



Derivatives High/Low Report

High/Low for 12/10/2006

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
12/10/2006	CRDI 2006/11/02			Index Future	102.2270	102.8260	0.586	0.0000	0.0000	10
12/10/2006	GOVI 2006/11/02			jGovi	236.2260	237.9410	0.726	0.0000	0.0000	901
12/10/2006	GOVI 2006/11/02	230.00	Call	jGovi	62,289.0000	79,412.0000	27.490	0	0	0
12/10/2006	GOVI 2006/11/02	230.00	Put	jGovi	29.0000	2.0000	(93.103)	0	0	0
12/10/2006	GOVI 2007/02/01			jGovi	241.1110	242.8610	0.726	0.0000	0.0000	0
12/10/2006	GOVI 2007/02/01	230.00	Call	jGovi	111,374.0000	128,704.0000	15.560	0	0	0
12/10/2006	GOVI 2007/02/01	230.00	Put	jGovi	264.0000	94.0000	(64.394)	0	0	0
12/10/2006	GOVI 2007/05/03			jGovi	246.4730	248.2600	0.725	0.0000	0.0000	0
12/10/2006	GOVI 2007/05/03	235.00	Call	jGovi	116,213.0000	133,391.0000	14.781	0	0	0
12/10/2006	GOVI 2007/05/03	235.00	Put	jGovi	1,483.0000	791.0000	(46.662)	0	0	0
12/10/2006	GOVI 2007/08/02			jGovi	252.4430	254.0620	0.641	0.0000	0.0000	0
12/10/2006	GOVI 2007/08/02	240.50	Call	jGovi	122,689.0000	137,765.0000	12.288	0	0	0
12/10/2006	GOVI 2007/08/02	240.50	Put	jGovi	3,259.0000	2,145.0000	(34.182)	0	0	0
12/10/2006	J153 2010/08/31			jSwap	9.1480	9.0240	(1.355)	0.0000	0.0000	0
12/10/2006	J157 2015/09/15			jSwap	8.9620	8.8480	(1.272)	0.0000	0.0000	0
12/10/2006	J186 2026/12/21			jSwap	8.6720	8.4960	(2.030)	0.0000	0.0000	0
12/10/2006	J194 2008/02/28			jSwap	9.2280	9.1150	(1.225)	0.0000	0.0000	0

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12/10/2006	J201	2014/12/22			jSwap	8.9220	8.8160	(1.188)	0.0000	0.0000	0
12/10/2006	J203	2017/09/15			jSwap	8.8970	8.7680	(1.450)	0.0000	0.0000	0
12/10/2006	J204	2018/12/21			jSwap	8.8080	8.6720	(1.544)	0.0000	0.0000	0
12/10/2006	J207	2020/01/15			jSwap	8.7930	8.6470	(1.660)	0.0000	0.0000	0
12/10/2006	JBAR	2005/12/21			jBar	8.5830	8.5830	-	0.0000	0.0000	0
12/10/2006	JFRA	2006/11/02			jFra	8.7740	8.7190	(0.627)	0.0000	0.0000	0
12/10/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	0.0000	-	0	0	0
12/10/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,328.0000	4,195.0000	(3.073)	0	0	0
12/10/2006	JFRA	2007/02/01			jFra	9.2620	9.1190	(1.544)	0.0000	0.0000	0
12/10/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	12.0000	19.0000	58.333	0	0	0
12/10/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,306.0000	3,966.0000	(7.896)	0	0	0
12/10/2006	JFRA	2007/05/03			jFra	9.4420	9.3310	(1.176)	0.0000	0.0000	0
12/10/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	49.0000	61.0000	24.490	0	0	0
12/10/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,779.0000	4,522.0000	(5.378)	0	0	0
12/10/2006	JFRA	2007/08/02			jFra	9.4740	9.3100	(1.731)	0.0000	0.0000	0
12/10/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,917.0000	4,551.0000	(7.444)	0	0	0
12/10/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	109.0000	141.0000	29.358	0	0	0
12/10/2006	JFRA	2007/11/01			jFra	9.3810	9.2320	(1.588)	0.0000	0.0000	0
12/10/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,133.0000	4,789.0000	(6.702)	0	0	0
12/10/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	207.0000	251.0000	21.256	0	0	0
12/10/2006	JFRA	2008/02/07			jFra	9.2350	9.0980	(1.483)	0.0000	0.0000	0
12/10/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	25,101.0000	24,905.0000	(0.781)	0	0	0
12/10/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	20,860.0000	20,997.0000	0.657	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
12/10/2006	JN02	2006/11/02			jNote	9.2280	9.0980	(1.409)	0.0000	0.0000	0
12/10/2006	JN02	2006/11/02	7.25	Put	Option on jNote	5.0000	7.0000	40.000	0	0	0
12/10/2006	JN02	2006/11/02	7.25	Call	Option on jNote	35,979.0000	33,661.0000	(6.443)	0	0	0
12/10/2006	JN02	2007/02/01			jNote	9.2680	9.1270	(1.521)	0.0000	0.0000	0
12/10/2006	JN02	2007/02/01	9.00	Put	Option on jNote	8,808.0000	9,921.0000	12.636	0	0	0
12/10/2006	JN02	2007/02/01	9.00	Call	Option on jNote	13,674.0000	12,229.0000	(10.568)	0	0	0
12/10/2006	JN02	2007/05/03			jNote	9.2350	9.0950	(1.516)	0.0000	0.0000	0
12/10/2006	JN02	2007/05/03	9.25	Call	Option on jNote	14,777.0000	13,527.0000	(8.459)	0	0	0
12/10/2006	JN02	2007/05/03	9.25	Put	Option on jNote	15,051.0000	16,350.0000	8.631	0	0	0
12/10/2006	JN02	2007/08/02			jNote	9.1740	9.0310	(1.559)	0.0000	0.0000	0
12/10/2006	JN02	2007/08/02	9.25	Put	Option on jNote	18,644.0000	20,002.0000	7.284	0	0	0
12/10/2006	JN02	2007/08/02	9.25	Call	Option on jNote	17,260.0000	16,012.0000	(7.231)	0	0	0
12/10/2006	JN05	2006/11/02			jNote	9.0280	8.9000	(1.418)	0.0000	0.0000	0
12/10/2006	JN05	2006/11/02	7.25	Call	Option on jNote	70,825.0000	65,928.0000	(6.914)	0	0	0
12/10/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
12/10/2006	JN05	2007/02/01			jNote	9.0320	8.8990	(1.473)	0.0000	0.0000	0
12/10/2006	JN05	2007/02/01	9.25	Call	Option on jNote	7,340.0000	5,493.0000	(25.163)	0	0	0
12/10/2006	JN05	2007/02/01	9.25	Put	Option on jNote	16,021.0000	19,514.0000	21.803	0	0	0
12/10/2006	JN05	2007/05/03			jNote	9.0050	8.8730	(1.466)	0.0000	0.0000	0
12/10/2006	JN05	2007/05/03	9.25	Call	Option on jNote	10,607.0000	8,642.0000	(18.526)	0	0	0
12/10/2006	JN05	2007/05/03	9.25	Put	Option on jNote	20,368.0000	23,711.0000	16.413	0	0	0
12/10/2006	JN05	2007/08/02			jNote	8.9660	8.8330	(1.483)	0.0000	0.0000	0
12/10/2006	JN05	2007/08/02	9.25	Call	Option on jNote	12,932.0000	10,920.0000	(15.558)	0	0	0
12/10/2006	JN05	2007/08/02	9.25	Put	Option on jNote	24,260.0000	27,607.0000	13.796	0	0	0
12/10/2006	JN10	2006/11/02			jNote	8.8450	8.7240	(1.368)	0.0000	0.0000	0
12/10/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
12/10/2006	JN10	2006/11/02	7.25	Call	Option on jNote	104,699.0000	97,269.0000	(7.097)	0	0	0

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12/10/2006	JN10	2007/02/01			jNote	8.8380	8.7130	(1.414)	0.0000	0.0000	0
12/10/2006	JN10	2007/02/01	9.00	Put	Option on jNote	17,272.0000	23,091.0000	33.690	0	0	0
12/10/2006	JN10	2007/02/01	9.00	Call	Option on jNote	6,637.0000	4,149.0000	(37.487)	0	0	0
12/10/2006	JN10	2007/05/03			jNote	8.8120	8.6860	(1.430)	0.0000	0.0000	0
12/10/2006	JN10	2007/05/03	9.00	Put	Option on jNote	21,983.0000	27,624.0000	25.661	0	0	0
12/10/2006	JN10	2007/05/03	9.00	Call	Option on jNote	9,629.0000	6,879.0000	(28.560)	0	0	0
12/10/2006	JN10	2007/08/02			jNote	8.7780	8.6490	(1.470)	0.0000	0.0000	0
12/10/2006	JN10	2007/08/02	9.00	Put	Option on jNote	26,301.0000	32,043.0000	21.832	0	0	0
12/10/2006	JN10	2007/08/02	9.00	Call	Option on jNote	11,688.0000	8,814.0000	(24.589)	0	0	0
12/10/2006	JROD	2006/10/31			jRod	7.6870	7.6810	(0.078)	0.0000	0.0000	0
12/10/2006	JROD	2006/11/30			jRod	7.9630	7.9500	(0.163)	0.0000	0.0000	0
12/10/2006	JROD	2006/12/29			jRod	8.3800	8.3640	(0.191)	0.0000	0.0000	0
12/10/2006	JROD	2007/01/31			jRod	8.2680	8.2590	(0.109)	0.0000	0.0000	0
12/10/2006	JROD	2007/02/28			jRod	8.5170	8.5080	(0.106)	0.0000	0.0000	0
12/10/2006	JROD	2007/03/30			jRod	8.7710	8.7620	(0.103)	0.0000	0.0000	0
12/10/2006	JROD	2007/04/30			jRod	8.5670	8.5610	(0.070)	0.0000	0.0000	0
12/10/2006	JROD	2007/05/31			jRod	8.7650	8.7580	(0.080)	0.0000	0.0000	0
12/10/2006	OTHI	2006/11/02			Index Future	234.7910	236.2040	0.602	0.0000	0.0000	15
12/10/2006	R153	2006/11/02			Bond Future	8.7650	8.6150	(1.711)	0.0000	0.0000	408
12/10/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	1,479.0000	2,892.0000	95.538	0	0	0
12/10/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	10,672.0000	6,893.0000	(35.410)	0	0	0
12/10/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	1,916.0000	3,598.0000	87.787	0	0	0
12/10/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	4,570.0000	7,425.0000	62.473	0	0	0

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12/10/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	5,088.0000	2,751.0000	(45.932)	0	0	0
12/10/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	9,367.0000	5,857.0000	(37.472)	0	0	0
12/10/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	18,251.0000	13,495.0000	(26.059)	0	0	101
12/10/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	26,830.0000	21,711.0000	(19.079)	0	0	0
12/10/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	34.0000	107.0000	214.706	0	0	0
12/10/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	63,044.0000	57,852.0000	(8.236)	0	0	0
12/10/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	35,728.0000	30,542.0000	(14.515)	0	0	0
12/10/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	2.0000	8.0000	300.000	0	0	0
