



# Derivatives High/Low Report

High/Low for 09/03/2006

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
09/03/2006	GOVI 2006/05/04			jGovi	241.6550	241.9200	0.110	0.0000	0.0000	699
09/03/2006	GOVI 2006/05/04	230.00	Put	jGovi	30.0000	22.0000	(26.667)	0	0	0
09/03/2006	GOVI 2006/05/04	230.00	Call	jGovi	116,580.0000	119,222.0000	2.266	0	0	0
09/03/2006	GOVI 2006/08/03			jGovi	246.0190	246.2830	0.107	0.0000	0.0000	0
09/03/2006	GOVI 2006/08/03	230.00	Call	jGovi	160,342.0000	162,961.0000	1.633	0	0	0
09/03/2006	GOVI 2006/08/03	230.00	Put	jGovi	152.0000	131.0000	(13.816)	0	0	0
09/03/2006	GOVI 2006/11/02			jGovi	250.4390	250.6930	0.101	0.0000	0.0000	0
09/03/2006	GOVI 2006/11/02	230.00	Put	jGovi	131.0000	117.0000	(10.687)	0	0	0
09/03/2006	GOVI 2006/11/02	230.00	Call	jGovi	204,521.0000	207,047.0000	1.235	0	0	0
09/03/2006	GOVI 2007/02/01			jGovi	254.8470	255.0890	0.095	0.0000	0.0000	0
09/03/2006	GOVI 2007/02/01	230.00	Call	jGovi	248,544.0000	250,957.0000	0.971	0	0	0
09/03/2006	GOVI 2007/02/01	230.00	Put	jGovi	74.0000	67.0000	(9.459)	0	0	0
09/03/2006	J153 2010/08/31			jSwap	7.3140	7.2900	(0.328)	0.0000	0.0000	0
09/03/2006	J157 2015/09/15			jSwap	7.4130	7.3880	(0.337)	0.0000	0.0000	0
09/03/2006	J186 2026/12/21			jSwap	7.0510	7.0370	(0.199)	0.0000	0.0000	0
09/03/2006	J194 2008/02/28			jSwap	7.1130	7.0900	(0.323)	0.0000	0.0000	0
09/03/2006	J201 2014/12/22			jSwap	7.3900	7.3710	(0.257)	0.0000	0.0000	0

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09/03/2006	J203	2017/09/15			jSwap	7.3890	7.3660	(0.311)	0.0000	0.0000	0
09/03/2006	J204	2018/12/21			jSwap	7.3740	7.3540	(0.271)	0.0000	0.0000	0
09/03/2006	J207	2020/01/15			jSwap	7.3420	7.3240	(0.245)	0.0000	0.0000	0
09/03/2006	JBAR	2005/03/16			jBar	7.0830	7.0830	-	0.0000	0.0000	0
09/03/2006	JFRA	2006/05/04			jFra	7.1260	7.1210	(0.070)	0.0000	0.0000	0
09/03/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	354.0000	355.0000	0.282	0	0	0
09/03/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	663.0000	651.0000	(1.810)	0	0	0
09/03/2006	JFRA	2006/08/03			jFra	7.0060	6.9980	(0.114)	0.0000	0.0000	0
09/03/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	884.0000	871.0000	(1.471)	0	0	0
09/03/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	869.0000	876.0000	0.806	0	0	0
09/03/2006	JFRA	2006/11/02			jFra	7.0620	7.0570	(0.071)	0.0000	0.0000	0
09/03/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,249.0000	1,240.0000	(0.721)	0	0	0
09/03/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,097.0000	1,101.0000	0.365	0	0	0
09/03/2006	JFRA	2007/02/01			jFra	7.1430	7.1350	(0.112)	0.0000	0.0000	500
09/03/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,862.0000	1,872.0000	0.537	0	0	0
09/03/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	988.0000	978.0000	(1.012)	0	0	0
09/03/2006	JFRA	2007/05/03			jFra	7.2810	7.2780	(0.041)	0.0000	0.0000	0
09/03/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,332.0000	1,327.0000	(0.375)	0	0	0
09/03/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,868.0000	1,870.0000	0.107	0	0	0
09/03/2006	JFRA	2007/08/02			jFra	7.3800	7.3790	(0.014)	0.0000	0.0000	0
09/03/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,899.0000	1,899.0000	-	0	0	0
09/03/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,606.0000	1,603.0000	(0.187)	0	0	0
09/03/2006	JFRA	2007/11/01			jFra	7.4990	7.4890	(0.133)	0.0000	0.0000	0
09/03/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,988.0000	1,973.0000	(0.755)	0	0	0

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09/03/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,991.0000	2,002.0000	0.552	0	0	0
09/03/2006	JN02	2006/05/04			jNote	7.2510	7.2400	(0.152)	0.0000	0.0000	0
09/03/2006	JN02	2006/05/04	7.25	Call	Option on jNote	7,927.0000	7,751.0000	(2.220)	0	0	0
09/03/2006	JN02	2006/05/04	7.25	Put	Option on jNote	7,837.0000	7,876.0000	0.498	0	0	0
09/03/2006	JN02	2006/08/03			jNote	7.3200	7.2990	(0.287)	0.0000	0.0000	0
09/03/2006	JN02	2006/08/03	7.25	Put	Option on jNote	12,054.0000	12,203.0000	1.236	0	0	0
09/03/2006	JN02	2006/08/03	7.25	Call	Option on jNote	13,353.0000	13,112.0000	(1.805)	0	0	0
09/03/2006	JN02	2006/11/02			jNote	7.4090	7.3790	(0.405)	0.0000	0.0000	0
09/03/2006	JN02	2006/11/02	7.25	Put	Option on jNote	14,684.0000	14,918.0000	1.594	0	0	0
09/03/2006	JN02	2006/11/02	7.25	Call	Option on jNote	17,634.0000	17,312.0000	(1.826)	0	0	0
09/03/2006	JN05	2006/05/04			jNote	7.5700	7.5400	(0.396)	0.0000	0.0000	0
09/03/2006	JN05	2006/05/04	7.25	Put	Option on jNote	2,918.0000	3,186.0000	9.184	0	0	0
09/03/2006	JN05	2006/05/04	7.25	Call	Option on jNote	16,193.0000	15,224.0000	(5.984)	0	0	0
09/03/2006	JN05	2006/08/03			jNote	7.6130	7.5810	(0.420)	0.0000	0.0000	0
09/03/2006	JN05	2006/08/03	7.25	Call	Option on jNote	21,527.0000	20,607.0000	(4.274)	0	0	0
09/03/2006	JN05	2006/08/03	7.25	Put	Option on jNote	6,487.0000	6,883.0000	6.105	0	0	0
09/03/2006	JN05	2006/11/02			jNote	7.6640	7.6290	(0.457)	0.0000	0.0000	0
09/03/2006	JN05	2006/11/02	7.25	Call	Option on jNote	26,001.0000	25,035.0000	(3.715)	0	0	0
09/03/2006	JN05	2006/11/02	7.25	Put	Option on jNote	8,875.0000	9,345.0000	5.296	0	0	0
09/03/2006	JN10	2006/05/04			jNote	7.6370	7.6070	(0.393)	0.0000	0.0000	0
09/03/2006	JN10	2006/05/04	7.25	Put	Option on jNote	741.0000	903.0000	21.862	0	0	0
09/03/2006	JN10	2006/05/04	7.25	Call	Option on jNote	27,708.0000	25,812.0000	(6.843)	0	0	0
09/03/2006	JN10	2006/08/03			jNote	7.6530	7.6220	(0.405)	0.0000	0.0000	0
09/03/2006	JN10	2006/08/03	7.25	Put	Option on jNote	3,190.0000	3,584.0000	12.351	0	0	0
09/03/2006	JN10	2006/08/03	7.25	Call	Option on jNote	31,236.0000	29,507.0000	(5.535)	0	0	0
09/03/2006	JN10	2006/11/02			jNote	7.6740	7.6410	(0.430)	0.0000	0.0000	0
09/03/2006	JN10	2006/11/02	7.25	Put	Option on jNote	5,327.0000	5,853.0000	9.874	0	0	0

