



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 12/04/2006

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
12/04/2006	GOVI 2006/05/04			jGovi	240.9220	240.8560	(0.027)	0.0000	0.0000	699
12/04/2006	GOVI 2006/05/04	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
12/04/2006	GOVI 2006/05/04	230.00	Call	jGovi	109,220.0000	108,560.0000	(0.604)	0	0	0
12/04/2006	GOVI 2006/08/03			jGovi	245.2280	245.1670	(0.025)	0.0000	0.0000	0
12/04/2006	GOVI 2006/08/03	230.00	Put	jGovi	69.0000	68.0000	(1.449)	0	0	0
12/04/2006	GOVI 2006/08/03	230.00	Call	jGovi	152,349.0000	151,738.0000	(0.401)	0	0	0
12/04/2006	GOVI 2006/11/02			jGovi	249.6500	249.6190	(0.012)	0.0000	0.0000	3
12/04/2006	GOVI 2006/11/02	230.00	Call	jGovi	196,587.0000	196,276.0000	(0.158)	0	0	0
12/04/2006	GOVI 2006/11/02	230.00	Put	jGovi	87.0000	86.0000	(1.149)	0	0	0
12/04/2006	GOVI 2007/02/01			jGovi	254.0980	254.0930	(0.002)	0.0000	0.0000	0
12/04/2006	GOVI 2007/02/01	230.00	Call	jGovi	241,035.0000	240,985.0000	(0.021)	0	0	0
12/04/2006	GOVI 2007/02/01	230.00	Put	jGovi	55.0000	55.0000	-	0	0	0
12/04/2006	J153 2010/08/31			jSwap	7.2790	7.2840	0.069	0.0000	0.0000	0
12/04/2006	J157 2015/09/15			jSwap	7.4940	7.4990	0.067	0.0000	0.0000	0
12/04/2006	J186 2026/12/21			jSwap	7.1990	7.2040	0.069	0.0000	0.0000	0
12/04/2006	J194 2008/02/28			jSwap	7.1640	7.1740	0.140	0.0000	0.0000	0
12/04/2006	J201 2014/12/22			jSwap	7.4580	7.4630	0.067	0.0000	0.0000	0

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12/04/2006	J203	2017/09/15			jSwap	7.4740	7.4790	0.067	0.0000	0.0000	0
12/04/2006	J204	2018/12/21			jSwap	7.4660	7.4710	0.067	0.0000	0.0000	0
12/04/2006	J207	2020/01/15			jSwap	7.4530	7.4580	0.067	0.0000	0.0000	0
12/04/2006	JBAR	2005/03/16			jBar	7.0830	7.0830	-	0.0000	0.0000	0
12/04/2006	JFRA	2006/05/04			jFra	7.1270	7.1270	-	0.0000	0.0000	0
12/04/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	493.0000	487.0000	(1.217)	0	0	0
12/04/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	182.0000	176.0000	(3.297)	0	0	0
12/04/2006	JFRA	2006/08/03			jFra	7.1890	7.1880	(0.014)	0.0000	0.0000	0
12/04/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	560.0000	557.0000	(0.536)	0	0	0
12/04/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,023.0000	1,018.0000	(0.489)	0	0	0
12/04/2006	JFRA	2006/11/02			jFra	7.2300	7.2330	0.041	0.0000	0.0000	0
12/04/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,390.0000	1,391.0000	0.072	0	0	0
12/04/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	827.0000	821.0000	(0.726)	0	0	0
12/04/2006	JFRA	2007/02/01			jFra	7.3270	7.3310	0.055	0.0000	0.0000	500
12/04/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,531.0000	1,523.0000	(0.523)	0	0	0
12/04/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,107.0000	1,109.0000	0.181	0	0	0
12/04/2006	JFRA	2007/05/03			jFra	7.3630	7.3830	0.272	0.0000	0.0000	0
12/04/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,694.0000	1,666.0000	(1.653)	0	0	0
12/04/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,358.0000	1,379.0000	1.546	0	0	0
12/04/2006	JFRA	2007/08/02			jFra	7.4220	7.4170	(0.067)	0.0000	0.0000	0
12/04/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,596.0000	1,588.0000	(0.501)	0	0	0
12/04/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,787.0000	1,791.0000	0.224	0	0	0
12/04/2006	JFRA	2007/11/01			jFra	7.5060	7.5070	0.013	0.0000	0.0000	0
12/04/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,925.0000	1,922.0000	(0.156)	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
12/04/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,941.0000	1,940.0000	(0.052)	0	0	0
12/04/2006	JFRA	2008/02/07			jFra	7.5400	7.5480	0.106	0.0000	0.0000	0
12/04/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,013.0000	27,003.0000	(0.037)	0	0	0
12/04/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	26,904.0000	26,872.0000	(0.119)	0	0	0
12/04/2006	JN02	2006/05/04			jNote	7.3320	7.3360	0.055	0.0000	0.0000	0
12/04/2006	JN02	2006/05/04	7.25	Call	Option on jNote	5,825.0000	5,754.0000	(1.219)	0	0	0
12/04/2006	JN02	2006/05/04	7.25	Put	Option on jNote	4,260.0000	4,119.0000	(3.310)	0	0	0
12/04/2006	JN02	2006/08/03			jNote	7.3850	7.3930	0.108	0.0000	0.0000	0
12/04/2006	JN02	2006/08/03	7.25	Put	Option on jNote	9,926.0000	9,808.0000	(1.189)	0	0	0
12/04/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,430.0000	12,461.0000	0.249	0	0	0
12/04/2006	JN02	2006/11/02			jNote	7.4340	7.4470	0.175	0.0000	0.0000	0
12/04/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,691.0000	16,782.0000	0.545	0	0	0
12/04/2006	JN02	2006/11/02	7.25	Put	Option on jNote	13,279.0000	13,129.0000	(1.130)	0	0	0
12/04/2006	JN05	2006/05/04			jNote	7.5320	7.5410	0.119	0.0000	0.0000	0
12/04/2006	JN05	2006/05/04	7.25	Call	Option on jNote	12,865.0000	13,104.0000	1.858	0	0	0
12/04/2006	JN05	2006/05/04	7.25	Put	Option on jNote	1,170.0000	1,038.0000	(11.282)	0	0	0
12/04/2006	JN05	2006/08/03			jNote	7.5670	7.5780	0.145	0.0000	0.0000	0
12/04/2006	JN05	2006/08/03	7.25	Put	Option on jNote	5,724.0000	5,536.0000	(3.284)	0	0	0
12/04/2006	JN05	2006/08/03	7.25	Call	Option on jNote	18,857.0000	19,122.0000	1.405	0	0	0
12/04/2006	JN05	2006/11/02			jNote	7.6000	7.6110	0.145	0.0000	0.0000	0
12/04/2006	JN05	2006/11/02	7.25	Put	Option on jNote	8,708.0000	8,515.0000	(2.216)	0	0	0
12/04/2006	JN05	2006/11/02	7.25	Call	Option on jNote	23,194.0000	23,452.0000	1.112	0	0	0
12/04/2006	JN10	2006/05/04			jNote	7.6390	7.6460	0.092	0.0000	0.0000	0
12/04/2006	JN10	2006/05/04	7.25	Put	Option on jNote	62.0000	47.0000	(24.194)	0	0	0
12/04/2006	JN10	2006/05/04	7.25	Call	Option on jNote	27,186.0000	27,650.0000	1.707	0	0	0
12/04/2006	JN10	2006/08/03			jNote	7.6550	7.6640	0.118	0.0000	0.0000	0
12/04/2006	JN10	2006/08/03	7.25	Put	Option on jNote	2,193.0000	2,070.0000	(5.609)	0	0	0

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12/04/2006	JN10	2006/08/03	7.25	Call	Option on jNote	30,395.0000	30,890.0000	1.629	0	0	0
12/04/2006	JN10	2006/11/02			jNote	7.6700	7.6800	0.130	0.0000	0.0000	0
12/04/2006	JN10	2006/11/02	7.25	Put	Option on jNote	4,507.0000	4,332.0000	(3.883)	0	0	0
12/04/2006	JN10	2006/11/02	7.25	Call	Option on jNote	33,720.0000	34,230.0000	1.512	0	0	0
12/04/2006	JROD	2006/04/28			jRod	6.7200	6.7180	(0.030)	0.0000	0.0000	0
12/04/2006	JROD	2006/05/31			jRod	6.8200	6.8160	(0.059)	0.0000	0.0000	0
12/04/2006	JROD	2006/06/30			jRod	6.9550	6.9500	(0.072)	0.0000	0.0000	0
12/04/2006	JROD	2006/07/31			jRod	6.9430	6.9400	(0.043)	0.0000	0.0000	0
12/04/2006	JROD	2006/08/31			jRod	7.0070	7.0050	(0.029)	0.0000	0.0000	0
12/04/2006	R153	2006/05/04			Bond Future	7.2830	7.2890	0.082	0.0000	0.0000	228
12/04/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	2,774.0000	2,593.0000	(6.525)	0	0	0
12/04/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	11,930.0000	12,139.0000	1.752	0	0	0
12/04/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	4,130.0000	4,196.0000	1.598	0	0	10
12/04/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	233.0000	196.0000	(15.880)	0	0	0
12/04/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	77,488.0000	77,242.0000	(0.317)	0	0	0
12/04/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	67,997.0000	67,751.0000	(0.362)	0	0	0
12/04/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	19,074.0000	18,822.0000	(1.321)	0	0	0
12/04/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	82.0000	76.0000	(7.317)	0	0	0
12/04/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
12/04/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	58,404.0000	58,158.0000	(0.421)	0	0	0
12/04/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	22,150.0000	22,396.0000	1.111	0	0	0
12/04/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	38,909.0000	38,663.0000	(0.632)	0	0	0
12/04/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	29,010.0000	28,763.0000	(0.851)	0	0	0
12/04/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	48,709.0000	48,462.0000	(0.507)	0	0	0
12/04/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	9,651.0000	9,396.0000	(2.642)	0	0	0

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12/04/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
