



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 08/02/2006

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
08/02/2006	GOVI 2006/05/04			jGovi	242.3560	241.7140	(0.265)	0.0000	0.0000	699
08/02/2006	GOVI 2006/05/04	230.00	Call	jGovi	123,689.0000	117,317.0000	(5.152)	0	0	0
08/02/2006	GOVI 2006/05/04	230.00	Put	jGovi	129.0000	177.0000	37.209	0	0	0
08/02/2006	GOVI 2006/08/03			jGovi	246.7320	246.0920	(0.259)	0.0000	0.0000	0
08/02/2006	GOVI 2006/08/03	230.00	Call	jGovi	167,554.0000	161,214.0000	(3.784)	0	0	0
08/02/2006	GOVI 2006/08/03	230.00	Put	jGovi	234.0000	294.0000	25.641	0	0	0
08/02/2006	GOVI 2006/11/02			jGovi	251.1840	250.5350	(0.258)	0.0000	0.0000	0
08/02/2006	GOVI 2006/11/02	230.00	Call	jGovi	212,007.0000	205,555.0000	(3.043)	0	0	0
08/02/2006	GOVI 2006/11/02	230.00	Put	jGovi	167.0000	205.0000	22.754	0	0	0
08/02/2006	GOVI 2007/02/01			jGovi	255.6570	255.0080	(0.254)	0.0000	0.0000	0
08/02/2006	GOVI 2007/02/01	230.00	Put	jGovi	87.0000	106.0000	21.839	0	0	0
08/02/2006	GOVI 2007/02/01	230.00	Call	jGovi	256,657.0000	250,186.0000	(2.521)	0	0	0
08/02/2006	J152 2006/02/28			jSwap	(9,499.4162)	(9,499.4162)	-	0.0000	0.0000	0
08/02/2006	J153 2010/08/31			jSwap	7.2430	7.2950	0.718	0.0000	0.0000	0
08/02/2006	J157 2015/09/15			jSwap	7.3610	7.4100	0.666	0.0000	0.0000	0
08/02/2006	J186 2026/12/21			jSwap	6.9670	7.0210	0.775	0.0000	0.0000	0
08/02/2006	J194 2008/02/28			jSwap	7.1560	7.1950	0.545	0.0000	0.0000	0

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08/02/2006	J201	2014/12/22			jSwap	7.3420	7.3940	0.708	0.0000	0.0000	0
08/02/2006	J203	2017/09/15			jSwap	7.3280	7.3790	0.696	0.0000	0.0000	0
08/02/2006	J204	2018/12/21			jSwap	7.3240	7.3770	0.724	0.0000	0.0000	0
08/02/2006	J207	2020/01/15			jSwap	7.2970	7.3490	0.713	0.0000	0.0000	0
08/02/2006	JBAR	2005/03/16			jBar	7.0500	7.1000	0.709	0.0000	0.0000	0
08/02/2006	JFRA	2006/05/04			jFra	7.0400	7.0810	0.582	0.0000	0.0000	0
08/02/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	656.0000	707.0000	7.774	0	0	0
08/02/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	558.0000	508.0000	(8.961)	0	0	0
08/02/2006	JFRA	2006/08/03			jFra	7.0270	7.0690	0.598	0.0000	0.0000	0
08/02/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	926.0000	874.0000	(5.616)	0	0	0
08/02/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	992.0000	1,043.0000	5.141	0	0	0
08/02/2006	JFRA	2006/11/02			jFra	7.1260	7.1620	0.505	0.0000	0.0000	0
08/02/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,092.0000	1,050.0000	(3.846)	0	0	0
08/02/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,401.0000	1,447.0000	3.283	0	0	0
08/02/2006	JFRA	2007/02/01			jFra	7.2460	7.2850	0.538	0.0000	0.0000	500
08/02/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,773.0000	1,717.0000	(3.158)	0	0	0
08/02/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,151.0000	1,191.0000	3.475	0	0	0
08/02/2006	JFRA	2007/05/03			jFra	7.3470	7.3890	0.572	0.0000	0.0000	0
08/02/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,459.0000	1,505.0000	3.153	0	0	0
08/02/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,833.0000	1,777.0000	(3.055)	0	0	0
08/02/2006	JFRA	2007/08/02			jFra	7.4260	7.4730	0.633	0.0000	0.0000	0
08/02/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,708.0000	1,763.0000	3.220	0	0	0
08/02/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,889.0000	1,829.0000	(3.176)	0	0	0

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08/02/2006	JFRA	2007/11/01			jFra	7.4910	7.5330	0.561	0.0000	0.0000	0
08/02/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,025.0000	2,079.0000	2.667	0	0	0
08/02/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,049.0000	1,992.0000	(2.782)	0	0	0
08/02/2006	JN02	2006/05/04			jNote	7.2670	7.3110	0.605	0.0000	0.0000	0
08/02/2006	JN02	2006/05/04	7.25	Put	Option on jNote	9,499.0000	9,037.0000	(4.864)	0	0	0
08/02/2006	JN02	2006/05/04	7.25	Call	Option on jNote	9,864.0000	10,227.0000	3.680	0	0	0
08/02/2006	JN02	2006/08/03			jNote	7.3300	7.3800	0.682	0.0000	0.0000	0
08/02/2006	JN02	2006/08/03	7.25	Call	Option on jNote	14,635.0000	15,074.0000	3.000	0	0	0
08/02/2006	JN02	2006/08/03	7.25	Put	Option on jNote	13,150.0000	12,661.0000	(3.719)	0	0	0
08/02/2006	JN02	2006/11/02			jNote	7.3960	7.4510	0.744	0.0000	0.0000	0
08/02/2006	JN02	2006/11/02	7.25	Put	Option on jNote	15,748.0000	15,228.0000	(3.302)	0	0	0
08/02/2006	JN02	2006/11/02	7.25	Call	Option on jNote	18,456.0000	18,956.0000	2.709	0	0	0
08/02/2006	JN05	2006/05/04			jNote	7.4570	7.5150	0.778	0.0000	0.0000	0
08/02/2006	JN05	2006/05/04	7.25	Call	Option on jNote	14,544.0000	16,057.0000	10.403	0	0	0
08/02/2006	JN05	2006/05/04	7.25	Put	Option on jNote	5,945.0000	5,063.0000	(14.836)	0	0	0
08/02/2006	JN05	2006/08/03			jNote	7.4920	7.5490	0.761	0.0000	0.0000	0
08/02/2006	JN05	2006/08/03	7.25	Put	Option on jNote	9,376.0000	8,448.0000	(9.898)	0	0	0
08/02/2006	JN05	2006/08/03	7.25	Call	Option on jNote	19,418.0000	20,838.0000	7.313	0	0	0
08/02/2006	JN05	2006/11/02			jNote	7.5270	7.5840	0.757	0.0000	0.0000	0
08/02/2006	JN05	2006/11/02	7.25	Put	Option on jNote	11,866.0000	10,919.0000	(7.981)	0	0	0
08/02/2006	JN05	2006/11/02	7.25	Call	Option on jNote	23,346.0000	24,742.0000	5.980	0	0	0
08/02/2006	JN10	2006/05/04			jNote	7.4870	7.5400	0.708	0.0000	0.0000	0
08/02/2006	JN10	2006/05/04	7.25	Call	Option on jNote	20,105.0000	22,906.0000	13.932	0	0	0
08/02/2006	JN10	2006/05/04	7.25	Put	Option on jNote	3,497.0000	2,632.0000	(24.735)	0	0	0
08/02/2006	JN10	2006/08/03			jNote	7.5030	7.5570	0.720	0.0000	0.0000	0
08/02/2006	JN10	2006/08/03	7.25	Call	Option on jNote	24,396.0000	27,006.0000	10.698	0	0	0
08/02/2006	JN10	2006/08/03	7.25	Put	Option on jNote	6,686.0000	5,568.0000	(16.722)	0	0	0

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08/02/2006	JN10	2006/11/02			jNote	7.5190	7.5720	0.705	0.0000	0.0000	0
08/02/2006	JN10	2006/11/02	7.25	Put	Option on jNote	9,162.0000	7,963.0000	(13.087)	0	0	0
08/02/2006	JN10	2006/11/02	7.25	Call	Option on jNote	27,969.0000	30,421.0000	8.767	0	0	0
08/02/2006	JROD	2006/02/28			jRod	6.7020	6.7090	0.104	0.0000	0.0000	0
08/02/2006	JROD	2006/03/31			jRod	6.8100	6.8410	0.455	0.0000	0.0000	0
08/02/2006	JROD	2006/04/28			jRod	6.9360	6.9800	0.634	0.0000	0.0000	0
08/02/2006	JROD	2006/05/31			jRod	6.9080	6.9360	0.405	0.0000	0.0000	0
08/02/2006	JROD	2006/06/30			jRod	6.9660	7.0070	0.589	0.0000	0.0000	0
08/02/2006	JROD	2006/07/31			jRod	7.0180	7.0770	0.841	0.0000	0.0000	0
08/02/2006	JROD	2006/08/31			jRod	6.9620	7.0120	0.718	0.0000	0.0000	0
08/02/2006	R153	2006/05/04			Bond Future	7.2620	7.3210	0.812	7.3500	7.3500	13
08/02/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	8,118.0000	6,929.0000	(14.646)	0	0	0
08/02/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	8,612.0000	9,845.0000	14.317	0	0	0
08/02/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	10.0000	13.0000	30.000	0	0	0
08/02/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	78,361.0000	75,941.0000	(3.088)	0	0	0
08/02/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	22,536.0000	20,588.0000	(8.644)	0	0	0
08/02/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	35.0000	44.0000	25.714	0	0	0
08/02/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	110.0000	136.0000	23.636	0	0	0
08/02/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	68,895.0000	66,481.0000	(3.504)	0	0	0
08/02/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	2,680.0000	3,155.0000	17.724	0	0	0
08/02/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	1,194.0000	893.0000	(25.209)	0	0	0
08/02/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	59,377.0000	56,981.0000	(4.035)	0	0	0
08/02/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	309.0000	376.0000	21.683	0	0	0
08/02/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	31,312.0000	29,160.0000	(6.873)	0	0	0
08/02/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	22,479.0000	24,600.0000	9.435	0	0	0
08/02/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	40,548.0000	38,276.0000	(5.603)	0	0	0
08/02/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	776.0000	926.0000	19.330	0	0	20
08/02/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	4,887.0000	5,681.0000	16.247	0	0	0

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08/02/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	1,445.0000	1,716.0000	18.754	0	0	0
08/02/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	14,622.0000	12,994.0000	(11.134)	0	0	0
08/02/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	3,652.0000	2,950.0000	(19.222)	0	0	0