12/10/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	10,012.0000	14,121.0000	41.041	0	0	0
12/10/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	53,850.0000	48,658.0000	(9.642)	0	0	0
12/10/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	299.0000	735.0000	145.819	0	0	0
12/10/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	592.0000	211.0000	(64.358)	0	0	0
12/10/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,938.0000	856.0000	(55.831)	0	0	0
12/10/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	44,744.0000	39,552.0000	(11.604)	0	0	0
12/10/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	81,705.0000	76,513.0000	(6.355)	0	0	0
12/10/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	1,120.0000	2,285.0000	104.018	0	0	0
12/10/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	17,175.0000	21,986.0000	28.012	0	0	0
12/10/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	12,058.0000	8,031.0000	(33.397)	0	0	0
12/10/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	72,329.0000	67,137.0000	(7.178)	0	0	0
12/10/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R153	2007/02/01			Bond Future	8.7560	8.5870	(1.930)	0.0000	0.0000	0
12/10/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	11,009.0000	8,442.0000	(23.317)	0	0	0
12/10/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	7,689.0000	10,093.0000	31.265	0	0	0
12/10/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	10,815.0000	13,744.0000	27.083	0	0	0
12/10/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	14,394.0000	11,301.0000	(21.488)	0	0	0
12/10/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	16,330.0000	12,971.0000	(20.570)	0	0	0
12/10/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	6,353.0000	8,490.0000	33.638	0	0	0
12/10/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	15,590.0000	19,125.0000	22.675	0	0	0
12/10/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	477.0000	792.0000	66.038	0	0	0
12/10/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	15,343.0000	12,118.0000	(21.019)	0	0	0
12/10/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	27.0000	54.0000	100.000	0	0	0

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12/10/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	42,152.0000	36,970.0000	(12.294)	0	0	0
12/10/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	67,522.0000	62,052.0000	(8.101)	0	0	0
12/10/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	76,270.0000	70,783.0000	(7.194)	0	0	0
12/10/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	34,250.0000	29,344.0000	(14.324)	0	0	0
12/10/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	9.0000	18.0000	100.000	0	0	0
12/10/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,025.0000	1,614.0000	57.463	0	0	0
12/10/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	21,196.0000	25,241.0000	19.084	0	0	0
12/10/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	20,692.0000	16,813.0000	(18.746)	0	0	0
12/10/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	58,886.0000	53,457.0000	(9.220)	0	0	0
12/10/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	27,051.0000	22,595.0000	(16.473)	0	0	0
12/10/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	5,323.0000	3,871.0000	(27.278)	0	0	0
12/10/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	4,133.0000	5,751.0000	39.148	0	0	0
12/10/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	50,404.0000	45,061.0000	(10.600)	0	0	0
12/10/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	2,197.0000	3,238.0000	47.383	0	0	0
12/10/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	202.0000	355.0000	75.743	0	0	0
12/10/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	78.0000	145.0000	85.897	0	0	0
12/10/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	7,004.0000	9,275.0000	32.424	0	0	0
12/10/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	7,714.0000	5,753.0000	(25.421)	0	0	0
12/10/2006	R153	2007/05/03			Bond Future	8.7150	8.5450	(1.951)	0.0000	0.0000	0
12/10/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	11,173.0000	13,532.0000	21.113	0	0	0
12/10/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	17,734.0000	14,910.0000	(15.924)	0	0	0
12/10/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	13,948.0000	16,662.0000	19.458	0	0	0
12/10/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	14,405.0000	11,934.0000	(17.154)	0	0	0
12/10/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	12,904.0000	10,609.0000	(17.785)	0	0	0
12/10/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	15,484.0000	18,373.0000	18.658	0	0	0
12/10/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	13,641.0000	11,258.0000	(17.469)	0	0	0
12/10/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	14,704.0000	17,506.0000	19.056	0	0	0
12/10/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	18,847.0000	22,081.0000	17.159	0	0	0
12/10/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	10,225.0000	8,274.0000	(19.081)	0	0	0
12/10/2006	R153	2007/08/02			Bond Future	8.6620	8.4970	(1.905)	0.0000	0.0000	0
12/10/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	17,963.0000	20,458.0000	13.890	0	0	0
12/10/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	16,888.0000	14,695.0000	(12.986)	0	0	0
12/10/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	19,860.0000	17,425.0000	(12.261)	0	0	0
12/10/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	15,258.0000	17,510.0000	14.759	0	0	0

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12/10/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	19,419.0000	22,034.0000	13.466	0	0	0
12/10/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	15,518.0000	13,447.0000	(13.346)	0	0	0
12/10/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	16,193.0000	14,061.0000	(13.166)	0	0	0
12/10/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	18,683.0000	21,238.0000	13.676	0	0	0
12/10/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	13,010.0000	11,175.0000	(14.105)	0	0	0
12/10/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	22,533.0000	25,385.0000	12.657	0	0	0
12/10/2006	R157	2006/11/02			Bond Future	8.7000	8.5400	(1.839)	0.0000	0.0000	47
12/10/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	52,216.0000	40,836.0000	(21.794)	0	0	0
12/10/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	125.0000	408.0000	226.400	0	0	0
12/10/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	152,348.0000	140,685.0000	(7.655)	0	0	0
12/10/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	5,438.0000	10,149.0000	86.631	0	0	0
12/10/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	8.0000	35.0000	337.500	0	0	0
12/10/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	24,507.0000	34,338.0000	40.115	0	0	0
12/10/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	91,042.0000	79,380.0000	(12.809)	0	0	0
12/10/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	3,017.0000	1,184.0000	(60.756)	0	0	0
12/10/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	0.0000	2.0000	100.000	0	0	0
12/10/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	16,368.0000	9,416.0000	(42.473)	0	0	0
12/10/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	56,436.0000	67,952.0000	20.405	0	0	0
12/10/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	34,138.0000	23,906.0000	(29.972)	0	0	0
12/10/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	39,897.0000	50,964.0000	27.739	0	0	0
12/10/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	971.0000	2,402.0000	147.374	0	0	0
12/10/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	131,517.0000	119,854.0000	(8.868)	0	0	0
12/10/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	867.0000	271.0000	(68.743)	0	0	0
12/10/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	18,884.0000	11,275.0000	(40.293)	0	0	100
12/10/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	4,283.0000	8,337.0000	94.653	0	0	0
12/10/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	193.0000	47.0000	(75.648)	0	0	0
12/10/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	14,061.0000	7,780.0000	(44.670)	0	0	0
12/10/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	71,387.0000	59,751.0000	(16.300)	0	0	171
12/10/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	35.0000	7.0000	(80.000)	0	0	0
12/10/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	73,169.0000	84,803.0000	15.900	0	0	0