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09/03/2006	JN10	2006/11/02	7.25	Call	Option on jNote	34,786.0000	33,058.0000	(4.968)	0	0	0
09/03/2006	JROD	2006/03/31			jRod	6.7270	6.7260	(0.015)	0.0000	0.0000	0
09/03/2006	JROD	2006/04/28			jRod	6.8260	6.8240	(0.029)	0.0000	0.0000	0
09/03/2006	JROD	2006/05/31			jRod	6.9710	6.9670	(0.057)	0.0000	0.0000	0
09/03/2006	JROD	2006/06/30			jRod	6.9420	6.9390	(0.043)	0.0000	0.0000	0
09/03/2006	JROD	2006/07/31			jRod	7.0150	7.0110	(0.057)	0.0000	0.0000	0
09/03/2006	JROD	2006/08/31			jRod	7.0740	7.0700	(0.057)	0.0000	0.0000	0
09/03/2006	R153	2006/05/04			Bond Future	7.3120	7.2850	(0.369)	0.0000	0.0000	13
09/03/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	14,833.0000	12,870.0000	(13.234)	0	0	0
09/03/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	5,605.0000	4,631.0000	(17.377)	0	0	0
09/03/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	8,152.0000	6,070.0000	(25.540)	0	0	0
09/03/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	1,947.0000	1,091.0000	(43.965)	0	0	0
09/03/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	47,619.0000	48,641.0000	2.146	0	0	0
09/03/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	101.0000	14.0000	(86.139)	0	0	0
09/03/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	57,238.0000	58,326.0000	1.901	0	0	0
09/03/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	23,753.0000	22,335.0000	(5.970)	0	0	0
09/03/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	414.0000	105.0000	(74.638)	0	0	0
09/03/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	349.0000	56.0000	(83.954)	0	0	20
09/03/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	28,632.0000	29,128.0000	1.732	0	0	0
09/03/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	818.0000	207.0000	(74.694)	0	0	0
09/03/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	25.0000	4.0000	(84.000)	0	0	0
09/03/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	66,812.0000	67,916.0000	1.652	0	0	0
09/03/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	76,299.0000	77,407.0000	1.452	0	0	0
09/03/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
09/03/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	5.0000	1.0000	(80.000)	0	0	0
09/03/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	38,068.0000	38,883.0000	2.141	0	0	0
09/03/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	19,668.0000	19,626.0000	(0.214)	0	0	0
09/03/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	11,737.0000	11,078.0000	(5.615)	0	0	0
09/03/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	4,055.0000	2,288.0000	(43.576)	0	0	0

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09/03/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	1,867.0000	716.0000	(61.650)	0	0	0
09/03/2006	R153	2006/08/03			Bond Future	7.3070	7.2790	(0.383)	0.0000	0.0000	1
09/03/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	12,458.0000	9,728.0000	(21.914)	0	0	0
09/03/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	10,245.0000	8,602.0000	(16.037)	0	0	0
09/03/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	16,159.0000	14,597.0000	(9.666)	0	0	0
09/03/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	17,759.0000	15,052.0000	(15.243)	0	0	0
09/03/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	5,778.0000	4,157.0000	(28.055)	0	0	0
09/03/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	8,704.0000	6,056.0000	(30.423)	0	0	100
09/03/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	4,228.0000	2,256.0000	(46.641)	0	0	0
09/03/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	30,724.0000	29,838.0000	(2.884)	0	0	0
09/03/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	974.0000	494.0000	(49.281)	0	0	0
09/03/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	63,949.0000	64,831.0000	1.379	0	0	0
09/03/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	516.0000	311.0000	(39.729)	0	0	0
09/03/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	55,313.0000	55,920.0000	1.097	0	0	0
09/03/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	1,745.0000	825.0000	(52.722)	0	0	0
09/03/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	46,898.0000	47,064.0000	0.354	0	0	0
09/03/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	38,844.0000	38,344.0000	(1.287)	0	0	0
09/03/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	2,972.0000	1,385.0000	(53.398)	0	0	0
09/03/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	6,058.0000	3,690.0000	(39.089)	0	0	0
09/03/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	23,083.0000	21,801.0000	(5.554)	0	0	0
09/03/2006	R153	2006/11/02			Bond Future	7.3130	7.2850	(0.383)	0.0000	0.0000	0
09/03/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	20,545.0000	16,779.0000	(18.330)	0	0	0
09/03/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	9,048.0000	6,305.0000	(30.316)	0	0	0
09/03/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	13,661.0000	11,007.0000	(19.428)	0	0	0
09/03/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	6,439.0000	3,436.0000	(46.638)	0	0	100
09/03/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	40,034.0000	38,054.0000	(4.946)	0	0	0
09/03/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	15,964.0000	12,287.0000	(23.033)	0	0	0
09/03/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	46,925.0000	45,927.0000	(2.127)	0	0	0
09/03/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	4,571.0000	2,550.0000	(44.214)	0	0	0
09/03/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	12,535.0000	8,887.0000	(29.103)	0	0	0
09/03/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	25,708.0000	23,275.0000	(9.464)	0	0	0
09/03/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	19,337.0000	16,712.0000	(13.575)	0	0	0
09/03/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	5,429.0000	3,100.0000	(42.899)	0	0	0
09/03/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	26,211.0000	22,859.0000	(12.789)	0	0	0

