,423.0000	(1.633)	0	0	0
12/09/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	193.0000	202.0000	4.663	0	0	0
12/09/2006	JFRA	2008/02/07			jFra	9.4470	9.4060	(0.434)	0.0000	0.0000	0
12/09/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,070.0000	25,996.0000	(0.284)	0	0	0
12/09/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	21,305.0000	21,329.0000	0.113	0	0	0
12/09/2006	JN02	2006/11/02			jNote	9.3410	9.3080	(0.353)	0.0000	0.0000	0
12/09/2006	JN02	2006/11/02	7.25	Call	Option on jNote	38,149.0000	37,564.0000	(1.533)	0	0	0

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12/09/2006	JN02	2006/11/02	7.25	Put	Option on jNote	136.0000	139.0000	2.206	0	0	0
12/09/2006	JN02	2007/02/01			jNote	9.4440	9.4080	(0.381)	0.0000	0.0000	0
12/09/2006	JN02	2007/02/01	9.00	Call	Option on jNote	16,875.0000	16,448.0000	(2.530)	0	0	0
12/09/2006	JN02	2007/02/01	9.00	Put	Option on jNote	8,820.0000	9,043.0000	2.528	0	0	0
12/09/2006	JN02	2007/05/03			jNote	9.4760	9.4380	(0.401)	0.0000	0.0000	0
12/09/2006	JN02	2007/05/03	9.25	Call	Option on jNote	18,069.0000	17,671.0000	(2.203)	0	0	0
12/09/2006	JN02	2007/05/03	9.25	Put	Option on jNote	13,973.0000	14,263.0000	2.075	0	0	0
12/09/2006	JN02	2007/08/02			jNote	9.4770	9.4360	(0.433)	0.0000	0.0000	0
12/09/2006	JN02	2007/08/02	9.25	Call	Option on jNote	20,911.0000	20,494.0000	(1.994)	0	0	0
12/09/2006	JN02	2007/08/02	9.25	Put	Option on jNote	16,797.0000	17,122.0000	1.935	0	0	0
12/09/2006	JN05	2006/11/02			jNote	9.3620	9.3260	(0.385)	0.0000	0.0000	0
12/09/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
12/09/2006	JN05	2006/11/02	7.25	Call	Option on jNote	83,649.0000	82,292.0000	(1.622)	0	0	0
12/09/2006	JN05	2007/02/01			jNote	9.3940	9.3580	(0.383)	0.0000	0.0000	0
12/09/2006	JN05	2007/02/01	9.25	Put	Option on jNote	9,810.0000	10,395.0000	5.963	0	0	0
12/09/2006	JN05	2007/02/01	9.25	Call	Option on jNote	15,501.0000	14,667.0000	(5.380)	0	0	0
12/09/2006	JN05	2007/05/03			jNote	9.3930	9.3570	(0.383)	0.0000	0.0000	0
12/09/2006	JN05	2007/05/03	9.25	Put	Option on jNote	13,260.0000	13,877.0000	4.653	0	0	0
12/09/2006	JN05	2007/05/03	9.25	Call	Option on jNote	18,909.0000	18,107.0000	(4.241)	0	0	0
12/09/2006	JN05	2007/08/02			jNote	9.3770	9.3400	(0.395)	0.0000	0.0000	0
12/09/2006	JN05	2007/08/02	9.25	Call	Option on jNote	21,389.0000	20,591.0000	(3.731)	0	0	0
12/09/2006	JN05	2007/08/02	9.25	Put	Option on jNote	16,371.0000	17,033.0000	4.044	0	0	0
12/09/2006	JN10	2006/11/02			jNote	9.1810	9.1460	(0.381)	0.0000	0.0000	0
12/09/2006	JN10	2006/11/02	7.25	Call	Option on jNote	125,047.0000	122,974.0000	(1.658)	0	0	0
12/09/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
12/09/2006	JN10	2007/02/01			jNote	9.1900	9.1560	(0.370)	0.0000	0.0000	0
12/09/2006	JN10	2007/02/01	9.00	Put	Option on jNote	7,220.0000	7,977.0000	10.485	0	0	0

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12/09/2006	JN10	2007/02/01	9.00	Call	Option on jNote	19,507.0000	18,081.0000	(7.310)	0	0	0
12/09/2006	JN10	2007/05/03			jNote	9.1790	9.1460	(0.360)	0.0000	0.0000	0
12/09/2006	JN10	2007/05/03	9.00	Call	Option on jNote	22,333.0000	21,036.0000	(5.808)	0	0	0
12/09/2006	JN10	2007/05/03	9.00	Put	Option on jNote	10,756.0000	11,579.0000	7.652	0	0	0
12/09/2006	JN10	2007/08/02			jNote	9.1600	9.1260	(0.371)	0.0000	0.0000	0
12/09/2006	JN10	2007/08/02	9.00	Put	Option on jNote	14,000.0000	14,914.0000	6.529	0	0	0
12/09/2006	JN10	2007/08/02	9.00	Call	Option on jNote	24,354.0000	23,081.0000	(5.227)	0	0	0
12/09/2006	JROD	2006/09/29			jRod	7.5210	7.5190	(0.027)	0.0000	0.0000	0
12/09/2006	JROD	2006/10/31			jRod	7.8190	7.8120	(0.090)	0.0000	0.0000	0
12/09/2006	JROD	2006/11/30			jRod	8.0950	8.0840	(0.136)	0.0000	0.0000	0
12/09/2006	JROD	2006/12/29			jRod	7.9670	7.9600	(0.088)	0.0000	0.0000	0
12/09/2006	JROD	2007/01/31			jRod	8.2630	8.2550	(0.097)	0.0000	0.0000	0
12/09/2006	JROD	2007/02/28			jRod	8.4930	8.4850	(0.094)	0.0000	0.0000	0
12/09/2006	JROD	2007/03/30			jRod	8.3150	8.3100	(0.060)	0.0000	0.0000	0
12/09/2006	JROD	2007/04/30			jRod	8.5390	8.5340	(0.059)	0.0000	0.0000	0
12/09/2006	JROD	2007/05/31			jRod	8.7250	8.7200	(0.057)	0.0000	0.0000	0
12/09/2006	R153	2006/11/02			Bond Future	8.9110	8.8620	(0.550)	0.0000	0.0000	418
12/09/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	9,239.0000	10,150.0000	9.860	0	0	0
12/09/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	6,190.0000	5,418.0000	(12.472)	0	0	0
12/09/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	40,797.0000	39,125.0000	(4.098)	0	0	0
12/09/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/09/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	15,148.0000	13,851.0000	(8.562)	0	0	0
12/09/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	86,730.0000	85,046.0000	(1.942)	0	0	0

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12/09/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	9.0000	11.0000	22.222	0	0	0
12/09/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	16,461.0000	15,115.0000	(8.177)	0	0	0
12/09/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	14,944.0000	16,127.0000	7.916	0	0	0
12/09/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	46.0000	58.0000	26.087	0	0	0
12/09/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	3,386.0000	2,885.0000	(14.796)	0	0	0
12/09/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	49,777.0000	48,096.0000	(3.377)	0	0	0
12/09/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/09/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	227.0000	276.0000	21.586	0	0	0
12/09/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	17,830.0000	16,438.0000	(7.807)	0	0	0
12/09/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	77,354.0000	75,670.0000	(2.177)	0	0	0
12/09/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	58,875.0000	57,193.0000	(2.857)	0	0	0
12/09/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	813.0000	961.0000	18.204	0	0	0
12/09/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/09/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	2,244.0000	2,581.0000	15.018	0	0	0
12/09/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	2,672.0000	3,058.0000	14.446	0	0	0
12/09/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	10,501.0000	9,426.0000	(10.237)	0	0	0
12/09/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	4,958.0000	5,567.0000	12.283	0	0	0
12/09/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	1,868.0000	2,159.0000	15.578	0	0	0
12/09/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	23,790.0000	22,254.0000	(6.456)	0	0	101
12/09/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	32,048.0000	30,414.0000	(5.099)	0	0	0
12/09/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
12/09/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	68,069.0000	66,386.0000	(2.472)	0	0	0
12/09/2006	R153	2007/02/01			Bond Future	8.8550	8.8210	(0.384)	0.0000	0.0000	0
12/09/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	10,634.0000	11,105.0000	4.429	0	0	0
12/09/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	10,400.0000	9,885.0000	(4.952)	0	0	0
12/09/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	15,072.0000	15,657.0000	3.881	0	0	0
12/09/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	14,032.0000	13,405.0000	(4.468)	0	0	0
12/09/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	6,463.0000	6,799.0000	5.199	0	0	0
12/09/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	62,146.0000	61,059.0000	(1.749)	0	0	0
12/09/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	2,446.0000	2,608.0000	6.623	0	0	0
12/09/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	19,644.0000	18,881.0000	(3.884)	0	0	0
12/09/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	30,504.0000	29,567.0000	(3.072)	0	0	0
12/09/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	18,621.0000	17,880.0000	(3.979)	0	0	0
12/09/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	17,629.0000	16,910.0000	(4.079)	0	0	0
12/09/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	7,720.0000	8,101.0000	4.935	0	0	0

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12/09/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	37,664.0000	36,658.0000	(2.671)	0	0	0