12/10/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	12,045.0000	19,396.0000	61.029	0	0	0
12/10/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	111,084.0000	99,421.0000	(10.499)	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
12/10/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	3,314.0000	6,742.0000	103.440	0	0	0
12/10/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	21,600.0000	13,365.0000	(38.125)	0	0	0
12/10/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	8,429.0000	4,118.0000	(51.145)	0	0	0
12/10/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	6,788.0000	12,171.0000	79.302	0	0	0
12/10/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	11,968.0000	6,361.0000	(46.850)	0	0	20
12/10/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	8,339.0000	14,395.0000	72.623	0	0	20
12/10/2006	R157	2007/02/01			Bond Future	8.6770	8.5550	(1.406)	0.0000	0.0000	0
12/10/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	6,887.0000	5,352.0000	(22.288)	0	0	0
12/10/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	63,506.0000	70,663.0000	11.270	0	0	0
12/10/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,402.0000	1,988.0000	41.797	0	0	0
12/10/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	614.0000	904.0000	47.231	0	0	0
12/10/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	55,228.0000	48,374.0000	(12.410)	0	0	0
12/10/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	107,387.0000	98,986.0000	(7.823)	0	0	0
12/10/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	4,593.0000	3,513.0000	(23.514)	0	0	0
12/10/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	77,742.0000	85,353.0000	9.790	0	0	0
12/10/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	37,551.0000	43,339.0000	15.414	0	0	0
12/10/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	70,974.0000	63,354.0000	(10.736)	0	0	0
12/10/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	10,194.0000	8,059.0000	(20.944)	0	0	0
12/10/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	2,917.0000	3,988.0000	36.716	0	0	0
12/10/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	126,927.0000	118,366.0000	(6.745)	0	0	0
12/10/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	4,567.0000	6,071.0000	32.932	0	0	250
12/10/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	5,990.0000	7,828.0000	30.684	0	0	0
12/10/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	61,289.0000	54,103.0000	(11.725)	0	0	0
12/10/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	14,649.0000	18,056.0000	23.258	0	0	150
12/10/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	88,635.0000	80,530.0000	(9.144)	0	0	0
12/10/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	34,496.0000	29,211.0000	(15.321)	0	0	0
12/10/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	17,649.0000	21,478.0000	21.695	0	0	0
12/10/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	6,355.0000	4,923.0000	(22.533)	0	0	150
12/10/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	66,305.0000	73,564.0000	10.948	0	0	0
12/10/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	14,918.0000	12,015.0000	(19.460)	0	0	0
12/10/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	244.0000	373.0000	52.869	0	0	0
12/10/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	19,278.0000	23,319.0000	20.962	0	0	0
12/10/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	41,539.0000	35,631.0000	(14.223)	0	0	0
12/10/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	30,283.0000	25,422.0000	(16.052)	0	0	0
12/10/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	28,327.0000	23,677.0000	(16.415)	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
12/10/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	10,774.0000	13,556.0000	25.821	0	0	0
12/10/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	49,977.0000	56,533.0000	13.118	0	0	0
12/10/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	24,697.0000	20,464.0000	(17.140)	0	0	0
12/10/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	21,432.0000	17,606.0000	(17.852)	0	0	0
12/10/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	22,780.0000	27,238.0000	19.570	0	0	0
12/10/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	26,465.0000	22,025.0000	(16.777)	0	0	0
12/10/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	20,989.0000	25,240.0000	20.253	0	0	0
12/10/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	26,595.0000	31,459.0000	18.289	0	0	0
12/10/2006	R157	2007/05/03			Bond Future	8.6530	8.4910	(1.872)	0.0000	0.0000	0
12/10/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	36,506.0000	43,120.0000	18.118	0	0	0
12/10/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	44,333.0000	51,705.0000	16.629	0	0	0
12/10/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	27,975.0000	23,088.0000	(17.469)	0	0	0
12/10/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	34,681.0000	41,099.0000	18.506	0	0	0
12/10/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	20,560.0000	16,626.0000	(19.134)	0	0	0
12/10/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	26,362.0000	21,671.0000	(17.795)	0	0	0
12/10/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	26,373.0000	31,797.0000	20.566	0	0	0
12/10/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	37,046.0000	31,166.0000	(15.872)	0	0	0
12/10/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	32,909.0000	39,130.0000	18.904	0	0	0
12/10/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	29,654.0000	24,570.0000	(17.144)	0	0	0
12/10/2006	R157	2007/08/02			Bond Future	8.6250	8.4660	(1.843)	0.0000	0.0000	0
12/10/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	30,160.0000	36,865.0000	22.231	0	0	0
12/10/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	51,974.0000	58,839.0000	13.209	0	0	0
12/10/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	26,875.0000	22,895.0000	(14.809)	0	0	0
12/10/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	18,364.0000	14,224.0000	(22.544)	0	0	0
12/10/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	34,286.0000	29,574.0000	(13.743)	0	0	0
12/10/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	42,726.0000	48,859.0000	14.354	0	0	0
12/10/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	34,495.0000	39,870.0000	15.582	0	0	0
12/10/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	35,924.0000	31,061.0000	(13.537)	0	0	0
12/10/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	40,997.0000	46,979.0000	14.591	0	0	0
12/10/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	43,010.0000	37,541.0000	(12.716)	0	0	0
12/10/2006	R186	2006/11/02			Bond Future	8.3950	8.2340	(1.918)	0.0000	0.0000	29
12/10/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	20,480.0000	10,882.0000	(46.865)	0	0	0
12/10/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	6,006.0000	12,330.0000	105.295	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
12/10/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	75,409.0000	57,809.0000	(23.339)	0	0	0
12/10/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	9,837.0000	18,362.0000	86.663	0	0	0
12/10/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	28,010.0000	16,211.0000	(42.124)	0	0	0
12/10/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	106,296.0000	88,219.0000	(17.006)	0	0	0
12/10/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	12.0000	57.0000	375.000	0	0	0
12/10/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	755.0000	199.0000	(73.642)	0	0	0
12/10/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	9,812.0000	4,351.0000	(55.656)	0	0	0
12/10/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	7,741.0000	15,152.0000	95.737	0	0	0
12/10/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	65,266.0000	82,832.0000	26.914	0	0	0
12/10/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	206,687.0000	188,564.0000	(8.768)	0	0	0
12/10/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	21,409.0000	34,070.0000	59.139	0	0	0
12/10/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	24,044.0000	13,332.0000	(44.552)	0	0	0
12/10/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	138,527.0000	120,406.0000	(13.081)	0	0	0
12/10/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	3,059.0000	1,047.0000	(65.773)	0	0	0
12/10/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	212.0000	733.0000	245.755	0	0	0