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09/03/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	9,888.0000	6,432.0000	(34.951)	0	0	0
09/03/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	32,605.0000	30,454.0000	(6.597)	0	0	0
09/03/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	7,854.0000	4,680.0000	(40.413)	0	0	0
09/03/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	61,754.0000	62,094.0000	0.551	0	0	0
09/03/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	3,164.0000	1,916.0000	(39.444)	0	0	0
09/03/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	54,193.0000	53,968.0000	(0.415)	0	0	0
09/03/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	33,011.0000	30,343.0000	(8.082)	0	0	0
09/03/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	2,852.0000	1,207.0000	(57.679)	0	0	0
09/03/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,134.0000	1,451.0000	(32.006)	0	0	0
09/03/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	69,531.0000	70,265.0000	1.056	0	0	0
09/03/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,402.0000	1,113.0000	(20.613)	0	0	0
09/03/2006	R153	2007/02/01			Bond Future	7.3350	7.3070	(0.382)	0.0000	0.0000	0
09/03/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	23,185.0000	19,568.0000	(15.601)	0	0	0
09/03/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	11,671.0000	9,010.0000	(22.800)	0	0	0
09/03/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	16,265.0000	13,530.0000	(16.815)	0	0	0
09/03/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	19,173.0000	15,481.0000	(19.256)	0	0	0
09/03/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	28,149.0000	24,934.0000	(11.421)	0	0	0
09/03/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,807.0000	3,133.0000	(17.704)	0	0	0
09/03/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	66,975.0000	67,258.0000	0.423	0	0	0
09/03/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	60,217.0000	59,823.0000	(0.654)	0	0	0
09/03/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	47,454.0000	45,240.0000	(4.666)	0	0	0
09/03/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	16,341.0000	12,347.0000	(24.442)	0	0	0
09/03/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	14,081.0000	9,908.0000	(29.636)	0	0	0
09/03/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	12,269.0000	7,995.0000	(34.836)	0	0	0
09/03/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	34,709.0000	31,392.0000	(9.557)	0	0	0
09/03/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	21,960.0000	18,923.0000	(13.830)	0	0	0
09/03/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	28,018.0000	24,695.0000	(11.860)	0	0	0
09/03/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	7,818.0000	5,451.0000	(30.276)	0	0	0
09/03/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	6,596.0000	4,402.0000	(33.263)	0	0	0
09/03/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	53,695.0000	52,459.0000	(2.302)	0	0	0
09/03/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	8,499.0000	5,328.0000	(37.310)	0	0	0
09/03/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	4,784.0000	2,878.0000	(39.841)	0	0	0
09/03/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	33,750.0000	30,888.0000	(8.480)	0	0	0
09/03/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	5,047.0000	3,696.0000	(26.768)	0	0	0
09/03/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	10,803.0000	6,507.0000	(39.767)	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
09/03/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	41,539.0000	38,199.0000	(8.041)	0	0	0
09/03/2006	R157	2006/05/04			Bond Future	7.4320	7.4060	(0.350)	0.0000	0.0000	7
09/03/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	22,026.0000	18,350.0000	(16.689)	0	0	0
09/03/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	6,680.0000	5,182.0000	(22.425)	0	0	0
09/03/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
09/03/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	18.0000	2.0000	(88.889)	0	0	0
09/03/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	123,387.0000	125,549.0000	1.752	0	0	0
09/03/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	85.0000	7.0000	(91.765)	0	0	115
09/03/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	104,799.0000	106,900.0000	2.005	0	0	0
09/03/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	30,850.0000	30,930.0000	0.259	0	0	0
09/03/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	1,741.0000	928.0000	(46.697)	0	0	0
09/03/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	38,538.0000	35,546.0000	(7.764)	0	0	0
09/03/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	141,662.0000	143,838.0000	1.536	0	0	0
09/03/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	227.0000	36.0000	(84.141)	0	0	0
09/03/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	85,914.0000	87,901.0000	2.313	0	0	0
09/03/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	16,601.0000	15,348.0000	(7.548)	0	0	50
09/03/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	66,894.0000	68,621.0000	2.582	0	0	0
09/03/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	4,568.0000	2,469.0000	(45.950)	0	0	0
09/03/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	616.0000	164.0000	(73.377)	0	0	0
09/03/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	48,125.0000	49,341.0000	2.527	0	0	0
09/03/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	1,646.0000	683.0000	(58.505)	0	0	0
09/03/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	10,925.0000	7,493.0000	(31.414)	0	0	0
09/03/2006	R157	2006/08/03			Bond Future	7.4340	7.4080	(0.350)	0.0000	0.0000	4
09/03/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	104,566.0000	105,187.0000	0.594	0	0	0
09/03/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	7,459.0000	5,277.0000	(29.253)	0	0	0
09/03/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	43,556.0000	39,246.0000	(9.895)	0	0	0
09/03/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	30,174.0000	25,307.0000	(16.130)	0	0	0
09/03/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	6,158.0000	2,759.0000	(55.196)	0	0	0
09/03/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	15,020.0000	12,281.0000	(18.236)	0	0	0
09/03/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	70,787.0000	69,516.0000	(1.796)	0	0	0
09/03/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	87,798.0000	87,246.0000	(0.629)	0	0	0
09/03/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	4,179.0000	1,499.0000	(64.130)	0	0	0
09/03/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	39,132.0000	36,634.0000	(6.384)	0	0	0
09/03/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	13,614.0000	8,988.0000	(33.980)	0	0	100

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
09/03/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	2,322.0000	816.0000	(64.858)	0	0	0
09/03/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	610.0000	247.0000	(59.508)	0	0	0
09/03/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	9,131.0000	5,021.0000	(45.011)	0	0	0
09/03/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	20,269.0000	15,504.0000	(23.509)	0	0	0
09/03/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	139,040.0000	140,804.0000	1.269	0	0	0
09/03/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	25,651.0000	23,014.0000	(10.280)	0	0	0
09/03/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	54,395.0000	52,413.0000	(3.644)	0	0	0
09/03/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	1,223.0000	446.0000	(63.532)	0	0	0
09/03/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	121,734.0000	123,085.0000	1.110	0	0	0
09/03/2006	R157	2006/11/02			Bond Future	7.4420	7.4160	(0.349)	0.0000	0.0000	0
09/03/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	37,367.0000	30,501.0000	(18.375)	0	0	0
09/03/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	21,939.0000	17,149.0000	(21.833)	0	0	0
09/03/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	169,865.0000	171,373.0000	0.888	0	0	0
09/03/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,074.0000	507.0000	(52.793)	0	0	0
09/03/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	28,087.0000	21,211.0000	(24.481)	0	0	0
09/03/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	9,918.0000	4,426.0000	(55.374)	0	0	117
09/03/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	32,703.0000	27,903.0000	(14.678)	0	0	0
09/03/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	1,774.0000	923.0000	(47.971)	0	0	0
09/03/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	90,974.0000	87,558.0000	(3.755)	0	0	0
09/03/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	153,673.0000	154,898.0000	0.797	0	0	0
09/03/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	137,533.0000	138,132.0000	0.436	0	0	0
09/03/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	45,695.0000	40,833.0000	(10.640)	0	0	0
09/03/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	21,418.0000	14,480.0000	(32.393)	0	0	0
09/03/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	49,198.0000	43,015.0000	(12.568)	0	0	0
09/03/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	63,793.0000	58,810.0000	(7.811)	0	0	0
09/03/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	13,338.0000	9,231.0000	(30.792)	0	0	0
09/03/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	59,960.0000	55,433.0000	(7.550)	0	0	0
09/03/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	16,394.0000	9,792.0000	(40.271)	0	0	0
09/03/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	75,175.0000	71,148.0000	(5.357)	0	0	0
09/03/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	4,438.0000	2,045.0000	(53.921)	0	0	0
09/03/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	121,585.0000	121,268.0000	(0.261)	0	0	0
09/03/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	6,727.0000	2,997.0000	(55.448)	0	0	0
09/03/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	106,000.0000	104,346.0000	(1.560)	0	0	0
09/03/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	12,685.0000	6,582.0000	(48.112)	0	0	0
09/03/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	2,846.0000	1,369.0000	(51.897)	0	0	0