12/09/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	7,077.0000	7,435.0000	5.059	0	0	0
12/09/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	4,346.0000	4,598.0000	5.798	0	0	0
12/09/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	632.0000	684.0000	8.228	0	0	0
12/09/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	20,301.0000	20,988.0000	3.384	0	0	0
12/09/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	21.0000	23.0000	9.524	0	0	0
12/09/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	134.0000	146.0000	8.955	0	0	0
12/09/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	79,486.0000	78,389.0000	(1.380)	0	0	0
12/09/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	55.0000	60.0000	9.091	0	0	0
12/09/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	70,753.0000	69,660.0000	(1.545)	0	0	0
12/09/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	24,109.0000	23,262.0000	(3.513)	0	0	0
12/09/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	7,632.0000	7,220.0000	(5.398)	0	0	0
12/09/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	45,511.0000	44,464.0000	(2.301)	0	0	0
12/09/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,234.0000	1,327.0000	7.536	0	0	0
12/09/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	302.0000	328.0000	8.609	0	0	0
12/09/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	53,708.0000	52,635.0000	(1.998)	0	0	0
12/09/2006	R153	2007/05/03			Bond Future	8.8330	8.7990	(0.385)	0.0000	0.0000	0
12/09/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	13,225.0000	13,677.0000	3.418	0	0	0
12/09/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	17,262.0000	16,683.0000	(3.354)	0	0	0
12/09/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	15,643.0000	15,097.0000	(3.490)	0	0	0
12/09/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	14,643.0000	15,128.0000	3.312	0	0	0
12/09/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	13,923.0000	14,391.0000	3.361	0	0	0
12/09/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	12,710.0000	12,230.0000	(3.777)	0	0	0
12/09/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	10,663.0000	11,050.0000	3.629	0	0	0
12/09/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	17,753.0000	18,303.0000	3.098	0	0	0
12/09/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	20,805.0000	20,162.0000	(3.091)	0	0	0
12/09/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	16,440.0000	15,877.0000	(3.425)	0	0	0
12/09/2006	R153	2007/08/02			Bond Future	8.7890	8.7560	(0.375)	0.0000	0.0000	0
12/09/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	18,801.0000	18,309.0000	(2.617)	0	0	0
12/09/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	17,700.0000	18,140.0000	2.486	0	0	0
12/09/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	18,080.0000	17,599.0000	(2.660)	0	0	0
12/09/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	18,390.0000	18,841.0000	2.452	0	0	0
12/09/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	17,027.0000	17,455.0000	2.514	0	0	0
12/09/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	19,541.0000	19,038.0000	(2.574)	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
12/09/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	14,496.0000	14,878.0000	2.635	0	0	0
12/09/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	22,688.0000	22,139.0000	(2.420)	0	0	0
12/09/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	15,378.0000	14,943.0000	(2.829)	0	0	0
12/09/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	21,310.0000	21,808.0000	2.337	0	0	0
12/09/2006	R157	2006/11/02			Bond Future	8.9235	8.7125	(2.365)	0.0000	0.0000	18
12/09/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	7,356.0000	3,844.0000	(47.743)	0	0	0
12/09/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	43,879.0000	57,085.0000	30.096	0	0	0
12/09/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	445.0000	1,183.0000	165.843	0	0	0
12/09/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	3,693.0000	1,747.0000	(52.694)	0	0	0
12/09/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	58,797.0000	72,966.0000	24.098	0	0	0
12/09/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	50,838.0000	37,667.0000	(25.908)	0	0	0
12/09/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	30,329.0000	41,969.0000	38.379	0	0	0
12/09/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	7,478.0000	13,135.0000	75.649	0	0	20
12/09/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	1,615.0000	3,594.0000	122.539	0	0	0
12/09/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	147,574.0000	132,424.0000	(10.266)	0	0	0
12/09/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	27,164.0000	17,669.0000	(34.954)	0	0	20
12/09/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	127,143.0000	112,000.0000	(11.910)	0	0	0
12/09/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	38,091.0000	26,541.0000	(30.322)	0	0	0
12/09/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	29,703.0000	19,667.0000	(33.788)	0	0	0
12/09/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	168,405.0000	153,254.0000	(8.997)	0	0	0
12/09/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	3,748.0000	7,350.0000	96.105	0	0	0
12/09/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	35,170.0000	24,102.0000	(31.470)	0	0	100
12/09/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	4,513.0000	8,596.0000	90.472	0	0	0
12/09/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	68,592.0000	54,179.0000	(21.013)	0	0	0
12/09/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	107,113.0000	92,007.0000	(14.103)	0	0	0
12/09/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	32,373.0000	21,811.0000	(32.626)	0	0	0
12/09/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/09/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	5,387.0000	9,976.0000	85.187	0	0	0
12/09/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	2.0000	10.0000	400.000	0	0	0
12/09/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	87.0000	285.0000	227.586	0	0	0
12/09/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
12/09/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	16.0000	61.0000	281.250	0	0	0
12/09/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	6,373.0000	11,489.0000	80.276	0	0	0
12/09/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,719.0000	737.0000	(57.126)	0	0	0
12/09/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	87,523.0000	72,570.0000	(17.085)	0	0	171

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
12/09/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	13,354.0000	7,649.0000	(42.721)	0	0	0
12/09/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	22,494.0000	14,107.0000	(37.285)	0	0	0
12/09/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	10,053.0000	16,818.0000	67.293	0	0	0
12/09/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	18,788.0000	28,234.0000	50.277	0	0	0
12/09/2006	R157	2007/02/01			Bond Future	8.9170	8.8800	(0.415)	0.0000	0.0000	0
12/09/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	48,356.0000	46,474.0000	(3.892)	0	0	0
12/09/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	56,205.0000	54,181.0000	(3.601)	0	0	0
12/09/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	55,606.0000	57,425.0000	3.271	0	0	0
12/09/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	8,571.0000	9,128.0000	6.499	0	0	0
12/09/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	11,641.0000	12,340.0000	6.005	0	0	150
12/09/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	3,705.0000	3,993.0000	7.773	0	0	250
12/09/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	2,405.0000	2,607.0000	8.399	0	0	0
12/09/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	77,297.0000	75,003.0000	(2.968)	0	0	0
12/09/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	87,331.0000	84,952.0000	(2.724)	0	0	0
12/09/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	4,823.0000	5,179.0000	7.381	0	0	0
12/09/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	70,929.0000	68,703.0000	(3.138)	0	0	0
12/09/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,220.0000	1,330.0000	9.016	0	0	0
