



Derivatives High/Low Report

High/Low for 08/09/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
08/09/2006	GOVI 2006/11/02			jGovi	234.2400	234.2600	0.009	0.0000	0.0000	901
08/09/2006	GOVI 2006/11/02	230.00	Call	jGovi	44,782.0000	44,887.0000	0.234	0	0	0
08/09/2006	GOVI 2006/11/02	230.00	Put	jGovi	2,382.0000	2,287.0000	(3.988)	0	0	0
08/09/2006	GOVI 2007/02/01			jGovi	239.2610	239.2740	0.005	0.0000	0.0000	0
08/09/2006	GOVI 2007/02/01	230.00	Put	jGovi	1,349.0000	1,320.0000	(2.150)	0	0	0
08/09/2006	GOVI 2007/02/01	230.00	Call	jGovi	93,959.0000	94,060.0000	0.107	0	0	0
08/09/2006	GOVI 2007/05/03			jGovi	244.6050	244.6030	(0.001)	0.0000	0.0000	0
08/09/2006	GOVI 2007/05/03	235.00	Call	jGovi	99,663.0000	99,617.0000	(0.046)	0	0	0
08/09/2006	GOVI 2007/05/03	235.00	Put	jGovi	3,613.0000	3,587.0000	(0.720)	0	0	0
08/09/2006	GOVI 2007/08/02			jGovi	250.1500	250.1240	(0.010)	0.0000	0.0000	0
08/09/2006	GOVI 2007/08/02	240.50	Call	jGovi	103,155.0000	102,900.0000	(0.247)	0	0	0
08/09/2006	GOVI 2007/08/02	240.50	Put	jGovi	6,655.0000	6,660.0000	0.075	0	0	0
08/09/2006	J153 2010/08/31			jSwap	9.4030	9.4050	0.021	0.0000	0.0000	0
08/09/2006	J157 2015/09/15			jSwap	9.1350	9.1300	(0.055)	0.0000	0.0000	0
08/09/2006	J186 2026/12/21			jSwap	8.9860	8.9950	0.100	0.0000	0.0000	0
08/09/2006	J194 2008/02/28			jSwap	9.2320	9.2350	0.032	0.0000	0.0000	0
08/09/2006	J201 2014/12/22			jSwap	9.2380	9.2330	(0.054)	0.0000	0.0000	0

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08/09/2006	J203	2017/09/15			jSwap	9.0890	9.0850	(0.044)	0.0000	0.0000	0
08/09/2006	J204	2018/12/21			jSwap	9.1200	9.1190	(0.011)	0.0000	0.0000	0
08/09/2006	J207	2020/01/15			jSwap	9.1060	9.1070	0.011	0.0000	0.0000	0
08/09/2006	JBAR	2005/12/21			jBar	8.2200	8.2200	-	0.0000	0.0000	0
08/09/2006	JFRA	2006/11/02			jFra	8.7580	8.7360	(0.251)	0.0000	0.0000	0
08/09/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	4,290.0000	4,236.0000	(1.259)	0	0	0
08/09/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	0.0000	1.0000	100.000	0	0	0
08/09/2006	JFRA	2007/02/01			jFra	9.2240	9.2150	(0.098)	0.0000	0.0000	0
08/09/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	4,233.0000	4,211.0000	(0.520)	0	0	0
08/09/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	31.0000	31.0000	-	0	0	0
08/09/2006	JFRA	2007/05/03			jFra	9.4200	9.4240	0.042	0.0000	0.0000	0
08/09/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	74.0000	73.0000	(1.351)	0	0	0
08/09/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	4,752.0000	4,760.0000	0.168	0	0	0
08/09/2006	JFRA	2007/08/02			jFra	9.4470	9.4880	0.434	0.0000	0.0000	0
08/09/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	4,885.0000	4,975.0000	1.842	0	0	0
08/09/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	142.0000	133.0000	(6.338)	0	0	0
08/09/2006	JFRA	2007/11/01			jFra	9.5180	9.4830	(0.368)	0.0000	0.0000	0
08/09/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	5,483.0000	5,401.0000	(1.496)	0	0	0
08/09/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	200.0000	209.0000	4.500	0	0	0
08/09/2006	JFRA	2008/02/07			jFra	9.4190	9.4330	0.149	0.0000	0.0000	0
08/09/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	21,428.0000	21,390.0000	(0.177)	0	0	0
08/09/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,127.0000	26,121.0000	(0.023)	0	0	0
08/09/2006	JN02	2006/11/02			jNote	9.3310	9.3290	(0.021)	0.0000	0.0000	0
08/09/2006	JN02	2006/11/02	7.25	Put	Option on jNote	177.0000	168.0000	(5.085)	0	0	0

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08/09/2006	JN02	2006/11/02	7.25	Call	Option on jNote	38,009.0000	37,965.0000	(0.116)	0	0	0
08/09/2006	JN02	2007/02/01			jNote	9.4230	9.4240	0.011	0.0000	0.0000	0
08/09/2006	JN02	2007/02/01	9.00	Put	Option on jNote	9,142.0000	9,093.0000	(0.536)	0	0	0
08/09/2006	JN02	2007/02/01	9.00	Call	Option on jNote	16,817.0000	16,786.0000	(0.184)	0	0	0
08/09/2006	JN02	2007/05/03			jNote	9.4500	9.4530	0.032	0.0000	0.0000	0
08/09/2006	JN02	2007/05/03	9.25	Call	Option on jNote	17,955.0000	17,950.0000	(0.028)	0	0	0
08/09/2006	JN02	2007/05/03	9.25	Put	Option on jNote	14,329.0000	14,270.0000	(0.412)	0	0	0
08/09/2006	JN02	2007/08/02			jNote	9.4510	9.4530	0.021	0.0000	0.0000	0
08/09/2006	JN02	2007/08/02	9.25	Put	Option on jNote	17,136.0000	17,090.0000	(0.268)	0	0	0
08/09/2006	JN02	2007/08/02	9.25	Call	Option on jNote	20,779.0000	20,769.0000	(0.048)	0	0	0
08/09/2006	JN05	2006/11/02			jNote	9.3460	9.3440	(0.021)	0.0000	0.0000	0
08/09/2006	JN05	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
08/09/2006	JN05	2006/11/02	7.25	Call	Option on jNote	83,044.0000	82,967.0000	(0.093)	0	0	0
08/09/2006	JN05	2007/02/01			jNote	9.3760	9.3730	(0.032)	0.0000	0.0000	0
08/09/2006	JN05	2007/02/01	9.25	Call	Option on jNote	15,274.0000	15,165.0000	(0.714)	0	0	0
08/09/2006	JN05	2007/02/01	9.25	Put	Option on jNote	10,292.0000	10,302.0000	0.097	0	0	0
08/09/2006	JN05	2007/05/03			jNote	9.3760	9.3710	(0.053)	0.0000	0.0000	0
08/09/2006	JN05	2007/05/03	9.25	Call	Option on jNote	18,679.0000	18,538.0000	(0.755)	0	0	0
08/09/2006	JN05	2007/05/03	9.25	Put	Option on jNote	13,699.0000	13,756.0000	0.416	0	0	0
08/09/2006	JN05	2007/08/02			jNote	9.3630	9.3530	(0.107)	0.0000	0.0000	0
08/09/2006	JN05	2007/08/02	9.25	Put	Option on jNote	16,744.0000	16,903.0000	0.950	0	0	0
08/09/2006	JN05	2007/08/02	9.25	Call	Option on jNote	21,211.0000	20,974.0000	(1.117)	0	0	0
08/09/2006	JN10	2006/11/02			jNote	9.1670	9.1600	(0.076)	0.0000	0.0000	0
08/09/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
08/09/2006	JN10	2006/11/02	7.25	Call	Option on jNote	124,203.0000	123,795.0000	(0.328)	0	0	0
08/09/2006	JN10	2007/02/01			jNote	9.1730	9.1680	(0.055)	0.0000	0.0000	0
08/09/2006	JN10	2007/02/01	9.00	Put	Option on jNote	7,774.0000	7,852.0000	1.003	0	0	0