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09/03/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	7,102.0000	4,194.0000	(40.946)	0	0	0
09/03/2006	R157	2007/02/01			Bond Future	7.4590	7.4330	(0.349)	0.0000	0.0000	0
09/03/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	109,886.0000	104,641.0000	(4.773)	0	0	0
09/03/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	53,759.0000	48,419.0000	(9.933)	0	0	0
09/03/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	51,416.0000	45,666.0000	(11.183)	0	0	0
09/03/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	17,488.0000	14,169.0000	(18.979)	0	0	0
09/03/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	26,796.0000	22,697.0000	(15.297)	0	0	0
09/03/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	43,156.0000	37,036.0000	(14.181)	0	0	0
09/03/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	14,311.0000	7,044.0000	(50.779)	0	0	0
09/03/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	29,061.0000	21,289.0000	(26.744)	0	0	0
09/03/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	24,749.0000	16,036.0000	(35.205)	0	0	0
09/03/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	18,728.0000	9,217.0000	(50.785)	0	0	0
09/03/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	96,506.0000	89,016.0000	(7.761)	0	0	0
09/03/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	81,002.0000	73,800.0000	(8.891)	0	0	0
09/03/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	21,354.0000	12,132.0000	(43.186)	0	0	0
09/03/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	65,924.0000	59,233.0000	(10.150)	0	0	0
09/03/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	37,907.0000	33,408.0000	(11.869)	0	0	0
09/03/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	34,727.0000	28,207.0000	(18.775)	0	0	0
09/03/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	10,775.0000	5,423.0000	(49.671)	0	0	0
09/03/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	123,820.0000	120,489.0000	(2.690)	0	0	0
09/03/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	138,187.0000	136,425.0000	(1.275)	0	0	0
09/03/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	167,762.0000	167,782.0000	0.012	0	0	0
09/03/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	5,838.0000	3,295.0000	(43.559)	0	0	0
09/03/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	4,200.0000	2,199.0000	(47.643)	0	0	0
09/03/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	7,992.0000	4,208.0000	(47.347)	0	0	0
09/03/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	152,870.0000	152,348.0000	(0.341)	0	0	0
09/03/2006	R186	2006/05/04			Bond Future	7.0950	7.0800	(0.211)	0.0000	0.0000	30
09/03/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	5.0000	0.0000	(100.000)	0	0	0
09/03/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	28,551.0000	22,365.0000	(21.666)	0	0	0
09/03/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	26.0000	0.0000	(100.000)	0	0	0
09/03/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	15,503.0000	11,365.0000	(26.692)	0	0	0
09/03/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	200,203.0000	202,224.0000	1.009	0	0	0
09/03/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	785.0000	153.0000	(80.510)	0	0	0
09/03/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	85,679.0000	82,999.0000	(3.128)	0	0	0

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09/03/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	145,152.0000	146,796.0000	1.133	0	0	0
09/03/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	425.0000	20.0000	(95.294)	0	0	0
09/03/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	114.0000	2.0000	(98.246)	0	0	0
09/03/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	226,446.0000	228,488.0000	0.902	0	0	0
09/03/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	173,067.0000	175,003.0000	1.119	0	0	0
09/03/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	6,541.0000	2,396.0000	(63.370)	0	0	0
09/03/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	1,367.0000	153.0000	(88.808)	0	0	0
09/03/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	116,823.0000	117,657.0000	0.714	0	0	0
09/03/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	60,130.0000	58,034.0000	(3.486)	0	0	0
09/03/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	2,976.0000	629.0000	(78.864)	0	0	0
09/03/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	4,731.0000	2,199.0000	(53.519)	0	0	0
09/03/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	88,069.0000	87,770.0000	(0.340)	0	0	0
09/03/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	53,022.0000	48,442.0000	(8.638)	0	0	0
09/03/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	34,949.0000	31,007.0000	(11.279)	0	0	0
09/03/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	14,056.0000	8,065.0000	(42.622)	0	0	0
09/03/2006	R186	2006/08/03			Bond Future	7.0900	7.0750	(0.212)	0.0000	0.0000	0
09/03/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	149,833.0000	147,792.0000	(1.362)	0	0	0
09/03/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	29,015.0000	22,469.0000	(22.561)	0	0	0
09/03/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	371.0000	16.0000	(95.687)	0	0	0
09/03/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	175,474.0000	175,051.0000	(0.241)	0	0	0
09/03/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	226,500.0000	227,813.0000	0.580	0	0	0
09/03/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	776.0000	55.0000	(92.912)	0	0	0
09/03/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	2,953.0000	496.0000	(83.204)	0	0	0
09/03/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	251,316.0000	252,995.0000	0.668	0	0	0
09/03/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	5,377.0000	1,301.0000	(75.804)	0	0	0
09/03/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	41,291.0000	32,710.0000	(20.782)	0	0	0
09/03/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	1,549.0000	172.0000	(88.896)	0	0	0
09/03/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	9,344.0000	3,104.0000	(66.781)	0	0	0
09/03/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	124,705.0000	120,500.0000	(3.372)	0	0	0
09/03/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	72,865.0000	66,276.0000	(9.043)	0	0	0
09/03/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	201,144.0000	201,803.0000	0.328	0	0	0
09/03/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	27,836.0000	18,699.0000	(32.824)	0	0	0
09/03/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	18,973.0000	10,349.0000	(45.454)	0	0	0
09/03/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	61,903.0000	54,679.0000	(11.670)	0	0	0
09/03/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	98,339.0000	92,883.0000	(5.548)	0	0	0

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09/03/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	13,150.0000	5,659.0000	(56.966)	0	0	0
09/03/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	14,649.0000	9,460.0000	(35.422)	0	0	0
09/03/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	49,258.0000	42,155.0000	(14.420)	0	0	0
09/03/2006	R186	2006/11/02			Bond Future	7.0850	7.0700	(0.212)	0.0000	0.0000	0
09/03/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	12,997.0000	6,606.0000	(49.173)	0	0	0
09/03/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	134,647.0000	125,122.0000	(7.074)	0	0	0
09/03/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	24,189.0000	11,701.0000	(51.627)	0	0	0
09/03/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	109,456.0000	98,988.0000	(9.564)	0	0	0
09/03/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	30,752.0000	17,678.0000	(42.514)	0	0	0
09/03/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	95,246.0000	86,834.0000	(8.832)	0	0	0
09/03/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	19,402.0000	7,856.0000	(59.509)	0	0	0
09/03/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	157,480.0000	150,541.0000	(4.406)	0	0	0
09/03/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	84,933.0000	73,880.0000	(13.014)	0	0	0
09/03/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	180,989.0000	176,380.0000	(2.547)	0	0	0
09/03/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	13,318.0000	4,358.0000	(67.277)	0	0	0
09/03/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	228,714.0000	227,545.0000	(0.511)	0	0	0
09/03/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	5,845.0000	1,152.0000	(80.291)	0	0	0
09/03/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	3,739.0000	549.0000	(85.317)	0	0	0
09/03/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	204,831.0000	202,158.0000	(1.305)	0	0	0
09/03/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	61,773.0000	50,742.0000	(17.857)	0	0	0
09/03/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	8,928.0000	2,298.0000	(74.261)	0	0	0
09/03/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	52,446.0000	40,454.0000	(22.865)	0	0	0
09/03/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	40,934.0000	30,964.0000	(24.356)	0	0	0
09/03/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	24,904.0000	16,222.0000	(34.862)	0	0	0
09/03/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	39,835.0000	26,782.0000	(32.768)	0	0	0
09/03/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	71,127.0000	60,424.0000	(15.048)	0	0	0
09/03/2006	R186	2007/02/01			Bond Future	7.0840	7.0690	(0.212)	0.0000	0.0000	0
09/03/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	142,563.0000	130,803.0000	(8.249)	0	0	0
09/03/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	48,035.0000	38,616.0000	(19.609)	0	0	0
09/03/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	32,831.0000	18,979.0000	(42.192)	0	0	0
09/03/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	39,187.0000	25,586.0000	(34.708)	0	0	0
09/03/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	27,989.0000	14,224.0000	(49.180)	0	0	0
09/03/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	93,107.0000	81,512.0000	(12.453)	0	0	0
09/03/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	163,972.0000	154,471.0000	(5.794)	0	0	0