12/10/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	0.0000	2.0000	100.000	0	0	0
12/10/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	41,580.0000	57,690.0000	38.745	0	0	0
12/10/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	1,752.0000	4,454.0000	154.224	0	0	0
12/10/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	171,976.0000	153,854.0000	(10.538)	0	0	0
12/10/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	242,714.0000	224,592.0000	(7.466)	0	0	0
12/10/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	46,971.0000	31,551.0000	(32.829)	0	0	0
12/10/2006	R186	2007/02/01			Bond Future	8.3810	8.2170	(1.957)	0.0000	0.0000	0
12/10/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	29,029.0000	21,767.0000	(25.016)	0	0	0
12/10/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	24,767.0000	33,111.0000	33.690	0	0	0
12/10/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	45,086.0000	35,041.0000	(22.280)	0	0	0
12/10/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	38,993.0000	29,918.0000	(23.273)	0	0	0
12/10/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	29,965.0000	39,278.0000	31.080	0	0	0
12/10/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	107,962.0000	91,893.0000	(14.884)	0	0	0
12/10/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	59,124.0000	72,229.0000	22.165	0	0	0
12/10/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	42,107.0000	53,234.0000	26.426	0	0	0
12/10/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	27,238.0000	36,069.0000	32.422	0	0	0
12/10/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	3,920.0000	6,239.0000	59.158	0	0	0

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12/10/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	169,920.0000	152,067.0000	(10.507)	0	0	0
12/10/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	81,777.0000	67,527.0000	(17.425)	0	0	0
12/10/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	8,606.0000	12,745.0000	48.094	0	0	0
12/10/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	667.0000	1,202.0000	80.210	0	0	0
12/10/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	19,275.0000	13,991.0000	(27.414)	0	0	0
12/10/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	137,772.0000	120,571.0000	(12.485)	0	0	0
12/10/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	41,892.0000	32,334.0000	(22.816)	0	0	0
12/10/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	203,920.0000	185,741.0000	(8.915)	0	0	0
12/10/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	16,229.0000	22,623.0000	39.399	0	0	0
12/10/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	1,718.0000	2,906.0000	69.150	0	0	0
12/10/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	239,494.0000	221,177.0000	(7.648)	0	0	0
12/10/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	67.0000	139.0000	107.463	0	0	0
12/10/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	78,321.0000	92,988.0000	18.727	0	0	0
12/10/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	227.0000	438.0000	92.952	0	0	0
12/10/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	12,623.0000	8,902.0000	(29.478)	0	0	0
12/10/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	59,618.0000	47,624.0000	(20.118)	0	0	0
12/10/2006	R186	2007/05/03			Bond Future	8.3600	8.1960	(1.962)	0.0000	0.0000	0
12/10/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	43,622.0000	35,830.0000	(17.863)	0	0	0
12/10/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	53,502.0000	64,038.0000	19.693	0	0	0
12/10/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	55,201.0000	46,090.0000	(16.505)	0	0	0
12/10/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	42,955.0000	52,172.0000	21.457	0	0	0
12/10/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	71,635.0000	84,031.0000	17.304	0	0	0
12/10/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	29,706.0000	23,774.0000	(19.969)	0	0	0
12/10/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	38,540.0000	31,388.0000	(18.557)	0	0	0
12/10/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	59,252.0000	70,429.0000	18.863	0	0	0
12/10/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	41,023.0000	33,554.0000	(18.207)	0	0	0
12/10/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	56,339.0000	67,197.0000	19.273	0	0	0
12/10/2006	R186	2007/08/02			Bond Future	8.3380	8.1760	(1.943)	0.0000	0.0000	0
12/10/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	52,739.0000	62,049.0000	17.653	0	0	0
12/10/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	62,489.0000	53,757.0000	(13.974)	0	0	0
12/10/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	51,057.0000	43,419.0000	(14.960)	0	0	0
12/10/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	63,294.0000	73,698.0000	16.438	0	0	0
12/10/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	80,989.0000	92,950.0000	14.769	0	0	0
12/10/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	36,896.0000	30,815.0000	(16.481)	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
12/10/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	45,951.0000	38,847.0000	(15.460)	0	0	0
12/10/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	68,954.0000	79,892.0000	15.863	0	0	0
12/10/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	66,093.0000	76,766.0000	16.148	0	0	0
12/10/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	48,454.0000	41,085.0000	(15.208)	0	0	0
12/10/2006	R194	2006/11/02			Bond Future	9.0740	8.8890	(2.039)	0.0000	0.0000	0
12/10/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	29,015.0000	26,747.0000	(7.817)	0	0	0
12/10/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	22,674.0000	20,406.0000	(10.003)	0	0	0
12/10/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	10.0000	40.0000	300.000	0	0	0
12/10/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	89.0000	264.0000	196.629	0	0	0
12/10/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	6,570.0000	4,533.0000	(31.005)	0	0	0
12/10/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	7,148.0000	5,056.0000	(29.267)	0	0	0
12/10/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	129.0000	359.0000	178.295	0	0	0
12/10/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	10,165.0000	7,927.0000	(22.017)	0	0	0
12/10/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	0.0000	3.0000	100.000	0	0	0
12/10/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	38,629.0000	36,361.0000	(5.871)	0	0	0
12/10/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	25,837.0000	23,570.0000	(8.774)	0	0	0
12/10/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	13,265.0000	11,000.0000	(17.075)	0	0	0
12/10/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	35,410.0000	33,142.0000	(6.405)	0	0	0
12/10/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	32,205.0000	29,938.0000	(7.039)	0	0	0
12/10/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	19,524.0000	17,256.0000	(11.616)	0	0	0
12/10/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	16,388.0000	14,120.0000	(13.839)	0	0	0
12/10/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	181.0000	479.0000	164.641	0	0	0
12/10/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	6,006.0000	4,035.0000	(32.817)	0	0	0
12/10/2006	R194	2007/02/01			Bond Future	9.1270	8.9040	(2.443)	0.0000	0.0000	0
12/10/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	7,605.0000	6,003.0000	(21.065)	0	0	0
12/10/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	26,720.0000	24,494.0000	(8.331)	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
12/10/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	14,033.0000	11,938.0000	(14.929)	0	0	0
12/10/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	6,242.0000	4,821.0000	(22.765)	0	0	0
12/10/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	31,924.0000	29,696.0000	(6.979)	0	0	0
12/10/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	158.0000	291.0000	84.177	0	0	0
12/10/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1.0000	4.0000	300.000	0	0	0
12/10/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	1,969.0000	2,777.0000	41.036	0	0	0
12/10/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
12/10/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	16,497.0000	14,339.0000	(13.081)	0	0	0
12/10/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	9,542.0000	7,733.0000	(18.958)	0	0	0