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08/09/2006	JN10	2007/02/01	9.00	Call	Option on jNote	18,969.0000	18,727.0000	(1.276)	0	0	0
08/09/2006	JN10	2007/05/03			jNote	9.1610	9.1560	(0.055)	0.0000	0.0000	0
08/09/2006	JN10	2007/05/03	9.00	Call	Option on jNote	21,768.0000	21,546.0000	(1.020)	0	0	0
08/09/2006	JN10	2007/05/03	9.00	Put	Option on jNote	11,348.0000	11,446.0000	0.864	0	0	0
08/09/2006	JN10	2007/08/02			jNote	9.1400	9.1350	(0.055)	0.0000	0.0000	0
08/09/2006	JN10	2007/08/02	9.00	Call	Option on jNote	23,729.0000	23,520.0000	(0.881)	0	0	0
08/09/2006	JN10	2007/08/02	9.00	Put	Option on jNote	14,663.0000	14,774.0000	0.757	0	0	0
08/09/2006	JROD	2006/09/29			jRod	7.5330	7.5300	(0.040)	0.0000	0.0000	0
08/09/2006	JROD	2006/10/31			jRod	7.8480	7.8400	(0.102)	0.0000	0.0000	0
08/09/2006	JROD	2006/11/30			jRod	8.1390	8.1270	(0.147)	0.0000	0.0000	0
08/09/2006	JROD	2006/12/29			jRod	7.9940	7.9870	(0.088)	0.0000	0.0000	0
08/09/2006	JROD	2007/01/31			jRod	8.2960	8.2880	(0.096)	0.0000	0.0000	0
08/09/2006	JROD	2007/02/28			jRod	8.5270	8.5210	(0.070)	0.0000	0.0000	0
08/09/2006	JROD	2007/03/30			jRod	8.3340	8.3340	-	0.0000	0.0000	0
08/09/2006	JROD	2007/04/30			jRod	8.5490	8.5570	0.094	0.0000	0.0000	0
08/09/2006	JROD	2007/05/31			jRod	8.7220	8.7400	0.206	0.0000	0.0000	0
08/09/2006	R153	2006/11/02			Bond Future	8.8880	8.8800	(0.090)	0.0000	0.0000	418
08/09/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	9,975.0000	10,065.0000	0.902	0	0	0
08/09/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	6,136.0000	5,952.0000	(2.999)	0	0	0
08/09/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	10,293.0000	10,063.0000	(2.235)	0	0	0
08/09/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	5,540.0000	5,585.0000	0.812	0	0	0
08/09/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	1,020.0000	1,020.0000	-	0	0	0
08/09/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	3,100.0000	3,119.0000	0.613	0	0	0

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08/09/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	71.0000	69.0000	(2.817)	0	0	0
08/09/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	23,207.0000	22,932.0000	(1.185)	0	0	101
08/09/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	14,786.0000	14,530.0000	(1.731)	0	0	0
08/09/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	85,940.0000	85,665.0000	(0.320)	0	0	0
08/09/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	40,032.0000	39,756.0000	(0.689)	0	0	0
08/09/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/09/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	2,632.0000	2,646.0000	0.532	0	0	0
08/09/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	16,059.0000	15,799.0000	(1.619)	0	0	0
08/09/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	17,389.0000	17,124.0000	(1.524)	0	0	0
08/09/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	31,342.0000	31,065.0000	(0.884)	0	0	0
08/09/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	312.0000	309.0000	(0.962)	0	0	0
08/09/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	15.0000	14.0000	(6.667)	0	0	0
08/09/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	48,994.0000	48,718.0000	(0.563)	0	0	0
08/09/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	2,216.0000	2,226.0000	0.451	0	0	0
08/09/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	76,564.0000	76,289.0000	(0.359)	0	0	0
08/09/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	58,087.0000	57,812.0000	(0.473)	0	0	0
08/09/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
08/09/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/09/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	3,419.0000	3,285.0000	(3.919)	0	0	0
08/09/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	15,767.0000	15,908.0000	0.894	0	0	0
08/09/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/09/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	67,279.0000	67,005.0000	(0.407)	0	0	0
08/09/2006	R153	2007/02/01			Bond Future	8.8290	9.0100	2.050	0.0000	0.0000	0
08/09/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	13,754.0000	17,006.0000	23.644	0	0	0
08/09/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	11,195.0000	8,614.0000	(23.055)	0	0	0
08/09/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	6,900.0000	5,047.0000	(26.855)	0	0	0
08/09/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	19,241.0000	23,222.0000	20.690	0	0	0
08/09/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	15,723.0000	12,543.0000	(20.225)	0	0	0
08/09/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	7,536.0000	5,564.0000	(26.168)	0	0	0
08/09/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	17,269.0000	21,010.0000	21.663	0	0	0
08/09/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	10,211.0000	12,865.0000	25.992	0	0	0
08/09/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	8,201.0000	6,108.0000	(25.521)	0	0	0
08/09/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	7,513.0000	9,622.0000	28.071	0	0	0
08/09/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	29,907.0000	34,836.0000	16.481	0	0	0
08/09/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	23,617.0000	28,054.0000	18.787	0	0	0

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08/09/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	44,764.0000	50,300.0000	12.367	0	0	0
08/09/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	2,689.0000	1,784.0000	(33.656)	0	0	0
08/09/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	1,386.0000	861.0000	(37.879)	0	0	0
08/09/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	18,239.0000	22,101.0000	21.174	0	0	0
08/09/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	725.0000	428.0000	(40.966)	0	0	0
08/09/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	4,694.0000	3,298.0000	(29.740)	0	0	0
08/09/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	21,023.0000	17,298.0000	(17.719)	0	0	0
08/09/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	36,975.0000	42,284.0000	14.358	0	0	0
08/09/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	69,926.0000	75,726.0000	8.294	0	0	0
08/09/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	68.0000	34.0000	(50.000)	0	0	0
08/09/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	78,651.0000	84,471.0000	7.400	0	0	0
08/09/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	161.0000	85.0000	(47.205)	0	0	0
08/09/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	61,333.0000	67,091.0000	9.388	0	0	0
08/09/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	354.0000	198.0000	(44.068)	0	0	0
08/09/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	26.0000	12.0000	(53.846)	0	0	0
08/09/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	52,920.0000	58,597.0000	10.728	0	0	0
08/09/2006	R153	2007/05/03			Bond Future	8.8040	8.8070	0.034	0.0000	0.0000	0
08/09/2006	R153	2007/05/03	8.80	Put	Option on Bond Future	15,333.0000	15,346.0000	0.085	0	0	0
08/09/2006	R153	2007/05/03	8.70	Call	Option on Bond Future	13,766.0000	13,691.0000	(0.545)	0	0	0
08/09/2006	R153	2007/05/03	8.70	Put	Option on Bond Future	16,924.0000	16,940.0000	0.095	0	0	0
08/09/2006	R153	2007/05/03	8.80	Call	Option on Bond Future	15,212.0000	15,134.0000	(0.513)	0	0	0
08/09/2006	R153	2007/05/03	9.00	Put	Option on Bond Future	12,454.0000	12,462.0000	0.064	0	0	0
08/09/2006	R153	2007/05/03	9.00	Call	Option on Bond Future	18,375.0000	18,292.0000	(0.452)	0	0	0
08/09/2006	R153	2007/05/03	8.50	Call	Option on Bond Future	11,145.0000	11,077.0000	(0.610)	0	0	0
08/09/2006	R153	2007/05/03	8.50	Put	Option on Bond Future	20,408.0000	20,431.0000	0.113	0	0	0
08/09/2006	R153	2007/05/03	8.75	Call	Option on Bond Future	14,478.0000	14,401.0000	(0.532)	0	0	0
08/09/2006	R153	2007/05/03	8.75	Put	Option on Bond Future	16,116.0000	16,130.0000	0.087	0	0	0
08/09/2006	R153	2007/08/02			Bond Future	8.7570	8.7640	0.080	0.0000	0.0000	0
08/09/2006	R153	2007/08/02	8.75	Put	Option on Bond Future	18,463.0000	18,533.0000	0.379	0	0	0
08/09/2006	R153	2007/08/02	8.75	Call	Option on Bond Future	18,266.0000	18,138.0000	(0.701)	0	0	0
08/09/2006	R153	2007/08/02	8.70	Call	Option on Bond Future	17,581.0000	17,456.0000	(0.711)	0	0	0
08/09/2006	R153	2007/08/02	8.70	Put	Option on Bond Future	19,192.0000	19,265.0000	0.380	0	0	0
08/09/2006	R153	2007/08/02	8.80	Call	Option on Bond Future	18,966.0000	18,836.0000	(0.685)	0	0	0
08/09/2006	R153	2007/08/02	8.80	Put	Option on Bond Future	17,753.0000	17,820.0000	0.377	0	0	0