12/04/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	779.0000	770.0000	(1.155)	0	0	0
12/04/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	20
12/04/2006	R153	2006/08/03			Bond Future	7.2820	7.2860	0.055	0.0000	0.0000	24
12/04/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	7,455.0000	7,345.0000	(1.476)	0	0	0
12/04/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	13,436.0000	13,300.0000	(1.012)	0	0	0
12/04/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	14,258.0000	14,342.0000	0.589	0	0	0
12/04/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	5,011.0000	5,030.0000	0.379	0	0	100
12/04/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	8,698.0000	8,743.0000	0.517	0	0	0
12/04/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	3,247.0000	3,176.0000	(2.187)	0	0	0
12/04/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	64,536.0000	64,379.0000	(0.243)	0	0	0
12/04/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	133.0000	131.0000	(1.504)	0	0	0
12/04/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	46,570.0000	46,411.0000	(0.341)	0	0	0
12/04/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	448.0000	444.0000	(0.893)	0	0	0
12/04/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	55,547.0000	55,388.0000	(0.286)	0	0	0
12/04/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	20,777.0000	20,626.0000	(0.727)	0	0	0
12/04/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	237.0000	234.0000	(1.266)	0	0	0
12/04/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,783.0000	2,787.0000	0.144	0	0	0
12/04/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	846.0000	841.0000	(0.591)	0	0	0
12/04/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,535.0000	1,533.0000	(0.130)	0	0	0
12/04/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	37,688.0000	37,528.0000	(0.425)	0	0	0
12/04/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	29,002.0000	28,844.0000	(0.545)	0	0	0
12/04/2006	R153	2006/11/02			Bond Future	7.2830	7.2840	0.014	0.0000	0.0000	0
12/04/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	11,413.0000	11,406.0000	(0.061)	0	0	0
12/04/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	10,206.0000	10,162.0000	(0.431)	0	0	0
12/04/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	16,020.0000	16,021.0000	0.006	0	0	0
12/04/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	5,618.0000	5,583.0000	(0.623)	0	0	0
12/04/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	45,427.0000	45,378.0000	(0.108)	0	0	0
12/04/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,768.0000	2,754.0000	(0.506)	0	0	100
12/04/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	37,459.0000	37,408.0000	(0.136)	0	0	0
12/04/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,977.0000	1,965.0000	(0.607)	0	0	0
12/04/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	22,284.0000	22,297.0000	0.058	0	0	0
12/04/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	2,597.0000	2,574.0000	(0.886)	0	0	0
12/04/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	15,894.0000	15,845.0000	(0.308)	0	0	0

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12/04/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	7,996.0000	7,983.0000	(0.163)	0	0	0
12/04/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	22,503.0000	22,451.0000	(0.231)	0	0	0
12/04/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	5,587.0000	5,572.0000	(0.268)	0	0	0
12/04/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	29,983.0000	30,008.0000	0.083	0	0	0
12/04/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	920.0000	908.0000	(1.304)	0	0	0
12/04/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	29,764.0000	29,712.0000	(0.175)	0	0	0
12/04/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,917.0000	3,902.0000	(0.383)	0	0	0
12/04/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	53,555.0000	53,507.0000	(0.090)	0	0	0
12/04/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,430.0000	1,419.0000	(0.769)	0	0	0
12/04/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	61,759.0000	61,713.0000	(0.074)	0	0	0
12/04/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,043.0000	1,034.0000	(0.863)	0	0	0
12/04/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	771.0000	763.0000	(1.038)	0	0	0
12/04/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	69,996.0000	69,952.0000	(0.063)	0	0	0
12/04/2006	R153	2007/02/01			Bond Future	7.2950	7.2920	(0.041)	0.0000	0.0000	0
12/04/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	8,498.0000	8,517.0000	0.224	0	0	0
12/04/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	18,645.0000	18,561.0000	(0.451)	0	0	0
12/04/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	12,984.0000	13,011.0000	0.208	0	0	0
12/04/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	14,525.0000	14,449.0000	(0.523)	0	0	0
12/04/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,554.0000	2,559.0000	0.196	0	0	0
12/04/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,561.0000	2,535.0000	(1.015)	0	0	0
12/04/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	67,096.0000	67,173.0000	0.115	0	0	0
12/04/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,070.0000	3,041.0000	(0.945)	0	0	0
12/04/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	59,608.0000	59,681.0000	0.122	0	0	0
12/04/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,718.0000	3,685.0000	(0.888)	0	0	0
12/04/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	24,421.0000	24,464.0000	0.176	0	0	0
12/04/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	8,985.0000	8,926.0000	(0.657)	0	0	0
12/04/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	11,393.0000	11,325.0000	(0.597)	0	0	0
12/04/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	23,848.0000	23,756.0000	(0.386)	0	0	0
12/04/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	18,379.0000	18,415.0000	0.196	0	0	0
12/04/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	30,930.0000	30,981.0000	0.165	0	0	0
12/04/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	37,797.0000	37,854.0000	0.151	0	0	0
12/04/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	52,185.0000	52,254.0000	0.132	0	0	0
12/04/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	7,122.0000	7,071.0000	(0.716)	0	0	0
12/04/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,580.0000	4,541.0000	(0.852)	0	0	0
12/04/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	5,694.0000	5,649.0000	(0.790)	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
12/04/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	44,902.0000	44,966.0000	0.143	0	0	0
12/04/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,015.0000	5,026.0000	0.219	0	0	0
12/04/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	30,153.0000	30,056.0000	(0.322)	0	0	0
12/04/2006	R157	2006/05/04			Bond Future	7.4840	7.4890	0.067	0.0000	0.0000	109
12/04/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	115
12/04/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	100,370.0000	99,954.0000	(0.414)	0	0	0
12/04/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	41,164.0000	41,575.0000	0.998	0	0	0
12/04/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	20,686.0000	20,982.0000	1.431	0	0	0
12/04/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	996.0000	876.0000	(12.048)	0	0	0
12/04/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	24.0000	18.0000	(25.000)	0	0	0
12/04/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	81,343.0000	80,926.0000	(0.513)	0	0	0
12/04/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	119,025.0000	118,608.0000	(0.350)	0	0	0
12/04/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	137,315.0000	136,899.0000	(0.303)	0	0	0
12/04/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
12/04/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	61,940.0000	61,522.0000	(0.675)	0	0	0
12/04/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	7,705.0000	7,331.0000	(4.854)	0	0	50
12/04/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	22,998.0000	22,550.0000	(1.948)	0	0	0
12/04/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	6,372.0000	6,415.0000	0.675	0	0	0