12/09/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	16,728.0000	17,633.0000	5.410	0	0	0
12/09/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	14,037.0000	14,837.0000	5.699	0	0	0
12/09/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	105,321.0000	102,851.0000	(2.345)	0	0	0
12/09/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	43,539.0000	41,759.0000	(4.088)	0	0	0
12/09/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	41,264.0000	39,535.0000	(4.190)	0	0	0
12/09/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	574.0000	630.0000	9.756	0	0	0
12/09/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	15,347.0000	16,199.0000	5.552	0	0	0
12/09/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	124,215.0000	121,690.0000	(2.033)	0	0	0
12/09/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	39,073.0000	37,396.0000	(4.292)	0	0	0
12/09/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	9,675.0000	9,053.0000	(6.429)	0	0	0
12/09/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	12,524.0000	11,763.0000	(6.076)	0	0	150
12/09/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	13,350.0000	12,550.0000	(5.993)	0	0	0
12/09/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	18,181.0000	19,139.0000	5.269	0	0	0
12/09/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	53,101.0000	54,882.0000	3.354	0	0	0
12/09/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	36,966.0000	35,343.0000	(4.391)	0	0	0
12/09/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	65,956.0000	67,914.0000	2.969	0	0	0
12/09/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	21,298.0000	22,362.0000	4.996	0	0	0
12/09/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	41,156.0000	42,725.0000	3.812	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
12/09/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	18,242.0000	17,230.0000	(5.548)	0	0	0
12/09/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	30,471.0000	31,797.0000	4.352	0	0	0
12/09/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	250.0000	276.0000	10.400	0	0	0
12/09/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	24,707.0000	23,452.0000	(5.080)	0	0	0
12/09/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	143,801.0000	141,246.0000	(1.777)	0	0	0
12/09/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	33,004.0000	31,487.0000	(4.596)	0	0	0
12/09/2006	R157	2007/05/03			Bond Future	8.9100	8.8720	(0.426)	0.0000	0.0000	0
12/09/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	49,487.0000	47,827.0000	(3.354)	0	0	0
12/09/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	40,946.0000	39,451.0000	(3.651)	0	0	0
12/09/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	28,010.0000	29,148.0000	4.063	0	0	0
12/09/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	38,968.0000	37,515.0000	(3.729)	0	0	0
12/09/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	26,537.0000	27,633.0000	4.130	0	0	0
12/09/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	21,149.0000	22,080.0000	4.402	0	0	0
12/09/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	36,127.0000	37,478.0000	3.740	0	0	0
12/09/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	30,018.0000	28,778.0000	(4.131)	0	0	0
12/09/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	37,053.0000	35,643.0000	(3.805)	0	0	0
12/09/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	29,533.0000	30,714.0000	3.999	0	0	0
12/09/2006	R157	2007/08/02			Bond Future	8.8920	8.8550	(0.416)	0.0000	0.0000	0
12/09/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	35,419.0000	36,547.0000	3.185	0	0	0
12/09/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	33,936.0000	35,031.0000	3.227	0	0	0
12/09/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	44,917.0000	43,580.0000	(2.977)	0	0	0
12/09/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	28,393.0000	29,359.0000	3.402	0	0	0
12/09/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	54,848.0000	53,348.0000	(2.735)	0	0	0
12/09/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	46,801.0000	45,430.0000	(2.929)	0	0	0
12/09/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	36,259.0000	35,085.0000	(3.238)	0	0	0
12/09/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	43,420.0000	44,711.0000	2.973	0	0	0
12/09/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	21,860.0000	23,000.0000	5.215	0	0	0
12/09/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	28,002.0000	26,677.0000	(4.732)	0	0	0
12/09/2006	R186	2006/11/02			Bond Future	8.6770	8.6460	(0.357)	0.0000	0.0000	59
12/09/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/09/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	27,041.0000	28,731.0000	6.250	0	0	0
12/09/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	237,444.0000	234,123.0000	(1.399)	0	0	0
12/09/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	19,278.0000	17,646.0000	(8.466)	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
12/09/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	10,267.0000	9,203.0000	(10.363)	0	0	0
12/09/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	273,472.0000	270,150.0000	(1.215)	0	0	0
12/09/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	48,685.0000	46,004.0000	(5.507)	0	0	0
12/09/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	44,020.0000	46,277.0000	5.127	0	0	0
12/09/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	33,478.0000	31,234.0000	(6.703)	0	0	0
12/09/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	12.0000	14.0000	16.667	0	0	0
12/09/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	7,284.0000	7,925.0000	8.800	0	0	0
12/09/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	488.0000	546.0000	11.885	0	0	0
12/09/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	14,317.0000	15,394.0000	7.523	0	0	0
12/09/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	169,296.0000	165,976.0000	(1.961)	0	0	0
12/09/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	57,674.0000	54,816.0000	(4.955)	0	0	0
12/09/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	1,990.0000	2,201.0000	10.603	0	0	0
12/09/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/09/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	77,967.0000	74,857.0000	(3.989)	0	0	0
12/09/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	202,735.0000	199,414.0000	(1.638)	0	0	0
12/09/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/09/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	5,989.0000	6,536.0000	9.133	0	0	0
12/09/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	53,049.0000	50,275.0000	(5.229)	0	0	0
12/09/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	106,443.0000	103,180.0000	(3.065)	0	0	0
12/09/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	137,125.0000	133,814.0000	(2.415)	0	0	0
12/09/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	83.0000	94.0000	13.253	0	0	0
12/09/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	4,914.0000	5,377.0000	9.422	0	0	0
12/09/2006	R186	2007/02/01			Bond Future	8.6760	8.6450	(0.357)	0.0000	0.0000	0
12/09/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	25,807.0000	24,526.0000	(4.964)	0	0	0
12/09/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	235,900.0000	232,615.0000	(1.393)	0	0	0
12/09/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	185.0000	202.0000	9.189	0	0	0
12/09/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	59,482.0000	61,504.0000	3.399	0	0	0
12/09/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	1,207.0000	1,306.0000	8.202	0	0	0
12/09/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	30,308.0000	31,647.0000	4.418	0	0	0
12/09/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	62,059.0000	59,804.0000	(3.634)	0	0	0
12/09/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	61.0000	67.0000	9.836	0	0	0
12/09/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	35,855.0000	34,246.0000	(4.488)	0	0	0
12/09/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	21,007.0000	22,055.0000	4.989	0	0	0
12/09/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	49,253.0000	47,288.0000	(3.990)	0	0	0
12/09/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	43,682.0000	45,375.0000	3.876	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