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08/09/2006	R153	2007/08/02	9.00	Put	Option on Bond Future	15,094.0000	15,152.0000	0.384	0	0	0
08/09/2006	R153	2007/08/02	9.00	Call	Option on Bond Future	21,930.0000	21,790.0000	(0.638)	0	0	0
08/09/2006	R153	2007/08/02	8.50	Put	Option on Bond Future	22,293.0000	22,376.0000	0.372	0	0	0
08/09/2006	R153	2007/08/02	8.50	Call	Option on Bond Future	15,005.0000	14,889.0000	(0.773)	0	0	0
08/09/2006	R157	2006/11/02			Bond Future	8.8970	8.8900	(0.079)	0.0000	0.0000	18
08/09/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	6,330.0000	6,349.0000	0.300	0	0	0
08/09/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
08/09/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	36,966.0000	36,471.0000	(1.339)	0	0	0
08/09/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	31,427.0000	30,946.0000	(1.531)	0	0	0
08/09/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	623.0000	614.0000	(1.445)	0	0	0
08/09/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	49,395.0000	48,886.0000	(1.030)	0	0	0
08/09/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	125,256.0000	124,756.0000	(0.399)	0	0	0
08/09/2006	R157	2006/11/02	8.65	Call	Option on Bond Future	8,603.0000	8,641.0000	0.442	0	0	20
08/09/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	166,515.0000	166,016.0000	(0.300)	0	0	0
08/09/2006	R157	2006/11/02	8.65	Put	Option on Bond Future	26,399.0000	25,937.0000	(1.750)	0	0	20
08/09/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	2,061.0000	2,052.0000	(0.437)	0	0	0
08/09/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/09/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	145,685.0000	145,185.0000	(0.343)	0	0	0
08/09/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	66,881.0000	66,372.0000	(0.761)	0	0	0
08/09/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
08/09/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	4,513.0000	4,517.0000	0.089	0	0	0
08/09/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	21,904.0000	21,467.0000	(1.995)	0	0	0
08/09/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	138.0000	134.0000	(2.899)	0	0	0
08/09/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	28,848.0000	28,375.0000	(1.640)	0	0	0
08/09/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	11,353.0000	11,416.0000	0.555	0	0	0
08/09/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	85,684.0000	85,181.0000	(0.587)	0	0	171
08/09/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	5,366.0000	5,377.0000	0.205	0	0	0
08/09/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,813.0000	1,708.0000	(5.792)	0	0	0
08/09/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	34,134.0000	33,645.0000	(1.433)	0	0	100
08/09/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	105,236.0000	104,735.0000	(0.476)	0	0	0
08/09/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	28.0000	27.0000	(3.571)	0	0	0
08/09/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	32,218.0000	32,454.0000	0.733	0	0	0
08/09/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	7,354.0000	7,091.0000	(3.576)	0	0	0
08/09/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	13,133.0000	12,776.0000	(2.718)	0	0	0
08/09/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	7,408.0000	7,435.0000	0.364	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
08/09/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	3,779.0000	3,605.0000	(4.604)	0	0	0
08/09/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	60,780.0000	61,175.0000	0.650	0	0	0
08/09/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	45,854.0000	46,180.0000	0.711	0	0	0
08/09/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	20,456.0000	20,599.0000	0.699	0	0	0
08/09/2006	R157	2007/02/01			Bond Future	8.8990	8.9150	0.180	0.0000	0.0000	0
08/09/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	86,328.0000	87,306.0000	1.133	0	0	0
08/09/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	123,046.0000	124,117.0000	0.870	0	0	0
08/09/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	19,042.0000	18,503.0000	(2.831)	0	0	0
08/09/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	660.0000	616.0000	(6.667)	0	0	0
08/09/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	36,572.0000	37,149.0000	1.578	0	0	0
08/09/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	9,148.0000	8,809.0000	(3.706)	0	0	0
08/09/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	55,527.0000	56,303.0000	1.398	0	0	0
08/09/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	16,139.0000	15,651.0000	(3.024)	0	0	0
08/09/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	2,658.0000	2,519.0000	(5.229)	0	0	0
08/09/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	40,802.0000	41,429.0000	1.537	0	0	0
08/09/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	142,591.0000	143,684.0000	0.767	0	0	0
08/09/2006	R157	2007/02/01	7.90	Call	Option on Bond Future	4,045.0000	3,855.0000	(4.697)	0	0	250
08/09/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	70,078.0000	70,965.0000	1.266	0	0	0
08/09/2006	R157	2007/02/01	7.90	Put	Option on Bond Future	76,381.0000	77,307.0000	1.212	0	0	0
08/09/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	5,227.0000	4,998.0000	(4.381)	0	0	0
08/09/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	18,161.0000	18,471.0000	1.707	0	0	0
08/09/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	14,794.0000	14,331.0000	(3.130)	0	0	0
08/09/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	54,349.0000	53,462.0000	(1.632)	0	0	0
08/09/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	43,042.0000	43,694.0000	1.515	0	0	0
08/09/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	13,343.0000	13,571.0000	1.709	0	0	0
08/09/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	294.0000	272.0000	(7.483)	0	0	0
08/09/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	9,714.0000	9,878.0000	1.688	0	0	0
08/09/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	67,249.0000	66,298.0000	(1.414)	0	0	0
08/09/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	42,330.0000	41,524.0000	(1.904)	0	0	0
08/09/2006	R157	2007/02/01	8.40	Call	Option on Bond Future	12,327.0000	11,914.0000	(3.350)	0	0	150
08/09/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	17,555.0000	17,042.0000	(2.922)	0	0	0
08/09/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	24,519.0000	24,929.0000	1.672	0	0	0
08/09/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	38,645.0000	39,247.0000	1.558	0	0	0
08/09/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	104,220.0000	105,254.0000	0.992	0	0	0
08/09/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	31,538.0000	30,832.0000	(2.239)	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
08/09/2006	R157	2007/02/01	8.40	Put	Option on Bond Future	47,787.0000	48,489.0000	1.469	0	0	0
08/09/2006	R157	2007/02/01	9.55	Call	Option on Bond Future	56,865.0000	55,963.0000	(1.586)	0	0	0
08/09/2006	R157	2007/02/01	9.55	Put	Option on Bond Future	12,529.0000	12,743.0000	1.708	0	0	150
08/09/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	1,373.0000	1,292.0000	(5.899)	0	0	0
08/09/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	32,674.0000	33,201.0000	1.613	0	0	0
08/09/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	22,223.0000	21,634.0000	(2.650)	0	0	0
08/09/2006	R157	2007/05/03			Bond Future	8.8910	8.8920	0.011	0.0000	0.0000	0
08/09/2006	R157	2007/05/03	8.75	Call	Option on Bond Future	28,891.0000	28,789.0000	(0.353)	0	0	0
08/09/2006	R157	2007/05/03	9.00	Call	Option on Bond Future	37,112.0000	37,005.0000	(0.288)	0	0	0
08/09/2006	R157	2007/05/03	8.50	Put	Option on Bond Future	48,958.0000	48,932.0000	(0.053)	0	0	0
08/09/2006	R157	2007/05/03	8.75	Put	Option on Bond Future	38,554.0000	38,521.0000	(0.086)	0	0	0
08/09/2006	R157	2007/05/03	8.70	Call	Option on Bond Future	27,395.0000	27,295.0000	(0.365)	0	0	0
08/09/2006	R157	2007/05/03	8.50	Call	Option on Bond Future	21,915.0000	21,821.0000	(0.429)	0	0	0
08/09/2006	R157	2007/05/03	9.00	Put	Option on Bond Future	29,709.0000	29,670.0000	(0.131)	0	0	0
08/09/2006	R157	2007/05/03	8.70	Put	Option on Bond Future	40,510.0000	40,478.0000	(0.079)	0	0	0
08/09/2006	R157	2007/05/03	8.80	Call	Option on Bond Future	30,436.0000	30,333.0000	(0.338)	0	0	0
08/09/2006	R157	2007/05/03	8.80	Put	Option on Bond Future	36,661.0000	36,627.0000	(0.093)	0	0	0
08/09/2006	R157	2007/08/02			Bond Future	8.8720	8.8760	0.045	0.0000	0.0000	0
08/09/2006	R157	2007/08/02	8.75	Put	Option on Bond Future	44,469.0000	44,546.0000	0.173	0	0	0
08/09/2006	R157	2007/08/02	9.00	Put	Option on Bond Future	35,898.0000	35,958.0000	0.167	0	0	0
08/09/2006	R157	2007/08/02	9.00	Call	Option on Bond Future	44,390.0000	44,184.0000	(0.464)	0	0	0
08/09/2006	R157	2007/08/02	8.75	Call	Option on Bond Future	36,303.0000	36,114.0000	(0.521)	0	0	0
08/09/2006	R157	2007/08/02	8.50	Put	Option on Bond Future	54,306.0000	54,402.0000	0.177	0	0	0
08/09/2006	R157	2007/08/02	8.70	Put	Option on Bond Future	46,335.0000	46,415.0000	0.173	0	0	0
08/09/2006	R157	2007/08/02	8.70	Call	Option on Bond Future	34,801.0000	34,615.0000	(0.534)	0	0	0
08/09/2006	R157	2007/08/02	8.50	Call	Option on Bond Future	29,184.0000	29,013.0000	(0.586)	0	0	0
08/09/2006	R157	2007/08/02	8.80	Put	Option on Bond Future	27,454.0000	27,555.0000	0.368	0	0	0
08/09/2006	R157	2007/08/02	8.80	Call	Option on Bond Future	22,643.0000	22,478.0000	(0.729)	0	0	0
08/09/2006	R186	2006/11/02			Bond Future	8.6610	8.6610	-	0.0000	0.0000	59
08/09/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	46,011.0000	45,828.0000	(0.398)	0	0	0
08/09/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	10,546.0000	10,363.0000	(1.735)	0	0	0
08/09/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	19,395.0000	19,184.0000	(1.088)	0	0	0
08/09/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	235,732.0000	235,732.0000	-	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
08/09/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	28,871.0000	28,660.0000	(0.731)	0	0	0
08/09/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/09/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/09/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	271,759.0000	271,759.0000	-	0	0	0
08/09/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
08/09/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	8,345.0000	8,183.0000	(1.941)	0	0	0
08/09/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	167,593.0000	167,591.0000	(0.001)	0	0	0
08/09/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	21.0000	19.0000	(9.524)	0	0	0
08/09/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	33,236.0000	33,035.0000	(0.605)	0	0	0
08/09/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	15,788.0000	15,586.0000	(1.279)	0	0	0
08/09/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	48,033.0000	47,871.0000	(0.337)	0	0	0
08/09/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	201,024.0000	201,024.0000	-	0	0	0
08/09/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	665.0000	631.0000	(5.113)	0	0	0
08/09/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	128.0000	119.0000	(7.031)	0	0	0
08/09/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	135,457.0000	135,448.0000	(0.007)	0	0	0
08/09/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	2,471.0000	2,387.0000	(3.399)	0	0	0
08/09/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	76,736.0000	76,652.0000	(0.109)	0	0	0
08/09/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	52,289.0000	52,140.0000	(0.285)	0	0	0
08/09/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	104,908.0000	104,874.0000	(0.032)	0	0	0
08/09/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	5,763.0000	5,627.0000	(2.360)	0	0	0
08/09/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	6,941.0000	6,792.0000	(2.147)	0	0	0
08/09/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	56,812.0000	56,676.0000	(0.239)	0	0	0
08/09/2006	R186	2007/02/01			Bond Future	8.6600	8.6600	-	0.0000	0.0000	0
08/09/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	221.0000	215.0000	(2.715)	0	0	0
08/09/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	234,234.0000	234,227.0000	(0.003)	0	0	0
08/09/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	45,169.0000	45,032.0000	(0.303)	0	0	0
08/09/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	35,640.0000	35,503.0000	(0.384)	0	0	0
08/09/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	48,838.0000	48,705.0000	(0.272)	0	0	0
08/09/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	167,744.0000	167,718.0000	(0.015)	0	0	0
08/09/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	31,597.0000	31,464.0000	(0.421)	0	0	0
08/09/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	22,092.0000	21,971.0000	(0.548)	0	0	0
08/09/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	61,440.0000	61,319.0000	(0.197)	0	0	0
08/09/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	200,153.0000	200,139.0000	(0.007)	0	0	0
08/09/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	580.0000	566.0000	(2.414)	0	0	0
08/09/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	1,370.0000	1,345.0000	(1.825)	0	0	0