12/10/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,323.0000	1,948.0000	47.241	0	0	0
12/10/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	29,317.0000	27,090.0000	(7.596)	0	0	0
12/10/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	72.0000	142.0000	97.222	0	0	0
12/10/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	21,564.0000	19,351.0000	(10.262)	0	0	0
12/10/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	12.0000	27.0000	125.000	0	0	0
12/10/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	366.0000	619.0000	69.126	0	0	0
12/10/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	24,135.0000	21,913.0000	(9.207)	0	0	0
12/10/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	11,701.0000	9,726.0000	(16.879)	0	0	0
12/10/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	19,014.0000	16,820.0000	(11.539)	0	0	0
12/10/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	31.0000	64.0000	106.452	0	0	0
12/10/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	737.0000	1,157.0000	56.988	0	0	0
12/10/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	6,566.0000	5,099.0000	(22.342)	0	0	0
12/10/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	4.0000	10.0000	150.000	0	0	0
12/10/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	1,792.0000	2,553.0000	42.467	0	0	0
12/10/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,157.0000	3,011.0000	39.592	0	0	0
12/10/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	5,928.0000	4,554.0000	(23.178)	0	0	0
12/10/2006	R194	2007/05/03			Bond Future	9.1000	8.8580	(2.659)	0.0000	0.0000	0
12/10/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	5,492.0000	6,549.0000	19.246	0	0	0
12/10/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	4,332.0000	3,515.0000	(18.860)	0	0	0
12/10/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	6,375.0000	5,323.0000	(16.502)	0	0	0
12/10/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	3,662.0000	4,484.0000	22.447	0	0	0
12/10/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	4,337.0000	5,253.0000	21.121	0	0	0
12/10/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	5,499.0000	4,540.0000	(17.440)	0	0	0
12/10/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	4,518.0000	5,458.0000	20.806	0	0	0
12/10/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	5,090.0000	4,178.0000	(17.917)	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
12/10/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	4,703.0000	5,667.0000	20.498	0	0	0
12/10/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	5,292.0000	4,357.0000	(17.668)	0	0	0
12/10/2006	R194	2007/08/02			Bond Future	9.0270	8.7760	(2.781)	0.0000	0.0000	0
12/10/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	6,638.0000	7,383.0000	11.223	0	0	0
12/10/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	5,428.0000	4,807.0000	(11.441)	0	0	0
12/10/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	6,805.0000	6,086.0000	(10.566)	0	0	0
12/10/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,298.0000	5,945.0000	12.212	0	0	0
12/10/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	6,230.0000	5,551.0000	(10.899)	0	0	0
12/10/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	5,812.0000	6,498.0000	11.803	0	0	0
12/10/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	5,945.0000	6,640.0000	11.690	0	0	0
12/10/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,080.0000	6,785.0000	11.595	0	0	0
12/10/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	5,955.0000	5,295.0000	(11.083)	0	0	0
12/10/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	6,091.0000	5,422.0000	(10.983)	0	0	0
12/10/2006	R201	2006/11/02			Bond Future	8.6690	8.5120	(1.811)	0.0000	0.0000	26
12/10/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	1.0000	3.0000	200.000	0	0	0
12/10/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	54,817.0000	45,750.0000	(16.540)	0	0	0
12/10/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	6,144.0000	10,652.0000	73.372	0	0	0
12/10/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	8,567.0000	4,495.0000	(47.531)	0	0	0
12/10/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	10,131.0000	5,537.0000	(45.346)	0	0	0
12/10/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	70,374.0000	61,275.0000	(12.929)	0	0	0
12/10/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	11.0000	45.0000	309.091	0	0	0
12/10/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	7,471.0000	12,500.0000	67.314	0	0	0
12/10/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	11,866.0000	6,747.0000	(43.140)	0	0	0
12/10/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	13,770.0000	8,131.0000	(40.951)	0	0	0
12/10/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	3,969.0000	7,431.0000	87.226	0	0	0
12/10/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	39,669.0000	30,857.0000	(22.214)	0	0	0
12/10/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	143.0000	432.0000	202.098	0	0	0
12/10/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	4,978.0000	8,959.0000	79.972	0	0	0
12/10/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	118,853.0000	109,752.0000	(7.657)	0	0	0
12/10/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	25,504.0000	17,711.0000	(30.556)	0	0	0
12/10/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	578.0000	179.0000	(69.031)	0	0	0
12/10/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	978.0000	2,286.0000	133.742	0	0	0
12/10/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	33,358.0000	42,060.0000	26.087	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
12/10/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	2,066.0000	801.0000	(61.229)	0	0	0
12/10/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	20,913.0000	28,748.0000	37.465	0	0	0
12/10/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	86,233.0000	77,131.0000	(10.555)	0	0	0
12/10/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	10,602.0000	16,619.0000	56.753	0	0	0
12/10/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	102,391.0000	93,289.0000	(8.889)	0	0	0
12/10/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	5,948.0000	2,864.0000	(51.849)	0	0	0
12/10/2006	R201	2007/02/01			Bond Future	8.6570	8.4950	(1.871)	0.0000	0.0000	0
12/10/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	16,676.0000	21,385.0000	28.238	0	0	0
12/10/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	22,906.0000	17,962.0000	(21.584)	0	0	0
12/10/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	2,263.0000	3,469.0000	53.292	0	0	0
12/10/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	19,900.0000	15,413.0000	(22.548)	0	0	0
12/10/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	13,996.0000	18,247.0000	30.373	0	0	0
12/10/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	55,162.0000	47,171.0000	(14.486)	0	0	0
12/10/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	31,827.0000	25,737.0000	(19.135)	0	0	0
12/10/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	18,115.0000	23,049.0000	27.237	0	0	0
12/10/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	4,665.0000	6,719.0000	44.030	0	0	0
12/10/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	18,510.0000	14,248.0000	(23.025)	0	0	0
12/10/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	21,184.0000	26,556.0000	25.359	0	0	0
12/10/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	8,518.0000	11,624.0000	36.464	0	0	0
12/10/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	21,365.0000	16,650.0000	(22.069)	0	0	0
12/10/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	42,635.0000	35,493.0000	(16.751)	0	0	0
12/10/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	15,303.0000	19,784.0000	29.282	0	0	0
12/10/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	15,953.0000	12,128.0000	(23.977)	0	0	0
12/10/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	180.0000	323.0000	79.444	0	0	0
12/10/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	115,457.0000	106,317.0000	(7.916)	0	0	0
12/10/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	69,171.0000	60,633.0000	(12.343)	0	0	0
12/10/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	40,130.0000	47,277.0000	17.810	0	0	0
12/10/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	1,072.0000	1,730.0000	61.381	0	0	0
12/10/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	84,039.0000	75,167.0000	(10.557)	0	0	0