12/09/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	271,511.0000	268,214.0000	(1.214)	0	0	0
12/09/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	169,283.0000	166,080.0000	(1.892)	0	0	0
12/09/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	498.0000	542.0000	8.835	0	0	0
12/09/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	138,711.0000	135,610.0000	(2.236)	0	0	0
12/09/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	201,774.0000	198,515.0000	(1.615)	0	0	0
12/09/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	65,646.0000	63,319.0000	(3.545)	0	0	0
12/09/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	111,000.0000	108,086.0000	(2.625)	0	0	0
12/09/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	5,807.0000	6,195.0000	6.682	0	0	0
12/09/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	18,969.0000	19,946.0000	5.151	0	0	0
12/09/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	2,646.0000	2,847.0000	7.596	0	0	0
12/09/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	11,073.0000	11,724.0000	5.879	0	0	0
12/09/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	86,485.0000	83,833.0000	(3.066)	0	0	0
12/09/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	69,512.0000	67,116.0000	(3.447)	0	0	0
12/09/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	17,170.0000	18,077.0000	5.282	0	0	0
12/09/2006	R186	2007/05/03			Bond Future	8.6660	8.6350	(0.358)	0.0000	0.0000	0
12/09/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	46,177.0000	44,602.0000	(3.411)	0	0	0
12/09/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	57,345.0000	55,551.0000	(3.128)	0	0	0
12/09/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	44,967.0000	46,461.0000	3.322	0	0	0
12/09/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	55,016.0000	56,729.0000	3.114	0	0	0
12/09/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	40,373.0000	41,758.0000	3.431	0	0	0
12/09/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	60,408.0000	58,559.0000	(3.061)	0	0	0
12/09/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	32,070.0000	33,241.0000	3.651	0	0	0
12/09/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	77,407.0000	75,289.0000	(2.736)	0	0	0
12/09/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	63,583.0000	61,680.0000	(2.993)	0	0	0
12/09/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	42,634.0000	44,073.0000	3.375	0	0	0
12/09/2006	R186	2007/08/02			Bond Future	8.6520	8.6210	(0.358)	0.0000	0.0000	0
12/09/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	53,435.0000	54,981.0000	2.893	0	0	0
12/09/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	53,184.0000	51,644.0000	(2.896)	0	0	0
12/09/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	64,263.0000	62,535.0000	(2.689)	0	0	0
12/09/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	63,445.0000	65,180.0000	2.735	0	0	0
12/09/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	67,273.0000	65,497.0000	(2.640)	0	0	0
12/09/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	40,223.0000	41,488.0000	3.145	0	0	0
12/09/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	70,380.0000	68,557.0000	(2.590)	0	0	0
12/09/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	48,785.0000	50,237.0000	2.976	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
12/09/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	51,080.0000	52,579.0000	2.935	0	0	0
12/09/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	83,805.0000	81,795.0000	(2.398)	0	0	0
12/09/2006	R194	2006/11/02			Bond Future	9.0550	9.0200	(0.387)	0.0000	0.0000	0
12/09/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/09/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	37.0000	43.0000	16.216	0	0	0
12/09/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/09/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	13,070.0000	12,646.0000	(3.244)	0	0	0
12/09/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	38,396.0000	37,968.0000	(1.115)	0	0	0
12/09/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	22,441.0000	22,013.0000	(1.907)	0	0	0
12/09/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/09/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	19,292.0000	18,864.0000	(2.219)	0	0	0
12/09/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/09/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/09/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	28,782.0000	28,353.0000	(1.491)	0	0	0
12/09/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	25,605.0000	25,176.0000	(1.675)	0	0	0
12/09/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	163.0000	183.0000	12.270	0	0	0
12/09/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/09/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
12/09/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/09/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	16,161.0000	15,733.0000	(2.648)	0	0	0
12/09/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	35,178.0000	34,749.0000	(1.220)	0	0	0
12/09/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	10,086.0000	9,677.0000	(4.055)	0	0	0
12/09/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	31,973.0000	31,544.0000	(1.342)	0	0	0
12/09/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	6,344.0000	5,987.0000	(5.627)	0	0	0
12/09/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	513.0000	565.0000	10.136	0	0	0
12/09/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	7,339.0000	6,963.0000	(5.123)	0	0	0
12/09/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	624.0000	686.0000	9.936	0	0	0
12/09/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	6,833.0000	6,466.0000	(5.371)	0	0	0
12/09/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	752.0000	824.0000	9.574	0	0	0
12/09/2006	R194	2007/02/01			Bond Future	9.1660	9.1260	(0.436)	0.0000	0.0000	0
12/09/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	516.0000	555.0000	7.558	0	0	0
12/09/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	12,239.0000	11,880.0000	(2.933)	0	0	0
12/09/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	24,532.0000	24,135.0000	(1.618)	0	0	0
12/09/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	19,436.0000	19,043.0000	(2.022)	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
12/09/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	63.0000	70.0000	11.111	0	0	0
12/09/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	21,970.0000	21,574.0000	(1.802)	0	0	0
12/09/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	29.0000	32.0000	10.345	0	0	0
12/09/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	6,923.0000	6,645.0000	(4.016)	0	0	0
12/09/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	12.0000	14.0000	16.667	0	0	0
12/09/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,079.0000	2,193.0000	5.483	0	0	0
12/09/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	949.0000	1,012.0000	6.639	0	0	0
12/09/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	8,258.0000	7,953.0000	(3.693)	0	0	0
12/09/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	250.0000	272.0000	8.800	0	0	0
12/09/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	27,112.0000	26,714.0000	(1.468)	0	0	0
12/09/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	6,614.0000	6,343.0000	(4.097)	0	0	0
12/09/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	16,943.0000	16,556.0000	(2.284)	0	0	0
12/09/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	32,313.0000	31,914.0000	(1.235)	0	0	0
12/09/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,455.0000	2,583.0000	5.214	0	0	0
12/09/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	7,242.0000	6,957.0000	(3.935)	0	0	0
12/09/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	130.0000	142.0000	9.231	0	0	0
12/09/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	29,707.0000	29,308.0000	(1.343)	0	0	0
12/09/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	10,142.0000	9,807.0000	(3.303)	0	0	0
12/09/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
12/09/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,262.0000	2,383.0000	5.349	0	0	0