08/02/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	14,485.0000	16,206.0000	11.881	0	0	0
08/02/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	49,881.0000	47,525.0000	(4.723)	0	0	0
08/02/2006	R153	2006/08/03			Bond Future	7.2530	7.3160	0.869	0.0000	0.0000	1
08/02/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	8,977.0000	9,908.0000	10.371	0	0	100
08/02/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	18,529.0000	17,014.0000	(8.176)	0	0	0
08/02/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	12,328.0000	11,100.0000	(9.961)	0	0	0
08/02/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	12,445.0000	13,662.0000	9.779	0	0	0
08/02/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	6,487.0000	7,186.0000	10.775	0	0	0
08/02/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	33,310.0000	31,385.0000	(5.779)	0	0	0
08/02/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	4,717.0000	5,237.0000	11.024	0	0	0
08/02/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	3,463.0000	3,849.0000	11.146	0	0	0
08/02/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	1,273.0000	1,441.0000	13.197	0	0	0
08/02/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	57,708.0000	55,431.0000	(3.946)	0	0	0
08/02/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	41,431.0000	39,372.0000	(4.970)	0	0	0
08/02/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	2,144.0000	2,405.0000	12.174	0	0	0
08/02/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	25,608.0000	23,861.0000	(6.822)	0	0	0
08/02/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	49,393.0000	47,209.0000	(4.422)	0	0	0
08/02/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	7,448.0000	6,544.0000	(12.137)	0	0	0
08/02/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	66,253.0000	63,911.0000	(3.535)	0	0	0
08/02/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	17,332.0000	18,874.0000	8.897	0	0	0
08/02/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	724.0000	827.0000	14.227	0	0	0
08/02/2006	R153	2006/11/02			Bond Future	7.2520	7.3190	0.924	0.0000	0.0000	0
08/02/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	6,774.0000	7,322.0000	8.090	0	0	100
08/02/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	15,706.0000	16,918.0000	7.717	0	0	0
08/02/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	15,633.0000	14,396.0000	(7.913)	0	0	0
08/02/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	42,599.0000	40,697.0000	(4.465)	0	0	0
08/02/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	4,900.0000	5,325.0000	8.673	0	0	0
08/02/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	49,484.0000	47,460.0000	(4.090)	0	0	0
08/02/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	19,987.0000	21,442.0000	7.280	0	0	0
08/02/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	25,291.0000	27,000.0000	6.757	0	0	0
08/02/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	10,719.0000	9,725.0000	(9.273)	0	0	0

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08/02/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	6,738.0000	5,999.0000	(10.968)	0	0	0
08/02/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	12,515.0000	13,510.0000	7.950	0	0	0
08/02/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	28,086.0000	26,450.0000	(5.825)	0	0	0
08/02/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	21,548.0000	20,094.0000	(6.748)	0	0	0
08/02/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	10,036.0000	10,849.0000	8.101	0	0	0
08/02/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	35,093.0000	33,308.0000	(5.086)	0	0	0
08/02/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	8,113.0000	8,777.0000	8.184	0	0	0
08/02/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	3,771.0000	3,277.0000	(13.100)	0	0	0
08/02/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	31,700.0000	33,654.0000	6.164	0	0	0
08/02/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	56,725.0000	54,597.0000	(3.751)	0	0	0
08/02/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	3,467.0000	3,788.0000	9.259	0	0	0
08/02/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	64,247.0000	62,034.0000	(3.445)	0	0	0
08/02/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,397.0000	2,633.0000	9.846	0	0	0
08/02/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,619.0000	1,789.0000	10.500	0	0	0
08/02/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	71,978.0000	69,699.0000	(3.166)	0	0	0
08/02/2006	R153	2007/02/01			Bond Future	7.2620	7.3330	0.978	0.0000	0.0000	0
08/02/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	18,667.0000	19,871.0000	6.450	0	0	0
08/02/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	18,256.0000	17,031.0000	(6.710)	0	0	0
08/02/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	5,883.0000	5,270.0000	(10.420)	0	0	0
08/02/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	4,014.0000	4,318.0000	7.573	0	0	0
08/02/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	5,259.0000	5,638.0000	7.207	0	0	0
08/02/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	10,944.0000	11,616.0000	6.140	0	0	0
08/02/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	50,133.0000	48,268.0000	(3.720)	0	0	0
08/02/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	69,678.0000	67,554.0000	(3.048)	0	0	0
08/02/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	8,681.0000	9,245.0000	6.497	0	0	0
08/02/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	6,800.0000	7,266.0000	6.853	0	0	0
08/02/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	62,926.0000	60,877.0000	(3.256)	0	0	0
08/02/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	56,397.0000	54,434.0000	(3.481)	0	0	0
08/02/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	24,178.0000	22,783.0000	(5.770)	0	0	0
08/02/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	22,421.0000	23,818.0000	6.231	0	0	0
08/02/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	16,062.0000	17,095.0000	6.431	0	0	0
08/02/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	13,403.0000	12,372.0000	(7.692)	0	0	0
08/02/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	9,249.0000	8,425.0000	(8.909)	0	0	0
08/02/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	32,353.0000	34,169.0000	5.613	0	0	0
08/02/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	26,952.0000	28,557.0000	5.955	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
08/02/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	30,545.0000	29,006.0000	(5.038)	0	0	0
08/02/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	13,980.0000	14,870.0000	6.366	0	0	0
08/02/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	37,241.0000	35,583.0000	(4.452)	0	0	0
08/02/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	44,176.0000	42,419.0000	(3.977)	0	0	0
08/02/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	12,304.0000	13,075.0000	6.266	0	0	0
08/02/2006	R157	2006/05/04			Bond Future	7.3740	7.4290	0.746	0.0000	0.0000	7
08/02/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	1,290.0000	1,564.0000	21.240	0	0	0
08/02/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	72,434.0000	68,093.0000	(5.993)	0	0	0
08/02/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	36,144.0000	39,844.0000	10.237	0	0	0
08/02/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	109,892.0000	105,345.0000	(4.138)	0	0	0
08/02/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	37,043.0000	33,482.0000	(9.613)	0	0	0
08/02/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	5,894.0000	6,949.0000	17.900	0	0	0
08/02/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	4,214.0000	3,299.0000	(21.713)	0	0	0
08/02/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	11,215.0000	9,378.0000	(16.380)	0	0	0
08/02/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	29.0000	37.0000	27.586	0	0	0
08/02/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	22,500.0000	19,710.0000	(12.400)	0	0	50
08/02/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	91,182.0000	86,703.0000	(4.912)	0	0	0
08/02/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	11,957.0000	13,782.0000	15.263	0	0	0
08/02/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	21,695.0000	24,473.0000	12.805	0	0	0
08/02/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	2,665.0000	3,206.0000	20.300	0	0	0
08/02/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	629.0000	765.0000	21.622	0	0	0
08/02/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	54,011.0000	49,936.0000	(7.545)	0	0	0
