

Derivatives High/Low Report

High/Low for 08/06/2006

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
08/06/2006	GOVI 2006/08/03			jGovi	240.0310	238.0960	(0.806)	0.0000	0.0000	561
08/06/2006	GOVI 2006/08/03	230.00	Call	jGovi	100,389.0000	81,255.0000	(19.060)	0	0	0
08/06/2006	GOVI 2006/08/03	230.00	Put	jGovi	79.0000	295.0000	273.418	0	0	0
08/06/2006	GOVI 2006/11/02			jGovi	244.4010	242.4540	(0.797)	0.0000	0.0000	301
08/06/2006	GOVI 2006/11/02	230.00	Put	jGovi	211.0000	489.0000	131.754	0	0	0
08/06/2006	GOVI 2006/11/02	230.00	Call	jGovi	144,221.0000	125,029.0000	(13.307)	0	0	0
08/06/2006	GOVI 2007/02/01			jGovi	248.9600	247.0870	(0.752)	0.0000	0.0000	0
08/06/2006	GOVI 2007/02/01	230.00	Put	jGovi	143.0000	289.0000	102.098	0	0	0
08/06/2006	GOVI 2007/02/01	230.00	Call	jGovi	189,743.0000	171,159.0000	(9.794)	0	0	0
08/06/2006	J153 2010/08/31			jSwap	8.0610	8.2470	2.307	0.0000	0.0000	0
08/06/2006	J157 2015/09/15			jSwap	8.1770	8.3270	1.834	0.0000	0.0000	0
08/06/2006	J186 2026/12/21			jSwap	8.0690	8.2220	1.896	0.0000	0.0000	0
08/06/2006	J194 2008/02/28			jSwap	7.7340	7.9040	2.198	0.0000	0.0000	0
08/06/2006	J201 2014/12/22			jSwap	8.1360	8.2970	1.979	0.0000	0.0000	0
08/06/2006	J203 2017/09/15			jSwap	8.1590	8.3090	1.838	0.0000	0.0000	0
08/06/2006	J204 2018/12/21			jSwap	8.1150	8.2630	1.824	0.0000	0.0000	0

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08/06/2006	J207	2020/01/15			jSwap	8.1130	8.2630	1.849	0.0000	0.0000	0
08/06/2006	JBAR	2005/12/21			jBar	7.0790	7.0790	-	0.0000	0.0000	0
08/06/2006	JFRA	2006/08/03			jFra	7.4090	7.6960	3.874	0.0000	0.0000	0
08/06/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	184.0000	67.0000	(63.587)	0	0	0
08/06/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,185.0000	1,769.0000	49.283	0	0	0
08/06/2006	JFRA	2006/11/02			jFra	7.6330	7.8890	3.354	0.0000	0.0000	0
08/06/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	347.0000	213.0000	(38.617)	0	0	0
08/06/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,895.0000	2,386.0000	25.910	0	0	0
08/06/2006	JFRA	2007/02/01			jFra	7.7800	8.0800	3.856	0.0000	0.0000	115
08/06/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,549.0000	2,014.0000	30.019	0	0	0
08/06/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	864.0000	597.0000	(30.903)	0	0	0
08/06/2006	JFRA	2007/05/03			jFra	7.9840	8.1730	2.367	0.0000	0.0000	0
08/06/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	2,073.0000	2,373.0000	14.472	0	0	0
08/06/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	890.0000	729.0000	(18.090)	0	0	0
08/06/2006	JFRA	2007/08/02			jFra	8.0610	8.1960	1.675	0.0000	0.0000	0
08/06/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	2,363.0000	2,576.0000	9.014	0	0	0
08/06/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	992.0000	875.0000	(11.794)	0	0	0
08/06/2006	JFRA	2007/11/01			jFra	8.1170	8.3090	2.365	0.0000	0.0000	0
08/06/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,755.0000	3,085.0000	11.978	0	0	0
08/06/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,134.0000	960.0000	(15.344)	0	0	0
08/06/2006	JFRA	2008/02/07			jFra	8.1410	8.3070	2.039	0.0000	0.0000	0
08/06/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	24,974.0000	24,751.0000	(0.893)	0	0	0
08/06/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,566.0000	26,745.0000	0.674	0	0	0
08/06/2006	JN02	2006/08/03			jNote	7.9120	8.1260	2.705	0.0000	0.0000	0
08/06/2006	JN02	2006/08/03	7.25	Put	Option on jNote	3,192.0000	2,211.0000	(30.733)	0	0	0
08/06/2006	JN02	2006/08/03	7.25	Call	Option on jNote	15,418.0000	18,348.0000	19.004	0	0	0

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08/06/2006	JN02	2006/11/02			jNote	8.0190	8.2240	2.556	0.0000	0.0000	0
08/06/2006	JN02	2006/11/02	7.25	Call	Option on jNote	20,950.0000	23,488.0000	12.115	0	0	0
08/06/2006	JN02	2006/11/02	7.25	Put	Option on jNote	6,769.0000	5,568.0000	(17.743)	0	0	0
08/06/2006	JN05	2006/08/03			jNote	8.1360	8.3270	2.348	0.0000	0.0000	0
08/06/2006	JN05	2006/08/03	7.25	Call	Option on jNote	36,454.0000	43,884.0000	20.382	0	0	0
08/06/2006	JN05	2006/08/03	7.25	Put	Option on jNote	233.0000	73.0000	(68.670)	0	0	0
08/06/2006	JN05	2006/11/02			jNote	8.1850	8.3710	2.272	0.0000	0.0000	0
08/06/2006	JN05	2006/11/02	7.25	Put	Option on jNote	1,675.0000	976.0000	(41.731)	0	0	0
08/06/2006	JN05	2006/11/02	7.25	Call	Option on jNote	39,827.0000	46,502.0000	16.760	0	0	0
08/06/2006	JN10	2006/08/03			jNote	8.1510	8.3070	1.914	0.0000	0.0000	0
08/06/2006	JN10	2006/08/03	7.25	Call	Option on jNote	61,312.0000	71,371.0000	16.406	0	0	0
08/06/2006	JN10	2006/08/03	7.25	Put	Option on jNote	4.0000	0.0000	(100.000)	0	0	0
08/06/2006	JN10	2006/11/02			jNote	8.1750	8.3260	1.847	0.0000	0.0000	0
08/06/2006	JN10	2006/11/02	7.25	Put	Option on jNote	236.0000	90.0000	(61.864)	0	0	0
08/06/2006	JN10	2006/11/02	7.25	Call	Option on jNote	63,060.0000	72,632.0000	15.179	0	0	0
08/06/2006	JROD	2006/06/30			jRod	6.8090	6.8070	(0.029)	0.0000	0.0000	0
08/06/2006	JROD	2006/07/31			jRod	6.8990	6.8940	(0.072)	0.0000	0.0000	0
08/06/2006	JROD	2006/08/31			jRod	7.0410	7.0350	(0.085)	0.0000	0.0000	0
08/06/2006	R153	2006/08/03			Bond Future	7.7280	7.9470	2.834	0.0000	0.0000	754
08/06/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	10,627.0000	17,567.0000	65.305	0	0	100
08/06/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	1,896.0000	525.0000	(72.310)	0	0	0
08/06/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	5,852.0000	2,429.0000	(58.493)	0	0	0
08/06/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	5,013.0000	9,901.0000	97.506	0	0	0
08/06/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	28,188.0000	36,478.0000	29.410	0	0	0
08/06/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	21.0000	1.0000	(95.238)	0	0	0
08/06/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	335.0000	52.0000	(84.478)	0	0	0
08/06/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	18,734.0000	26,761.0000	42.847	0	0	0

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08/06/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	15.0000	62.0000	313.333	0	0	0
08/06/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	47,262.0000	38,999.0000	(17.483)	0	0	0
08/06/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	38,211.0000	30,056.0000	(21.342)	0	0	0
08/06/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	57.0000	213.0000	273.684	0	0	0
08/06/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	204.0000	669.0000	227.941	0	0	0
08/06/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	672.0000	1,897.0000	182.292	0	0	0
08/06/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	29,171.0000	21,325.0000	(26.897)	0	0	0
08/06/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	20,358.0000	13,272.0000	(34.807)	0	0	0