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08/09/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	85,543.0000	85,448.0000	(0.111)	0	0	0
08/09/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	11,835.0000	11,740.0000	(0.803)	0	0	0
08/09/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	19,999.0000	19,882.0000	(0.585)	0	0	0
08/09/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	109,804.0000	109,735.0000	(0.063)	0	0	0
08/09/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	76.0000	73.0000	(3.947)	0	0	0
08/09/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	64,973.0000	64,856.0000	(0.180)	0	0	0
08/09/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	25,739.0000	25,607.0000	(0.513)	0	0	0
08/09/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	269,823.0000	269,820.0000	(0.001)	0	0	0
08/09/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	2,940.0000	2,897.0000	(1.463)	0	0	0
08/09/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	61,117.0000	60,985.0000	(0.216)	0	0	0
08/09/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	68,786.0000	68,672.0000	(0.166)	0	0	0
08/09/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	18,146.0000	18,033.0000	(0.623)	0	0	0
08/09/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	137,302.0000	137,260.0000	(0.031)	0	0	0
08/09/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	6,314.0000	6,245.0000	(1.093)	0	0	0
08/09/2006	R186	2007/05/03			Bond Future	8.6490	8.6500	0.012	0.0000	0.0000	0
08/09/2006	R186	2007/05/03	8.55	Put	Option on Bond Future	56,849.0000	56,796.0000	(0.093)	0	0	0
08/09/2006	R186	2007/05/03	8.55	Call	Option on Bond Future	46,273.0000	46,114.0000	(0.344)	0	0	0
08/09/2006	R186	2007/05/03	8.50	Call	Option on Bond Future	43,908.0000	43,751.0000	(0.358)	0	0	0
08/09/2006	R186	2007/05/03	8.25	Put	Option on Bond Future	76,715.0000	76,676.0000	(0.051)	0	0	0
08/09/2006	R186	2007/05/03	8.45	Put	Option on Bond Future	63,024.0000	62,975.0000	(0.078)	0	0	0
08/09/2006	R186	2007/05/03	8.75	Put	Option on Bond Future	45,797.0000	45,738.0000	(0.129)	0	0	0
08/09/2006	R186	2007/05/03	8.75	Call	Option on Bond Future	56,437.0000	56,272.0000	(0.292)	0	0	0
08/09/2006	R186	2007/05/03	8.25	Call	Option on Bond Future	33,180.0000	33,035.0000	(0.437)	0	0	0
08/09/2006	R186	2007/05/03	8.50	Put	Option on Bond Future	59,882.0000	59,830.0000	(0.087)	0	0	0
08/09/2006	R186	2007/05/03	8.45	Call	Option on Bond Future	41,616.0000	41,461.0000	(0.372)	0	0	0
08/09/2006	R186	2007/08/02			Bond Future	8.6340	8.6360	0.023	0.0000	0.0000	0
08/09/2006	R186	2007/08/02	8.55	Call	Option on Bond Future	54,740.0000	54,545.0000	(0.356)	0	0	0
08/09/2006	R186	2007/08/02	8.55	Put	Option on Bond Future	63,669.0000	63,685.0000	0.025	0	0	0
08/09/2006	R186	2007/08/02	8.45	Put	Option on Bond Future	69,729.0000	69,752.0000	0.033	0	0	0
08/09/2006	R186	2007/08/02	8.25	Call	Option on Bond Future	41,356.0000	41,180.0000	(0.426)	0	0	0
08/09/2006	R186	2007/08/02	8.75	Put	Option on Bond Future	52,694.0000	52,699.0000	0.009	0	0	0
08/09/2006	R186	2007/08/02	8.75	Call	Option on Bond Future	64,855.0000	64,649.0000	(0.318)	0	0	0
08/09/2006	R186	2007/08/02	8.45	Call	Option on Bond Future	50,034.0000	49,845.0000	(0.378)	0	0	0
08/09/2006	R186	2007/08/02	8.25	Put	Option on Bond Future	83,037.0000	83,074.0000	0.045	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
08/09/2006	R186	2007/08/02	8.50	Call	Option on Bond Future	52,357.0000	52,165.0000	(0.367)	0	0	0
08/09/2006	R186	2007/08/02	8.50	Put	Option on Bond Future	66,650.0000	66,669.0000	0.029	0	0	0
08/09/2006	R194	2006/11/02			Bond Future	9.0620	9.0310	(0.342)	0.0000	0.0000	0
08/09/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	46.0000	51.0000	10.870	0	0	0
08/09/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/09/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	16,249.0000	15,870.0000	(2.332)	0	0	0
08/09/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	38,482.0000	38,102.0000	(0.987)	0	0	0
08/09/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
08/09/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	19,378.0000	18,999.0000	(1.956)	0	0	0
08/09/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	32,059.0000	31,679.0000	(1.185)	0	0	0
08/09/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	13,164.0000	12,790.0000	(2.841)	0	0	0
08/09/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	674.0000	729.0000	8.160	0	0	0
08/09/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/09/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	10,196.0000	9,834.0000	(3.550)	0	0	0
08/09/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	6,969.0000	6,644.0000	(4.664)	0	0	0
08/09/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	8.0000	9.0000	12.500	0	0	0
08/09/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/09/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	559.0000	605.0000	8.229	0	0	0
08/09/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	25,691.0000	25,311.0000	(1.479)	0	0	0
08/09/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	35,263.0000	34,884.0000	(1.075)	0	0	0
08/09/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	187.0000	205.0000	9.626	0	0	0
08/09/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	28,868.0000	28,488.0000	(1.316)	0	0	0
08/09/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	7,471.0000	7,138.0000	(4.457)	0	0	0
08/09/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/09/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/09/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	22,527.0000	22,148.0000	(1.682)	0	0	0
08/09/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/09/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	6,483.0000	6,167.0000	(4.874)	0	0	0
08/09/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	806.0000	869.0000	7.816	0	0	0
08/09/2006	R194	2007/02/01			Bond Future	9.1670	9.1320	(0.382)	0.0000	0.0000	0
08/09/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	540.0000	575.0000	6.481	0	0	0
08/09/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	265.0000	285.0000	7.547	0	0	0
08/09/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	12,274.0000	11,959.0000	(2.566)	0	0	0
08/09/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	14,539.0000	14,210.0000	(2.263)	0	0	0