08/02/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	146,555.0000	141,947.0000	(3.144)	0	0	0
08/02/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	128,337.0000	123,746.0000	(3.577)	0	0	0
08/02/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	102.0000	126.0000	23.529	0	0	0
08/02/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	312.0000	380.0000	21.795	0	0	115
08/02/2006	R157	2006/08/03			Bond Future	7.3740	7.4300	0.759	0.0000	0.0000	0
08/02/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	6,961.0000	7,710.0000	10.760	0	0	0
08/02/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	76,507.0000	72,666.0000	(5.020)	0	0	0
08/02/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	2,922.0000	3,268.0000	11.841	0	0	0
08/02/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	110,083.0000	105,838.0000	(3.856)	0	0	0
08/02/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	4,957.0000	5,495.0000	10.853	0	0	0
08/02/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	127,077.0000	122,698.0000	(3.446)	0	0	0
08/02/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	1,649.0000	1,860.0000	12.796	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
08/02/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	144,236.0000	139,768.0000	(3.098)	0	0	0
08/02/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	890.0000	1,012.0000	13.708	0	0	0
08/02/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	41,584.0000	44,816.0000	7.772	0	0	0
08/02/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	93,493.0000	89,441.0000	(4.334)	0	0	0
08/02/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	20,227.0000	22,180.0000	9.655	0	0	0
08/02/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	60,041.0000	56,490.0000	(5.914)	0	0	0
08/02/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	30,527.0000	27,889.0000	(8.642)	0	0	0
08/02/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	9,859.0000	10,899.0000	10.549	0	0	0
08/02/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	10,403.0000	9,046.0000	(13.044)	0	0	0
08/02/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	14,092.0000	15,528.0000	10.190	0	0	100
08/02/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	19,071.0000	17,055.0000	(10.571)	0	0	0
08/02/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	44,528.0000	41,374.0000	(7.083)	0	0	0
08/02/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	29,307.0000	31,881.0000	8.783	0	0	0
08/02/2006	R157	2006/11/02			Bond Future	7.3780	7.4360	0.786	0.0000	0.0000	0
08/02/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	13,142.0000	14,172.0000	7.837	0	0	0
08/02/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	60,925.0000	64,471.0000	5.820	0	0	0
08/02/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	21,362.0000	22,989.0000	7.616	0	0	0
08/02/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	65,338.0000	61,993.0000	(5.120)	0	0	0
08/02/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	16,655.0000	17,949.0000	7.769	0	0	0
08/02/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	9,351.0000	8,259.0000	(11.678)	0	0	0
08/02/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	50,757.0000	47,746.0000	(5.932)	0	0	0
08/02/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	25,886.0000	23,763.0000	(8.201)	0	0	0
08/02/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	36,197.0000	38,712.0000	6.948	0	0	0
08/02/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	16,485.0000	14,879.0000	(9.742)	0	0	0
08/02/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	47,228.0000	50,261.0000	6.422	0	0	0
08/02/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	80,749.0000	77,140.0000	(4.469)	0	0	0
08/02/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	96,659.0000	92,842.0000	(3.949)	0	0	0
08/02/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	27,552.0000	29,589.0000	7.393	0	0	0
08/02/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	37,285.0000	34,683.0000	(6.979)	0	0	0
08/02/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	10,486.0000	11,308.0000	7.839	0	0	117
08/02/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	111,658.0000	107,631.0000	(3.607)	0	0	0
08/02/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	143,047.0000	138,720.0000	(3.025)	0	0	0
08/02/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	4,916.0000	5,358.0000	8.991	0	0	0
08/02/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	127,180.0000	122,984.0000	(3.299)	0	0	0
08/02/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	7,268.0000	7,880.0000	8.420	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
08/02/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	159,102.0000	154,676.0000	(2.782)	0	0	0
08/02/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	2,086.0000	2,298.0000	10.163	0	0	0
08/02/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	3,243.0000	3,554.0000	9.590	0	0	0
08/02/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	175,216.0000	170,718.0000	(2.567)	0	0	0
08/02/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,308.0000	1,449.0000	10.780	0	0	0
08/02/2006	R157	2007/02/01			Bond Future	7.3880	7.4480	0.812	0.0000	0.0000	0
08/02/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	42,442.0000	39,865.0000	(6.072)	0	0	0
08/02/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	33,733.0000	35,831.0000	6.219	0	0	0
08/02/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	19,052.0000	20,139.0000	5.705	0	0	0
08/02/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	115,802.0000	112,016.0000	(3.269)	0	0	0
08/02/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	102,359.0000	98,772.0000	(3.504)	0	0	0
08/02/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	86,654.0000	83,244.0000	(3.935)	0	0	0
08/02/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	21,478.0000	22,742.0000	5.885	0	0	0
08/02/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	14,698.0000	15,587.0000	6.048	0	0	0
08/02/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	11,186.0000	11,901.0000	6.392	0	0	0
08/02/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	144,121.0000	140,013.0000	(2.850)	0	0	0
08/02/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	4,538.0000	4,877.0000	7.470	0	0	0
08/02/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	173,629.0000	169,293.0000	(2.497)	0	0	0
08/02/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	6,216.0000	6,657.0000	7.095	0	0	0
08/02/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	158,777.0000	154,544.0000	(2.666)	0	0	0
08/02/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	8,397.0000	8,963.0000	6.741	0	0	0
08/02/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	24,604.0000	26,088.0000	6.032	0	0	0
08/02/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	71,309.0000	68,118.0000	(4.475)	0	0	0
08/02/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	129,760.0000	125,801.0000	(3.051)	0	0	0
08/02/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	56,437.0000	53,520.0000	(5.169)	0	0	0
08/02/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	28,553.0000	30,310.0000	6.153	0	0	0
08/02/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	30,749.0000	28,577.0000	(7.064)	0	0	0
08/02/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	51,475.0000	54,426.0000	5.733	0	0	0
08/02/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	41,580.0000	44,082.0000	6.017	0	0	0
08/02/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	20,733.0000	19,010.0000	(8.310)	0	0	0
08/02/2006	R186	2006/05/04			Bond Future	7.0130	7.0680	0.784	0.0000	0.0000	0
08/02/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	25,498.0000	21,749.0000	(14.703)	0	0	0
08/02/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	27,294.0000	31,107.0000	13.970	0	0	0
08/02/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	3,150.0000	2,329.0000	(26.063)	0	0	0

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08/02/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	47,895.0000	53,334.0000	11.356	0	0	0
08/02/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	10,856.0000	8,733.0000	(19.556)	0	0	0
08/02/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	76,792.0000	83,533.0000	8.778	0	0	0
08/02/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	2,590.0000	3,049.0000	17.722	0	0	0
08/02/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	129,298.0000	122,195.0000	(5.494)	0	0	0
08/02/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	47,296.0000	42,117.0000	(10.950)	0	0	0