08/06/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	12,287.0000	6,699.0000	(45.479)	0	0	0
08/06/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,977.0000	4,699.0000	137.683	0	0	0
08/06/2006	R153	2006/11/02			Bond Future	7.7460	7.9910	3.163	0.0000	0.0000	0
08/06/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	8,729.0000	13,711.0000	57.074	0	0	0
08/06/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	8,873.0000	5,100.0000	(42.522)	0	0	0
08/06/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	4,538.0000	2,207.0000	(51.366)	0	0	0
08/06/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	13,412.0000	19,835.0000	47.890	0	0	0
08/06/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	27,652.0000	36,061.0000	30.410	0	0	0
08/06/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	478.0000	132.0000	(72.385)	0	0	0
08/06/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	19,773.0000	27,424.0000	38.694	0	0	0
08/06/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	1,793.0000	690.0000	(61.517)	0	0	0
08/06/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	69.0000	12.0000	(82.609)	0	0	0
08/06/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	378.0000	766.0000	102.646	0	0	0
08/06/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	52,830.0000	44,465.0000	(15.834)	0	0	0
08/06/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	648.0000	1,282.0000	97.840	0	0	0
08/06/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	21,364.0000	15,122.0000	(29.217)	0	0	0
08/06/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,988.0000	3,628.0000	82.495	0	0	0
08/06/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	28,665.0000	21,551.0000	(24.818)	0	0	0
08/06/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	44,592.0000	36,472.0000	(18.210)	0	0	0
08/06/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	36,467.0000	28,735.0000	(21.203)	0	0	0
08/06/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	36,528.0000	45,225.0000	23.809	0	0	0
08/06/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	14,600.0000	9,468.0000	(35.151)	0	0	0
08/06/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,114.0000	2,137.0000	91.831	0	0	0
08/06/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	5,526.0000	9,148.0000	65.545	0	0	0
08/06/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
08/06/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	3,446.0000	5,958.0000	72.896	0	0	100
08/06/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	45,839.0000	54,589.0000	19.089	0	0	0

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08/06/2006	R153	2007/02/01			Bond Future	7.7680	8.0180	3.218	0.0000	0.0000	0
08/06/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	6,578.0000	3,954.0000	(39.891)	0	0	0
08/06/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	15,632.0000	21,375.0000	36.739	0	0	0
08/06/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	10,782.0000	7,111.0000	(34.047)	0	0	0
08/06/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	11,387.0000	16,083.0000	41.240	0	0	0
08/06/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	3,489.0000	1,858.0000	(46.747)	0	0	0
08/06/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	21,071.0000	27,806.0000	31.963	0	0	0
08/06/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	1,439.0000	641.0000	(55.455)	0	0	0
08/06/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	27,627.0000	35,195.0000	27.393	0	0	0
08/06/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	50,038.0000	42,566.0000	(14.933)	0	0	0
08/06/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	2,134.0000	3,338.0000	56.420	0	0	0
08/06/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	42,631.0000	35,469.0000	(16.800)	0	0	0
08/06/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,971.0000	4,590.0000	54.493	0	0	0
08/06/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,544.0000	2,438.0000	57.902	0	0	0
08/06/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	35,397.0000	28,650.0000	(19.061)	0	0	0
08/06/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	28,438.0000	22,235.0000	(21.812)	0	0	0
08/06/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	420.0000	145.0000	(65.476)	0	0	0
08/06/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	43,712.0000	52,024.0000	19.015	0	0	0
08/06/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	71.0000	17.0000	(76.056)	0	0	0
08/06/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,157.0000	6,320.0000	52.033	0	0	0
08/06/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	35,294.0000	43,385.0000	22.925	0	0	0
08/06/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	8,177.0000	11,889.0000	45.396	0	0	0
08/06/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	15,944.0000	11,289.0000	(29.196)	0	0	0
08/06/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	5,828.0000	8,686.0000	49.039	0	0	0
08/06/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	21,890.0000	16,382.0000	(25.162)	0	0	0
08/06/2006	R157	2006/08/03			Bond Future	7.9330	8.0950	2.042	0.0000	0.0000	121
08/06/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	13,849.0000	7,574.0000	(45.310)	0	0	0
08/06/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	80.0000	13.0000	(83.750)	0	0	0
08/06/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	8,595.0000	14,976.0000	74.241	0	0	0
08/06/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	4,775.0000	1,962.0000	(58.911)	0	0	0
08/06/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	19,267.0000	29,111.0000	51.093	0	0	100
08/06/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	55,244.0000	67,833.0000	22.788	0	0	0
08/06/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	35,546.0000	47,534.0000	33.725	0	0	0
08/06/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	918.0000	249.0000	(72.876)	0	0	0

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08/06/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	76,110.0000	88,765.0000	16.627	0	0	0
08/06/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	44,554.0000	33,159.0000	(25.576)	0	0	0
08/06/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
08/06/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	945.0000	2,208.0000	133.651	0	0	0
08/06/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	250.0000	661.0000	164.400	0	0	0
08/06/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	62,483.0000	50,237.0000	(19.599)	0	0	0
08/06/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	60.0000	175.0000	191.667	0	0	0
08/06/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	3,115.0000	6,313.0000	102.665	0	0	0