12/04/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	99.0000	90.0000	(9.091)	0	0	0
12/04/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	42,235.0000	41,809.0000	(1.009)	0	0	0
12/04/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	1,059.0000	1,028.0000	(2.927)	0	0	0
12/04/2006	R157	2006/08/03			Bond Future	7.4910	7.4960	0.067	0.0000	0.0000	4
12/04/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	7,886.0000	7,698.0000	(2.384)	0	0	0
12/04/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	2,285.0000	2,289.0000	0.175	0	0	0
12/04/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	27,689.0000	27,908.0000	0.791	0	0	0
12/04/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	29,800.0000	29,452.0000	(1.168)	0	0	0
12/04/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	98,125.0000	97,715.0000	(0.418)	0	0	0
12/04/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	532.0000	528.0000	(0.752)	0	0	0
12/04/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	1,107.0000	1,105.0000	(0.181)	0	0	0
12/04/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	116,116.0000	115,706.0000	(0.353)	0	0	0
12/04/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	133,903.0000	133,494.0000	(0.305)	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
12/04/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	124.0000	122.0000	(1.613)	0	0	0
12/04/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	255.0000	252.0000	(1.176)	0	0	0
12/04/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	80,076.0000	79,667.0000	(0.511)	0	0	0
12/04/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	2,715.0000	2,620.0000	(3.499)	0	0	0
12/04/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	43,462.0000	43,775.0000	0.720	0	0	0
12/04/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	16,350.0000	16,476.0000	0.771	0	0	0
12/04/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	62,264.0000	61,860.0000	(0.649)	0	0	0
12/04/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	17,083.0000	16,801.0000	(1.651)	0	0	0
12/04/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	4,598.0000	4,618.0000	0.435	0	0	0
12/04/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	8,931.0000	8,990.0000	0.661	0	0	100
12/04/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	45,212.0000	44,826.0000	(0.854)	0	0	0
12/04/2006	R157	2006/11/02			Bond Future	7.5000	7.5030	0.040	0.0000	0.0000	0
12/04/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	164,550.0000	164,308.0000	(0.147)	0	0	0
12/04/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	725.0000	720.0000	(0.690)	0	0	0
12/04/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	12,945.0000	12,810.0000	(1.043)	0	0	0
12/04/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	34,751.0000	34,544.0000	(0.596)	0	0	0
12/04/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	375.0000	371.0000	(1.067)	0	0	0
12/04/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	15,089.0000	15,121.0000	0.212	0	0	158
12/04/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	32,988.0000	33,092.0000	0.315	0	0	0
12/04/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	22,602.0000	22,664.0000	0.274	0	0	0
12/04/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	22,602.0000	22,426.0000	(0.779)	0	0	0
12/04/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	2,507.0000	2,459.0000	(1.915)	0	0	0
12/04/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,129.0000	1,123.0000	(0.531)	0	0	0
12/04/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,766.0000	1,759.0000	(0.396)	0	0	0
12/04/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	46,790.0000	46,939.0000	0.318	0	0	0
12/04/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	6,314.0000	6,225.0000	(1.410)	0	0	0
12/04/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	63,814.0000	64,004.0000	0.298	0	0	0
12/04/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	48,862.0000	48,635.0000	(0.465)	0	0	0
12/04/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	148,009.0000	147,765.0000	(0.165)	0	0	0
12/04/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	9,911.0000	9,923.0000	0.121	0	0	0
12/04/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	6,437.0000	6,438.0000	0.016	0	0	0
12/04/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	114,297.0000	114,052.0000	(0.214)	0	0	0
12/04/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,704.0000	2,697.0000	(0.259)	0	0	0
12/04/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	97,361.0000	97,116.0000	(0.252)	0	0	0
12/04/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	80,605.0000	80,361.0000	(0.303)	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
12/04/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	64,311.0000	64,074.0000	(0.369)	0	0	0
12/04/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	4,164.0000	4,159.0000	(0.120)	0	0	117
12/04/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	131,200.0000	130,956.0000	(0.186)	0	0	0
12/04/2006	R157	2007/02/01			Bond Future	7.5160	7.5170	0.013	0.0000	0.0000	0
12/04/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	10,999.0000	10,940.0000	(0.536)	0	0	0
12/04/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	51,687.0000	51,706.0000	0.037	0	0	0
12/04/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	39,357.0000	39,359.0000	0.005	0	0	0
12/04/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	40,106.0000	40,009.0000	(0.242)	0	0	0
12/04/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	18,580.0000	18,505.0000	(0.404)	0	0	0
12/04/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	53,219.0000	53,118.0000	(0.190)	0	0	0
12/04/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	12,247.0000	12,221.0000	(0.212)	0	0	0
12/04/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	67,477.0000	67,374.0000	(0.153)	0	0	0
12/04/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	16,461.0000	16,437.0000	(0.146)	0	0	0
12/04/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	22,168.0000	22,149.0000	(0.086)	0	0	0
12/04/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	28,475.0000	28,387.0000	(0.309)	0	0	0
12/04/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	9,135.0000	9,110.0000	(0.274)	0	0	0
12/04/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	29,713.0000	29,703.0000	(0.034)	0	0	0
12/04/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	82,496.0000	82,393.0000	(0.125)	0	0	0
12/04/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	98,004.0000	97,903.0000	(0.103)	0	0	0
12/04/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	145,622.0000	145,527.0000	(0.065)	0	0	0
12/04/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	161,103.0000	161,012.0000	(0.056)	0	0	0
12/04/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,958.0000	1,945.0000	(0.664)	0	0	0
12/04/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	3,924.0000	3,904.0000	(0.510)	0	0	0
12/04/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,007.0000	2,990.0000	(0.565)	0	0	0
12/04/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	5,163.0000	5,142.0000	(0.407)	0	0	0
12/04/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	6,846.0000	6,822.0000	(0.351)	0	0	0
12/04/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	113,791.0000	113,692.0000	(0.087)	0	0	0
12/04/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	129,702.0000	129,605.0000	(0.075)	0	0	0
12/04/2006	R186	2006/05/04			Bond Future	7.2360	7.2410	0.069	0.0000	0.0000	33
12/04/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	10,001.0000	10,077.0000	0.760	0	0	0
12/04/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	11,868.0000	11,277.0000	(4.980)	0	0	0
12/04/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	66,223.0000	65,541.0000	(1.030)	0	0	0
12/04/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	36,180.0000	35,465.0000	(1.976)	0	0	0
12/04/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	1,617.0000	1,569.0000	(2.968)	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
12/04/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	156.0000	141.0000	(9.615)	0	0	0
12/04/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	96,441.0000	95,772.0000	(0.694)	0	0	0