08/02/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	1,066.0000	1,276.0000	19.700	0	0	0
08/02/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	15,152.0000	17,534.0000	15.721	0	0	0
08/02/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	100,928.0000	94,168.0000	(6.698)	0	0	0
08/02/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	157,045.0000	149,693.0000	(4.681)	0	0	0
08/02/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	4,583.0000	5,385.0000	17.499	0	0	0
08/02/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	73,150.0000	66,989.0000	(8.422)	0	0	0
08/02/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	8,309.0000	9,710.0000	16.861	0	0	0
08/02/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	184,604.0000	177,128.0000	(4.050)	0	0	0
08/02/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	137.0000	169.0000	23.358	0	0	0
08/02/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	211,565.0000	204,035.0000	(3.559)	0	0	0
08/02/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	400.0000	486.0000	21.500	0	0	0
08/02/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	237,735.0000	230,183.0000	(3.177)	0	0	0
08/02/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	43.0000	54.0000	25.581	0	0	0
08/02/2006	R186	2006/08/03			Bond Future	7.0050	7.0610	0.799	0.0000	0.0000	0
08/02/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	10,220.0000	11,291.0000	10.479	0	0	0
08/02/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	26,846.0000	29,599.0000	10.255	0	0	0
08/02/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	137,171.0000	130,589.0000	(4.798)	0	0	0
08/02/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	37,884.0000	33,989.0000	(10.281)	0	0	0
08/02/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	59,857.0000	54,958.0000	(8.185)	0	0	0
08/02/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	38,570.0000	42,327.0000	9.741	0	0	0
08/02/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	13,762.0000	15,216.0000	10.565	0	0	0
08/02/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	110,540.0000	104,342.0000	(5.607)	0	0	0
08/02/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	84,508.0000	78,854.0000	(6.690)	0	0	0
08/02/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	19,027.0000	21,024.0000	10.496	0	0	0
08/02/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	2,006.0000	2,274.0000	13.360	0	0	0
08/02/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	213,191.0000	205,807.0000	(3.464)	0	0	0
08/02/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	238,394.0000	230,897.0000	(3.145)	0	0	0
08/02/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	1,081.0000	1,236.0000	14.339	0	0	0
08/02/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	263,095.0000	255,529.0000	(2.876)	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
08/02/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	561.0000	647.0000	15.330	0	0	0
08/02/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	3,586.0000	4,030.0000	12.381	0	0	0
08/02/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	6,170.0000	6,876.0000	11.442	0	0	0
08/02/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	187,695.0000	180,488.0000	(3.840)	0	0	0
08/02/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	56,868.0000	61,799.0000	8.671	0	0	0
08/02/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	162,216.0000	155,270.0000	(4.282)	0	0	0
08/02/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	21,204.0000	18,483.0000	(12.832)	0	0	0
08/02/2006	R186	2006/11/02			Bond Future	6.9980	7.0550	0.815	0.0000	0.0000	0
08/02/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	49,270.0000	53,001.0000	7.573	0	0	0
08/02/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	71,764.0000	66,969.0000	(6.682)	0	0	0
08/02/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	49,542.0000	45,536.0000	(8.086)	0	0	0
08/02/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	31,800.0000	28,714.0000	(9.704)	0	0	0
08/02/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	38,041.0000	40,984.0000	7.736	0	0	0
08/02/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	19,651.0000	21,142.0000	7.587	0	0	0
08/02/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	146,681.0000	140,433.0000	(4.260)	0	0	0
08/02/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	169,671.0000	163,053.0000	(3.900)	0	0	0
08/02/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	24,010.0000	25,861.0000	7.709	0	0	0
08/02/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	29,923.0000	32,248.0000	7.770	0	0	0
08/02/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	95,888.0000	90,475.0000	(5.645)	0	0	0
08/02/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	121,061.0000	115,174.0000	(4.863)	0	0	0
08/02/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	13,725.0000	14,845.0000	8.160	0	0	0
08/02/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	66,238.0000	70,890.0000	7.023	0	0	0
08/02/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	9,387.0000	10,208.0000	8.746	0	0	0
08/02/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	193,233.0000	186,315.0000	(3.580)	0	0	0
08/02/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	88,361.0000	93,984.0000	6.364	0	0	0
08/02/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	17,896.0000	15,781.0000	(11.818)	0	0	0
08/02/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	4,128.0000	4,537.0000	9.908	0	0	0
08/02/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	240,887.0000	233,559.0000	(3.042)	0	0	0
08/02/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	217,059.0000	209,907.0000	(3.295)	0	0	0
08/02/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	6,289.0000	6,876.0000	9.334	0	0	0
08/02/2006	R186	2007/02/01			Bond Future	6.9920	7.0500	0.830	0.0000	0.0000	0
08/02/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	129,078.0000	123,325.0000	(4.457)	0	0	0
08/02/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	37,584.0000	40,076.0000	6.630	0	0	0
08/02/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	103,877.0000	98,549.0000	(5.129)	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
08/02/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	38,000.0000	34,741.0000	(8.576)	0	0	0
08/02/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	79,504.0000	74,724.0000	(6.012)	0	0	0
08/02/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	31,913.0000	33,980.0000	6.477	0	0	0
08/02/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	45,223.0000	48,262.0000	6.720	0	0	0
08/02/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	71,357.0000	75,918.0000	6.392	0	0	0
08/02/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	154,516.0000	148,431.0000	(3.938)	0	0	0
08/02/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	7,758.0000	8,380.0000	8.018	0	0	0
08/02/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	176,204.0000	169,763.0000	(3.655)	0	0	0
08/02/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	91,888.0000	97,346.0000	5.940	0	0	0
08/02/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	243,791.0000	236,593.0000	(2.953)	0	0	0
08/02/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	27,569.0000	29,304.0000	6.293	0	0	0
08/02/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	10,885.0000	11,710.0000	7.579	0	0	0
08/02/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	15,055.0000	16,132.0000	7.154	0	0	0
08/02/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	20,523.0000	21,902.0000	6.719	0	0	0
08/02/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	221,069.0000	214,075.0000	(3.164)	0	0	0
08/02/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	22,797.0000	20,435.0000	(10.361)	0	0	0
08/02/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	198,469.0000	191,725.0000	(3.398)	0	0	0
08/02/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	56,583.0000	52,500.0000	(7.216)	0	0	0
08/02/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	55,501.0000	59,238.0000	6.733	0	0	0
08/02/2006	R194	2006/05/04			Bond Future	7.1490	7.1970	0.671	0.0000	0.0000	50
08/02/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	31,299.0000	30,473.0000	(2.639)	0	0	0
08/02/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,224.0000	3,737.0000	(11.529)	0	0	0
08/02/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	2,484.0000	2,824.0000	13.688	0	0	0
08/02/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	18.0000	22.0000	22.222	0	0	0