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09/03/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	15,013.0000	5,712.0000	(61.953)	0	0	0
09/03/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	186,053.0000	178,759.0000	(3.920)	0	0	0
09/03/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	59,326.0000	47,901.0000	(19.258)	0	0	0
09/03/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	7,555.0000	2,024.0000	(73.210)	0	0	0
09/03/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	231,215.0000	227,690.0000	(1.525)	0	0	0
09/03/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	10,734.0000	3,454.0000	(67.822)	0	0	0
09/03/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	208,546.0000	203,271.0000	(2.529)	0	0	0
09/03/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	99,055.0000	91,284.0000	(7.845)	0	0	0
09/03/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	20,664.0000	9,157.0000	(55.686)	0	0	0
09/03/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	17,591.0000	11,825.0000	(32.778)	0	0	0
09/03/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	117,623.0000	105,777.0000	(10.071)	0	0	0
09/03/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	30,994.0000	23,024.0000	(25.715)	0	0	0
09/03/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	76,725.0000	66,748.0000	(13.004)	0	0	0
09/03/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	47,767.0000	34,866.0000	(27.008)	0	0	0
09/03/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	69,675.0000	58,781.0000	(15.635)	0	0	0
09/03/2006	R194	2006/05/04			Bond Future	7.0840	7.0570	(0.381)	0.0000	0.0000	101
09/03/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	232.0000	85.0000	(63.362)	0	0	0
09/03/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,344.0000	4,253.0000	(2.095)	0	0	0
09/03/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	11,653.0000	11,973.0000	2.746	0	0	0
09/03/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	1,482.0000	924.0000	(37.652)	0	0	0
09/03/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	605.0000	292.0000	(51.736)	0	0	0
09/03/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	86.0000	25.0000	(70.930)	0	0	0
09/03/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	15,752.0000	16,157.0000	2.571	0	0	0
09/03/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	7,758.0000	7,911.0000	1.972	0	0	0
09/03/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	1,850.0000	1,533.0000	(17.135)	0	0	0
09/03/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/03/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	3,302.0000	2,519.0000	(23.713)	0	0	0
09/03/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	32,416.0000	32,883.0000	1.441	0	0	0
09/03/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
09/03/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	7.0000	0.0000	(100.000)	0	0	0
09/03/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	71.0000	6.0000	(91.549)	0	0	0
09/03/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	14,541.0000	14,072.0000	(3.225)	0	0	0
09/03/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
09/03/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,223.0000	9,692.0000	(5.194)	0	0	0
09/03/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	515.0000	242.0000	(53.010)	0	0	0

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09/03/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,305.0000	5,566.0000	(11.721)	0	0	0
09/03/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	24,093.0000	24,553.0000	1.909	0	0	0
09/03/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	33.0000	3.0000	(90.909)	0	0	0
09/03/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	19,920.0000	20,357.0000	2.194	0	0	0
09/03/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	28,264.0000	28,729.0000	1.645	0	0	0
09/03/2006	R194	2006/08/03			Bond Future	7.0340	7.0040	(0.426)	0.0000	0.0000	0
09/03/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	6,240.0000	5,736.0000	(8.077)	0	0	0
09/03/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	9,025.0000	8,668.0000	(3.956)	0	0	0
09/03/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,427.0000	5,198.0000	(19.122)	0	0	0
09/03/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,415.0000	783.0000	(44.664)	0	0	0
09/03/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,070.0000	1,262.0000	(39.034)	0	0	0
09/03/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	12,076.0000	11,894.0000	(1.507)	0	0	0
09/03/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	2,157.0000	1,377.0000	(36.161)	0	0	0
09/03/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	991.0000	505.0000	(49.041)	0	0	0
09/03/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,008.0000	2,055.0000	(31.682)	0	0	0
09/03/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	15,339.0000	15,304.0000	(0.228)	0	0	0
09/03/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,948.0000	3,218.0000	(18.490)	0	0	0
09/03/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	29,027.0000	29,386.0000	1.237	0	0	0
09/03/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	4,457.0000	3,278.0000	(26.453)	0	0	0
09/03/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	18,710.0000	18,709.0000	(0.005)	0	0	0
09/03/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	692.0000	241.0000	(65.173)	0	0	0
09/03/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	22,060.0000	22,226.0000	0.752	0	0	0
09/03/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	106.0000	16.0000	(84.906)	0	0	0
09/03/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	209.0000	42.0000	(79.904)	0	0	0
09/03/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	25,513.0000	25,797.0000	1.113	0	0	0
09/03/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	390.0000	106.0000	(72.821)	0	0	0
09/03/2006	R194	2006/11/02			Bond Future	6.9930	6.9620	(0.443)	0.0000	0.0000	0
09/03/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	4,204.0000	2,541.0000	(39.558)	0	0	0
09/03/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	7,456.0000	6,187.0000	(17.020)	0	0	0
09/03/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	3,623.0000	2,260.0000	(37.621)	0	0	0
09/03/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	5,361.0000	3,987.0000	(25.630)	0	0	0
09/03/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	6,712.0000	4,955.0000	(26.177)	0	0	0
09/03/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	5,272.0000	3,505.0000	(33.517)	0	0	0
09/03/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	1,111.0000	388.0000	(65.077)	0	0	0

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09/03/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	8,507.0000	6,819.0000	(19.842)	0	0	0
09/03/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	2,227.0000	933.0000	(58.105)	0	0	0
09/03/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	9,780.0000	8,671.0000	(11.339)	0	0	0
09/03/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	10,686.0000	9,306.0000	(12.914)	0	0	0
09/03/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	542.0000	27.0000	(95.018)	0	0	0
09/03/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1,202.0000	215.0000	(82.113)	0	0	0
09/03/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	3,378.0000	1,875.0000	(44.494)	0	0	0
09/03/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	13,245.0000	12,336.0000	(6.863)	0	0	0
09/03/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	1,589.0000	657.0000	(58.653)	0	0	0
09/03/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	19,978.0000	19,648.0000	(1.652)	0	0	0
09/03/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	17,360.0000	16,821.0000	(3.105)	0	0	0
09/03/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,219.0000	1,066.0000	(51.960)	0	0	0
09/03/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	14,880.0000	14,121.0000	(5.101)	0	0	0
09/03/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	2,740.0000	1,413.0000	(48.431)	0	0	0
09/03/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	12,278.0000	11,344.0000	(7.607)	0	0	0
09/03/2006	R194	2007/02/01			Bond Future	6.9760	6.9440	(0.459)	0.0000	0.0000	0
09/03/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	4,359.0000	2,614.0000	(40.032)	0	0	0
09/03/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	9,554.0000	7,962.0000	(16.663)	0	0	0
09/03/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	9,734.0000	8,318.0000	(14.547)	0	0	0
09/03/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	3,132.0000	1,645.0000	(47.478)	0	0	0
09/03/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	5,000.0000	3,151.0000	(36.980)	0	0	0
09/03/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	3,835.0000	2,207.0000	(42.451)	0	0	0
09/03/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	8,051.0000	6,234.0000	(22.569)	0	0	0
09/03/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	13,901.0000	12,689.0000	(8.719)	0	0	0
09/03/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	2,752.0000	1,379.0000	(49.891)	0	0	0
09/03/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	7,815.0000	6,296.0000	(19.437)	0	0	0
09/03/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	15,748.0000	14,704.0000	(6.629)	0	0	0
09/03/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2,037.0000	774.0000	(62.003)	0	0	0
09/03/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	1,702.0000	685.0000	(59.753)	0	0	0
09/03/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	19,731.0000	19,043.0000	(3.487)	0	0	0
09/03/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	4,500.0000	2,872.0000	(36.178)	0	0	0
09/03/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	2,178.0000	983.0000	(54.867)	0	0	0
09/03/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	17,695.0000	16,829.0000	(4.894)	0	0	0
09/03/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	6,831.0000	4,873.0000	(28.663)	0	0	0
09/03/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	3,437.0000	1,894.0000	(44.894)	0	0	0