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08/09/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	16,963.0000	16,625.0000	(1.993)	0	0	0
08/09/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
08/09/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	29,717.0000	29,369.0000	(1.171)	0	0	0
08/09/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	6.0000	6.0000	-	0	0	0
08/09/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	139.0000	150.0000	7.914	0	0	0
08/09/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	27,123.0000	26,775.0000	(1.283)	0	0	0
08/09/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	983.0000	1,038.0000	5.595	0	0	0
08/09/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	2,127.0000	2,226.0000	4.654	0	0	0
08/09/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	1,630.0000	1,712.0000	5.031	0	0	0
08/09/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	24,544.0000	24,196.0000	(1.418)	0	0	0
08/09/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	10,186.0000	9,892.0000	(2.886)	0	0	0
08/09/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	7,300.0000	7,050.0000	(3.425)	0	0	0
08/09/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
08/09/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	2,311.0000	2,416.0000	4.543	0	0	0
08/09/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	69.0000	75.0000	8.696	0	0	0
08/09/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	6,983.0000	6,738.0000	(3.509)	0	0	0
08/09/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	32.0000	35.0000	9.375	0	0	0
08/09/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	8,312.0000	8,044.0000	(3.224)	0	0	0
08/09/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	21,983.0000	21,637.0000	(1.574)	0	0	0
08/09/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	2,505.0000	2,616.0000	4.431	0	0	0
08/09/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	19,452.0000	19,108.0000	(1.768)	0	0	0
08/09/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	32,323.0000	31,974.0000	(1.080)	0	0	0
08/09/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	14.0000	15.0000	7.143	0	0	0
08/09/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	6,675.0000	6,436.0000	(3.581)	0	0	0
08/09/2006	R194	2007/05/03			Bond Future	9.1860	9.1480	(0.414)	0.0000	0.0000	0
08/09/2006	R194	2007/05/03	9.00	Call	Option on Bond Future	4,597.0000	4,722.0000	2.719	0	0	0
08/09/2006	R194	2007/05/03	9.00	Put	Option on Bond Future	6,036.0000	5,867.0000	(2.800)	0	0	0
08/09/2006	R194	2007/05/03	8.95	Put	Option on Bond Future	6,250.0000	6,078.0000	(2.752)	0	0	0
08/09/2006	R194	2007/05/03	8.75	Call	Option on Bond Future	3,772.0000	3,880.0000	2.863	0	0	0
08/09/2006	R194	2007/05/03	8.95	Call	Option on Bond Future	4,423.0000	4,545.0000	2.758	0	0	0
08/09/2006	R194	2007/05/03	8.75	Put	Option on Bond Future	7,150.0000	6,965.0000	(2.587)	0	0	0
08/09/2006	R194	2007/05/03	9.25	Call	Option on Bond Future	5,531.0000	5,674.0000	2.585	0	0	0
08/09/2006	R194	2007/05/03	9.25	Put	Option on Bond Future	5,037.0000	4,885.0000	(3.018)	0	0	0
08/09/2006	R194	2007/05/03	9.05	Put	Option on Bond Future	5,827.0000	5,662.0000	(2.832)	0	0	0
08/09/2006	R194	2007/05/03	9.05	Call	Option on Bond Future	4,775.0000	4,904.0000	2.702	0	0	0

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08/09/2006	R194	2007/08/02			Bond Future	9.1410	9.1040	(0.405)	0.0000	0.0000	0
08/09/2006	R194	2007/08/02	9.00	Call	Option on Bond Future	5,978.0000	6,066.0000	1.472	0	0	0
08/09/2006	R194	2007/08/02	8.95	Call	Option on Bond Future	5,849.0000	5,935.0000	1.470	0	0	0
08/09/2006	R194	2007/08/02	9.00	Put	Option on Bond Future	6,743.0000	6,631.0000	(1.661)	0	0	0
08/09/2006	R194	2007/08/02	9.25	Put	Option on Bond Future	6,058.0000	5,952.0000	(1.750)	0	0	0
08/09/2006	R194	2007/08/02	9.25	Call	Option on Bond Future	6,649.0000	6,744.0000	1.429	0	0	0
08/09/2006	R194	2007/08/02	8.75	Call	Option on Bond Future	5,351.0000	5,432.0000	1.514	0	0	0
08/09/2006	R194	2007/08/02	8.95	Put	Option on Bond Future	6,886.0000	6,772.0000	(1.656)	0	0	0
08/09/2006	R194	2007/08/02	8.75	Put	Option on Bond Future	7,477.0000	7,357.0000	(1.605)	0	0	0
08/09/2006	R194	2007/08/02	9.05	Call	Option on Bond Future	6,108.0000	6,198.0000	1.473	0	0	0
08/09/2006	R194	2007/08/02	9.05	Put	Option on Bond Future	6,602.0000	6,491.0000	(1.681)	0	0	0
08/09/2006	R201	2006/11/02			Bond Future	8.8860	8.8850	(0.011)	0.0000	0.0000	26
08/09/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
08/09/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	16,629.0000	16,547.0000	(0.493)	0	0	0
08/09/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
08/09/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	10,190.0000	10,051.0000	(1.364)	0	0	0
08/09/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	114,799.0000	114,742.0000	(0.050)	0	0	0
08/09/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	30.0000	28.0000	(6.667)	0	0	0
08/09/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	52,495.0000	52,416.0000	(0.150)	0	0	0
08/09/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	82,811.0000	82,752.0000	(0.071)	0	0	0
08/09/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	562.0000	539.0000	(4.093)	0	0	0
08/09/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	98,645.0000	98,588.0000	(0.058)	0	0	0
08/09/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/09/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	138.0000	130.0000	(5.797)	0	0	0
08/09/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	9,281.0000	9,193.0000	(0.948)	0	0	0
08/09/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	24,538.0000	24,403.0000	(0.550)	0	0	0
08/09/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	4,462.0000	4,389.0000	(1.636)	0	0	0
08/09/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	5,700.0000	5,584.0000	(2.035)	0	0	0
08/09/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	26,671.0000	26,540.0000	(0.491)	0	0	0
08/09/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	7,072.0000	6,988.0000	(1.188)	0	0	0
08/09/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	22,505.0000	22,366.0000	(0.618)	0	0	0
08/09/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	6,111.0000	6,029.0000	(1.342)	0	0	0
08/09/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	20,575.0000	20,434.0000	(0.685)	0	0	0
08/09/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	5,242.0000	5,164.0000	(1.488)	0	0	0

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08/09/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	131,261.0000	131,204.0000	(0.043)	0	0	0
08/09/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	1,767.0000	1,720.0000	(2.660)	0	0	0
08/09/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	17,034.0000	16,889.0000	(0.851)	0	0	0
08/09/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	26,073.0000	26,014.0000	(0.226)	0	0	0
08/09/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	67,352.0000	67,287.0000	(0.097)	0	0	0
08/09/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	38,701.0000	38,597.0000	(0.269)	0	0	0
08/09/2006	R201	2007/02/01			Bond Future	8.8930	8.8930	-	0.0000	0.0000	0
08/09/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	204.0000	199.0000	(2.451)	0	0	0
08/09/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	25,136.0000	25,065.0000	(0.282)	0	0	0
08/09/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	17,160.0000	17,089.0000	(0.414)	0	0	0
08/09/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	112,752.0000	112,747.0000	(0.004)	0	0	0
08/09/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	468.0000	458.0000	(2.137)	0	0	0
08/09/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	97,253.0000	97,243.0000	(0.010)	0	0	0
08/09/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	18,693.0000	18,620.0000	(0.391)	0	0	0
08/09/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	24,608.0000	24,535.0000	(0.297)	0	0	0
08/09/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	994.0000	978.0000	(1.610)	0	0	0
08/09/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	3,889.0000	3,849.0000	(1.029)	0	0	0
08/09/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	55,066.0000	55,026.0000	(0.073)	0	0	0
08/09/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	82,300.0000	82,284.0000	(0.019)	0	0	0
08/09/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	14,654.0000	14,586.0000	(0.464)	0	0	0
08/09/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	6,952.0000	6,899.0000	(0.762)	0	0	0
08/09/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	31,645.0000	31,580.0000	(0.205)	0	0	0
08/09/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	12,376.0000	12,311.0000	(0.525)	0	0	0
08/09/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	33,441.0000	33,377.0000	(0.191)	0	0	0
08/09/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	13,710.0000	13,640.0000	(0.511)	0	0	0
08/09/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	11,323.0000	11,259.0000	(0.565)	0	0	0
08/09/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	13,486.0000	13,419.0000	(0.497)	0	0	0
08/09/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	128,683.0000	128,680.0000	(0.002)	0	0	0
08/09/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	68,066.0000	68,040.0000	(0.038)	0	0	0
08/09/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	33,269.0000	33,198.0000	(0.213)	0	0	0
08/09/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	29,917.0000	29,850.0000	(0.224)	0	0	0
08/09/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	1,961.0000	1,935.0000	(1.326)	0	0	0
08/09/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	28,256.0000	28,188.0000	(0.241)	0	0	0
08/09/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	82.0000	79.0000	(3.659)	0	0	0
08/09/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	43,469.0000	43,416.0000	(0.122)	0	0	0