08/02/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	1,963.0000	1,657.0000	(15.588)	0	0	0
08/02/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	134.0000	96.0000	(28.358)	0	0	0
08/02/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	4,537.0000	5,058.0000	11.483	0	0	0
08/02/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	59.0000	70.0000	18.644	0	0	0
08/02/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	15,673.0000	16,495.0000	5.245	0	0	0
08/02/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	12.0000	8.0000	(33.333)	0	0	0
08/02/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	11,409.0000	12,198.0000	6.916	0	0	0
08/02/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	665.0000	525.0000	(21.053)	0	0	0
08/02/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	7,577.0000	8,265.0000	9.080	0	0	0
08/02/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	23,023.0000	22,207.0000	(3.544)	0	0	0
08/02/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	657.0000	764.0000	16.286	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
08/02/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	169.0000	198.0000	17.160	0	0	0
08/02/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	18,934.0000	18,136.0000	(4.215)	0	0	0
08/02/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	10,956.0000	10,236.0000	(6.572)	0	0	0
08/02/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	27,159.0000	26,335.0000	(3.034)	0	0	0
08/02/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
08/02/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	14,872.0000	14,101.0000	(5.184)	0	0	0
08/02/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	328.0000	384.0000	17.073	0	0	0
08/02/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1,297.0000	1,496.0000	15.343	0	0	0
08/02/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	7,328.0000	6,700.0000	(8.570)	0	0	0
08/02/2006	R194	2006/08/03			Bond Future	7.1100	7.1630	0.745	0.0000	0.0000	0
08/02/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	394.0000	437.0000	10.914	0	0	0
08/02/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	24,559.0000	23,809.0000	(3.054)	0	0	0
08/02/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	28,003.0000	27,236.0000	(2.739)	0	0	0
08/02/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	670.0000	738.0000	10.149	0	0	0
08/02/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,093.0000	1,196.0000	9.424	0	0	0
08/02/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	221.0000	247.0000	11.765	0	0	0
08/02/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	5,970.0000	5,514.0000	(7.638)	0	0	0
08/02/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	7,529.0000	8,077.0000	7.279	0	0	0
08/02/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,973.0000	17,282.0000	(3.845)	0	0	0
08/02/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	21,201.0000	20,476.0000	(3.420)	0	0	0
08/02/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,876.0000	4,214.0000	8.720	0	0	0
08/02/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	5,459.0000	5,898.0000	8.042	0	0	0
08/02/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	2,120.0000	1,875.0000	(11.557)	0	0	0
08/02/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,811.0000	3,456.0000	(9.315)	0	0	0
08/02/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	8,621.0000	8,082.0000	(6.252)	0	0	0
08/02/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	14,697.0000	14,044.0000	(4.443)	0	0	0
08/02/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	11,543.0000	10,938.0000	(5.241)	0	0	0
08/02/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	2,021.0000	2,209.0000	9.302	0	0	0
08/02/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,487.0000	1,627.0000	9.415	0	0	0
08/02/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,805.0000	3,058.0000	9.020	0	0	0
08/02/2006	R194	2006/11/02			Bond Future	7.0780	7.1410	0.890	0.0000	0.0000	0
08/02/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	5,146.0000	4,766.0000	(7.384)	0	0	0
08/02/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	6,135.0000	6,552.0000	6.797	0	0	0
08/02/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	1,492.0000	1,613.0000	8.110	0	0	0

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08/02/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	9,509.0000	10,084.0000	6.047	0	0	0
08/02/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	11,735.0000	12,386.0000	5.548	0	0	0
08/02/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	7,164.0000	6,715.0000	(6.267)	0	0	0
08/02/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	3,485.0000	3,182.0000	(8.694)	0	0	0
08/02/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1,173.0000	1,027.0000	(12.447)	0	0	0
08/02/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	538.0000	456.0000	(15.242)	0	0	0
08/02/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	4,989.0000	5,337.0000	6.975	0	0	0
08/02/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	14,318.0000	15,034.0000	5.001	0	0	0
08/02/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	7,651.0000	8,145.0000	6.457	0	0	0
08/02/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	2,153.0000	1,930.0000	(10.358)	0	0	0
08/02/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	4,088.0000	4,376.0000	7.045	0	0	0
08/02/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	16,755.0000	16,115.0000	(3.820)	0	0	0
08/02/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	2,061.0000	2,218.0000	7.618	0	0	0
08/02/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	9,413.0000	8,904.0000	(5.407)	0	0	0
08/02/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,789.0000	2,988.0000	7.135	0	0	0
08/02/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	19,282.0000	18,606.0000	(3.506)	0	0	0
08/02/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	14,373.0000	13,774.0000	(4.168)	0	0	0
08/02/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	11,839.0000	11,282.0000	(4.705)	0	0	0
08/02/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	3,378.0000	3,618.0000	7.105	0	0	0
08/02/2006	R194	2007/02/01			Bond Future	7.0620	7.1350	1.034	0.0000	0.0000	0
08/02/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	6,484.0000	6,868.0000	5.922	0	0	0
08/02/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	7,587.0000	7,172.0000	(5.470)	0	0	0
08/02/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	5,656.0000	5,992.0000	5.941	0	0	0
08/02/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	5,846.0000	5,480.0000	(6.261)	0	0	0
08/02/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	7,576.0000	8,014.0000	5.781	0	0	0
08/02/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	3,033.0000	2,780.0000	(8.342)	0	0	0
08/02/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	8,837.0000	9,335.0000	5.635	0	0	0
08/02/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	4,359.0000	4,047.0000	(7.158)	0	0	0
08/02/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	10,377.0000	10,935.0000	5.377	0	0	0
08/02/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	9,465.0000	9,009.0000	(4.818)	0	0	0
08/02/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	4,976.0000	5,269.0000	5.888	0	0	0
08/02/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	3,985.0000	4,212.0000	5.696	0	0	0
08/02/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	4,414.0000	4,671.0000	5.822	0	0	0
08/02/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,073.0000	2,211.0000	6.657	0	0	0
08/02/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1,975.0000	1,783.0000	(9.722)	0	0	0

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08/02/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	2,606.0000	2,771.0000	6.332	0	0	0
08/02/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	17,237.0000	16,652.0000	(3.394)	0	0	0
08/02/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	3,240.0000	3,435.0000	6.019	0	0	0
08/02/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	11,453.0000	10,961.0000	(4.296)	0	0	0
08/02/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	13,564.0000	13,042.0000	(3.848)	0	0	0
08/02/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	15,350.0000	14,795.0000	(3.616)	0	0	0
08/02/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	19,216.0000	18,604.0000	(3.185)	0	0	0
08/02/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	12,144.0000	12,763.0000	5.097	0	0	0
08/02/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,135.0000	1,003.0000	(11.630)	0	0	0