12/04/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	10.0000	9.0000	(10.000)	0	0	0
12/04/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	207,414.0000	206,747.0000	(0.322)	0	0	0
12/04/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	153,927.0000	153,259.0000	(0.434)	0	0	0
12/04/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	181,150.0000	180,483.0000	(0.368)	0	0	0
12/04/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	103,920.0000	104,587.0000	0.642	0	0	0
12/04/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	125,702.0000	125,034.0000	(0.531)	0	0	0
12/04/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	33,426.0000	33,921.0000	1.481	0	0	0
12/04/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	1,352.0000	1,179.0000	(12.796)	0	0	0
12/04/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	23.0000	17.0000	(26.087)	0	0	0
12/04/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	67,340.0000	68,001.0000	0.982	0	0	0
12/04/2006	R186	2006/08/03			Bond Future	7.2360	7.2410	0.069	0.0000	0.0000	0
12/04/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	34.0000	33.0000	(2.941)	0	0	0
12/04/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	72,220.0000	71,589.0000	(0.874)	0	0	0
12/04/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	231,385.0000	230,722.0000	(0.287)	0	0	0
12/04/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	8.0000	8.0000	-	0	0	0
12/04/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	24,357.0000	24,565.0000	0.854	0	0	0
12/04/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	206,190.0000	205,527.0000	(0.322)	0	0	0
12/04/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	12,925.0000	13,019.0000	0.727	0	0	0
12/04/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	126,152.0000	125,487.0000	(0.527)	0	0	0
12/04/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	47,250.0000	46,681.0000	(1.204)	0	0	0
12/04/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	180,155.0000	179,491.0000	(0.369)	0	0	0
12/04/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	26,212.0000	25,757.0000	(1.736)	0	0	0
12/04/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	127.0000	126.0000	(0.787)	0	0	0
12/04/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,263.0000	1,260.0000	(0.238)	0	0	0
12/04/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	3,311.0000	3,316.0000	0.151	0	0	0
12/04/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	426.0000	423.0000	(0.704)	0	0	0
12/04/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	153,379.0000	152,713.0000	(0.434)	0	0	0
12/04/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	99,104.0000	98,447.0000	(0.663)	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
12/04/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	6,598.0000	6,630.0000	0.485	0	0	0
12/04/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	70,223.0000	70,754.0000	0.756	0	0	0
12/04/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	43,068.0000	43,440.0000	0.864	0	0	0
12/04/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	3,401.0000	3,270.0000	(3.852)	0	0	0
12/04/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	11,225.0000	10,934.0000	(2.592)	0	0	0
12/04/2006	R186	2006/11/02			Bond Future	7.2340	7.2380	0.055	0.0000	0.0000	0
12/04/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	2,775.0000	2,702.0000	(2.631)	0	0	0
12/04/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	104,601.0000	104,098.0000	(0.481)	0	0	0
12/04/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	14,118.0000	14,169.0000	0.361	0	0	0
12/04/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	79,551.0000	79,075.0000	(0.598)	0	0	0
12/04/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	21,832.0000	21,929.0000	0.444	0	0	0
12/04/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	104,858.0000	105,312.0000	0.433	0	0	0
12/04/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	9,190.0000	9,213.0000	0.250	0	0	0
12/04/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	50,733.0000	50,996.0000	0.518	0	0	0
12/04/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	19,388.0000	19,124.0000	(1.362)	0	0	0
12/04/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	33,538.0000	33,706.0000	0.501	0	0	0
12/04/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	35,642.0000	35,284.0000	(1.004)	0	0	0
12/04/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	129,329.0000	128,810.0000	(0.401)	0	0	0
12/04/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	74,707.0000	75,072.0000	0.489	0	0	0
12/04/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	56,179.0000	55,749.0000	(0.765)	0	0	0
12/04/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	8,651.0000	8,489.0000	(1.873)	0	0	0
12/04/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	154,792.0000	154,267.0000	(0.339)	0	0	0
12/04/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	5,001.0000	5,009.0000	0.160	0	0	0
12/04/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	205,707.0000	205,178.0000	(0.257)	0	0	0
12/04/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	566.0000	564.0000	(0.353)	0	0	0
12/04/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	180,392.0000	179,864.0000	(0.293)	0	0	0
12/04/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,240.0000	1,239.0000	(0.081)	0	0	0
12/04/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,565.0000	2,566.0000	0.039	0	0	0
12/04/2006	R186	2007/02/01			Bond Future	7.2350	7.2380	0.041	0.0000	0.0000	0
12/04/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	111,155.0000	110,782.0000	(0.336)	0	0	0
12/04/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	22,428.0000	22,468.0000	0.178	0	0	0
12/04/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	30,653.0000	30,724.0000	0.232	0	0	0
12/04/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	16,533.0000	16,552.0000	0.115	0	0	0
12/04/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	87,270.0000	86,917.0000	(0.404)	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
12/04/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	133,958.0000	133,573.0000	(0.287)	0	0	0
12/04/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	42,156.0000	42,270.0000	0.270	0	0	0
12/04/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,926.0000	3,923.0000	(0.076)	0	0	0
12/04/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	44,114.0000	43,836.0000	(0.630)	0	0	0
12/04/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	157,654.0000	157,263.0000	(0.248)	0	0	0
12/04/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,268.0000	2,265.0000	(0.132)	0	0	0
12/04/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	205,977.0000	205,582.0000	(0.192)	0	0	0
12/04/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	107,938.0000	108,239.0000	0.279	0	0	0
12/04/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	181,787.0000	181,392.0000	(0.217)	0	0	0
12/04/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,564.0000	6,565.0000	0.015	0	0	0
12/04/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	10,600.0000	10,608.0000	0.075	0	0	0
12/04/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	6,523.0000	6,432.0000	(1.395)	0	0	0
12/04/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	64,622.0000	64,301.0000	(0.497)	0	0	0
12/04/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	26,835.0000	26,616.0000	(0.816)	0	0	0
12/04/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	58,076.0000	58,249.0000	0.298	0	0	0
12/04/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	80,181.0000	80,419.0000	0.297	0	0	0
12/04/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	14,500.0000	14,346.0000	(1.062)	0	0	0
12/04/2006	R194	2006/05/04			Bond Future	7.1520	7.1640	0.168	0.0000	0.0000	101
12/04/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	2,994.0000	3,141.0000	4.910	0	0	0
12/04/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	368.0000	308.0000	(16.304)	0	0	0
12/04/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	99.0000	102.0000	3.030	0	0	0
12/04/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	6,079.0000	5,874.0000	(3.372)	0	0	0