12/10/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	461.0000	786.0000	70.499	0	0	0
12/10/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	99,521.0000	90,468.0000	(9.097)	0	0	0
12/10/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	7,365.0000	5,315.0000	(27.834)	0	0	0
12/10/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	63.0000	120.0000	90.476	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
12/10/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	30,066.0000	36,418.0000	21.127	0	0	0
12/10/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	10,944.0000	8,100.0000	(25.987)	0	0	0
12/10/2006	R201	2007/05/03			Bond Future	8.6350	8.4730	(1.876)	0.0000	0.0000	0
12/10/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	23,619.0000	19,620.0000	(16.931)	0	0	0
12/10/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	27,202.0000	32,203.0000	18.385	0	0	0
12/10/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	21,934.0000	26,314.0000	19.969	0	0	0
12/10/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	21,030.0000	17,336.0000	(17.565)	0	0	0
12/10/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	29,427.0000	24,807.0000	(15.700)	0	0	0
12/10/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	30,092.0000	35,399.0000	17.636	0	0	0
12/10/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	36,367.0000	42,264.0000	16.215	0	0	0
12/10/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	22,299.0000	18,453.0000	(17.247)	0	0	0
12/10/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	28,626.0000	33,781.0000	18.008	0	0	0
12/10/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	16,459.0000	13,355.0000	(18.859)	0	0	0
12/10/2006	R201	2007/08/02			Bond Future	8.6090	8.4500	(1.847)	0.0000	0.0000	0
12/10/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	27,492.0000	23,670.0000	(13.902)	0	0	0
12/10/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	32,394.0000	37,210.0000	14.867	0	0	0
12/10/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	33,086.0000	28,770.0000	(13.045)	0	0	0
12/10/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	33,784.0000	38,722.0000	14.616	0	0	0
12/10/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	27,175.0000	31,497.0000	15.904	0	0	0
12/10/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	26,201.0000	22,502.0000	(14.118)	0	0	0
12/10/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	41,227.0000	46,760.0000	13.421	0	0	0
12/10/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	20,378.0000	17,274.0000	(15.232)	0	0	0
12/10/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	35,207.0000	40,267.0000	14.372	0	0	0
12/10/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	24,953.0000	21,375.0000	(14.339)	0	0	0
12/10/2006	R203	2006/11/02			Bond Future	8.6030	8.4470	(1.813)	0.0000	0.0000	0
12/10/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	79,636.0000	68,868.0000	(13.522)	0	0	0
12/10/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	118,564.0000	107,797.0000	(9.081)	0	0	0
12/10/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	12,999.0000	21,667.0000	66.682	0	0	0
12/10/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	2,995.0000	896.0000	(70.083)	0	0	0
12/10/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	98,869.0000	88,101.0000	(10.891)	0	0	0
12/10/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/10/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	159,394.0000	148,626.0000	(6.756)	0	0	0
12/10/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	138,735.0000	127,967.0000	(7.762)	0	0	0
12/10/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	60,854.0000	50,096.0000	(17.678)	0	0	0
12/10/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	637.0000	2,057.0000	222.920	0	0	0
12/10/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	5,405.0000	1,956.0000	(63.811)	0	0	0
12/10/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	3,953.0000	8,802.0000	122.666	0	0	0
12/10/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	25,230.0000	15,882.0000	(37.051)	0	0	0
12/10/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	42,556.0000	31,972.0000	(24.871)	0	0	0
12/10/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	1.0000	11.0000	1000.000	0	0	0
12/10/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	47.0000	231.0000	391.489	0	0	0
12/10/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	6,803.0000	13,332.0000	95.972	0	0	0
12/10/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	11,045.0000	5,126.0000	(53.590)	0	0	0
12/10/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	7,008.0000	2,770.0000	(60.474)	0	0	0
12/10/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	8,889.0000	3,818.0000	(57.048)	0	0	0
12/10/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	5,249.0000	10,945.0000	108.516	0	0	0
12/10/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	8,619.0000	15,937.0000	84.905	0	0	0
12/10/2006	R203	2007/02/01			Bond Future	8.5940	8.4330	(1.873)	0.0000	0.0000	0
12/10/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	135,955.0000	125,000.0000	(8.058)	0	0	0
12/10/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	35.0000	81.0000	131.429	0	0	0
12/10/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	138.0000	294.0000	113.043	0	0	0
12/10/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	17,729.0000	24,239.0000	36.719	0	0	0
12/10/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	13,953.0000	9,496.0000	(31.943)	0	0	0
12/10/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	7.0000	19.0000	171.429	0	0	0
12/10/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	96,890.0000	86,080.0000	(11.157)	0	0	0
12/10/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	156,246.0000	145,282.0000	(7.017)	0	0	0
12/10/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	116,155.0000	105,235.0000	(9.401)	0	0	0
12/10/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	78,293.0000	67,765.0000	(13.447)	0	0	0
12/10/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	1.0000	4.0000	300.000	0	0	0
12/10/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	463.0000	901.0000	94.600	0	0	0
12/10/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	5,681.0000	3,453.0000	(39.218)	0	0	0
12/10/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	32,626.0000	41,365.0000	26.785	0	0	0
12/10/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	11,033.0000	7,282.0000	(33.998)	0	0	0
12/10/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	21,505.0000	28,721.0000	33.555	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
12/10/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	14,376.0000	20,149.0000	40.157	0	0	0
12/10/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	3,230.0000	5,309.0000	64.365	0	0	0
12/10/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	17,357.0000	12,164.0000	(29.919)	0	0	0
12/10/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	15,594.0000	10,771.0000	(30.929)	0	0	0
12/10/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	6,870.0000	10,457.0000	52.213	0	0	0
12/10/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	1,319.0000	2,355.0000	78.544	0	0	0
12/10/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	15,999.0000	22,143.0000	38.402	0	0	0
12/10/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	19,244.0000	13,677.0000	(28.928)	0	0	0
12/10/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	60,663.0000	50,733.0000	(16.369)	0	0	0
12/10/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	44,511.0000	35,623.0000	(19.968)	0	0	0
12/10/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	12,861.0000	18,261.0000	41.987	0	0	0
12/10/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	30,501.0000	23,121.0000	(24.196)	0	0	0
12/10/2006	R203	2007/05/03			Bond Future	8.5720	8.4120	(1.867)	0.0000	0.0000	0
12/10/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	37,523.0000	45,549.0000	21.390	0	0	0
12/10/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	15,340.0000	11,408.0000	(25.632)	0	0	0
12/10/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	27,131.0000	33,961.0000	25.174	0	0	0
12/10/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	14,003.0000	10,325.0000	(26.266)	0	0	0
12/10/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	29,072.0000	36,156.0000	24.367	0	0	0
12/10/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	9,487.0000	6,752.0000	(28.829)	0	0	0