08/02/2006	R201	2006/05/04			Bond Future	7.3540	7.4090	0.748	0.0000	0.0000	0
08/02/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	5,364.0000	6,217.0000	15.902	0	0	0
08/02/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	31,301.0000	28,503.0000	(8.939)	0	0	0
08/02/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	3,016.0000	3,516.0000	16.578	0	0	0
08/02/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	1,716.0000	2,005.0000	16.841	0	0	0
08/02/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	44,919.0000	41,769.0000	(7.013)	0	0	0
08/02/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	59,278.0000	55,917.0000	(5.670)	0	0	0
08/02/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	73,917.0000	70,434.0000	(4.712)	0	0	0
08/02/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	53.0000	64.0000	20.755	0	0	0
08/02/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	155.0000	186.0000	20.000	0	0	0
08/02/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	996.0000	1,164.0000	16.867	0	0	0
08/02/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	19,176.0000	16,922.0000	(11.754)	0	0	0
08/02/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	117,303.0000	113,664.0000	(3.102)	0	0	0
08/02/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	88,395.0000	84,821.0000	(4.043)	0	0	0
08/02/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	9,519.0000	10,917.0000	14.686	0	0	0
08/02/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	102,913.0000	99,293.0000	(3.518)	0	0	0
08/02/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	412.0000	488.0000	18.447	0	0	0
08/02/2006	R201	2006/08/03			Bond Future	7.3560	7.4120	0.761	0.0000	0.0000	0
08/02/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	62,155.0000	59,126.0000	(4.873)	0	0	0
08/02/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	5,958.0000	6,563.0000	10.154	0	0	0
08/02/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	2,756.0000	3,055.0000	10.849	0	0	0
08/02/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	36,257.0000	33,736.0000	(6.953)	0	0	0
08/02/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	1,616.0000	1,805.0000	11.696	0	0	0
08/02/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	11,018.0000	12,131.0000	10.102	0	0	0
08/02/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	75,759.0000	72,577.0000	(4.200)	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
08/02/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	8,022.0000	8,840.0000	10.197	0	0	0
08/02/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	115,616.0000	112,097.0000	(3.044)	0	0	0
08/02/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	48,888.0000	46,072.0000	(5.760)	0	0	0
08/02/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	88,760.0000	85,426.0000	(3.756)	0	0	0
08/02/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	910.0000	1,024.0000	12.527	0	0	0
08/02/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	102,107.0000	98,662.0000	(3.374)	0	0	0
08/02/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	15,391.0000	16,901.0000	9.811	0	0	0
08/02/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	4,517.0000	4,969.0000	10.007	0	0	0
08/02/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	24,704.0000	22,580.0000	(8.598)	0	0	0
08/02/2006	R201	2006/11/02			Bond Future	7.3580	7.4160	0.788	0.0000	0.0000	0
08/02/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	11,216.0000	12,044.0000	7.382	0	0	0
08/02/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	9,367.0000	10,045.0000	7.238	0	0	0
08/02/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	78,911.0000	75,913.0000	(3.799)	0	0	0
08/02/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	6,655.0000	7,171.0000	7.754	0	0	0
08/02/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	102,817.0000	99,523.0000	(3.204)	0	0	0
08/02/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	4,626.0000	5,008.0000	8.258	0	0	0
08/02/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	90,655.0000	87,494.0000	(3.487)	0	0	0
08/02/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	66,035.0000	63,187.0000	(4.313)	0	0	0
08/02/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	115,269.0000	111,869.0000	(2.950)	0	0	0
08/02/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	53,464.0000	50,810.0000	(4.964)	0	0	0
08/02/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	7,327.0000	6,455.0000	(11.901)	0	0	0
08/02/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	46,835.0000	49,639.0000	5.987	0	0	0
08/02/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	13,645.0000	14,667.0000	7.490	0	0	0
08/02/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	13,175.0000	11,882.0000	(9.814)	0	0	0
08/02/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	21,206.0000	22,791.0000	7.474	0	0	0
08/02/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	41,412.0000	39,006.0000	(5.810)	0	0	0
08/02/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	16,873.0000	18,144.0000	7.533	0	0	0
08/02/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	30,178.0000	28,087.0000	(6.929)	0	0	0
08/02/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	36,221.0000	38,604.0000	6.579	0	0	0
08/02/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	3,145.0000	3,420.0000	8.744	0	0	0
08/02/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	27,767.0000	29,732.0000	7.077	0	0	0
08/02/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	20,879.0000	19,168.0000	(8.195)	0	0	0
08/02/2006	R201	2007/02/01			Bond Future	7.3650	7.4240	0.801	0.0000	0.0000	0
08/02/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	16,452.0000	15,086.0000	(8.303)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
08/02/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	39,370.0000	41,652.0000	5.796	0	0	0
08/02/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	25,523.0000	27,129.0000	6.292	0	0	0
08/02/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	33,846.0000	31,804.0000	(6.033)	0	0	0
08/02/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	31,653.0000	33,579.0000	6.085	0	0	0
08/02/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	24,498.0000	22,776.0000	(7.029)	0	0	0
08/02/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	9,973.0000	8,983.0000	(9.927)	0	0	0
08/02/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	92,463.0000	89,477.0000	(3.229)	0	0	0
08/02/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	10,809.0000	11,471.0000	6.125	0	0	0
08/02/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	103,684.0000	100,563.0000	(3.010)	0	0	0
08/02/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	8,139.0000	8,667.0000	6.487	0	0	0
08/02/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	115,226.0000	111,992.0000	(2.807)	0	0	0
08/02/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	14,144.0000	14,961.0000	5.776	0	0	0
08/02/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	81,656.0000	78,825.0000	(3.467)	0	0	0
08/02/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	6,038.0000	6,451.0000	6.840	0	0	0
08/02/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	69,158.0000	66,464.0000	(3.895)	0	0	0
08/02/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	16,045.0000	16,999.0000	5.946	0	0	0
08/02/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	48,944.0000	51,602.0000	5.431	0	0	0
08/02/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	45,031.0000	42,722.0000	(5.128)	0	0	0
08/02/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	18,454.0000	19,580.0000	6.102	0	0	0
08/02/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	56,907.0000	54,384.0000	(4.434)	0	0	0
08/02/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	21,507.0000	22,845.0000	6.221	0	0	0
08/02/2006	R203	2006/05/04			Bond Future	7.3520	7.4060	0.734	0.0000	0.0000	0
08/02/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	121,013.0000	116,732.0000	(3.538)	0	0	0
08/02/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
08/02/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	33,640.0000	36,923.0000	9.759	0	0	0
08/02/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	5,164.0000	4,165.0000	(19.345)	0	0	0
08/02/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	103,898.0000	99,625.0000	(4.113)	0	0	0
08/02/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	21,661.0000	18,979.0000	(12.382)	0	0	0
08/02/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	11,517.0000	9,718.0000	(15.620)	0	0	0
08/02/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	9,980.0000	11,580.0000	16.032	0	0	0