12/09/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	14,514.0000	14,137.0000	(2.597)	0	0	0
12/09/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/09/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
12/09/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,587.0000	1,681.0000	5.923	0	0	0
12/09/2006	R194	2007/05/03			Bond Future	9.1890	9.1450	(0.479)	0.0000	0.0000	0
12/09/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	6,004.0000	5,811.0000	(3.215)	0	0	0
12/09/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	4,542.0000	4,689.0000	3.236	0	0	0
12/09/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	4,369.0000	4,511.0000	3.250	0	0	0
12/09/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	6,218.0000	6,021.0000	(3.168)	0	0	0
12/09/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	7,121.0000	6,908.0000	(2.991)	0	0	0
12/09/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	3,719.0000	3,846.0000	3.415	0	0	0
12/09/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	5,795.0000	5,605.0000	(3.279)	0	0	0
12/09/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	4,720.0000	4,870.0000	3.178	0	0	0
12/09/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	5,475.0000	5,641.0000	3.032	0	0	0
12/09/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	5,004.0000	4,830.0000	(3.477)	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
12/09/2006	R194	2007/08/02			Bond Future	9.1480	9.1040	(0.481)	0.0000	0.0000	0
12/09/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	7,459.0000	7,319.0000	(1.877)	0	0	0
12/09/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	6,867.0000	6,733.0000	(1.951)	0	0	0
12/09/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	6,037.0000	5,913.0000	(2.054)	0	0	0
12/09/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	6,591.0000	6,705.0000	1.730	0	0	0
12/09/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,295.0000	5,393.0000	1.851	0	0	0
12/09/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	5,792.0000	5,897.0000	1.813	0	0	0
12/09/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	6,724.0000	6,592.0000	(1.963)	0	0	0
12/09/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	5,921.0000	6,027.0000	1.790	0	0	0
12/09/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	6,583.0000	6,452.0000	(1.990)	0	0	0
12/09/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,051.0000	6,159.0000	1.785	0	0	0
12/09/2006	R201	2006/11/02			Bond Future	8.9010	8.8650	(0.404)	0.0000	0.0000	26
12/09/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	6,371.0000	6,951.0000	9.104	0	0	0
12/09/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	22,703.0000	21,175.0000	(6.730)	0	0	0
12/09/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	20,724.0000	19,262.0000	(7.055)	0	0	0
12/09/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	8,488.0000	9,207.0000	8.471	0	0	0
12/09/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	5,458.0000	5,973.0000	9.436	0	0	0
12/09/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	24,786.0000	23,197.0000	(6.411)	0	0	0
12/09/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	15,666.0000	16,749.0000	6.913	0	0	0
12/09/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	430.0000	487.0000	13.256	0	0	0
12/09/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	10,077.0000	9,117.0000	(9.527)	0	0	0
12/09/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	4,640.0000	5,093.0000	9.763	0	0	0
12/09/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	17,092.0000	15,768.0000	(7.746)	0	0	0
12/09/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	53,213.0000	51,229.0000	(3.728)	0	0	0
12/09/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	132,111.0000	130,069.0000	(1.546)	0	0	0
12/09/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	1,460.0000	1,633.0000	11.849	0	0	0
12/09/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	25,041.0000	26,453.0000	5.639	0	0	0
12/09/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	115,649.0000	113,606.0000	(1.767)	0	0	0
12/09/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/09/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	26,970.0000	25,323.0000	(6.107)	0	0	0
12/09/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	5,519.0000	4,888.0000	(11.433)	0	0	0
12/09/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/09/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
12/09/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	3,912.0000	4,307.0000	10.097	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
12/09/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	95.0000	110.0000	15.789	0	0	0
12/09/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	19.0000	22.0000	15.789	0	0	0
12/09/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	68,159.0000	66,131.0000	(2.975)	0	0	0
12/09/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	83,650.0000	81,610.0000	(2.439)	0	0	0
12/09/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	99,493.0000	97,451.0000	(2.052)	0	0	0
12/09/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	39,244.0000	37,374.0000	(4.765)	0	0	0
12/09/2006	R201	2007/02/01			Bond Future	8.9100	8.8730	(0.415)	0.0000	0.0000	0
12/09/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	31,987.0000	30,611.0000	(4.302)	0	0	0
12/09/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	23,795.0000	24,862.0000	4.484	0	0	0
12/09/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	25,376.0000	24,174.0000	(4.737)	0	0	0
12/09/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	16,457.0000	17,308.0000	5.171	0	0	0
12/09/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	14,001.0000	14,765.0000	5.457	0	0	0
12/09/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	18,823.0000	17,837.0000	(5.238)	0	0	0
12/09/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	12,859.0000	13,580.0000	5.607	0	0	0
12/09/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	11,775.0000	12,453.0000	5.758	0	0	0
12/09/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	30,232.0000	28,900.0000	(4.406)	0	0	0
12/09/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	28,546.0000	27,256.0000	(4.519)	0	0	0
12/09/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	55,708.0000	53,930.0000	(3.192)	0	0	0
12/09/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	3,588.0000	3,863.0000	7.664	0	0	0
12/09/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	68,823.0000	66,924.0000	(2.759)	0	0	0
12/09/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	173.0000	192.0000	10.983	0	0	0
12/09/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	1,775.0000	1,930.0000	8.732	0	0	0
12/09/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	129,611.0000	127,565.0000	(1.579)	0	0	0
12/09/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	83,132.0000	81,162.0000	(2.370)	0	0	0
12/09/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	10,750.0000	11,385.0000	5.907	0	0	0
12/09/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	883.0000	966.0000	9.400	0	0	0
12/09/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	33,810.0000	32,392.0000	(4.194)	0	0	0
12/09/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	407.0000	448.0000	10.074	0	0	0
12/09/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	43,977.0000	42,362.0000	(3.672)	0	0	0
12/09/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	98,134.0000	96,122.0000	(2.050)	0	0	0
12/09/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	6,517.0000	6,956.0000	6.736	0	0	0
12/09/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	113,663.0000	111,629.0000	(1.790)	0	0	0
12/09/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	32,375.0000	33,639.0000	3.904	0	0	0
12/09/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	68.0000	75.0000	10.294	0	0	0
12/09/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	13,759.0000	12,970.0000	(5.734)	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
12/09/2006	R201	2007/05/03			Bond Future	8.9050	8.8670	(0.427)	0.0000	0.0000	0
12/09/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	29,859.0000	28,740.0000	(3.748)	0	0	0
12/09/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	24,146.0000	25,090.0000	3.910	0	0	0