12/04/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	14,493.0000	14,286.0000	(1.428)	0	0	0
12/04/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	31,242.0000	31,035.0000	(0.663)	0	0	0
12/04/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/04/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	2,411.0000	2,243.0000	(6.968)	0	0	0
12/04/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	9.0000	9.0000	-	0	0	0
12/04/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	722.0000	762.0000	5.540	0	0	0
12/04/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	10,257.0000	10,049.0000	(2.028)	0	0	0
12/04/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	27,089.0000	26,882.0000	(0.764)	0	0	0
12/04/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	22,913.0000	22,706.0000	(0.903)	0	0	0
12/04/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2006	R194	2006/05/04	6.25	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
12/04/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	15,712.0000	15,919.0000	1.317	0	0	0
12/04/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	11,326.0000	11,533.0000	1.828	0	0	0
12/04/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
12/04/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	18,714.0000	18,507.0000	(1.106)	0	0	0
12/04/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,970.0000	7,175.0000	2.941	0	0	0
12/04/2006	R194	2006/08/03			Bond Future	7.1260	7.1360	0.140	0.0000	0.0000	0
12/04/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	660.0000	625.0000	(5.303)	0	0	0
12/04/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,308.0000	6,423.0000	1.823	0	0	0
12/04/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	4,180.0000	4,078.0000	(2.440)	0	0	0
12/04/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	2,013.0000	1,942.0000	(3.527)	0	0	0
12/04/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,901.0000	3,980.0000	2.025	0	0	0
12/04/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,327.0000	2,374.0000	2.020	0	0	0
12/04/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,337.0000	1,363.0000	1.945	0	0	0
12/04/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	6,914.0000	6,791.0000	(1.779)	0	0	0
12/04/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	10,046.0000	9,910.0000	(1.354)	0	0	0
12/04/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	763.0000	777.0000	1.835	0	0	0
12/04/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	20,366.0000	20,217.0000	(0.732)	0	0	0
12/04/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	449.0000	456.0000	1.559	0	0	0
12/04/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	193.0000	196.0000	1.554	0	0	0
12/04/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	16,833.0000	16,686.0000	(0.873)	0	0	0
12/04/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	13,420.0000	13,277.0000	(1.066)	0	0	0
12/04/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	23,951.0000	23,802.0000	(0.622)	0	0	0
12/04/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	74.0000	75.0000	1.351	0	0	0
12/04/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	26.0000	26.0000	-	0	0	0
12/04/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	27,550.0000	27,401.0000	(0.541)	0	0	0
12/04/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	8.0000	8.0000	-	0	0	0
12/04/2006	R194	2006/11/02			Bond Future	7.0970	7.0990	0.028	0.0000	0.0000	0
12/04/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1,460.0000	1,446.0000	(0.959)	0	0	0
12/04/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,866.0000	5,877.0000	0.188	0	0	0
12/04/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	2,890.0000	2,870.0000	(0.692)	0	0	0
12/04/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	4,119.0000	4,124.0000	0.121	0	0	0
12/04/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,921.0000	2,923.0000	0.068	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
12/04/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	4,856.0000	4,832.0000	(0.494)	0	0	0
12/04/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	381.0000	379.0000	(0.525)	0	0	0
12/04/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	8,087.0000	8,105.0000	0.223	0	0	0
12/04/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	490.0000	482.0000	(1.633)	0	0	0
12/04/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	10,878.0000	10,901.0000	0.211	0	0	0
12/04/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	76.0000	74.0000	(2.632)	0	0	0
12/04/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
12/04/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	7,179.0000	7,153.0000	(0.362)	0	0	0
12/04/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,095.0000	2,094.0000	(0.048)	0	0	0
12/04/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	14,026.0000	14,051.0000	0.178	0	0	0
12/04/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,527.0000	1,524.0000	(0.196)	0	0	0
12/04/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	9,748.0000	9,720.0000	(0.287)	0	0	0
12/04/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	17,931.0000	17,903.0000	(0.156)	0	0	0
12/04/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	668.0000	666.0000	(0.299)	0	0	0
12/04/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	15,121.0000	15,093.0000	(0.185)	0	0	0
12/04/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	12,458.0000	12,430.0000	(0.225)	0	0	0
12/04/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,115.0000	1,111.0000	(0.359)	0	0	0
12/04/2006	R194	2007/02/01			Bond Future	7.0850	7.0770	(0.113)	0.0000	0.0000	0
12/04/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,871.0000	2,834.0000	(1.289)	0	0	0
12/04/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5,214.0000	5,254.0000	0.767	0	0	0
12/04/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,183.0000	9,234.0000	0.555	0	0	0
12/04/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,124.0000	7,170.0000	0.646	0	0	0
12/04/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,381.0000	2,349.0000	(1.344)	0	0	0
12/04/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,520.0000	3,477.0000	(1.222)	0	0	0
12/04/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	9,097.0000	9,022.0000	(0.824)	0	0	0
12/04/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	7,153.0000	7,085.0000	(0.951)	0	0	0
12/04/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,349.0000	11,404.0000	0.485	0	0	0
12/04/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,447.0000	1,425.0000	(1.520)	0	0	0
12/04/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,321.0000	13,381.0000	0.450	0	0	0
12/04/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	458.0000	466.0000	1.747	0	0	0
12/04/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	700.0000	688.0000	(1.714)	0	0	0
12/04/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,126.0000	2,149.0000	1.082	0	0	0
12/04/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	17,608.0000	17,677.0000	0.392	0	0	0
12/04/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	1,019.0000	1,002.0000	(1.668)	0	0	0
12/04/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	15,415.0000	15,480.0000	0.422	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
12/04/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	2,006.0000	1,979.0000	(1.346)	0	0	0
12/04/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	11,366.0000	11,286.0000	(0.704)	0	0	0
12/04/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,579.0000	5,520.0000	(1.058)	0	0	0
12/04/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,112.0000	1,127.0000	1.349	0	0	0
12/04/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	3,551.0000	3,582.0000	0.873	0	0	0
12/04/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,425.0000	4,375.0000	(1.130)	0	0	0
12/04/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	120.0000	123.0000	2.500	0	0	0
12/04/2006	R201	2006/05/04			Bond Future	7.4740	7.4800	0.080	0.0000	0.0000	66
12/04/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	6,136.0000	5,805.0000	(5.394)	0	0	0
12/04/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	34,017.0000	33,617.0000	(1.176)	0	0	0
12/04/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	64,976.0000	64,580.0000	(0.609)	0	0	0