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09/03/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	11,292.0000	10,047.0000	(11.026)	0	0	0
09/03/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	11,759.0000	10,461.0000	(11.038)	0	0	0
09/03/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,168.0000	252.0000	(78.425)	0	0	0
09/03/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	5,785.0000	3,909.0000	(32.429)	0	0	0
09/03/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	6,032.0000	4,486.0000	(25.630)	0	0	0
09/03/2006	R201	2006/05/04			Bond Future	7.4080	7.3880	(0.270)	0.0000	0.0000	66
09/03/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	69,745.0000	70,688.0000	1.352	0	0	0
09/03/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	409.0000	27.0000	(93.399)	0	0	0
09/03/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	124.0000	3.0000	(97.581)	0	0	0
09/03/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	8,453.0000	5,018.0000	(40.636)	0	0	0
09/03/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	84,523.0000	85,728.0000	1.426	0	0	0
09/03/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	14,524.0000	12,416.0000	(14.514)	0	0	0
09/03/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	32.0000	0.0000	(100.000)	0	0	0
09/03/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	99,206.0000	100,500.0000	1.304	0	0	0
09/03/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	7.0000	0.0000	(100.000)	0	0	0
09/03/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	113,673.0000	114,992.0000	1.160	0	0	0
09/03/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	26,412.0000	25,247.0000	(4.411)	0	0	0
09/03/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	1,888.0000	428.0000	(77.331)	0	0	0
09/03/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	40,207.0000	40,073.0000	(0.333)	0	0	0
09/03/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	4,059.0000	1,569.0000	(61.345)	0	0	0
09/03/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	54,851.0000	55,412.0000	1.023	0	0	0
09/03/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	873.0000	108.0000	(87.629)	0	0	0
09/03/2006	R201	2006/08/03			Bond Future	7.4120	7.3910	(0.283)	0.0000	0.0000	0
09/03/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	15,286.0000	10,392.0000	(32.016)	0	0	0
09/03/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	1,200.0000	146.0000	(87.833)	0	0	0
09/03/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	2,183.0000	397.0000	(81.814)	0	0	0
09/03/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	20,965.0000	17,431.0000	(16.857)	0	0	0
09/03/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	111,701.0000	112,482.0000	0.699	0	0	0
09/03/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	628.0000	48.0000	(92.357)	0	0	0
09/03/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	84,553.0000	84,129.0000	(0.501)	0	0	0
09/03/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	98,057.0000	98,363.0000	0.312	0	0	0
09/03/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	71,392.0000	69,950.0000	(2.020)	0	0	0
09/03/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	3,784.0000	982.0000	(74.049)	0	0	0
09/03/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	7,341.0000	3,159.0000	(56.968)	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
09/03/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	44,573.0000	41,752.0000	(6.329)	0	0	0
09/03/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	10,523.0000	5,738.0000	(45.472)	0	0	0
09/03/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	57,780.0000	55,674.0000	(3.645)	0	0	0
09/03/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	5,216.0000	1,750.0000	(66.449)	0	0	0
09/03/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	32,129.0000	28,704.0000	(10.660)	0	0	0
09/03/2006	R201	2006/11/02			Bond Future	7.4180	7.3970	(0.283)	0.0000	0.0000	0
09/03/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	111,073.0000	110,054.0000	(0.917)	0	0	0
09/03/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	21,488.0000	14,342.0000	(33.256)	0	0	0
09/03/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	49,334.0000	43,750.0000	(11.319)	0	0	0
09/03/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	16,788.0000	9,509.0000	(43.358)	0	0	0
09/03/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	48,916.0000	44,171.0000	(9.700)	0	0	0
09/03/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	5,605.0000	2,189.0000	(60.946)	0	0	0
09/03/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	2,750.0000	402.0000	(85.382)	0	0	0
09/03/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	13,317.0000	6,404.0000	(51.911)	0	0	0
09/03/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	61,752.0000	56,690.0000	(8.197)	0	0	0
09/03/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	10,748.0000	5,827.0000	(45.785)	0	0	0
09/03/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	37,525.0000	31,574.0000	(15.859)	0	0	0
09/03/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	17,836.0000	11,972.0000	(32.877)	0	0	0
09/03/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	74,536.0000	69,980.0000	(6.112)	0	0	0
09/03/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	10,735.0000	4,345.0000	(59.525)	0	0	0
09/03/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	26,657.0000	20,840.0000	(21.822)	0	0	0
09/03/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	4,155.0000	823.0000	(80.193)	0	0	0
09/03/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	37,596.0000	31,347.0000	(16.621)	0	0	0
09/03/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	6,120.0000	1,591.0000	(74.003)	0	0	0
09/03/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	28,526.0000	21,333.0000	(25.216)	0	0	0
09/03/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	98,544.0000	96,541.0000	(2.033)	0	0	0
09/03/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	86,317.0000	83,117.0000	(3.707)	0	0	0
09/03/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	8,795.0000	2,910.0000	(66.913)	0	0	0
09/03/2006	R201	2007/02/01			Bond Future	7.4310	7.4100	(0.283)	0.0000	0.0000	0
09/03/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	26,157.0000	17,977.0000	(31.273)	0	0	0
09/03/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	18,467.0000	10,362.0000	(43.889)	0	0	0
09/03/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	5,700.0000	1,353.0000	(76.263)	0	0	0
09/03/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	21,784.0000	13,241.0000	(39.217)	0	0	0
09/03/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	30,402.0000	23,517.0000	(22.647)	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