08/06/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	27,733.0000	18,274.0000	(34.107)	0	0	0
08/06/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	98,432.0000	85,804.0000	(12.829)	0	0	0
08/06/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	80,560.0000	68,019.0000	(15.567)	0	0	0
08/06/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	13.0000	42.0000	223.077	0	0	0
08/06/2006	R157	2006/11/02			Bond Future	7.9660	8.1240	1.983	0.0000	0.0000	0
08/06/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	1,120.0000	499.0000	(55.446)	0	0	0
08/06/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	94,479.0000	82,963.0000	(12.189)	0	0	0
08/06/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	57,512.0000	68,923.0000	19.841	0	0	0
08/06/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	371.0000	643.0000	73.315	0	0	0
08/06/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	9,723.0000	6,069.0000	(37.581)	0	0	0
08/06/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	127,968.0000	116,053.0000	(9.311)	0	0	0
08/06/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	40,215.0000	50,461.0000	25.478	0	0	0
08/06/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	756.0000	1,274.0000	68.519	0	0	0
08/06/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	19,015.0000	13,233.0000	(30.408)	0	0	0
08/06/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	3,866.0000	2,079.0000	(46.223)	0	0	0
08/06/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	111,305.0000	99,545.0000	(10.566)	0	0	0
08/06/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	16,414.0000	22,664.0000	38.077	0	0	0
08/06/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,514.0000	2,463.0000	62.682	0	0	0
08/06/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,872.0000	4,520.0000	57.382	0	0	0
08/06/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	77,027.0000	88,928.0000	15.450	0	0	0
08/06/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	26,410.0000	34,789.0000	31.727	0	0	158
08/06/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	203.0000	70.0000	(65.517)	0	0	0
08/06/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	77,697.0000	66,613.0000	(14.266)	0	0	0
08/06/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	97,674.0000	109,693.0000	12.305	0	0	0
08/06/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	142.0000	259.0000	82.394	0	0	0
08/06/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	61,180.0000	50,795.0000	(16.975)	0	0	0
08/06/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	18.0000	4.0000	(77.778)	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
08/06/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	9,563.0000	13,856.0000	44.892	0	0	0
08/06/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	45,415.0000	36,121.0000	(20.465)	0	0	0
08/06/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	5,324.0000	8,062.0000	51.427	0	0	117
08/06/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	31,089.0000	23,348.0000	(24.899)	0	0	0
08/06/2006	R157	2007/02/01			Bond Future	7.9870	8.1440	1.966	0.0000	0.0000	0
08/06/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	77,125.0000	67,136.0000	(12.952)	0	0	0
08/06/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	23,079.0000	17,511.0000	(24.126)	0	0	0
08/06/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	44,105.0000	53,316.0000	20.884	0	0	0
08/06/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	22,109.0000	28,193.0000	27.518	0	0	0
08/06/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	7,079.0000	4,638.0000	(34.482)	0	0	0
08/06/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	4,285.0000	5,948.0000	38.810	0	0	0
08/06/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	13,787.0000	9,815.0000	(28.810)	0	0	0
08/06/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	2,946.0000	1,731.0000	(41.242)	0	0	0
08/06/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	31,637.0000	39,317.0000	24.275	0	0	0
08/06/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	59,512.0000	69,948.0000	17.536	0	0	0
08/06/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	914.0000	465.0000	(49.125)	0	0	0
08/06/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	34,437.0000	27,399.0000	(20.437)	0	0	0
08/06/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	77,390.0000	88,593.0000	14.476	0	0	0
08/06/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	14,995.0000	19,609.0000	30.770	0	0	0
08/06/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	9,984.0000	13,355.0000	33.764	0	0	0
08/06/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	6,565.0000	8,958.0000	36.451	0	0	0
08/06/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	47,557.0000	39,276.0000	(17.413)	0	0	0
08/06/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	61,935.0000	52,676.0000	(14.950)	0	0	0
08/06/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	92,683.0000	82,147.0000	(11.368)	0	0	0
08/06/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	894.0000	1,327.0000	48.434	0	0	0
08/06/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	1,676.0000	2,411.0000	43.854	0	0	0
08/06/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	124,250.0000	113,032.0000	(9.029)	0	0	0
08/06/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	2,693.0000	3,809.0000	41.441	0	0	0
08/06/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	108,503.0000	97,586.0000	(10.061)	0	0	0
08/06/2006	R186	2006/08/03			Bond Future	7.7100	7.8520	1.842	7.7600	7.7600	37
08/06/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	39,417.0000	26,309.0000	(33.255)	0	0	0
08/06/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	65,261.0000	49,333.0000	(24.407)	0	0	0
08/06/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/06/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	170,686.0000	153,313.0000	(10.178)	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
08/06/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	1.0000	6.0000	500.000	0	0	0
08/06/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	4,314.0000	8,580.0000	98.887	0	0	0
08/06/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	18.0000	64.0000	255.556	0	0	0
08/06/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,063.0000	2,508.0000	135.936	0	0	0
08/06/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	145,467.0000	128,097.0000	(11.941)	0	0	0
08/06/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	167.0000	486.0000	191.018	0	0	0
08/06/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	92,429.0000	75,374.0000	(18.452)	0	0	0
08/06/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	119,355.0000	102,028.0000	(14.517)	0	0	0