12/04/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	4,425.0000	4,489.0000	1.446	0	0	0
12/04/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
12/04/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	49,621.0000	49,225.0000	(0.798)	0	0	0
12/04/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	18,655.0000	18,245.0000	(2.198)	0	0	0
12/04/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	58.0000	53.0000	(8.621)	0	0	0
12/04/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	662.0000	647.0000	(2.266)	0	0	0
12/04/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	80,039.0000	79,643.0000	(0.495)	0	0	0
12/04/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	109,306.0000	108,911.0000	(0.361)	0	0	0
12/04/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	94,813.0000	94,418.0000	(0.417)	0	0	0
12/04/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2006	R201	2006/08/03			Bond Future	7.4840	7.4890	0.067	0.0000	0.0000	0
12/04/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	49,401.0000	49,081.0000	(0.648)	0	0	0
12/04/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	258.0000	256.0000	(0.775)	0	0	0
12/04/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	92,286.0000	91,964.0000	(0.349)	0	0	0
12/04/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,486.0000	1,489.0000	0.202	0	0	0
12/04/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	79.0000	78.0000	(1.266)	0	0	0
12/04/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	22,892.0000	22,616.0000	(1.206)	0	0	0
12/04/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	106,445.0000	106,122.0000	(0.303)	0	0	0
12/04/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	77,979.0000	77,656.0000	(0.414)	0	0	0
12/04/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	35,569.0000	35,263.0000	(0.860)	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
12/04/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	741.0000	739.0000	(0.270)	0	0	0
12/04/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	21.0000	21.0000	-	0	0	0
12/04/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	5,936.0000	5,982.0000	0.775	0	0	0
12/04/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	63,700.0000	63,376.0000	(0.509)	0	0	0
12/04/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	2,987.0000	3,002.0000	0.502	0	0	0
12/04/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	11,456.0000	11,559.0000	0.899	0	0	0
12/04/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	12,486.0000	12,267.0000	(1.754)	0	0	0
12/04/2006	R201	2006/11/02			Bond Future	7.4910	7.4940	0.040	0.0000	0.0000	0
12/04/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	23,887.0000	23,977.0000	0.377	0	0	0
12/04/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	8,594.0000	8,494.0000	(1.164)	0	0	0
12/04/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	3,673.0000	3,614.0000	(1.606)	0	0	0
12/04/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	15,823.0000	15,876.0000	0.335	0	0	0
12/04/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	35,125.0000	35,254.0000	0.367	0	0	0
12/04/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	16,389.0000	16,253.0000	(0.830)	0	0	0
12/04/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	104,048.0000	103,858.0000	(0.183)	0	0	0
12/04/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	38,083.0000	37,904.0000	(0.470)	0	0	0
12/04/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	26,372.0000	26,210.0000	(0.614)	0	0	0
12/04/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	49,054.0000	49,217.0000	0.332	0	0	0
12/04/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,140.0000	1,114.0000	(2.281)	0	0	0
12/04/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	329.0000	327.0000	(0.608)	0	0	0
12/04/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	6,670.0000	6,680.0000	0.150	0	0	0
12/04/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	50,768.0000	50,580.0000	(0.370)	0	0	0
12/04/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	10,239.0000	10,266.0000	0.264	0	0	0
12/04/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	63,937.0000	63,745.0000	(0.300)	0	0	0
12/04/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	4,355.0000	4,356.0000	0.023	0	0	0
12/04/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	90,503.0000	90,311.0000	(0.212)	0	0	0
12/04/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,464.0000	1,460.0000	(0.273)	0	0	0
12/04/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	718.0000	714.0000	(0.557)	0	0	0
12/04/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	77,057.0000	76,865.0000	(0.249)	0	0	0
12/04/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,799.0000	2,796.0000	(0.107)	0	0	0
12/04/2006	R201	2007/02/01			Bond Future	7.5030	7.5040	0.013	0.0000	0.0000	0
12/04/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	10,900.0000	10,885.0000	(0.138)	0	0	0
12/04/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	40,845.0000	40,768.0000	(0.189)	0	0	0
12/04/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	19,608.0000	19,605.0000	(0.015)	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
12/04/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	14,232.0000	14,221.0000	(0.077)	0	0	0
12/04/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	29,248.0000	29,176.0000	(0.246)	0	0	0
12/04/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	52,289.0000	52,211.0000	(0.149)	0	0	0
12/04/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	19,424.0000	19,360.0000	(0.329)	0	0	0
12/04/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	7,684.0000	7,667.0000	(0.221)	0	0	0
12/04/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,779.0000	5,763.0000	(0.277)	0	0	0
12/04/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,279.0000	1,271.0000	(0.625)	0	0	0
12/04/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	49,903.0000	49,943.0000	0.080	0	0	0
12/04/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	101,959.0000	101,890.0000	(0.068)	0	0	0
12/04/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	37,342.0000	37,366.0000	0.064	0	0	0
12/04/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,199.0000	2,188.0000	(0.500)	0	0	0
12/04/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	11,508.0000	11,456.0000	(0.452)	0	0	0
12/04/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	89,235.0000	89,163.0000	(0.081)	0	0	0
12/04/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	27,171.0000	27,180.0000	0.033	0	0	0
12/04/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	76,781.0000	76,705.0000	(0.099)	0	0	0
12/04/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	64,784.0000	64,705.0000	(0.122)	0	0	0
12/04/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,634.0000	3,621.0000	(0.358)	0	0	0
12/04/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	2,425.0000	2,403.0000	(0.907)	0	0	0
12/04/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	5,916.0000	5,879.0000	(0.625)	0	0	0
12/04/2006	R203	2006/05/04			Bond Future	7.4830	7.4880	0.067	0.0000	0.0000	0
12/04/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
12/04/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	135.0000	123.0000	(8.889)	0	0	0
12/04/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	20,332.0000	20,549.0000	1.067	0	0	0
12/04/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	57,998.0000	57,605.0000	(0.678)	0	0	0
12/04/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	190.0000	156.0000	(17.895)	0	0	0
12/04/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	39,701.0000	39,297.0000	(1.018)	0	0	0
12/04/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	1,833.0000	1,658.0000	(9.547)	0	0	0
12/04/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	93,528.0000	93,136.0000	(0.419)	0	0	0
12/04/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	39,014.0000	39,373.0000	0.920	0	0	0
12/04/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	75,976.0000	75,584.0000	(0.516)	0	0	0
12/04/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	110,661.0000	110,269.0000	(0.354)	0	0	0