12/09/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	24,276.0000	23,290.0000	(4.062)	0	0	0
12/09/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	29,409.0000	30,485.0000	3.659	0	0	0
12/09/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	32,943.0000	31,758.0000	(3.597)	0	0	0
12/09/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	17,430.0000	18,178.0000	4.291	0	0	0
12/09/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	21,750.0000	22,628.0000	4.037	0	0	0
12/09/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	31,376.0000	30,224.0000	(3.672)	0	0	0
12/09/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	22,928.0000	23,839.0000	3.973	0	0	0
12/09/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	39,699.0000	38,385.0000	(3.310)	0	0	0
12/09/2006	R201	2007/08/02			Bond Future	8.8910	8.8540	(0.416)	0.0000	0.0000	0
12/09/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	33,524.0000	32,486.0000	(3.096)	0	0	0
12/09/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	28,686.0000	29,612.0000	3.228	0	0	0
12/09/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	42,911.0000	41,714.0000	(2.789)	0	0	0
12/09/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	34,985.0000	33,921.0000	(3.041)	0	0	0
12/09/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	26,297.0000	27,170.0000	3.320	0	0	0
12/09/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	27,476.0000	28,374.0000	3.268	0	0	0
12/09/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	36,488.0000	35,396.0000	(2.993)	0	0	0
12/09/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	21,907.0000	22,674.0000	3.501	0	0	0
12/09/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	33,845.0000	34,878.0000	3.052	0	0	0
12/09/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	28,089.0000	27,158.0000	(3.314)	0	0	0
12/09/2006	R203	2006/11/02			Bond Future	8.8490	8.8180	(0.350)	0.0000	0.0000	0
12/09/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	59,306.0000	57,250.0000	(3.467)	0	0	0
12/09/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
12/09/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	155,399.0000	153,320.0000	(1.338)	0	0	0
12/09/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	77,534.0000	75,458.0000	(2.678)	0	0	0
12/09/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	96,301.0000	94,222.0000	(2.159)	0	0	0
12/09/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/09/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	17.0000	21.0000	23.529	0	0	0
12/09/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	133.0000	156.0000	17.293	0	0	0
12/09/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	26,428.0000	24,691.0000	(6.573)	0	0	0
12/09/2006	R203	2006/11/02	7.00	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
12/09/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	23,663.0000	21,998.0000	(7.036)	0	0	0
12/09/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	135,228.0000	133,149.0000	(1.537)	0	0	0
12/09/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	115,532.0000	113,453.0000	(1.800)	0	0	0
12/09/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/09/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	41,962.0000	39,990.0000	(4.699)	0	0	0
12/09/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	3,359.0000	3,772.0000	12.295	0	0	0
12/09/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	2,673.0000	3,014.0000	12.757	0	0	0
12/09/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	707.0000	813.0000	14.993	0	0	0
12/09/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/09/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	18,574.0000	17,075.0000	(8.070)	0	0	0
12/09/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	14,137.0000	12,832.0000	(9.231)	0	0	0
12/09/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	5,124.0000	5,704.0000	11.319	0	0	0
12/09/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	176,057.0000	173,978.0000	(1.181)	0	0	0
12/09/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	7,476.0000	8,251.0000	10.367	0	0	0
12/09/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	21,042.0000	19,456.0000	(7.537)	0	0	0
12/09/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	4,172.0000	4,665.0000	11.817	0	0	0
12/09/2006	R203	2007/02/01			Bond Future	8.8570	8.8260	(0.350)	0.0000	0.0000	0
12/09/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	847.0000	933.0000	10.153	0	0	0
12/09/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	313.0000	347.0000	10.863	0	0	0
12/09/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	77,760.0000	75,797.0000	(2.524)	0	0	0
12/09/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	101.0000	113.0000	11.881	0	0	0
12/09/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	95,712.0000	93,698.0000	(2.104)	0	0	0
12/09/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	114,423.0000	112,386.0000	(1.780)	0	0	0
12/09/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	45,507.0000	43,806.0000	(3.738)	0	0	0
12/09/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	13,093.0000	12,220.0000	(6.668)	0	0	0
12/09/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	29,789.0000	28,375.0000	(4.747)	0	0	0
12/09/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	4,307.0000	4,655.0000	8.080	0	0	0
12/09/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	9,240.0000	9,874.0000	6.861	0	0	0
12/09/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	22,469.0000	23,646.0000	5.238	0	0	0
12/09/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	2,025.0000	2,209.0000	9.086	0	0	0
12/09/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	11,542.0000	12,291.0000	6.489	0	0	0
12/09/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	60,875.0000	59,010.0000	(3.064)	0	0	0
12/09/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
12/09/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	8,219.0000	8,800.0000	7.069	0	0	0
12/09/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	10,346.0000	11,037.0000	6.679	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
12/09/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	7.0000	8.0000	14.286	0	0	0
12/09/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	173,815.0000	171,767.0000	(1.178)	0	0	0
12/09/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	32,171.0000	30,703.0000	(4.563)	0	0	0
12/09/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	28.0000	32.0000	14.286	0	0	0
12/09/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	153,524.0000	151,476.0000	(1.334)	0	0	0
12/09/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	25,334.0000	24,034.0000	(5.131)	0	0	0
12/09/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	21,302.0000	20,122.0000	(5.539)	0	0	0
12/09/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	133,718.0000	131,673.0000	(1.529)	0	0	0
12/09/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	14,205.0000	15,074.0000	6.118	0	0	0
12/09/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	27,510.0000	26,152.0000	(4.936)	0	0	0
12/09/2006	R203	2007/05/03			Bond Future	8.8490	8.8180	(0.350)	0.0000	0.0000	0
12/09/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	17,248.0000	16,372.0000	(5.079)	0	0	0
12/09/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	27,017.0000	28,162.0000	4.238	0	0	0
12/09/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	35,588.0000	34,242.0000	(3.782)	0	0	0
12/09/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	27,234.0000	26,072.0000	(4.267)	0	0	0
12/09/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	12,497.0000	13,173.0000	5.409	0	0	0
12/09/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	20,369.0000	21,324.0000	4.688	0	0	0
12/09/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	23,567.0000	22,500.0000	(4.528)	0	0	0
12/09/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	18,881.0000	19,788.0000	4.804	0	0	0
12/09/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	17,464.0000	18,324.0000	4.924	0	0	0
12/09/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	25,358.0000	24,243.0000	(4.397)	0	0	0
12/09/2006	R203	2007/08/02			Bond Future	8.8340	8.8030	(0.351)	0.0000	0.0000	0