08/06/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	13,484.0000	22,589.0000	67.524	0	0	0
08/06/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	92,611.0000	109,922.0000	18.692	0	0	0
08/06/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	77.0000	14.0000	(81.818)	0	0	0
08/06/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	127,514.0000	144,886.0000	13.624	0	0	0
08/06/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	968.0000	276.0000	(71.488)	0	0	0
08/06/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	59,805.0000	76,486.0000	27.892	0	0	0
08/06/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	18,415.0000	10,145.0000	(44.909)	0	0	0
08/06/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	5,756.0000	2,408.0000	(58.165)	0	0	0
08/06/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
08/06/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	32,122.0000	46,148.0000	43.665	0	0	0
08/06/2006	R186	2006/11/02			Bond Future	7.7170	7.8620	1.879	0.0000	0.0000	0
08/06/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	42.0000	13.0000	(69.048)	0	0	0
08/06/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	12,902.0000	18,850.0000	46.101	0	0	0
08/06/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	46,919.0000	35,264.0000	(24.841)	0	0	0
08/06/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	163,519.0000	181,093.0000	10.747	0	0	0
08/06/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	14,168.0000	8,907.0000	(37.133)	0	0	0
08/06/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	69,388.0000	55,313.0000	(20.284)	0	0	0
08/06/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	41,215.0000	53,557.0000	29.945	0	0	0
08/06/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	93,542.0000	77,747.0000	(16.885)	0	0	0
08/06/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	343.0000	133.0000	(61.224)	0	0	0
08/06/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	6,454.0000	9,983.0000	54.679	0	0	0
08/06/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	118,761.0000	101,964.0000	(14.144)	0	0	0
08/06/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	328.0000	641.0000	95.427	0	0	0
08/06/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	28,049.0000	19,504.0000	(30.465)	0	0	0
08/06/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,709.0000	4,517.0000	66.740	0	0	0
08/06/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	94,440.0000	111,144.0000	17.687	0	0	0
08/06/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	1,701.0000	802.0000	(52.851)	0	0	0

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08/06/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	64,885.0000	79,970.0000	23.249	0	0	0
08/06/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	5,595.0000	3,077.0000	(45.004)	0	0	0
08/06/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	127,793.0000	145,186.0000	13.610	0	0	0
08/06/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	144,075.0000	126,785.0000	(12.001)	0	0	0
08/06/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	24,010.0000	33,068.0000	37.726	0	0	0
08/06/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,004.0000	1,810.0000	80.279	0	0	0
08/06/2006	R186	2007/02/01			Bond Future	7.7220	7.8650	1.852	0.0000	0.0000	0
08/06/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	15,964.0000	20,736.0000	29.892	0	0	0
08/06/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	58,652.0000	48,018.0000	(18.131)	0	0	0
08/06/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	77,883.0000	65,420.0000	(16.002)	0	0	0
08/06/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	99,157.0000	85,174.0000	(14.102)	0	0	0
08/06/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	5,371.0000	7,456.0000	38.820	0	0	0
08/06/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	121,793.0000	106,644.0000	(12.438)	0	0	0
08/06/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,878.0000	4,137.0000	43.746	0	0	0
08/06/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	145,148.0000	129,172.0000	(11.007)	0	0	0
08/06/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	163,097.0000	180,195.0000	10.483	0	0	0
08/06/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	9,506.0000	12,757.0000	34.199	0	0	0
08/06/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	243.0000	106.0000	(56.379)	0	0	0
08/06/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	25,469.0000	32,069.0000	25.914	0	0	0
08/06/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	71,256.0000	84,705.0000	18.874	0	0	0
08/06/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	23,622.0000	17,426.0000	(26.230)	0	0	0
08/06/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	51,092.0000	62,131.0000	21.606	0	0	0
08/06/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	11,776.0000	7,989.0000	(32.159)	0	0	0
08/06/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	97,164.0000	112,620.0000	15.907	0	0	0
08/06/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	4,484.0000	2,705.0000	(39.674)	0	0	0
08/06/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	128,420.0000	145,036.0000	12.939	0	0	0
08/06/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	1,300.0000	682.0000	(47.538)	0	0	0
08/06/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	39,577.0000	31,008.0000	(21.651)	0	0	0
08/06/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	36,174.0000	44,840.0000	23.956	0	0	0
08/06/2006	R194	2006/08/03			Bond Future	7.6220	7.9260	3.988	0.0000	0.0000	55
08/06/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	9,299.0000	13,770.0000	48.080	0	0	0
08/06/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	1,246.0000	251.0000	(79.856)	0	0	0
08/06/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/06/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	3,057.0000	6,554.0000	114.393	0	0	0

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08/06/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	3,283.0000	1,126.0000	(65.702)	0	0	0
08/06/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	13,037.0000	17,529.0000	34.456	0	0	0
08/06/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	4.0000	39.0000	875.000	0	0	0
08/06/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	20,155.0000	15,667.0000	(22.267)	0	0	0
08/06/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	0.0000	6.0000	100.000	0	0	0
08/06/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	23.0000	1.0000	(95.652)	0	0	0
08/06/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,388.0000	3,724.0000	168.300	0	0	0
08/06/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	6,117.0000	2,899.0000	(52.607)	0	0	0
08/06/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	28.0000	188.0000	571.429	0	0	0