09/03/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	64,900.0000	57,760.0000	(11.002)	0	0	0
09/03/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	52,840.0000	46,031.0000	(12.886)	0	0	0
09/03/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	15,866.0000	7,431.0000	(53.164)	0	0	0
09/03/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	10,457.0000	3,661.0000	(64.990)	0	0	0
09/03/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	13,825.0000	5,713.0000	(58.676)	0	0	0
09/03/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	51,161.0000	45,518.0000	(11.030)	0	0	0
09/03/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	110,809.0000	107,757.0000	(2.754)	0	0	0
09/03/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	7,784.0000	2,265.0000	(70.902)	0	0	0
09/03/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	99,249.0000	95,026.0000	(4.255)	0	0	0
09/03/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	88,032.0000	82,531.0000	(6.249)	0	0	0
09/03/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	77,258.0000	70,441.0000	(8.824)	0	0	0
09/03/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	8,110.0000	3,764.0000	(53.588)	0	0	0
09/03/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	41,229.0000	33,981.0000	(17.580)	0	0	0
09/03/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	40,972.0000	33,909.0000	(17.239)	0	0	0
09/03/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	21,486.0000	14,760.0000	(31.304)	0	0	0
09/03/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	13,974.0000	8,208.0000	(41.262)	0	0	0
09/03/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	32,721.0000	24,699.0000	(24.516)	0	0	0
09/03/2006	R203	2006/05/04			Bond Future	7.4200	7.3950	(0.337)	0.0000	0.0000	0
09/03/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	192.0000	151.0000	(21.354)	0	0	0
09/03/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	3,403.0000	2,962.0000	(12.959)	0	0	0
09/03/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	45,464.0000	47,281.0000	3.997	0	0	0
09/03/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	63,144.0000	65,080.0000	3.066	0	0	0
09/03/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	29,046.0000	30,582.0000	5.288	0	0	0
09/03/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	20,311.0000	18,921.0000	(6.844)	0	0	0
09/03/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	938.0000	779.0000	(16.951)	0	0	0
09/03/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	6,773.0000	7,359.0000	8.652	0	0	0
09/03/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
09/03/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	2,232.0000	2,464.0000	10.394	0	0	0
09/03/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	29.0000	21.0000	(27.586)	0	0	0
09/03/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	36,096.0000	34,351.0000	(4.834)	0	0	0
09/03/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	98,491.0000	100,467.0000	2.006	0	0	0
09/03/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	115,621.0000	117,598.0000	1.710	0	0	0
09/03/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	80,964.0000	82,934.0000	2.433	0	0	0
09/03/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	15,671.0000	16,751.0000	6.892	0	0	0
09/03/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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09/03/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	9,378.0000	8,481.0000	(9.565)	0	0	0
09/03/2006	R203	2006/08/03			Bond Future	7.4220	7.3960	(0.350)	0.0000	0.0000	0
09/03/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	22,964.0000	24,043.0000	4.699	0	0	0
09/03/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,293.0000	2,078.0000	(9.376)	0	0	0
09/03/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	64,196.0000	66,006.0000	2.819	0	0	0
09/03/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	16,920.0000	15,974.0000	(5.591)	0	0	0
09/03/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	41,182.0000	39,643.0000	(3.737)	0	0	0
09/03/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	48,654.0000	50,285.0000	3.352	0	0	0
09/03/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	9,569.0000	8,925.0000	(6.730)	0	0	0
09/03/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	27,439.0000	26,179.0000	(4.592)	0	0	0
09/03/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,925.0000	4,531.0000	(8.000)	0	0	0
09/03/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	7,678.0000	8,163.0000	6.317	0	0	0
09/03/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	13,948.0000	14,713.0000	5.485	0	0	0
09/03/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	34,682.0000	36,063.0000	3.982	0	0	0
09/03/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	961.0000	857.0000	(10.822)	0	0	0
09/03/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	97,336.0000	99,316.0000	2.034	0	0	0
09/03/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	362.0000	317.0000	(12.431)	0	0	0
09/03/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	80,609.0000	82,530.0000	2.383	0	0	0
09/03/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	114,016.0000	116,023.0000	1.760	0	0	0
09/03/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	122.0000	105.0000	(13.934)	0	0	0
09/03/2006	R203	2006/11/02			Bond Future	7.4280	7.4010	(0.363)	0.0000	0.0000	0
09/03/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	11,844.0000	12,447.0000	5.091	0	0	0
09/03/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,349.0000	1,235.0000	(8.451)	0	0	0
09/03/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	22,003.0000	21,028.0000	(4.431)	0	0	0
09/03/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	96,481.0000	98,436.0000	2.026	0	0	0
09/03/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	45,281.0000	43,814.0000	(3.240)	0	0	0
09/03/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	27,496.0000	28,590.0000	3.979	0	0	0
09/03/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,672.0000	2,470.0000	(7.560)	0	0	0
09/03/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	80,708.0000	82,575.0000	2.313	0	0	0
09/03/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	7,053.0000	7,454.0000	5.686	0	0	0
09/03/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	65,495.0000	67,232.0000	2.652	0	0	0
09/03/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	32,346.0000	31,116.0000	(3.803)	0	0	0
09/03/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	78,173.0000	76,350.0000	(2.332)	0	0	0
09/03/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	3,907.0000	4,154.0000	6.322	0	0	0