08/02/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	111.0000	148.0000	33.333	0	0	0
08/02/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	19,667.0000	22,150.0000	12.625	0	0	0
08/02/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	22.0000	30.0000	36.364	0	0	0
08/02/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	86,435.0000	82,190.0000	(4.911)	0	0	0
08/02/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	4,301.0000	5,155.0000	19.856	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
08/02/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	35,332.0000	31,905.0000	(9.699)	0	0	0
08/02/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	51,461.0000	47,551.0000	(7.598)	0	0	0
08/02/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	459.0000	589.0000	28.322	0	0	0
08/02/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	1,547.0000	1,919.0000	24.047	0	0	0
08/02/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	68,799.0000	64,648.0000	(6.034)	0	0	0
08/02/2006	R203	2006/08/03			Bond Future	7.3510	7.4070	0.762	0.0000	0.0000	0
08/02/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	16,400.0000	18,184.0000	10.878	0	0	0
08/02/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	27,986.0000	25,395.0000	(9.258)	0	0	0
08/02/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	38,833.0000	41,836.0000	7.733	0	0	0
08/02/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	482.0000	584.0000	21.162	0	0	0
08/02/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	119,618.0000	115,287.0000	(3.621)	0	0	0
08/02/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	18,151.0000	16,182.0000	(10.848)	0	0	0
08/02/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	183.0000	225.0000	22.951	0	0	0
08/02/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	102,999.0000	98,726.0000	(4.149)	0	0	0
08/02/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	26,100.0000	28,505.0000	9.215	0	0	0
08/02/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	86,351.0000	82,196.0000	(4.812)	0	0	0
08/02/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	1,161.0000	1,380.0000	18.863	0	0	0
08/02/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	10,871.0000	9,499.0000	(12.621)	0	0	0
08/02/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	9,570.0000	10,785.0000	12.696	0	0	0
08/02/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,556.0000	2,984.0000	16.745	0	0	0
08/02/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	70,002.0000	66,055.0000	(5.638)	0	0	0
08/02/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	40,226.0000	37,067.0000	(7.853)	0	0	0
08/02/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	54,429.0000	50,811.0000	(6.647)	0	0	0
08/02/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	5,158.0000	5,914.0000	14.657	0	0	0
08/02/2006	R203	2006/11/02			Bond Future	7.3530	7.4110	0.789	0.0000	0.0000	0
08/02/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	20,932.0000	22,815.0000	8.996	0	0	0
08/02/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	32,186.0000	29,610.0000	(8.003)	0	0	0
08/02/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	22,612.0000	20,553.0000	(9.106)	0	0	0
08/02/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	30,591.0000	32,992.0000	7.849	0	0	0
08/02/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	15,066.0000	13,514.0000	(10.301)	0	0	0
08/02/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	57,318.0000	60,679.0000	5.864	0	0	0
08/02/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	9,473.0000	8,374.0000	(11.601)	0	0	0
08/02/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	74,097.0000	77,831.0000	5.039	0	0	0
08/02/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	5,593.0000	4,868.0000	(12.963)	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
08/02/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	42,741.0000	45,648.0000	6.801	0	0	0
08/02/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	43,682.0000	40,620.0000	(7.010)	0	0	0
08/02/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	13,645.0000	15,042.0000	10.238	0	0	0
08/02/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	86,546.0000	82,483.0000	(4.695)	0	0	0
08/02/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	56,829.0000	53,346.0000	(6.129)	0	0	0
08/02/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,956.0000	5,598.0000	12.954	0	0	0
08/02/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,439.0000	1,668.0000	15.914	0	0	0
08/02/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	71,253.0000	67,436.0000	(5.357)	0	0	0
08/02/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	8,448.0000	9,425.0000	11.565	0	0	0
08/02/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,749.0000	3,145.0000	14.405	0	0	0
08/02/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	102,332.0000	98,102.0000	(4.134)	0	0	0
08/02/2006	R203	2007/02/01			Bond Future	7.3600	7.4190	0.802	0.0000	0.0000	0
08/02/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	59,211.0000	55,891.0000	(5.607)	0	0	0
08/02/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	17,893.0000	19,408.0000	8.467	0	0	0
08/02/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	35,110.0000	37,480.0000	6.750	0	0	0
08/02/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	19,089.0000	17,431.0000	(8.686)	0	0	0
08/02/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	26,730.0000	24,641.0000	(7.815)	0	0	0
08/02/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	46,837.0000	49,639.0000	5.982	0	0	0
08/02/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	12,119.0000	13,258.0000	9.398	0	0	0
08/02/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	46,922.0000	43,977.0000	(6.276)	0	0	0
08/02/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	72,650.0000	69,012.0000	(5.008)	0	0	0
08/02/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,967.0000	5,533.0000	11.395	0	0	0
08/02/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	86,956.0000	83,063.0000	(4.477)	0	0	0
08/02/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	60,656.0000	63,859.0000	5.281	0	0	0
08/02/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,740.0000	1,975.0000	13.506	0	0	0
08/02/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	117,058.0000	112,834.0000	(3.608)	0	0	0
08/02/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	25,493.0000	27,426.0000	7.582	0	0	0
08/02/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,999.0000	3,373.0000	12.471	0	0	0
08/02/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	36,035.0000	33,508.0000	(7.013)	0	0	0
08/02/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	101,844.0000	97,758.0000	(4.012)	0	0	0
08/02/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	7,908.0000	8,730.0000	10.395	0	0	0
08/02/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	13,081.0000	11,824.0000	(9.609)	0	0	0
08/02/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	76,448.0000	79,999.0000	4.645	0	0	0
08/02/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	8,576.0000	7,667.0000	(10.599)	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
08/02/2006	R204	2006/05/04			Bond Future	7.3370	7.3910	0.736	0.0000	0.0000	0
08/02/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	1,599.0000	1,981.0000	23.890	0	0	0
08/02/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	55,573.0000	51,414.0000	(7.484)	0	0	0
08/02/2006	R204	2006/08/03			Bond Future	7.3380	7.3930	0.750	0.0000	0.0000	0
08/02/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	58,700.0000	54,910.0000	(6.457)	0	0	0
08/02/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	5,469.0000	6,244.0000	14.171	0	0	0
08/02/2006	R204	2006/11/02			Bond Future	7.3380	7.3950	0.777	0.0000	0.0000	0
08/02/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	26,012.0000	23,802.0000	(8.496)	0	0	0
08/02/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	33,275.0000	35,734.0000	7.390	0	0	0
08/02/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	23,097.0000	25,040.0000	8.412	0	0	0
08/02/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	36,295.0000	33,569.0000	(7.511)	0	0	0
08/02/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	9,743.0000	10,783.0000	10.674	0	0	0
08/02/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	126,430.0000	121,914.0000	(3.572)	0	0	0
08/02/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	46,026.0000	48,994.0000	6.449	0	0	0
08/02/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	17,762.0000	16,062.0000	(9.571)	0	0	0