08/06/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	535.0000	1,810.0000	238.318	0	0	0
08/06/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	9,395.0000	5,429.0000	(42.214)	0	0	0
08/06/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	251.0000	21.0000	(91.633)	0	0	0
08/06/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	142.0000	670.0000	371.831	0	0	0
08/06/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	5,785.0000	10,048.0000	73.691	0	0	0
08/06/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	16,542.0000	12,084.0000	(26.950)	0	0	0
08/06/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	12,932.0000	8,599.0000	(33.506)	0	0	0
08/06/2006	R194	2006/11/02			Bond Future	7.6760	8.0340	4.664	0.0000	0.0000	0
08/06/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	266.0000	46.0000	(82.707)	0	0	0
08/06/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	11,742.0000	16,177.0000	37.770	0	0	0
08/06/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	3,596.0000	1,638.0000	(54.449)	0	0	0
08/06/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	2,669.0000	5,185.0000	94.268	0	0	0
08/06/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	42.0000	4.0000	(90.476)	0	0	0
08/06/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	8,789.0000	13,043.0000	48.401	0	0	0
08/06/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	6,199.0000	10,055.0000	62.204	0	0	0
08/06/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	18,096.0000	22,569.0000	24.718	0	0	0
08/06/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	431.0000	1,176.0000	172.854	0	0	0
08/06/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	840.0000	222.0000	(73.571)	0	0	0
08/06/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/06/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	21,314.0000	25,788.0000	20.991	0	0	0
08/06/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	1,956.0000	713.0000	(63.548)	0	0	0
08/06/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
08/06/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	4,165.0000	7,396.0000	77.575	0	0	0
08/06/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	14,894.0000	19,364.0000	30.012	0	0	0
08/06/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/06/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,679.0000	3,516.0000	109.410	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
08/06/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	5,729.0000	3,093.0000	(46.012)	0	0	0
08/06/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	894.0000	2,125.0000	137.696	0	0	0
08/06/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	10,687.0000	6,958.0000	(34.893)	0	0	0
08/06/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	8,053.0000	4,811.0000	(40.258)	0	0	0
08/06/2006	R194	2007/02/01			Bond Future	7.7230	8.1220	5.166	0.0000	0.0000	0
08/06/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	12,646.0000	16,634.0000	31.536	0	0	0
08/06/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	4,937.0000	7,671.0000	55.378	0	0	0
08/06/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	78.0000	14.0000	(82.051)	0	0	0
08/06/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	5,752.0000	3,589.0000	(37.604)	0	0	0
08/06/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	15,179.0000	19,219.0000	26.616	0	0	0
08/06/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	2,662.0000	1,345.0000	(49.474)	0	0	0
08/06/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	8,229.0000	11,756.0000	42.861	0	0	0
08/06/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	2,937.0000	4,826.0000	64.317	0	0	0
08/06/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	3,823.0000	6,116.0000	59.979	0	0	0
08/06/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	889.0000	1,742.0000	95.951	0	0	0
08/06/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	10,280.0000	14,111.0000	37.267	0	0	0
08/06/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	2,049.0000	3,558.0000	73.646	0	0	0
08/06/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	4,098.0000	2,339.0000	(42.923)	0	0	0
08/06/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	12.0000	1.0000	(91.667)	0	0	0
08/06/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	7,394.0000	4,853.0000	(34.366)	0	0	0
08/06/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	299.0000	79.0000	(73.579)	0	0	0
08/06/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	11,268.0000	8,070.0000	(28.381)	0	0	0
08/06/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	827.0000	302.0000	(63.482)	0	0	0
08/06/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	9,243.0000	6,351.0000	(31.289)	0	0	0
08/06/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	1,376.0000	2,535.0000	84.230	0	0	0
08/06/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	6,393.0000	9,561.0000	49.554	0	0	0
08/06/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	17,775.0000	21,825.0000	22.785	0	0	0
08/06/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	1,559.0000	676.0000	(56.639)	0	0	0
08/06/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
08/06/2006	R201	2006/08/03			Bond Future	7.9410	8.1000	2.002	0.0000	0.0000	26
08/06/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	63,350.0000	53,631.0000	(15.342)	0	0	0
08/06/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	49,099.0000	39,680.0000	(19.184)	0	0	0
08/06/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	77,512.0000	67,705.0000	(12.652)	0	0	0
08/06/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	28,464.0000	37,864.0000	33.024	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
08/06/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	64.0000	173.0000	170.313	0	0	0
08/06/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	299.0000	709.0000	137.124	0	0	0
08/06/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	921.0000	2,010.0000	118.241	0	0	0
08/06/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	10.0000	31.0000	210.000	0	0	0
08/06/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	2,667.0000	5,232.0000	96.175	0	0	0
08/06/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	34,959.0000	26,219.0000	(25.001)	0	0	0
08/06/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	21,660.0000	14,396.0000	(33.536)	0	0	0
08/06/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	572.0000	144.0000	(74.825)	0	0	0
08/06/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	10,615.0000	5,814.0000	(45.228)	0	0	0
08/06/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	15,405.0000	23,173.0000	50.425	0	0	0
08/06/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	6,954.0000	11,982.0000	72.304	0	0	0