12/09/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	22,379.0000	23,271.0000	3.986	0	0	0
12/09/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	31,043.0000	29,940.0000	(3.553)	0	0	0
12/09/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	17,170.0000	17,910.0000	4.310	0	0	0
12/09/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	21,274.0000	20,403.0000	(4.094)	0	0	0
12/09/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	31,866.0000	32,989.0000	3.524	0	0	0
12/09/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	29,241.0000	28,176.0000	(3.642)	0	0	0
12/09/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	38,957.0000	37,702.0000	(3.222)	0	0	0
12/09/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	25,321.0000	26,290.0000	3.827	0	0	0
12/09/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	23,822.0000	24,752.0000	3.904	0	0	0
12/09/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	27,509.0000	26,483.0000	(3.730)	0	0	0
12/09/2006	R204	2006/11/02			Bond Future	8.8310	8.8000	(0.351)	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
12/09/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	5,916.0000	6,403.0000	8.232	0	0	0
12/09/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	8,160.0000	8,787.0000	7.684	0	0	0
12/09/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	24,626.0000	23,065.0000	(6.339)	0	0	0
12/09/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/09/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	12,455.0000	13,314.0000	6.897	0	0	0
12/09/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	29,630.0000	27,930.0000	(5.737)	0	0	0
12/09/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	18,184.0000	16,856.0000	(7.303)	0	0	0
12/09/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	27,058.0000	25,426.0000	(6.031)	0	0	0
12/09/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	163,481.0000	161,293.0000	(1.338)	0	0	0
12/09/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	185,609.0000	183,422.0000	(1.178)	0	0	0
12/09/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	9,467.0000	10,169.0000	7.415	0	0	0
12/09/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/09/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	22,335.0000	20,850.0000	(6.649)	0	0	0
12/09/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	6,978.0000	7,533.0000	7.954	0	0	0
12/09/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	10,382.0000	9,446.0000	(9.016)	0	0	0
12/09/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	22,184.0000	23,436.0000	5.644	0	0	0
12/09/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	30.0000	34.0000	13.333	0	0	0
12/09/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	100,493.0000	98,310.0000	(2.172)	0	0	0
12/09/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	80,681.0000	78,512.0000	(2.688)	0	0	0
12/09/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
12/09/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	154.0000	172.0000	11.688	0	0	0
12/09/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	120,928.0000	118,742.0000	(1.808)	0	0	0
12/09/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	141,925.0000	139,738.0000	(1.541)	0	0	0
12/09/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/09/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	683.0000	757.0000	10.835	0	0	0
12/09/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	61,782.0000	59,669.0000	(3.420)	0	0	0
12/09/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	44,442.0000	42,473.0000	(4.430)	0	0	0
12/09/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	2,275.0000	2,494.0000	9.626	0	0	0
12/09/2006	R204	2007/02/01			Bond Future	8.8360	8.8040	(0.362)	0.0000	0.0000	0
12/09/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	35,119.0000	33,734.0000	(3.944)	0	0	0
12/09/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	18,491.0000	19,338.0000	4.581	0	0	0
12/09/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	161,845.0000	159,624.0000	(1.372)	0	0	0
12/09/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	17,002.0000	17,802.0000	4.705	0	0	0
12/09/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	183,573.0000	181,346.0000	(1.213)	0	0	0
12/09/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	116.0000	127.0000	9.483	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
12/09/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	29,392.0000	28,149.0000	(4.229)	0	0	0
12/09/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	23,378.0000	24,367.0000	4.230	0	0	0
12/09/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	39,379.0000	37,899.0000	(3.758)	0	0	0
12/09/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	42.0000	46.0000	9.524	0	0	0
12/09/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	15,585.0000	16,337.0000	4.825	0	0	0
12/09/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	37,204.0000	35,772.0000	(3.849)	0	0	0
12/09/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	9,698.0000	10,230.0000	5.486	0	0	0
12/09/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	140,772.0000	138,566.0000	(1.567)	0	0	0
12/09/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	20,051.0000	20,945.0000	4.459	0	0	0
12/09/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	1,425.0000	1,534.0000	7.649	0	0	0
12/09/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	33,123.0000	31,785.0000	(4.039)	0	0	0
12/09/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	101,012.0000	98,889.0000	(2.102)	0	0	0
12/09/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	5,501.0000	5,843.0000	6.217	0	0	0
12/09/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	51,726.0000	50,026.0000	(3.287)	0	0	0
12/09/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	120,444.0000	118,267.0000	(1.807)	0	0	0
12/09/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	33,041.0000	34,258.0000	3.683	0	0	0
12/09/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	672.0000	727.0000	8.185	0	0	0
12/09/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	21,716.0000	20,702.0000	(4.669)	0	0	0
12/09/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	66,229.0000	64,340.0000	(2.852)	0	0	0
12/09/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	82,706.0000	80,672.0000	(2.459)	0	0	0
12/09/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	292.0000	317.0000	8.562	0	0	0
12/09/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	2,796.0000	2,993.0000	7.046	0	0	0
12/09/2006	R204	2007/05/03			Bond Future	8.8290	8.7980	(0.351)	0.0000	0.0000	0
12/09/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	24,351.0000	25,171.0000	3.367	0	0	0
12/09/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	37,147.0000	35,999.0000	(3.090)	0	0	0
12/09/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	39,063.0000	37,881.0000	(3.026)	0	0	0
12/09/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	35,295.0000	34,181.0000	(3.156)	0	0	0
12/09/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	30,122.0000	31,078.0000	3.174	0	0	0
12/09/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	33,295.0000	34,320.0000	3.079	0	0	0
12/09/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	40,201.0000	41,363.0000	2.890	0	0	0
12/09/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	31,685.0000	32,675.0000	3.125	0	0	0
12/09/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	47,382.0000	46,064.0000	(2.782)	0	0	0
12/09/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	28,523.0000	27,546.0000	(3.425)	0	0	0
12/09/2006	R204	2007/08/02			Bond Future	8.8160	8.7850	(0.352)	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
12/09/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	39,073.0000	40,113.0000	2.662	0	0	0
12/09/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	40,164.0000	39,089.0000	(2.677)	0	0	0
12/09/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	41,984.0000	40,880.0000	(2.630)	0	0	0
12/09/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	37,472.0000	38,484.0000	2.701	0	0	0
12/09/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	51,926.0000	50,677.0000	(2.405)	0	0	0