12/04/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	22,087.0000	21,654.0000	(1.960)	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
12/04/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	7,127.0000	7,142.0000	0.210	0	0	0
12/04/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	1,403.0000	1,363.0000	(2.851)	0	0	0
12/04/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	8,460.0000	8,083.0000	(4.456)	0	0	0
12/04/2006	R203	2006/08/03			Bond Future	7.4890	7.4940	0.067	0.0000	0.0000	0
12/04/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	639.0000	638.0000	(0.156)	0	0	0
12/04/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	91,980.0000	91,592.0000	(0.422)	0	0	0
12/04/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	17,761.0000	17,486.0000	(1.548)	0	0	0
12/04/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	108,753.0000	108,366.0000	(0.356)	0	0	0
12/04/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	75,092.0000	74,705.0000	(0.515)	0	0	0
12/04/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	200.0000	199.0000	(0.500)	0	0	0
12/04/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	4,650.0000	4,522.0000	(2.753)	0	0	0
12/04/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	43,349.0000	43,608.0000	0.597	0	0	0
12/04/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	28,946.0000	28,613.0000	(1.150)	0	0	0
12/04/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,769.0000	1,772.0000	0.170	0	0	0
12/04/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	42,801.0000	42,434.0000	(0.857)	0	0	0
12/04/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	9,710.0000	9,509.0000	(2.070)	0	0	0
12/04/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	9,027.0000	9,081.0000	0.598	0	0	0
12/04/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	28,396.0000	28,580.0000	0.648	0	0	0
12/04/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	54.0000	53.0000	(1.852)	0	0	0
12/04/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,267.0000	4,286.0000	0.445	0	0	0
12/04/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	58,478.0000	58,095.0000	(0.655)	0	0	0
12/04/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	16,911.0000	17,023.0000	0.662	0	0	0
12/04/2006	R203	2006/11/02			Bond Future	7.4960	7.4990	0.040	0.0000	0.0000	0
12/04/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,398.0000	2,396.0000	(0.083)	0	0	0
12/04/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	75,246.0000	75,016.0000	(0.306)	0	0	0
12/04/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,674.0000	4,676.0000	0.043	0	0	0
12/04/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,140.0000	1,137.0000	(0.263)	0	0	0
12/04/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	91,083.0000	90,852.0000	(0.254)	0	0	0
12/04/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	60,022.0000	59,796.0000	(0.377)	0	0	0
12/04/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	2,463.0000	2,418.0000	(1.827)	0	0	0
12/04/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	45,899.0000	45,683.0000	(0.471)	0	0	0
12/04/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	81,917.0000	82,100.0000	0.223	0	0	0
12/04/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	8,468.0000	8,480.0000	0.142	0	0	0
12/04/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	4,866.0000	4,794.0000	(1.480)	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
12/04/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	33,391.0000	33,193.0000	(0.593)	0	0	0
12/04/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	14,304.0000	14,334.0000	0.210	0	0	0
12/04/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	63,661.0000	63,817.0000	0.245	0	0	0
12/04/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	22,929.0000	22,757.0000	(0.750)	0	0	0
12/04/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	22,625.0000	22,681.0000	0.248	0	0	0
12/04/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	14,747.0000	14,607.0000	(0.949)	0	0	0
12/04/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	47,441.0000	47,564.0000	0.259	0	0	0
12/04/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	8,817.0000	8,712.0000	(1.191)	0	0	0
12/04/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	33,676.0000	33,764.0000	0.261	0	0	0
12/04/2006	R203	2007/02/01			Bond Future	7.5080	7.5100	0.027	0.0000	0.0000	0
12/04/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	4,851.0000	4,804.0000	(0.969)	0	0	0
12/04/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	83,864.0000	83,966.0000	0.122	0	0	0
12/04/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	8,091.0000	8,026.0000	(0.803)	0	0	0
12/04/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	66,807.0000	66,891.0000	0.126	0	0	0
12/04/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	19,095.0000	18,990.0000	(0.550)	0	0	0
12/04/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	27,832.0000	27,859.0000	0.097	0	0	0
12/04/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	27,234.0000	27,111.0000	(0.452)	0	0	0
12/04/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	38,616.0000	38,660.0000	0.114	0	0	0
12/04/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	12,759.0000	12,674.0000	(0.666)	0	0	0
12/04/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	90,558.0000	90,403.0000	(0.171)	0	0	0
12/04/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	75,783.0000	75,628.0000	(0.205)	0	0	0
12/04/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,853.0000	2,848.0000	(0.175)	0	0	0
12/04/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,571.0000	1,567.0000	(0.255)	0	0	0
12/04/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	105,749.0000	105,595.0000	(0.146)	0	0	0
12/04/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	8,134.0000	8,131.0000	(0.037)	0	0	0
12/04/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,933.0000	4,928.0000	(0.101)	0	0	0
12/04/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	12,804.0000	12,807.0000	0.023	0	0	0
12/04/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	61,735.0000	61,583.0000	(0.246)	0	0	0
12/04/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	37,169.0000	37,032.0000	(0.369)	0	0	0
12/04/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	51,648.0000	51,712.0000	0.124	0	0	0
12/04/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	48,756.0000	48,609.0000	(0.302)	0	0	0
12/04/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	19,280.0000	19,293.0000	0.067	0	0	0
12/04/2006	R204	2006/05/04			Bond Future	7.4830	7.4890	0.080	0.0000	0.0000	80
12/04/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	41,912.0000	41,402.0000	(1.217)	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
12/04/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	155.0000	143.0000	(7.742)	0	0	0
12/04/2006	R204	2006/08/03			Bond Future	7.4910	7.4960	0.067	0.0000	0.0000	0
12/04/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	4,703.0000	4,723.0000	0.425	0	0	0
12/04/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	45,299.0000	44,910.0000	(0.859)	0	0	0
12/04/2006	R204	2006/11/02			Bond Future	7.4970	7.5000	0.040	0.0000	0.0000	0
12/04/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	10,339.0000	10,221.0000	(1.141)	0	0	0
12/04/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	51,557.0000	51,682.0000	0.242	0	0	0
12/04/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	37,016.0000	37,105.0000	0.240	0	0	0
12/04/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	25,528.0000	25,342.0000	(0.729)	0	0	0
12/04/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	16,797.0000	16,644.0000	(0.911)	0	0	0
12/04/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	25,285.0000	25,342.0000	0.225	0	0	0
12/04/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	113,235.0000	112,989.0000	(0.217)	0	0	0
12/04/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	36,535.0000	36,322.0000	(0.583)	0	0	0
12/04/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	68,689.0000	68,849.0000	0.233	0	0	0
12/04/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	5,914.0000	5,831.0000	(1.403)	0	0	0
12/04/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	3,125.0000	3,072.0000	(1.696)	0	0	0