08/06/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	3,440.0000	1,379.0000	(59.913)	0	0	0
08/06/2006	R201	2006/11/02			Bond Future	7.9640	8.1270	2.047	0.0000	0.0000	0
08/06/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	60,862.0000	70,582.0000	15.971	0	0	0
08/06/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	49,451.0000	41,174.0000	(16.738)	0	0	0
08/06/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	21,835.0000	28,543.0000	30.721	0	0	0
08/06/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	75,167.0000	65,790.0000	(12.475)	0	0	0
08/06/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	26,331.0000	20,128.0000	(23.558)	0	0	0
08/06/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	77,157.0000	86,985.0000	12.738	0	0	0
08/06/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	8,737.0000	5,608.0000	(35.813)	0	0	0
08/06/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	679.0000	1,138.0000	67.599	0	0	0
08/06/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	3,436.0000	1,876.0000	(45.402)	0	0	0
08/06/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	9,148.0000	12,783.0000	39.735	0	0	0
08/06/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	32,100.0000	40,378.0000	25.788	0	0	0
08/06/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	37,727.0000	30,397.0000	(19.429)	0	0	0
08/06/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	12.0000	3.0000	(75.000)	0	0	0
08/06/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	181.0000	62.0000	(65.746)	0	0	0
08/06/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	5,819.0000	8,327.0000	43.100	0	0	0
08/06/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	45,603.0000	54,855.0000	20.288	0	0	0
08/06/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	1,510.0000	2,398.0000	58.808	0	0	0
08/06/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	16,510.0000	11,749.0000	(28.837)	0	0	0
08/06/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	1,079.0000	494.0000	(54.217)	0	0	0
08/06/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	14,327.0000	19,404.0000	35.437	0	0	0
08/06/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	62,066.0000	53,115.0000	(14.422)	0	0	0
08/06/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	3,088.0000	4,648.0000	50.518	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
08/06/2006	R201	2007/02/01			Bond Future	7.9820	8.1440	2.030	0.0000	0.0000	0
08/06/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	28,695.0000	22,962.0000	(19.979)	0	0	0
08/06/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	9,331.0000	12,214.0000	30.897	0	0	0
08/06/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	39,456.0000	32,797.0000	(16.877)	0	0	0
08/06/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	12,968.0000	16,779.0000	29.388	0	0	0
08/06/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	50,087.0000	42,588.0000	(14.972)	0	0	0
08/06/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	61,609.0000	53,436.0000	(13.266)	0	0	0
08/06/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	3,451.0000	4,821.0000	39.699	0	0	0
08/06/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	76,481.0000	85,948.0000	12.378	0	0	0
08/06/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,943.0000	2,809.0000	44.570	0	0	0
08/06/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	2,242.0000	1,277.0000	(43.042)	0	0	0
08/06/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	73,744.0000	65,068.0000	(11.765)	0	0	0
08/06/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	46,784.0000	55,362.0000	18.335	0	0	0
08/06/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	5,819.0000	7,863.0000	35.126	0	0	0
08/06/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	123.0000	48.0000	(60.976)	0	0	0
08/06/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	60,970.0000	70,171.0000	15.091	0	0	0
08/06/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	666.0000	324.0000	(51.351)	0	0	0
08/06/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	19,708.0000	15,104.0000	(23.361)	0	0	0
08/06/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	18,642.0000	23,581.0000	26.494	0	0	0
08/06/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	5,674.0000	3,665.0000	(35.407)	0	0	0
08/06/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	25,254.0000	31,496.0000	24.717	0	0	0
08/06/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	34,736.0000	42,270.0000	21.689	0	0	0
08/06/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	11,392.0000	8,092.0000	(28.968)	0	0	0
08/06/2006	R203	2006/08/03			Bond Future	7.9620	8.1100	1.859	0.0000	0.0000	111
08/06/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	54,871.0000	65,430.0000	19.243	0	0	0
08/06/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	21,483.0000	29,616.0000	37.858	0	0	0
08/06/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	5,669.0000	2,950.0000	(47.963)	0	0	0
08/06/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	452.0000	159.0000	(64.823)	0	0	0
08/06/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	1,859.0000	806.0000	(56.643)	0	0	0
08/06/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	13,296.0000	8,092.0000	(39.140)	0	0	0
08/06/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	74,512.0000	85,306.0000	14.486	0	0	0
08/06/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	79.0000	22.0000	(72.152)	0	0	0
08/06/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	10,495.0000	16,142.0000	53.807	0	0	0
08/06/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	36,744.0000	46,541.0000	26.663	0	0	0

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08/06/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	25,090.0000	17,336.0000	(30.905)	0	0	0
08/06/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	4,115.0000	7,212.0000	75.261	0	0	0
08/06/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	73,016.0000	62,254.0000	(14.739)	0	0	0
08/06/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	39,974.0000	30,412.0000	(23.921)	0	0	0
08/06/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	290.0000	688.0000	137.241	0	0	0
08/06/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	56,336.0000	45,883.0000	(18.555)	0	0	0
08/06/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	1,254.0000	2,543.0000	102.791	0	0	0
08/06/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	50.0000	140.0000	180.000	0	0	0
08/06/2006	R203	2006/11/02			Bond Future	7.9820	8.1340	1.904	0.0000	0.0000	0
08/06/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	58,077.0000	67,827.0000	16.788	0	0	0
08/06/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	3,024.0000	1,812.0000	(40.079)	0	0	0