12/10/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	16,766.0000	12,574.0000	(25.003)	0	0	0
12/10/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	23,379.0000	18,105.0000	(22.559)	0	0	0
12/10/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	25,264.0000	31,833.0000	26.001	0	0	0
12/10/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	18,556.0000	24,043.0000	29.570	0	0	0
12/10/2006	R203	2007/08/02			Bond Future	8.5470	8.3890	(1.849)	0.0000	0.0000	0
12/10/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	42,519.0000	50,009.0000	17.616	0	0	0
12/10/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	17,990.0000	14,226.0000	(20.923)	0	0	0
12/10/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	34,483.0000	41,209.0000	19.505	0	0	0
12/10/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	30,793.0000	37,111.0000	20.518	0	0	0
12/10/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	32,610.0000	39,134.0000	20.006	0	0	0
12/10/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	13,245.0000	10,246.0000	(22.643)	0	0	0
12/10/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	19,346.0000	15,381.0000	(20.495)	0	0	0
12/10/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	20,774.0000	16,604.0000	(20.073)	0	0	0
12/10/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	24,114.0000	29,586.0000	22.692	0	0	0
12/10/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	27,219.0000	22,202.0000	(18.432)	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
12/10/2006	R204	2006/11/02			Bond Future	8.5870	8.4310	(1.817)	0.0000	0.0000	0
12/10/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	1,895.0000	4,204.0000	121.847	0	0	0
12/10/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	63,150.0000	51,868.0000	(17.865)	0	0	0
12/10/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	26,658.0000	17,611.0000	(33.937)	0	0	0
12/10/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	10,304.0000	17,024.0000	65.217	0	0	0
12/10/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	307.0000	885.0000	188.274	0	0	0
12/10/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	26.0000	101.0000	288.462	0	0	0
12/10/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	11,186.0000	5,896.0000	(47.291)	0	0	0
12/10/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	8,509.0000	14,576.0000	71.301	0	0	0
12/10/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	44,003.0000	33,224.0000	(24.496)	0	0	0
12/10/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	1,625.0000	570.0000	(64.923)	0	0	0
12/10/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	9,366.0000	4,729.0000	(49.509)	0	0	0
12/10/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	30,830.0000	41,133.0000	33.419	0	0	0
12/10/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	13,230.0000	7,270.0000	(45.049)	0	0	0
12/10/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	168,206.0000	156,849.0000	(6.752)	0	0	0
12/10/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	12,299.0000	19,642.0000	59.704	0	0	0
12/10/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	6,919.0000	12,315.0000	77.988	0	0	0
12/10/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	7,763.0000	3,751.0000	(51.681)	0	0	0
12/10/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	146,077.0000	134,720.0000	(7.775)	0	0	0
12/10/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	83,061.0000	71,710.0000	(13.666)	0	0	0
12/10/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	16,850.0000	25,312.0000	50.220	0	0	0
12/10/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	5,176.0000	2,282.0000	(55.912)	0	0	0
12/10/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	1.0000	7.0000	600.000	0	0	0
12/10/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	124,521.0000	113,164.0000	(9.121)	0	0	0
12/10/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	103,520.0000	92,164.0000	(10.970)	0	0	0
12/10/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R204	2007/02/01			Bond Future	8.5760	8.4150	(1.877)	0.0000	0.0000	0
12/10/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	24,168.0000	30,596.0000	26.597	0	0	0
12/10/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	7,292.0000	10,308.0000	41.360	0	0	0
12/10/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	49,679.0000	41,095.0000	(17.279)	0	0	0
12/10/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	17,930.0000	13,558.0000	(24.384)	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
12/10/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	22,455.0000	17,282.0000	(23.037)	0	0	0
12/10/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	12,236.0000	9,018.0000	(26.299)	0	0	0
12/10/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	24,149.0000	18,696.0000	(22.581)	0	0	0
12/10/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	65,232.0000	55,467.0000	(14.970)	0	0	0
12/10/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	22,289.0000	28,436.0000	27.579	0	0	0
12/10/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	25,941.0000	20,203.0000	(22.119)	0	0	0
12/10/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	3,663.0000	5,498.0000	50.096	0	0	0
12/10/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	30,258.0000	37,486.0000	23.888	0	0	0
12/10/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	41,902.0000	50,285.0000	20.006	0	0	0
12/10/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	20,488.0000	26,351.0000	28.617	0	0	0
12/10/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	12,853.0000	17,262.0000	34.303	0	0	0
12/10/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	36,540.0000	29,348.0000	(19.683)	0	0	0
12/10/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	37.0000	73.0000	97.297	0	0	0
12/10/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	20,855.0000	15,956.0000	(23.491)	0	0	0
12/10/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	83,036.0000	72,472.0000	(12.722)	0	0	0
12/10/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	165,227.0000	153,662.0000	(6.999)	0	0	0
12/10/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	122,458.0000	111,099.0000	(9.276)	0	0	0
12/10/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	1,790.0000	2,826.0000	57.877	0	0	0
12/10/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	26,125.0000	32,826.0000	25.650	0	0	0
12/10/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	318.0000	560.0000	76.101	0	0	0
12/10/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	102,225.0000	91,153.0000	(10.831)	0	0	0
12/10/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	115.0000	213.0000	85.217	0	0	0
12/10/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	794.0000	1,322.0000	66.499	0	0	0
12/10/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	143,502.0000	132,000.0000	(8.015)	0	0	0
12/10/2006	R204	2007/05/03			Bond Future	8.5560	8.3960	(1.870)	0.0000	0.0000	0
12/10/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	34,700.0000	29,197.0000	(15.859)	0	0	0
12/10/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	30,726.0000	36,635.0000	19.231	0	0	0
12/10/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	49,782.0000	57,572.0000	15.648	0	0	0
12/10/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	27,634.0000	22,912.0000	(17.088)	0	0	0
12/10/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	37,751.0000	44,440.0000	17.719	0	0	0
12/10/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	39,636.0000	46,515.0000	17.355	0	0	0
12/10/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	24,512.0000	20,168.0000	(17.722)	0	0	0
12/10/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	41,570.0000	48,637.0000	17.000	0	0	0
12/10/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	26,040.0000	21,507.0000	(17.408)	0	0	0
12/10/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	19,046.0000	15,425.0000	(19.012)	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
12/10/2006	R204	2007/08/02			Bond Future	8.5350	8.3770	(1.851)	0.0000	0.0000	0
12/10/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	39,781.0000	34,504.0000	(13.265)	0	0	0
12/10/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	37,326.0000	43,199.0000	15.734	0	0	0
12/10/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	47,987.0000	54,809.0000	14.216	0	0	0
12/10/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	32,807.0000	28,167.0000	(14.143)	0	0	0