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09/03/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	18,605.0000	19,445.0000	4.515	0	0	0
09/03/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,960.0000	4,627.0000	(6.714)	0	0	0
09/03/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	60,660.0000	58,992.0000	(2.750)	0	0	0
09/03/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	14,192.0000	13,464.0000	(5.130)	0	0	0
09/03/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	38,467.0000	39,808.0000	3.486	0	0	0
09/03/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	8,646.0000	8,137.0000	(5.887)	0	0	0
09/03/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	51,265.0000	52,825.0000	3.043	0	0	0
09/03/2006	R203	2007/02/01			Bond Future	7.4410	7.4140	(0.363)	0.0000	0.0000	0
09/03/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	6,568.0000	6,897.0000	5.009	0	0	0
09/03/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	80,556.0000	78,851.0000	(2.117)	0	0	0
09/03/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	64,112.0000	62,555.0000	(2.429)	0	0	0
09/03/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	15,740.0000	16,394.0000	4.155	0	0	0
09/03/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	10,421.0000	10,898.0000	4.577	0	0	0
09/03/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	22,708.0000	23,561.0000	3.756	0	0	0
09/03/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	49,605.0000	48,225.0000	(2.782)	0	0	0
09/03/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	41,779.0000	43,043.0000	3.025	0	0	0
09/03/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	37,204.0000	36,023.0000	(3.174)	0	0	0
09/03/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	18,866.0000	18,097.0000	(4.076)	0	0	0
09/03/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	31,403.0000	32,463.0000	3.375	0	0	0
09/03/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	26,977.0000	26,004.0000	(3.607)	0	0	0
09/03/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	53,674.0000	55,126.0000	2.705	0	0	0
09/03/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	95,757.0000	97,600.0000	1.925	0	0	0
09/03/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	110,925.0000	112,840.0000	1.726	0	0	0
09/03/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,723.0000	1,604.0000	(6.907)	0	0	0
09/03/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	5,094.0000	4,804.0000	(5.693)	0	0	0
09/03/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,028.0000	2,838.0000	(6.275)	0	0	0
09/03/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	8,211.0000	7,791.0000	(5.115)	0	0	0
09/03/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	12,698.0000	12,116.0000	(4.583)	0	0	0
09/03/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	66,837.0000	68,450.0000	2.413	0	0	0
09/03/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	80,967.0000	82,711.0000	2.154	0	0	0
09/03/2006	R204	2006/05/04			Bond Future	7.3910	7.3710	(0.271)	0.0000	0.0000	80
09/03/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	50,315.0000	51,864.0000	3.079	0	0	0
09/03/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	883.0000	753.0000	(14.723)	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
09/03/2006	R204	2006/08/03			Bond Future	7.3930	7.3730	(0.271)	0.0000	0.0000	0
09/03/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	53,639.0000	54,977.0000	2.494	0	0	0
09/03/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	4,973.0000	4,654.0000	(6.415)	0	0	0
09/03/2006	R204	2006/11/02			Bond Future	7.3970	7.3760	(0.284)	0.0000	0.0000	0
09/03/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	121,460.0000	123,117.0000	1.364	0	0	0
09/03/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	43,734.0000	44,843.0000	2.536	0	0	0
09/03/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	63,661.0000	62,302.0000	(2.135)	0	0	0
09/03/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	9,009.0000	9,366.0000	3.963	0	0	0
09/03/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	5,217.0000	5,444.0000	4.351	0	0	0
09/03/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	829.0000	770.0000	(7.117)	0	0	0
09/03/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	15,432.0000	14,825.0000	(3.933)	0	0	0
09/03/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	57,334.0000	58,618.0000	2.240	0	0	0
09/03/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	81,998.0000	80,508.0000	(1.817)	0	0	0
09/03/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,667.0000	1,559.0000	(6.479)	0	0	0
09/03/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	31,920.0000	32,835.0000	2.867	0	0	0
09/03/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	9,605.0000	9,172.0000	(4.508)	0	0	0
09/03/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	23,555.0000	22,753.0000	(3.405)	0	0	0
09/03/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,162.0000	2,979.0000	(5.787)	0	0	0
09/03/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	104,766.0000	106,375.0000	1.536	0	0	0
09/03/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	5,667.0000	5,376.0000	(5.135)	0	0	0
09/03/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	14,567.0000	15,089.0000	3.583	0	0	0
09/03/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	72,328.0000	73,755.0000	1.973	0	0	0
09/03/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	47,663.0000	46,468.0000	(2.507)	0	0	0
09/03/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	88,276.0000	89,810.0000	1.738	0	0	0
09/03/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	34,263.0000	33,259.0000	(2.930)	0	0	0
09/03/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	22,168.0000	22,881.0000	3.216	0	0	0
09/03/2006	R204	2007/02/01			Bond Future	7.4060	7.3850	(0.284)	0.0000	0.0000	0
09/03/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	27,773.0000	26,977.0000	(2.866)	0	0	0
09/03/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	19,372.0000	18,743.0000	(3.247)	0	0	0
09/03/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	46,577.0000	47,640.0000	2.282	0	0	0
09/03/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	12,087.0000	12,497.0000	3.392	0	0	0
09/03/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	59,400.0000	60,616.0000	2.047	0	0	0
09/03/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	35,303.0000	36,198.0000	2.535	0	0	0
09/03/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	66,699.0000	65,417.0000	(1.922)	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
09/03/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	13,013.0000	12,537.0000	(3.658)	0	0	0
09/03/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,102.0000	2,946.0000	(5.029)	0	0	0
09/03/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	88,536.0000	89,990.0000	1.642	0	0	0
09/03/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,769.0000	1,671.0000	(5.540)	0	0	0
09/03/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	120,210.0000	121,804.0000	1.326	0	0	0
09/03/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	84,128.0000	82,721.0000	(1.672)	0	0	0
09/03/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	104,204.0000	105,740.0000	1.474	0	0	0
09/03/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,213.0000	4,976.0000	(4.546)	0	0	0
09/03/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	73,493.0000	74,842.0000	1.836	0	0	0
09/03/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	7,713.0000	7,998.0000	3.695	0	0	0
09/03/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	8,405.0000	8,061.0000	(4.093)	0	0	0
09/03/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	25,768.0000	26,492.0000	2.810	0	0	0
09/03/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	51,413.0000	50,279.0000	(2.206)	0	0	0
09/03/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	18,048.0000	18,607.0000	3.097	0	0	0
09/03/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	38,424.0000	37,456.0000	(2.519)	0	0	0
09/03/2006	R207	2006/05/04			Bond Future	7.3560	7.3390	(0.231)	0.0000	0.0000	0
09/03/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	53,427.0000	54,769.0000	2.512	0	0	0
09/03/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	757.0000	655.0000	(13.474)	0	0	0
09/03/2006	R207	2006/08/03			Bond Future	7.3590	7.3400	(0.258)	0.0000	0.0000	0
09/03/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	4,626.0000	4,337.0000	(6.247)	0	0	0
09/03/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	56,500.0000	57,806.0000	2.312	0	0	0
09/03/2006	R207	2006/11/02			Bond Future	7.3600	7.3420	(0.245)	0.0000	0.0000	0
09/03/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	11,144.0000	10,552.0000	(5.312)	0	0	0
09/03/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	22,672.0000	23,576.0000	3.987	0	0	0
09/03/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	36,113.0000	34,955.0000	(3.207)	0	0	0
09/03/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	12,243.0000	12,847.0000	4.933	0	0	0
09/03/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	5,622.0000	5,959.0000	5.994	0	0	0
09/03/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	21,429.0000	20,538.0000	(4.158)	0	0	0
09/03/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	70,906.0000	72,343.0000	2.027	0	0	0
09/03/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	124,402.0000	125,897.0000	1.202	0	0	0
09/03/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	53,144.0000	54,486.0000	2.525	0	0	0
09/03/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,885.0000	1,732.0000	(8.117)	0	0	0
09/03/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	54,549.0000	53,207.0000	(2.460)	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
09/03/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	2,143.0000	2,296.0000	7.140	0	0	0
09/03/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
09/03/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	36,652.0000	37,817.0000	3.179	0	0	0
09/03/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	598.0000	539.0000	(9.866)	0	0	0
09/03/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	34.0000	30.0000	(11.765)	0	0	0
09/03/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	4,981.0000	4,650.0000	(6.645)	0	0	0
09/03/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	106,896.0000	108,387.0000	1.395	0	0	0
09/03/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	88,995.0000	90,472.0000	1.660	0	0	0
09/03/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	157.0000	139.0000	(11.465)	0	0	0
09/03/2006	R207	2007/02/01			Bond Future	7.3660	7.3480	(0.244)	0.0000	0.0000	0
09/03/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	12,510.0000	12,108.0000	(3.213)	0	0	0
09/03/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	62,718.0000	63,793.0000	1.714	0	0	0
09/03/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	77,117.0000	78,304.0000	1.539	0	0	0
09/03/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	49,525.0000	50,469.0000	1.906	0	0	0
09/03/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	18,697.0000	18,164.0000	(2.851)	0	0	0
09/03/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	50,322.0000	49,350.0000	(1.932)	0	0	0
09/03/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,686.0000	1,603.0000	(4.923)	0	0	0
09/03/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,981.0000	4,781.0000	(4.015)	0	0	0
09/03/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	92,393.0000	93,671.0000	1.383	0	0	0
09/03/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	65,599.0000	64,496.0000	(1.681)	0	0	0
09/03/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	37,832.0000	38,631.0000	2.112	0	0	0
09/03/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	8,052.0000	7,762.0000	(3.602)	0	0	0
09/03/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	26,926.0000	26,248.0000	(2.518)	0	0	0
09/03/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	124,330.0000	125,725.0000	1.122	0	0	0
09/03/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	108,225.0000	109,571.0000	1.244	0	0	0
09/03/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	19,695.0000	20,200.0000	2.564	0	0	0
09/03/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,958.0000	2,827.0000	(4.429)	0	0	0
09/03/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	13,325.0000	13,699.0000	2.807	0	0	0
09/03/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	8,597.0000	8,859.0000	3.048	0	0	0
09/03/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	83,131.0000	81,915.0000	(1.463)	0	0	0
09/03/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	37,428.0000	36,600.0000	(2.212)	0	0	0
09/03/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	27,855.0000	28,505.0000	2.334	0	0	0

Grand Total:

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