08/06/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	18,043.0000	23,754.0000	31.652	0	0	0
08/06/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	6,242.0000	4,017.0000	(35.646)	0	0	0
08/06/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	19,350.0000	14,098.0000	(27.142)	0	0	0
08/06/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	28,586.0000	35,933.0000	25.701	0	0	0
08/06/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	11,549.0000	7,934.0000	(31.301)	0	0	0
08/06/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	76,049.0000	86,433.0000	13.654	0	0	0
08/06/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	42,062.0000	50,799.0000	20.772	0	0	0
08/06/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	492.0000	252.0000	(48.780)	0	0	0
08/06/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	115,741.0000	126,616.0000	9.396	0	0	0
08/06/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	95,411.0000	106,133.0000	11.238	0	0	0
08/06/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	29,703.0000	22,790.0000	(23.274)	0	0	0
08/06/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	162.0000	76.0000	(53.086)	0	0	0
08/06/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	42,280.0000	33,913.0000	(19.789)	0	0	0
08/06/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	2,672.0000	4,164.0000	55.838	0	0	0
08/06/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	10,480.0000	14,529.0000	38.635	0	0	0
08/06/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	1,300.0000	722.0000	(44.462)	0	0	0
08/06/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	5,556.0000	8,151.0000	46.706	0	0	0
08/06/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	56,491.0000	47,020.0000	(16.766)	0	0	0
08/06/2006	R203	2007/02/01			Bond Future	8.0000	8.1500	1.875	0.0000	0.0000	0
08/06/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	33,576.0000	27,215.0000	(18.945)	0	0	0
08/06/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	3,439.0000	2,323.0000	(32.451)	0	0	0
08/06/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	46,847.0000	54,736.0000	16.840	0	0	0
08/06/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	16,157.0000	12,283.0000	(23.977)	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
08/06/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	78,279.0000	87,803.0000	12.167	0	0	0
08/06/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	34,220.0000	40,985.0000	19.769	0	0	0
08/06/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	3,411.0000	4,791.0000	40.457	0	0	0
08/06/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	10,071.0000	13,195.0000	31.020	0	0	0
08/06/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	57,783.0000	49,288.0000	(14.702)	0	0	0
08/06/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	23,915.0000	18,802.0000	(21.380)	0	0	0
08/06/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	96,452.0000	106,460.0000	10.376	0	0	0
08/06/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	71,637.0000	62,378.0000	(12.925)	0	0	0
08/06/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	23,915.0000	29,441.0000	23.107	0	0	0
08/06/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	6,030.0000	8,174.0000	35.556	0	0	0
08/06/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	44,969.0000	37,453.0000	(16.714)	0	0	0
08/06/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	1,785.0000	1,154.0000	(35.350)	0	0	0
08/06/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	6,158.0000	4,339.0000	(29.539)	0	0	0
08/06/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	15,926.0000	20,204.0000	26.862	0	0	0
08/06/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	858.0000	529.0000	(38.345)	0	0	0
08/06/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	61,630.0000	70,450.0000	14.311	0	0	0
08/06/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	10,297.0000	7,547.0000	(26.707)	0	0	0
08/06/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	115,822.0000	126,132.0000	8.902	0	0	0
08/06/2006	R204	2006/08/03			Bond Future	7.9570	8.1090	1.910	0.0000	0.0000	83
08/06/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	11,073.0000	17,147.0000	54.854	0	0	0
08/06/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	14,419.0000	8,732.0000	(39.441)	0	0	0
08/06/2006	R204	2006/11/02			Bond Future	7.9740	8.1300	1.956	0.0000	0.0000	0
08/06/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	80,587.0000	91,737.0000	13.836	0	0	0
08/06/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	1,511.0000	2,448.0000	62.012	0	0	0
08/06/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	1,759.0000	1,007.0000	(42.752)	0	0	0
08/06/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	13,432.0000	9,354.0000	(30.360)	0	0	0
08/06/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	30,862.0000	38,687.0000	25.355	0	0	0
08/06/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	76,410.0000	65,444.0000	(14.352)	0	0	0
08/06/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	7,557.0000	4,955.0000	(34.432)	0	0	0
08/06/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	32,752.0000	25,261.0000	(22.872)	0	0	0
08/06/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	60,646.0000	50,476.0000	(16.769)	0	0	0
08/06/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	122,770.0000	134,542.0000	9.589	0	0	0
08/06/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	61,676.0000	72,094.0000	16.891	0	0	0
08/06/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	257.0000	126.0000	(50.973)	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
08/06/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	3,279.0000	5,012.0000	52.851	0	0	0
08/06/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	716.0000	380.0000	(46.927)	0	0	0
08/06/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	11,823.0000	16,234.0000	37.309	0	0	0
08/06/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	101,100.0000	112,667.0000	11.441	0	0	0
08/06/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	6,500.0000	9,402.0000	44.646	0	0	0
08/06/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	45,882.0000	36,881.0000	(19.618)	0	0	0
08/06/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	3,849.0000	2,364.0000	(38.581)	0	0	0
08/06/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	44,924.0000	54,225.0000	20.704	0	0	0
08/06/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	19,828.0000	25,951.0000	30.881	0	0	0
08/06/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	21,825.0000	16,046.0000	(26.479)	0	0	0
08/06/2006	R204	2007/02/01			Bond Future	7.9880	8.1430	1.940	0.0000	0.0000	0
08/06/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	2,051.0000	1,317.0000	(35.787)	0	0	0