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08/09/2006	R201	2007/05/03			Bond Future	8.8860	8.8870	0.011	0.0000	0.0000	0
08/09/2006	R201	2007/05/03	9.00	Put	Option on Bond Future	24,035.0000	24,003.0000	(0.133)	0	0	0
08/09/2006	R201	2007/05/03	9.00	Call	Option on Bond Future	30,199.0000	30,113.0000	(0.285)	0	0	0
08/09/2006	R201	2007/05/03	8.80	Call	Option on Bond Future	24,872.0000	24,788.0000	(0.338)	0	0	0
08/09/2006	R201	2007/05/03	8.50	Call	Option on Bond Future	18,048.0000	17,972.0000	(0.421)	0	0	0
08/09/2006	R201	2007/05/03	8.80	Put	Option on Bond Future	29,554.0000	29,525.0000	(0.098)	0	0	0
08/09/2006	R201	2007/05/03	8.75	Call	Option on Bond Future	23,637.0000	23,554.0000	(0.351)	0	0	0
08/09/2006	R201	2007/05/03	8.75	Put	Option on Bond Future	31,054.0000	31,026.0000	(0.090)	0	0	0
08/09/2006	R201	2007/05/03	8.70	Call	Option on Bond Future	22,441.0000	22,360.0000	(0.361)	0	0	0
08/09/2006	R201	2007/05/03	8.50	Put	Option on Bond Future	39,287.0000	39,265.0000	(0.056)	0	0	0
08/09/2006	R201	2007/05/03	8.70	Put	Option on Bond Future	32,603.0000	32,576.0000	(0.083)	0	0	0
08/09/2006	R201	2007/08/02			Bond Future	8.8710	8.8750	0.045	0.0000	0.0000	0
08/09/2006	R201	2007/08/02	8.70	Call	Option on Bond Future	26,982.0000	26,835.0000	(0.545)	0	0	0
08/09/2006	R201	2007/08/02	8.75	Call	Option on Bond Future	28,175.0000	28,025.0000	(0.532)	0	0	0
08/09/2006	R201	2007/08/02	8.70	Put	Option on Bond Future	36,111.0000	36,177.0000	0.183	0	0	0
08/09/2006	R201	2007/08/02	8.75	Put	Option on Bond Future	34,624.0000	34,686.0000	0.179	0	0	0
08/09/2006	R201	2007/08/02	8.80	Put	Option on Bond Future	33,177.0000	33,237.0000	0.181	0	0	0
08/09/2006	R201	2007/08/02	8.80	Call	Option on Bond Future	29,400.0000	29,247.0000	(0.520)	0	0	0
08/09/2006	R201	2007/08/02	8.50	Put	Option on Bond Future	42,473.0000	42,551.0000	0.184	0	0	0
08/09/2006	R201	2007/08/02	8.50	Call	Option on Bond Future	22,530.0000	22,396.0000	(0.595)	0	0	0
08/09/2006	R201	2007/08/02	9.00	Call	Option on Bond Future	34,615.0000	34,451.0000	(0.474)	0	0	0
08/09/2006	R201	2007/08/02	9.00	Put	Option on Bond Future	27,798.0000	27,846.0000	0.173	0	0	0
08/09/2006	R203	2006/11/02			Bond Future	8.8330	8.8330	-	0.0000	0.0000	0
08/09/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	3,916.0000	3,839.0000	(1.966)	0	0	0
08/09/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	58,293.0000	58,282.0000	(0.019)	0	0	0
08/09/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	23,148.0000	23,071.0000	(0.333)	0	0	0
08/09/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	154,326.0000	154,326.0000	-	0	0	0
08/09/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	5,820.0000	5,732.0000	(1.512)	0	0	0
08/09/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	193.0000	182.0000	(5.699)	0	0	0
08/09/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	20,596.0000	20,513.0000	(0.403)	0	0	0
08/09/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	174,985.0000	174,985.0000	-	0	0	0
08/09/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/09/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	25,844.0000	25,774.0000	(0.271)	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
08/09/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/09/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	41,096.0000	41,062.0000	(0.083)	0	0	0
08/09/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	912.0000	878.0000	(3.728)	0	0	0
08/09/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	4,799.0000	4,716.0000	(1.730)	0	0	0
08/09/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	3,161.0000	3,091.0000	(2.214)	0	0	0
08/09/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	18,198.0000	18,110.0000	(0.484)	0	0	0
08/09/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	76,473.0000	76,471.0000	(0.003)	0	0	0
08/09/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	95,230.0000	95,230.0000	-	0	0	0
08/09/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
08/09/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	29.0000	27.0000	(6.897)	0	0	0
08/09/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/09/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/09/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	134,156.0000	134,156.0000	-	0	0	0
08/09/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	114,460.0000	114,460.0000	-	0	0	0
08/09/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	8,306.0000	8,211.0000	(1.144)	0	0	0
08/09/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	13,894.0000	13,799.0000	(0.684)	0	0	0
08/09/2006	R203	2007/02/01			Bond Future	8.8400	8.8400	-	0.0000	0.0000	0
08/09/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	152,403.0000	152,403.0000	-	0	0	0
08/09/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	29,264.0000	29,209.0000	(0.188)	0	0	0
08/09/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	36.0000	35.0000	(2.778)	0	0	0
08/09/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	76,756.0000	76,740.0000	(0.021)	0	0	0
08/09/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	9,837.0000	9,782.0000	(0.559)	0	0	0
08/09/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	132,603.0000	132,602.0000	(0.001)	0	0	0
08/09/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	966.0000	950.0000	(1.656)	0	0	0
08/09/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	9.0000	9.0000	-	0	0	0
08/09/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	2,251.0000	2,223.0000	(1.244)	0	0	0
08/09/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	59,978.0000	59,950.0000	(0.047)	0	0	0
08/09/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
08/09/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	4,685.0000	4,643.0000	(0.896)	0	0	0
08/09/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	10,982.0000	10,925.0000	(0.519)	0	0	0
08/09/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	27,022.0000	26,965.0000	(0.211)	0	0	0
08/09/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	172,693.0000	172,693.0000	-	0	0	0
08/09/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	23,376.0000	23,318.0000	(0.248)	0	0	0
08/09/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	12,215.0000	12,157.0000	(0.475)	0	0	0
08/09/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	44,761.0000	44,720.0000	(0.092)	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