12/09/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	33,433.0000	32,474.0000	(2.868)	0	0	0
12/09/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	30,060.0000	30,927.0000	2.884	0	0	0
12/09/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	35,910.0000	36,893.0000	2.737	0	0	0
12/09/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	45,860.0000	47,016.0000	2.521	0	0	0
12/09/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	43,859.0000	42,726.0000	(2.583)	0	0	0
12/09/2006	R207	2006/11/02			Bond Future	8.8090	8.7780	(0.352)	0.0000	0.0000	0
12/09/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/09/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/09/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	26,379.0000	24,329.0000	(7.771)	0	0	0
12/09/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	99,515.0000	97,321.0000	(2.205)	0	0	0
12/09/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	509.0000	652.0000	28.094	0	0	0
12/09/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	79,373.0000	77,179.0000	(2.764)	0	0	0
12/09/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/09/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
12/09/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/09/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	141,535.0000	139,341.0000	(1.550)	0	0	0
12/09/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	120,229.0000	118,036.0000	(1.824)	0	0	0
12/09/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	57.0000	77.0000	35.088	0	0	0
12/09/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	40,792.0000	38,618.0000	(5.329)	0	0	0
12/09/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	59,786.0000	57,593.0000	(3.668)	0	0	0
12/09/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	1,821.0000	2,238.0000	22.900	0	0	0
12/09/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	19,791.0000	17,901.0000	(9.550)	0	0	0
12/09/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	1,230.0000	1,534.0000	24.715	0	0	0
12/09/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	16,758.0000	14,981.0000	(10.604)	0	0	0
12/09/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	13,944.0000	12,304.0000	(11.761)	0	0	0
12/09/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	23,010.0000	21,029.0000	(8.609)	0	0	0
12/09/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	804.0000	1,017.0000	26.493	0	0	0
12/09/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	4,921.0000	5,804.0000	17.944	0	0	0
12/09/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	9,103.0000	7,792.0000	(14.402)	0	0	0
12/09/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	2,612.0000	3,166.0000	21.210	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/09/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/09/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	15,420.0000	17,146.0000	11.193	0	0	0
12/09/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	2,068.0000	1,599.0000	(22.679)	0	0	0
12/09/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	163,449.0000	161,256.0000	(1.342)	0	0	0
12/09/2006	R207	2007/02/01			Bond Future	8.8120	8.7800	(0.363)	0.0000	0.0000	0
12/09/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	453.0000	503.0000	11.038	0	0	0
12/09/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	99,168.0000	96,974.0000	(2.212)	0	0	0
12/09/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	1,168.0000	1,285.0000	10.017	0	0	0
12/09/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	140,294.0000	138,056.0000	(1.595)	0	0	0
12/09/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	2,669.0000	2,909.0000	8.992	0	0	0
12/09/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	79,961.0000	77,835.0000	(2.659)	0	0	0
12/09/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	5,454.0000	5,888.0000	7.957	0	0	0
12/09/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	119,348.0000	117,124.0000	(1.863)	0	0	0
12/09/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	46,010.0000	44,201.0000	(3.932)	0	0	0
12/09/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	155.0000	173.0000	11.613	0	0	0
12/09/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	46.0000	52.0000	13.043	0	0	0
12/09/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	62,082.0000	60,079.0000	(3.226)	0	0	0
12/09/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	34,799.0000	33,199.0000	(4.598)	0	0	0
12/09/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	8,961.0000	9,604.0000	7.176	0	0	0
12/09/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	10,047.0000	10,748.0000	6.977	0	0	0
12/09/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	27,497.0000	26,077.0000	(5.164)	0	0	0
12/09/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	12,488.0000	13,312.0000	6.598	0	0	0
12/09/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	25,285.0000	23,929.0000	(5.363)	0	0	0
12/09/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	16,849.0000	17,868.0000	6.048	0	0	0
12/09/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	13,848.0000	14,735.0000	6.405	0	0	0
12/09/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	32,256.0000	30,713.0000	(4.784)	0	0	0
12/09/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	29,821.0000	28,339.0000	(4.970)	0	0	0
12/09/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	11,222.0000	11,984.0000	6.790	0	0	0
12/09/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	21,203.0000	19,978.0000	(5.777)	0	0	0
12/09/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	161,907.0000	159,665.0000	(1.385)	0	0	0
12/09/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	25,987.0000	27,334.0000	5.183	0	0	0
12/09/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	12,964.0000	12,068.0000	(6.911)	0	0	0
12/09/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	12.0000	14.0000	16.667	0	0	0
12/09/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	184,157.0000	181,914.0000	(1.218)	0	0	0
12/09/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	3.0000	3.0000	-	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
12/09/2006	R207	2007/05/03			Bond Future	8.8060	8.7750	(0.352)	0.0000	0.0000	0
12/09/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	18,446.0000	17,546.0000	(4.879)	0	0	0
12/09/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	15,686.0000	16,465.0000	4.966	0	0	0
12/09/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	37,269.0000	35,892.0000	(3.695)	0	0	0
12/09/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	22,870.0000	23,884.0000	4.434	0	0	0
12/09/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	26,767.0000	25,627.0000	(4.259)	0	0	0
12/09/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	31,768.0000	33,022.0000	3.947	0	0	0
12/09/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	21,294.0000	22,261.0000	4.541	0	0	0
12/09/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	24,931.0000	23,839.0000	(4.380)	0	0	0
12/09/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	28,690.0000	27,503.0000	(4.137)	0	0	0
12/09/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	24,514.0000	25,577.0000	4.336	0	0	0
12/09/2006	R207	2007/08/02			Bond Future	8.7950	8.7640	(0.352)	0.0000	0.0000	0
12/09/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	30,240.0000	29,139.0000	(3.641)	0	0	0
12/09/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	40,407.0000	39,103.0000	(3.227)	0	0	0
12/09/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	27,138.0000	28,172.0000	3.810	0	0	0
12/09/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	19,799.0000	20,630.0000	4.197	0	0	0
12/09/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	35,906.0000	37,143.0000	3.445	0	0	0
12/09/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	21,957.0000	21,058.0000	(4.094)	0	0	0
12/09/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	32,121.0000	30,978.0000	(3.558)	0	0	0
12/09/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	25,554.0000	26,547.0000	3.886	0	0	0
12/09/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	28,779.0000	29,854.0000	3.735	0	0	0
12/09/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	28,436.0000	27,375.0000	(3.731)	0	0	0

Grand Total:

2,384