08/06/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	122,891.0000	134,169.0000	9.177	0	0	0
08/06/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	999.0000	612.0000	(38.739)	0	0	0
08/06/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	49,379.0000	57,948.0000	17.354	0	0	0
08/06/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	36,411.0000	29,383.0000	(19.302)	0	0	0
08/06/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	82,744.0000	93,127.0000	12.548	0	0	0
08/06/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	16,801.0000	21,437.0000	27.594	0	0	0
08/06/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	11,431.0000	8,335.0000	(27.084)	0	0	0
08/06/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	3,901.0000	2,621.0000	(32.812)	0	0	0
08/06/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	10,651.0000	14,041.0000	31.828	0	0	0
08/06/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	48,496.0000	40,221.0000	(17.063)	0	0	0
08/06/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	102,141.0000	113,072.0000	10.702	0	0	0
08/06/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	6,906.0000	4,840.0000	(29.916)	0	0	0
08/06/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	65,040.0000	74,638.0000	14.757	0	0	0
08/06/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	25,197.0000	31,186.0000	23.769	0	0	0
08/06/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	62,027.0000	52,697.0000	(15.042)	0	0	0
08/06/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	6,402.0000	8,736.0000	36.457	0	0	0
08/06/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	26,107.0000	20,431.0000	(21.741)	0	0	0
08/06/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	36,047.0000	43,384.0000	20.354	0	0	0
08/06/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	17,775.0000	13,448.0000	(24.343)	0	0	0
08/06/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	76,605.0000	66,450.0000	(13.256)	0	0	0
08/06/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	3,641.0000	5,151.0000	41.472	0	0	0
08/06/2006	R207	2006/08/03			Bond Future	7.9360	8.0900	1.941	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
08/06/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	15,498.0000	9,456.0000	(38.986)	0	0	0
08/06/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	10,486.0000	16,442.0000	56.800	0	0	0
08/06/2006	R207	2006/11/02			Bond Future	7.9500	8.1080	1.987	0.0000	0.0000	0
08/06/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	21,780.0000	30,920.0000	41.965	0	0	0
08/06/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	466.0000	156.0000	(66.524)	0	0	0
08/06/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	57,036.0000	68,895.0000	20.792	0	0	0
08/06/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	6,067.0000	3,038.0000	(49.926)	0	0	0
08/06/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	78.0000	21.0000	(73.077)	0	0	0
08/06/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	10,404.0000	16,721.0000	60.717	0	0	0
08/06/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	14,278.0000	8,427.0000	(40.979)	0	0	0
08/06/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	77,954.0000	90,065.0000	15.536	0	0	0
08/06/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	1,965.0000	814.0000	(58.575)	0	0	0
08/06/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	42.0000	135.0000	221.429	0	0	0
08/06/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	77,054.0000	64,978.0000	(15.672)	0	0	0
08/06/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	37,821.0000	48,838.0000	29.129	0	0	0
08/06/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	26,879.0000	18,141.0000	(32.509)	0	0	0
08/06/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	99,800.0000	111,961.0000	12.185	0	0	0
08/06/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	9.0000	2.0000	(77.778)	0	0	0
08/06/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	3,955.0000	7,386.0000	86.751	0	0	0
08/06/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	1,159.0000	2,565.0000	121.311	0	0	0
08/06/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	42,612.0000	31,849.0000	(25.258)	0	0	0
08/06/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	256.0000	680.0000	165.625	0	0	0
08/06/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	59,733.0000	47,989.0000	(19.661)	0	0	0
08/06/2006	R207	2007/02/01			Bond Future	7.9610	8.1170	1.960	0.0000	0.0000	0
08/06/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	18,990.0000	14,419.0000	(24.071)	0	0	0
08/06/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	16,384.0000	20,959.0000	27.924	0	0	0
08/06/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	38,229.0000	30,926.0000	(19.103)	0	0	0
08/06/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	50,556.0000	42,011.0000	(16.902)	0	0	0
08/06/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	24,646.0000	30,582.0000	24.085	0	0	0
08/06/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	10,364.0000	13,696.0000	32.150	0	0	0
08/06/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	48,652.0000	57,225.0000	17.621	0	0	0
08/06/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	35,382.0000	42,689.0000	20.652	0	0	0
08/06/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	64,269.0000	54,680.0000	(14.920)	0	0	0
08/06/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	6,222.0000	8,509.0000	36.757	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
08/06/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	82,159.0000	92,636.0000	12.752	0	0	0
08/06/2006	R207 2007/02/01	8.00	Call	Option on Bond Future	27,635.0000	21,692.0000	(21.505)	0	0	0
08/06/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	101,791.0000	112,856.0000	10.870	0	0	0
08/06/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	4,312.0000	2,912.0000	(32.468)	0	0	0
08/06/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	3,538.0000	5,015.0000	41.747	0	0	0
08/06/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	78,962.0000	68,562.0000	(13.171)	0	0	0
08/06/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	64,333.0000	73,979.0000	14.994	0	0	0
08/06/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	2,297.0000	1,484.0000	(35.394)	0	0	0
08/06/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	12,339.0000	9,035.0000	(26.777)	0	0	0
08/06/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	7,540.0000	5,309.0000	(29.589)	0	0	0
08/06/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	1,135.0000	700.0000	(38.326)	0	0	0
08/06/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	122,888.0000	134,331.0000	9.312	0	0	0

Grand Total:

2,739