08/02/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	48,484.0000	45,274.0000	(6.621)	0	0	0
08/02/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	61,323.0000	64,757.0000	5.600	0	0	0
08/02/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	78,981.0000	82,809.0000	4.847	0	0	0
08/02/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	967.0000	1,120.0000	15.822	0	0	0
08/02/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	11,503.0000	10,268.0000	(10.736)	0	0	0
08/02/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	15,350.0000	16,809.0000	9.505	0	0	0
08/02/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	7,033.0000	6,192.0000	(11.958)	0	0	0
08/02/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,395.0000	3,842.0000	13.166	0	0	0
08/02/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	62,305.0000	58,675.0000	(5.826)	0	0	0
08/02/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	109,791.0000	105,390.0000	(4.009)	0	0	0
08/02/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	93,342.0000	89,119.0000	(4.524)	0	0	0
08/02/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	77,390.0000	73,421.0000	(5.129)	0	0	0
08/02/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	5,895.0000	6,596.0000	11.891	0	0	0
08/02/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,859.0000	2,128.0000	14.470	0	0	0
08/02/2006	R204	2007/02/01			Bond Future	7.3420	7.4010	0.804	0.0000	0.0000	0
08/02/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	49,431.0000	52,379.0000	5.964	0	0	0
08/02/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	51,234.0000	48,056.0000	(6.203)	0	0	0
08/02/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	21,234.0000	19,417.0000	(8.557)	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
08/02/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	80,941.0000	84,696.0000	4.639	0	0	0
08/02/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	14,663.0000	13,276.0000	(9.459)	0	0	0
08/02/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	18,861.0000	20,448.0000	8.414	0	0	0
08/02/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	64,108.0000	67,485.0000	5.268	0	0	0
08/02/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	64,343.0000	60,771.0000	(5.551)	0	0	0
08/02/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,863.0000	2,112.0000	13.366	0	0	0
08/02/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	78,618.0000	74,713.0000	(4.967)	0	0	0
08/02/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	125,472.0000	120,956.0000	(3.599)	0	0	0
08/02/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,194.0000	3,587.0000	12.304	0	0	0
08/02/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	12,788.0000	13,981.0000	9.329	0	0	0
08/02/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	39,563.0000	36,824.0000	(6.923)	0	0	0
08/02/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	26,866.0000	28,892.0000	7.541	0	0	0
08/02/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	109,464.0000	105,092.0000	(3.994)	0	0	0
08/02/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	93,757.0000	89,587.0000	(4.448)	0	0	0
08/02/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	8,362.0000	9,222.0000	10.285	0	0	0
08/02/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,267.0000	5,862.0000	11.297	0	0	0
08/02/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	9,694.0000	8,684.0000	(10.419)	0	0	0
08/02/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	37,017.0000	39,506.0000	6.724	0	0	0
08/02/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	29,529.0000	27,252.0000	(7.711)	0	0	0
08/02/2006	R207	2006/05/04			Bond Future	7.3100	7.3620	0.711	0.0000	0.0000	0
08/02/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	1,484.0000	1,823.0000	22.844	0	0	0
08/02/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	58,067.0000	53,984.0000	(7.032)	0	0	0
08/02/2006	R207	2006/08/03			Bond Future	7.3110	7.3640	0.725	0.0000	0.0000	0
08/02/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	5,224.0000	5,939.0000	13.687	0	0	0
08/02/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	61,136.0000	57,394.0000	(6.121)	0	0	0
08/02/2006	R207	2006/11/02			Bond Future	7.3090	7.3640	0.752	0.0000	0.0000	0
08/02/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	10,504.0000	12,164.0000	15.804	0	0	0
08/02/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	20,015.0000	22,534.0000	12.586	0	0	0
08/02/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	15,074.0000	13,016.0000	(13.653)	0	0	0
08/02/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	26,278.0000	23,361.0000	(11.101)	0	0	0
08/02/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	75,190.0000	70,791.0000	(5.851)	0	0	0
08/02/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	128,650.0000	124,077.0000	(3.555)	0	0	0
08/02/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	33,761.0000	37,096.0000	9.878	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
08/02/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	7,515.0000	6,272.0000	(16.540)	0	0	0
08/02/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	51,349.0000	55,299.0000	7.692	0	0	0
08/02/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	3,188.0000	2,561.0000	(19.668)	0	0	0
08/02/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	57,396.0000	53,265.0000	(7.197)	0	0	0
08/02/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	9.0000	13.0000	44.444	0	0	0
08/02/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,892.0000	2,338.0000	23.573	0	0	0
08/02/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	4,805.0000	5,740.0000	19.459	0	0	0
08/02/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	44.0000	60.0000	36.364	0	0	0
08/02/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	111,150.0000	106,590.0000	(4.103)	0	0	0
08/02/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	182.0000	241.0000	32.418	0	0	0
08/02/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	93,264.0000	88,746.0000	(4.844)	0	0	0
08/02/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	636.0000	814.0000	27.987	0	0	0
08/02/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	40,720.0000	37,079.0000	(8.942)	0	0	0
08/02/2006	R207	2007/02/01			Bond Future	7.3110	7.3680	0.780	0.0000	0.0000	0
08/02/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,818.0000	2,052.0000	12.871	0	0	0
08/02/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	67,230.0000	63,671.0000	(5.294)	0	0	0
08/02/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	22,761.0000	20,906.0000	(8.150)	0	0	0
08/02/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	53,827.0000	50,644.0000	(5.913)	0	0	0
08/02/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	48,864.0000	51,697.0000	5.798	0	0	0
08/02/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	41,818.0000	39,060.0000	(6.595)	0	0	0
08/02/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	18,476.0000	19,981.0000	8.146	0	0	0
08/02/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	12,499.0000	13,627.0000	9.025	0	0	0
08/02/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	97,071.0000	92,943.0000	(4.253)	0	0	0
08/02/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	26,388.0000	28,318.0000	7.314	0	0	0
08/02/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	8,160.0000	8,971.0000	9.939	0	0	0
08/02/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	63,594.0000	66,853.0000	5.125	0	0	0
08/02/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	128,986.0000	124,532.0000	(3.453)	0	0	0
08/02/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	3,114.0000	3,483.0000	11.850	0	0	0
08/02/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	112,905.0000	108,587.0000	(3.824)	0	0	0
08/02/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	5,136.0000	5,695.0000	10.884	0	0	0
08/02/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	81,748.0000	77,871.0000	(4.743)	0	0	0
08/02/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	15,843.0000	14,415.0000	(9.013)	0	0	0
08/02/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	10,563.0000	9,514.0000	(9.931)	0	0	0
08/02/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	31,422.0000	29,115.0000	(7.342)	0	0	0
08/02/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	80,573.0000	84,211.0000	4.515	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
08/02/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	36,472.0000	38,852.0000	6.526	0	0	0
<b>Grand Total:</b>										<b>1,872</b>