12/04/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	727.0000	724.0000	(0.413)	0	0	0
12/04/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	16,356.0000	16,386.0000	0.183	0	0	0
12/04/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	49,584.0000	49,353.0000	(0.466)	0	0	0
12/04/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	88,029.0000	88,218.0000	0.215	0	0	0
12/04/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,547.0000	1,543.0000	(0.259)	0	0	0
12/04/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	9,978.0000	9,990.0000	0.120	0	0	0
12/04/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,075.0000	3,072.0000	(0.098)	0	0	0
12/04/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	96,523.0000	96,277.0000	(0.255)	0	0	0
12/04/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	5,721.0000	5,723.0000	0.035	0	0	0
12/04/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	64,260.0000	64,019.0000	(0.375)	0	0	0
12/04/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	80,066.0000	79,821.0000	(0.306)	0	0	0
12/04/2006	R204	2007/02/01			Bond Future	7.5060	7.5080	0.027	0.0000	0.0000	0
12/04/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	20,737.0000	20,750.0000	0.063	0	0	0
12/04/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	55,283.0000	55,350.0000	0.121	0	0	0
12/04/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	39,935.0000	39,789.0000	(0.366)	0	0	0
12/04/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	13,911.0000	13,818.0000	(0.669)	0	0	0
12/04/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	71,498.0000	71,586.0000	0.123	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
12/04/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	52,201.0000	52,044.0000	(0.301)	0	0	0
12/04/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	29,383.0000	29,251.0000	(0.449)	0	0	0
12/04/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	8,878.0000	8,807.0000	(0.800)	0	0	0
12/04/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	65,903.0000	65,740.0000	(0.247)	0	0	0
12/04/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	29,861.0000	29,889.0000	0.094	0	0	0
12/04/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,744.0000	1,738.0000	(0.344)	0	0	0
12/04/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	41,366.0000	41,412.0000	0.111	0	0	0
12/04/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	80,699.0000	80,534.0000	(0.204)	0	0	0
12/04/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	89,783.0000	89,891.0000	0.120	0	0	0
12/04/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	20,702.0000	20,589.0000	(0.546)	0	0	0
12/04/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	112,178.0000	112,013.0000	(0.147)	0	0	0
12/04/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,137.0000	3,131.0000	(0.191)	0	0	0
12/04/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	96,232.0000	96,067.0000	(0.171)	0	0	0
12/04/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,383.0000	5,378.0000	(0.093)	0	0	0
12/04/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	8,822.0000	8,819.0000	(0.034)	0	0	0
12/04/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	5,361.0000	5,310.0000	(0.951)	0	0	0
12/04/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	13,821.0000	13,824.0000	0.022	0	0	0
12/04/2006	R207	2006/05/04			Bond Future	7.4680	7.4740	0.080	0.0000	0.0000	0
12/04/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	141.0000	130.0000	(7.801)	0	0	0
12/04/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	43,368.0000	42,854.0000	(1.185)	0	0	0
12/04/2006	R207	2006/08/03			Bond Future	7.4760	7.4820	0.080	0.0000	0.0000	0
12/04/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	46,712.0000	46,249.0000	(0.991)	0	0	0
12/04/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	4,591.0000	4,625.0000	0.741	0	0	0
12/04/2006	R207	2006/11/02			Bond Future	7.4790	7.4840	0.067	0.0000	0.0000	0
12/04/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	61,233.0000	60,834.0000	(0.652)	0	0	0
12/04/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	114,591.0000	114,182.0000	(0.357)	0	0	0
12/04/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	43,848.0000	43,472.0000	(0.858)	0	0	0
12/04/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,401.0000	2,434.0000	1.374	0	0	0
12/04/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	63,106.0000	63,483.0000	0.597	0	0	0
12/04/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	889.0000	856.0000	(3.712)	0	0	0
12/04/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
12/04/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	28,258.0000	27,930.0000	(1.161)	0	0	0
12/04/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	735.0000	746.0000	1.497	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
12/04/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	36.0000	37.0000	2.778	0	0	0
12/04/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	6,398.0000	6,480.0000	1.282	0	0	0
12/04/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	97,087.0000	96,678.0000	(0.421)	0	0	0
12/04/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	79,209.0000	78,802.0000	(0.514)	0	0	0
12/04/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	182.0000	184.0000	1.099	0	0	0
12/04/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	26,498.0000	26,747.0000	0.940	0	0	0
12/04/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	7,502.0000	7,341.0000	(2.146)	0	0	0
12/04/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	15,862.0000	15,611.0000	(1.582)	0	0	0
12/04/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	43,199.0000	43,526.0000	0.757	0	0	0
12/04/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	14,144.0000	14,303.0000	1.124	0	0	0
12/04/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	2,897.0000	2,815.0000	(2.831)	0	0	0
12/04/2006	R207	2007/02/01			Bond Future	7.4860	7.4900	0.053	0.0000	0.0000	0
12/04/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	13,699.0000	13,746.0000	0.343	0	0	0
12/04/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	54,132.0000	53,856.0000	(0.510)	0	0	0
12/04/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	68,031.0000	67,737.0000	(0.432)	0	0	0
12/04/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	41,628.0000	41,377.0000	(0.603)	0	0	0
12/04/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	20,575.0000	20,648.0000	0.355	0	0	0
12/04/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,737.0000	1,740.0000	0.173	0	0	0
12/04/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	5,338.0000	5,354.0000	0.300	0	0	0
12/04/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	82,976.0000	82,668.0000	(0.371)	0	0	0
12/04/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	71,558.0000	71,771.0000	0.298	0	0	0
12/04/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	8,741.0000	8,770.0000	0.332	0	0	0
12/04/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	114,606.0000	114,286.0000	(0.279)	0	0	0
12/04/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	98,609.0000	98,293.0000	(0.320)	0	0	0
12/04/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	3,116.0000	3,123.0000	0.225	0	0	0
12/04/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	9,510.0000	9,399.0000	(1.167)	0	0	0
12/04/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	5,791.0000	5,712.0000	(1.364)	0	0	0
12/04/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	90,099.0000	90,343.0000	0.271	0	0	0
12/04/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	41,195.0000	41,334.0000	0.337	0	0	0
12/04/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	21,848.0000	21,664.0000	(0.842)	0	0	0
12/04/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	14,786.0000	14,639.0000	(0.994)	0	0	0
12/04/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	55,187.0000	55,363.0000	0.319	0	0	0
12/04/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	29,675.0000	29,780.0000	0.354	0	0	0
12/04/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	30,807.0000	30,588.0000	(0.711)	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:										2,617
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