08/09/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	31,608.0000	31,554.0000	(0.171)	0	0	0
08/09/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	24,884.0000	24,826.0000	(0.233)	0	0	0
08/09/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	12,877.0000	12,819.0000	(0.450)	0	0	0
08/09/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	8,779.0000	8,725.0000	(0.615)	0	0	0
08/09/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	14,951.0000	14,891.0000	(0.401)	0	0	0
08/09/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	20,925.0000	20,865.0000	(0.287)	0	0	0
08/09/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	94,644.0000	94,636.0000	(0.008)	0	0	0
08/09/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	367.0000	359.0000	(2.180)	0	0	0
08/09/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	113,322.0000	113,318.0000	(0.004)	0	0	0
08/09/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	123.0000	119.0000	(3.252)	0	0	0
08/09/2006	R203	2007/05/03			Bond Future	8.8310	8.8320	0.011	0.0000	0.0000	0
08/09/2006	R203	2007/05/03	8.75	Call	Option on Bond Future	19,617.0000	19,540.0000	(0.393)	0	0	0
08/09/2006	R203	2007/05/03	9.00	Call	Option on Bond Future	27,886.0000	27,802.0000	(0.301)	0	0	0
08/09/2006	R203	2007/05/03	9.00	Put	Option on Bond Future	16,945.0000	16,926.0000	(0.112)	0	0	0
08/09/2006	R203	2007/05/03	8.70	Put	Option on Bond Future	26,768.0000	26,758.0000	(0.037)	0	0	0
08/09/2006	R203	2007/05/03	8.70	Call	Option on Bond Future	18,172.0000	18,096.0000	(0.418)	0	0	0
08/09/2006	R203	2007/05/03	8.50	Put	Option on Bond Future	35,004.0000	35,002.0000	(0.006)	0	0	0
08/09/2006	R203	2007/05/03	8.50	Call	Option on Bond Future	13,086.0000	13,019.0000	(0.512)	0	0	0
08/09/2006	R203	2007/05/03	8.75	Put	Option on Bond Future	24,921.0000	24,909.0000	(0.048)	0	0	0
08/09/2006	R203	2007/05/03	8.80	Call	Option on Bond Future	21,133.0000	21,054.0000	(0.374)	0	0	0
08/09/2006	R203	2007/05/03	8.80	Put	Option on Bond Future	23,158.0000	23,145.0000	(0.056)	0	0	0
08/09/2006	R203	2007/08/02			Bond Future	8.8150	8.8170	0.023	0.0000	0.0000	0
08/09/2006	R203	2007/08/02	8.50	Put	Option on Bond Future	38,366.0000	38,405.0000	0.102	0	0	0
08/09/2006	R203	2007/08/02	9.00	Call	Option on Bond Future	32,734.0000	32,619.0000	(0.351)	0	0	0
08/09/2006	R203	2007/08/02	9.00	Put	Option on Bond Future	20,920.0000	20,934.0000	0.067	0	0	0
08/09/2006	R203	2007/08/02	8.50	Call	Option on Bond Future	17,801.0000	17,712.0000	(0.500)	0	0	0
08/09/2006	R203	2007/08/02	8.70	Call	Option on Bond Future	23,109.0000	23,009.0000	(0.433)	0	0	0
08/09/2006	R203	2007/08/02	8.70	Put	Option on Bond Future	30,551.0000	30,579.0000	0.092	0	0	0
08/09/2006	R203	2007/08/02	8.75	Call	Option on Bond Future	24,576.0000	24,473.0000	(0.419)	0	0	0
08/09/2006	R203	2007/08/02	8.75	Put	Option on Bond Future	28,773.0000	28,798.0000	0.087	0	0	0
08/09/2006	R203	2007/08/02	8.80	Put	Option on Bond Future	27,065.0000	27,088.0000	0.085	0	0	0
08/09/2006	R203	2007/08/02	8.80	Call	Option on Bond Future	26,098.0000	25,993.0000	(0.402)	0	0	0
08/09/2006	R204	2006/11/02			Bond Future	8.8160	8.8150	(0.011)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
08/09/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
08/09/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	13,502.0000	13,395.0000	(0.792)	0	0	0
08/09/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	79,689.0000	79,606.0000	(0.104)	0	0	0
08/09/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	140,868.0000	140,797.0000	(0.050)	0	0	0
08/09/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	119,875.0000	119,803.0000	(0.060)	0	0	0
08/09/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	18,174.0000	17,996.0000	(0.979)	0	0	0
08/09/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	219.0000	207.0000	(5.479)	0	0	0
08/09/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	48.0000	44.0000	(8.333)	0	0	0
08/09/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	99,454.0000	99,379.0000	(0.075)	0	0	0
08/09/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
08/09/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	6,674.0000	6,578.0000	(1.438)	0	0	0
08/09/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	880.0000	847.0000	(3.750)	0	0	0
08/09/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	60,922.0000	60,818.0000	(0.171)	0	0	0
08/09/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	29,331.0000	29,164.0000	(0.569)	0	0	0
08/09/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	26,823.0000	26,652.0000	(0.638)	0	0	0
08/09/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	22,220.0000	22,043.0000	(0.797)	0	0	0
08/09/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	10,550.0000	10,387.0000	(1.545)	0	0	0
08/09/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	23,410.0000	23,317.0000	(0.397)	0	0	0
08/09/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	9,044.0000	8,940.0000	(1.150)	0	0	0
08/09/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/09/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/09/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	10,409.0000	10,303.0000	(1.018)	0	0	0
08/09/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	7,800.0000	7,699.0000	(1.295)	0	0	0
08/09/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	162,423.0000	162,353.0000	(0.043)	0	0	0
08/09/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	43,826.0000	43,690.0000	(0.310)	0	0	0
08/09/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	184,552.0000	184,481.0000	(0.038)	0	0	0
08/09/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	24,452.0000	24,277.0000	(0.716)	0	0	0
08/09/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	2,716.0000	2,651.0000	(2.393)	0	0	0
08/09/2006	R204	2007/02/01			Bond Future	8.8190	8.8190	-	0.0000	0.0000	0
08/09/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	119,355.0000	119,340.0000	(0.013)	0	0	0
08/09/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	768.0000	753.0000	(1.953)	0	0	0
08/09/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	341.0000	333.0000	(2.346)	0	0	0
08/09/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	139,637.0000	139,629.0000	(0.006)	0	0	0
08/09/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	24,312.0000	24,221.0000	(0.374)	0	0	0
08/09/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	29,141.0000	29,051.0000	(0.309)	0	0	0