12/10/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	44,269.0000	50,779.0000	14.706	0	0	0
12/10/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	29,667.0000	25,339.0000	(14.589)	0	0	0
12/10/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	31,208.0000	26,725.0000	(14.365)	0	0	0
12/10/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	46,108.0000	52,775.0000	14.460	0	0	0
12/10/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	55,888.0000	63,310.0000	13.280	0	0	0
12/10/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	24,050.0000	20,322.0000	(15.501)	0	0	0
12/10/2006	R207	2006/11/02			Bond Future	8.5630	8.4070	(1.822)	0.0000	0.0000	0
12/10/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	102,613.0000	91,191.0000	(11.131)	0	0	0
12/10/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	6,428.0000	2,513.0000	(60.905)	0	0	0
12/10/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	123,918.0000	112,496.0000	(9.217)	0	0	0
12/10/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	9,108.0000	16,616.0000	82.433	0	0	0
12/10/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	31,379.0000	42,466.0000	35.333	0	0	0
12/10/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	145,833.0000	134,411.0000	(7.832)	0	0	0
12/10/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	11,227.0000	19,486.0000	73.564	0	0	0
12/10/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	4,942.0000	1,779.0000	(64.002)	0	0	0
12/10/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	410.0000	74.0000	(81.951)	0	0	0
12/10/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	16,171.0000	25,681.0000	58.809	0	0	0
12/10/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	12,557.0000	6,129.0000	(51.191)	0	0	0
12/10/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	8,190.0000	3,464.0000	(57.705)	0	0	0
12/10/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	1,138.0000	3,198.0000	181.019	0	0	0
12/10/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	7,246.0000	13,942.0000	92.410	0	0	0
12/10/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	24,256.0000	14,894.0000	(38.597)	0	0	0
12/10/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	2,736.0000	824.0000	(69.883)	0	0	0
12/10/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	5,646.0000	11,494.0000	103.578	0	0	0
12/10/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	4,303.0000	9,297.0000	116.059	0	0	0
12/10/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	10,235.0000	4,661.0000	(54.460)	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
12/10/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	81,898.0000	70,477.0000	(13.945)	0	0	0
12/10/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
12/10/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	116.0000	469.0000	304.310	0	0	0
12/10/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	5.0000	32.0000	540.000	0	0	0
12/10/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	61,761.0000	50,366.0000	(18.450)	0	0	0
12/10/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	42,284.0000	31,215.0000	(26.178)	0	0	0
12/10/2006	R207	2007/02/01			Bond Future	8.5510	8.3900	(1.883)	0.0000	0.0000	0
12/10/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	18,936.0000	25,822.0000	36.365	0	0	0
12/10/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	15,418.0000	10,610.0000	(31.184)	0	0	0
12/10/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	37,120.0000	46,627.0000	25.612	0	0	0
12/10/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	56.0000	126.0000	125.000	0	0	0
12/10/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	2.0000	6.0000	200.000	0	0	0
12/10/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	209.0000	431.0000	106.220	0	0	0
12/10/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	121,777.0000	110,154.0000	(9.544)	0	0	0
12/10/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	100,876.0000	89,405.0000	(11.371)	0	0	0
12/10/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	165,630.0000	153,941.0000	(7.057)	0	0	0
12/10/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	143,381.0000	131,706.0000	(8.143)	0	0	0
12/10/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	13.0000	31.0000	138.462	0	0	0
12/10/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	13,775.0000	9,343.0000	(32.174)	0	0	0
12/10/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	5,570.0000	3,383.0000	(39.264)	0	0	0
12/10/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	25,035.0000	33,016.0000	31.879	0	0	0
12/10/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	10,862.0000	7,150.0000	(34.174)	0	0	0
12/10/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	15,410.0000	21,524.0000	39.676	0	0	0
12/10/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	20,864.0000	28,125.0000	34.802	0	0	0
12/10/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	21,125.0000	15,154.0000	(28.265)	0	0	0
12/10/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	13,813.0000	19,536.0000	41.432	0	0	0
12/10/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	30,554.0000	23,050.0000	(24.560)	0	0	0
12/10/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	19,092.0000	13,512.0000	(29.227)	0	0	0
12/10/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	8,524.0000	12,714.0000	49.155	0	0	0
12/10/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	662.0000	1,249.0000	88.671	0	0	0
12/10/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	17,118.0000	23,620.0000	37.983	0	0	0
12/10/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	17,190.0000	11,999.0000	(30.198)	0	0	0
12/10/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	80,850.0000	69,744.0000	(13.737)	0	0	0
12/10/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	45,064.0000	35,893.0000	(20.351)	0	0	0
12/10/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	4,177.0000	6,700.0000	60.402	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
12/10/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	62,056.0000	51,678.0000	(16.724)	0	0	0
12/10/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	1,789.0000	3,105.0000	73.561	0	0	0
12/10/2006	R207	2007/05/03			Bond Future	8.5340	8.3730	(1.887)	0.0000	0.0000	0
12/10/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	42,918.0000	51,625.0000	20.288	0	0	0
12/10/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	10,447.0000	7,554.0000	(27.692)	0	0	0
12/10/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	29,760.0000	37,005.0000	24.345	0	0	0
12/10/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	18,008.0000	13,651.0000	(24.195)	0	0	0
12/10/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	15,147.0000	11,308.0000	(25.345)	0	0	0
12/10/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	33,880.0000	41,641.0000	22.907	0	0	0
12/10/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	31,785.0000	39,291.0000	23.615	0	0	0
12/10/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	16,533.0000	12,439.0000	(24.763)	0	0	0
12/10/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	22,401.0000	28,552.0000	27.459	0	0	0
12/10/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	24,834.0000	19,385.0000	(21.942)	0	0	0
12/10/2006	R207	2007/08/02			Bond Future	8.5140	8.3560	(1.856)	0.0000	0.0000	0
12/10/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	36,647.0000	43,822.0000	19.579	0	0	0
12/10/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	38,678.0000	46,064.0000	19.096	0	0	0
12/10/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	21,626.0000	17,297.0000	(20.018)	0	0	0
12/10/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	34,675.0000	41,634.0000	20.069	0	0	0
12/10/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	47,341.0000	55,525.0000	17.287	0	0	0
12/10/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	18,718.0000	14,816.0000	(20.846)	0	0	0
12/10/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	13,777.0000	10,673.0000	(22.530)	0	0	0
12/10/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	20,134.0000	16,021.0000	(20.428)	0	0	0
12/10/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	27,384.0000	33,451.0000	22.155	0	0	0
12/10/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	28,377.0000	23,156.0000	(18.399)	0	0	0
12/10/2006	TRTI	2006/11/02			Index Future	233.4960	235.1800	0.721	0.0000	0.0000	500

Grand Total: **2,898**