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08/09/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	34,778.0000	34,691.0000	(0.250)	0	0	0
08/09/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	1,594.0000	1,569.0000	(1.568)	0	0	0
08/09/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	34,102.0000	34,010.0000	(0.270)	0	0	0
08/09/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	99,997.0000	99,972.0000	(0.025)	0	0	0
08/09/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	21,592.0000	21,500.0000	(0.426)	0	0	0
08/09/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	19,335.0000	19,248.0000	(0.450)	0	0	0
08/09/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	3,071.0000	3,033.0000	(1.237)	0	0	0
08/09/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	20,926.0000	20,837.0000	(0.425)	0	0	0
08/09/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	81,797.0000	81,759.0000	(0.046)	0	0	0
08/09/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	160,684.0000	160,679.0000	(0.003)	0	0	0
08/09/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	36,831.0000	36,745.0000	(0.233)	0	0	0
08/09/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	182,399.0000	182,397.0000	(0.001)	0	0	0
08/09/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	51,147.0000	51,075.0000	(0.141)	0	0	0
08/09/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	140.0000	136.0000	(2.857)	0	0	0
08/09/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	10,303.0000	10,232.0000	(0.689)	0	0	0
08/09/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	52.0000	51.0000	(1.923)	0	0	0
08/09/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	5,931.0000	5,876.0000	(0.927)	0	0	0
08/09/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	17,814.0000	17,728.0000	(0.483)	0	0	0
08/09/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	65,475.0000	65,420.0000	(0.084)	0	0	0
08/09/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	32,813.0000	32,725.0000	(0.268)	0	0	0
08/09/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	16,363.0000	16,279.0000	(0.513)	0	0	0
08/09/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	38,972.0000	38,888.0000	(0.216)	0	0	0
08/09/2006	R204	2007/05/03			Bond Future	8.8110	8.8120	0.011	0.0000	0.0000	0
08/09/2006	R204	2007/05/03	8.80	Call	Option on Bond Future	34,221.0000	34,113.0000	(0.316)	0	0	0
08/09/2006	R204	2007/05/03	8.80	Put	Option on Bond Future	34,981.0000	34,941.0000	(0.114)	0	0	0
08/09/2006	R204	2007/05/03	9.00	Call	Option on Bond Future	41,201.0000	41,090.0000	(0.269)	0	0	0
08/09/2006	R204	2007/05/03	8.75	Put	Option on Bond Future	36,813.0000	36,775.0000	(0.103)	0	0	0
08/09/2006	R204	2007/05/03	8.75	Call	Option on Bond Future	32,591.0000	32,484.0000	(0.328)	0	0	0
08/09/2006	R204	2007/05/03	8.70	Call	Option on Bond Future	31,008.0000	30,902.0000	(0.342)	0	0	0
08/09/2006	R204	2007/05/03	8.70	Put	Option on Bond Future	38,709.0000	38,672.0000	(0.096)	0	0	0
08/09/2006	R204	2007/05/03	8.50	Call	Option on Bond Future	25,152.0000	25,052.0000	(0.398)	0	0	0
08/09/2006	R204	2007/05/03	8.50	Put	Option on Bond Future	46,943.0000	46,911.0000	(0.068)	0	0	0
08/09/2006	R204	2007/05/03	9.00	Put	Option on Bond Future	28,282.0000	28,240.0000	(0.149)	0	0	0
08/09/2006	R204	2007/08/02			Bond Future	8.7980	8.8000	0.023	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
08/09/2006	R204	2007/08/02	8.80	Put	Option on Bond Future	39,817.0000	39,821.0000	0.010	0	0	0
08/09/2006	R204	2007/08/02	8.80	Call	Option on Bond Future	39,953.0000	39,821.0000	(0.330)	0	0	0
08/09/2006	R204	2007/08/02	8.75	Call	Option on Bond Future	38,336.0000	38,206.0000	(0.339)	0	0	0
08/09/2006	R204	2007/08/02	9.00	Call	Option on Bond Future	46,802.0000	46,664.0000	(0.295)	0	0	0
08/09/2006	R204	2007/08/02	9.00	Put	Option on Bond Future	33,148.0000	33,147.0000	(0.003)	0	0	0
08/09/2006	R204	2007/08/02	8.50	Call	Option on Bond Future	30,836.0000	30,716.0000	(0.389)	0	0	0
08/09/2006	R204	2007/08/02	8.75	Put	Option on Bond Future	41,620.0000	41,626.0000	0.014	0	0	0
08/09/2006	R204	2007/08/02	8.70	Put	Option on Bond Future	43,478.0000	43,487.0000	0.021	0	0	0
08/09/2006	R204	2007/08/02	8.50	Put	Option on Bond Future	51,475.0000	51,491.0000	0.031	0	0	0
08/09/2006	R204	2007/08/02	8.70	Call	Option on Bond Future	36,757.0000	36,629.0000	(0.348)	0	0	0
08/09/2006	R207	2006/11/02			Bond Future	8.7940	8.7940	-	0.0000	0.0000	0
08/09/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
08/09/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	2,032.0000	1,987.0000	(2.215)	0	0	0
08/09/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	58,727.0000	58,727.0000	-	0	0	0
08/09/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	13,384.0000	13,331.0000	(0.396)	0	0	0
08/09/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	162,389.0000	162,389.0000	-	0	0	0
08/09/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	90.0000	84.0000	(6.667)	0	0	0
08/09/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	16,445.0000	16,400.0000	(0.274)	0	0	0
08/09/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	1,546.0000	1,507.0000	(2.523)	0	0	0
08/09/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/09/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	25,492.0000	25,468.0000	(0.094)	0	0	0
08/09/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	19,047.0000	19,008.0000	(0.205)	0	0	0
08/09/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	682.0000	657.0000	(3.666)	0	0	0
08/09/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	140,474.0000	140,474.0000	-	0	0	0
08/09/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/09/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	78,312.0000	78,312.0000	-	0	0	0
08/09/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	39,764.0000	39,758.0000	(0.015)	0	0	0
08/09/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/09/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	22,188.0000	22,156.0000	(0.144)	0	0	0
08/09/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	1,043.0000	1,011.0000	(3.068)	0	0	0
08/09/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/09/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	16,102.0000	16,055.0000	(0.292)	0	0	0
08/09/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/09/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	3,113.0000	3,059.0000	(1.735)	0	0	0
08/09/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	119,169.0000	119,169.0000	-	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
08/09/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	2,226.0000	2,179.0000	(2.111)	0	0	0
08/09/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	98,454.0000	98,454.0000	-	0	0	0
08/09/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	5,619.0000	5,556.0000	(1.121)	0	0	0
08/09/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	8,740.0000	8,677.0000	(0.721)	0	0	0
08/09/2006	R207	2007/02/01			Bond Future	8.7950	8.7950	-	0.0000	0.0000	0
08/09/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	26,979.0000	26,917.0000	(0.230)	0	0	0
08/09/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
08/09/2006	R207	2007/02/01	8.45	Call	Option on Bond Future	9,564.0000	9,505.0000	(0.617)	0	0	0
08/09/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	182,967.0000	182,967.0000	-	0	0	0
08/09/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	61,170.0000	61,136.0000	(0.056)	0	0	0
08/09/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	12,765.0000	12,703.0000	(0.486)	0	0	0
08/09/2006	R207	2007/02/01	8.45	Put	Option on Bond Future	34,211.0000	34,153.0000	(0.170)	0	0	0
08/09/2006	R207	2007/02/01	8.65	Put	Option on Bond Future	24,853.0000	24,789.0000	(0.258)	0	0	0
08/09/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	78,924.0000	78,903.0000	(0.027)	0	0	0
08/09/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	16.0000	15.0000	(6.250)	0	0	0
08/09/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	1,321.0000	1,300.0000	(1.590)	0	0	0
08/09/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	10,689.0000	10,629.0000	(0.561)	0	0	0
08/09/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	160,720.0000	160,719.0000	(0.001)	0	0	0
08/09/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	2,948.0000	2,914.0000	(1.153)	0	0	0
08/09/2006	R207	2007/02/01	8.60	Put	Option on Bond Future	27,026.0000	26,963.0000	(0.233)	0	0	0
08/09/2006	R207	2007/02/01	8.60	Call	Option on Bond Future	13,209.0000	13,146.0000	(0.477)	0	0	0
08/09/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	5,901.0000	5,852.0000	(0.830)	0	0	0
08/09/2006	R207	2007/02/01	8.65	Call	Option on Bond Future	14,607.0000	14,543.0000	(0.438)	0	0	0
08/09/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	45,267.0000	45,218.0000	(0.108)	0	0	0
08/09/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	31,707.0000	31,646.0000	(0.192)	0	0	0
08/09/2006	R207	2007/02/01	8.55	Call	Option on Bond Future	11,904.0000	11,842.0000	(0.521)	0	0	0
08/09/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	186.0000	181.0000	(2.688)	0	0	0
08/09/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	29,311.0000	29,249.0000	(0.212)	0	0	0
08/09/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	139,114.0000	139,112.0000	(0.001)	0	0	0
08/09/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	118,188.0000	118,184.0000	(0.003)	0	0	0
08/09/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	98,051.0000	98,040.0000	(0.011)	0	0	0
08/09/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	527.0000	516.0000	(2.087)	0	0	0
08/09/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	58.0000	56.0000	(3.448)	0	0	0
08/09/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	20,845.0000	20,780.0000	(0.312)	0	0	0
08/09/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	17,682.0000	17,617.0000	(0.368)	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
08/09/2006	R207	2007/05/03			Bond Future	8.7890	8.7900	0.011	0.0000	0.0000	0
08/09/2006	R207	2007/05/03	8.70	Put	Option on Bond Future	28,275.0000	28,259.0000	(0.057)	0	0	0
08/09/2006	R207	2007/05/03	8.70	Call	Option on Bond Future	22,059.0000	21,974.0000	(0.385)	0	0	0
08/09/2006	R207	2007/05/03	8.50	Put	Option on Bond Future	36,741.0000	36,733.0000	(0.022)	0	0	0
08/09/2006	R207	2007/05/03	9.00	Call	Option on Bond Future	32,683.0000	32,590.0000	(0.285)	0	0	0
08/09/2006	R207	2007/05/03	8.75	Call	Option on Bond Future	23,662.0000	23,575.0000	(0.368)	0	0	0
08/09/2006	R207	2007/05/03	8.75	Put	Option on Bond Future	26,378.0000	26,361.0000	(0.064)	0	0	0
08/09/2006	R207	2007/05/03	8.50	Call	Option on Bond Future	16,339.0000	16,262.0000	(0.471)	0	0	0
08/09/2006	R207	2007/05/03	9.00	Put	Option on Bond Future	18,181.0000	18,157.0000	(0.132)	0	0	0
08/09/2006	R207	2007/05/03	8.80	Put	Option on Bond Future	24,568.0000	24,549.0000	(0.077)	0	0	0
08/09/2006	R207	2007/05/03	8.80	Call	Option on Bond Future	25,333.0000	25,244.0000	(0.351)	0	0	0
08/09/2006	R207	2007/08/02			Bond Future	8.7770	8.7790	0.023	0.0000	0.0000	0
08/09/2006	R207	2007/08/02	8.75	Put	Option on Bond Future	29,800.0000	29,824.0000	0.081	0	0	0
08/09/2006	R207	2007/08/02	8.70	Put	Option on Bond Future	31,656.0000	31,683.0000	0.085	0	0	0
08/09/2006	R207	2007/08/02	9.00	Call	Option on Bond Future	36,815.0000	36,690.0000	(0.340)	0	0	0
08/09/2006	R207	2007/08/02	8.70	Call	Option on Bond Future	26,329.0000	26,218.0000	(0.422)	0	0	0
08/09/2006	R207	2007/08/02	8.50	Put	Option on Bond Future	39,844.0000	39,882.0000	0.095	0	0	0
08/09/2006	R207	2007/08/02	8.50	Call	Option on Bond Future	20,475.0000	20,375.0000	(0.488)	0	0	0
08/09/2006	R207	2007/08/02	8.75	Call	Option on Bond Future	27,936.0000	27,823.0000	(0.404)	0	0	0
08/09/2006	R207	2007/08/02	9.00	Put	Option on Bond Future	21,627.0000	21,640.0000	0.060	0	0	0
08/09/2006	R207	2007/08/02	8.80	Call	Option on Bond Future	29,601.0000	29,485.0000	(0.392)	0	0	0
08/09/2006	R207	2007/08/02	8.80	Put	Option on Bond Future	28,018.0000	28,040.0000	0.079	0	0	0

Grand Total:

2,384