

Derivatives High/Low Report

High/Low for 08/05/2006

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
08/05/2006	GOVI 2006/08/03			jGovi	245.3530	244.8690	(0.197)	0.0000	0.0000	561
08/05/2006	GOVI 2006/08/03	230.00	Call	jGovi	153,548.0000	148,711.0000	(3.150)	0	0	0
08/05/2006	GOVI 2006/08/03	230.00	Put	jGovi	18.0000	21.0000	16.667	0	0	0
08/05/2006	GOVI 2006/11/02			jGovi	249.8080	249.3480	(0.184)	0.0000	0.0000	301
08/05/2006	GOVI 2006/11/02	230.00	Call	jGovi	198,123.0000	193,529.0000	(2.319)	0	0	0
08/05/2006	GOVI 2006/11/02	230.00	Put	jGovi	43.0000	49.0000	13.953	0	0	0
08/05/2006	GOVI 2007/02/01			jGovi	254.3000	253.8680	(0.170)	0.0000	0.0000	0
08/05/2006	GOVI 2007/02/01	230.00	Put	jGovi	32.0000	36.0000	12.500	0	0	0
08/05/2006	GOVI 2007/02/01	230.00	Call	jGovi	243,032.0000	238,716.0000	(1.776)	0	0	0
08/05/2006	J153 2010/08/31			jSwap	7.2250	7.2630	0.526	0.0000	0.0000	0
08/05/2006	J157 2015/09/15			jSwap	7.4850	7.5230	0.508	0.0000	0.0000	0
08/05/2006	J186 2026/12/21			jSwap	7.2100	7.2480	0.527	0.0000	0.0000	0
08/05/2006	J194 2008/02/28			jSwap	7.1620	7.1990	0.517	0.0000	0.0000	0
08/05/2006	J201 2014/12/22			jSwap	7.4400	7.4770	0.497	0.0000	0.0000	0
08/05/2006	J203 2017/09/15			jSwap	7.4760	7.5150	0.522	0.0000	0.0000	0
08/05/2006	J204 2018/12/21			jSwap	7.4680	7.5060	0.509	0.0000	0.0000	0

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08/05/2006	J207	2020/01/15			jSwap	7.4550	7.4940	0.523	0.0000	0.0000	0
08/05/2006	JBAR	2005/12/21			jBar	7.0790	7.0790	-	0.0000	0.0000	0
08/05/2006	JFRA	2006/08/03			jFra	7.2170	7.2460	0.402	0.0000	0.0000	0
08/05/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	982.0000	1,016.0000	3.462	0	0	0
08/05/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	450.0000	413.0000	(8.222)	0	0	0
08/05/2006	JFRA	2006/11/02			jFra	7.2770	7.3050	0.385	0.0000	0.0000	0
08/05/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,394.0000	1,428.0000	2.439	0	0	0
08/05/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	716.0000	681.0000	(4.888)	0	0	0
08/05/2006	JFRA	2007/02/01			jFra	7.3450	7.3800	0.477	0.0000	0.0000	500
08/05/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,073.0000	1,105.0000	2.982	0	0	0
08/05/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,453.0000	1,399.0000	(3.716)	0	0	0
08/05/2006	JFRA	2007/05/03			jFra	7.4010	7.4400	0.527	0.0000	0.0000	0
08/05/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,354.0000	1,394.0000	2.954	0	0	0
08/05/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,597.0000	1,541.0000	(3.507)	0	0	0
08/05/2006	JFRA	2007/08/02			jFra	7.4490	7.4800	0.416	0.0000	0.0000	0
08/05/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,710.0000	1,665.0000	(2.632)	0	0	0
08/05/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,585.0000	1,616.0000	1.956	0	0	0
08/05/2006	JFRA	2007/11/01			jFra	7.5040	7.5460	0.560	0.0000	0.0000	0
08/05/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,897.0000	1,947.0000	2.636	0	0	0
08/05/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,886.0000	1,826.0000	(3.181)	0	0	0
08/05/2006	JFRA	2008/02/07			jFra	7.5490	7.6030	0.715	0.0000	0.0000	0
08/05/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,536.0000	26,538.0000	0.008	0	0	0
08/05/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	26,402.0000	26,273.0000	(0.489)	0	0	0
08/05/2006	JN02	2006/08/03			jNote	7.4090	7.4470	0.513	0.0000	0.0000	0
08/05/2006	JN02	2006/08/03	7.25	Put	Option on jNote	8,485.0000	8,003.0000	(5.681)	0	0	0
08/05/2006	JN02	2006/08/03	7.25	Call	Option on jNote	11,435.0000	11,656.0000	1.933	0	0	0

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08/05/2006	JN02	2006/11/02			jNote	7.4570	7.4990	0.563	0.0000	0.0000	0
08/05/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,021.0000	16,326.0000	1.904	0	0	0
08/05/2006	JN02	2006/11/02	7.25	Put	Option on jNote	12,184.0000	11,711.0000	(3.882)	0	0	0
08/05/2006	JN05	2006/08/03			jNote	7.5760	7.6120	0.475	0.0000	0.0000	0
08/05/2006	JN05	2006/08/03	7.25	Call	Option on jNote	18,026.0000	18,945.0000	5.098	0	0	0
08/05/2006	JN05	2006/08/03	7.25	Put	Option on jNote	4,526.0000	3,967.0000	(12.351)	0	0	0
08/05/2006	JN05	2006/11/02			jNote	7.6030	7.6430	0.526	0.0000	0.0000	0
08/05/2006	JN05	2006/11/02	7.25	Call	Option on jNote	22,445.0000	23,431.0000	4.393	0	0	0
08/05/2006	JN05	2006/11/02	7.25	Put	Option on jNote	7,841.0000	7,186.0000	(8.354)	0	0	0
08/05/2006	JN10	2006/08/03			jNote	7.6590	7.6950	0.470	0.0000	0.0000	0
08/05/2006	JN10	2006/08/03	7.25	Call	Option on jNote	29,957.0000	32,055.0000	7.003	0	0	0
08/05/2006	JN10	2006/08/03	7.25	Put	Option on jNote	1,478.0000	1,124.0000	(23.951)	0	0	0
08/05/2006	JN10	2006/11/02			jNote	7.6740	7.7090	0.456	0.0000	0.0000	0
08/05/2006	JN10	2006/11/02	7.25	Put	Option on jNote	3,813.0000	3,279.0000	(14.005)	0	0	0
08/05/2006	JN10	2006/11/02	7.25	Call	Option on jNote	33,303.0000	35,147.0000	5.537	0	0	0
08/05/2006	JROD	2006/05/31			jRod	6.8160	6.8100	(0.088)	0.0000	0.0000	0
08/05/2006	JROD	2006/06/30			jRod	6.9120	6.9020	(0.145)	0.0000	0.0000	0
08/05/2006	JROD	2006/07/31			jRod	7.0450	7.0360	(0.128)	0.0000	0.0000	0
08/05/2006	JROD	2006/08/31			jRod	6.9920	6.9880	(0.057)	0.0000	0.0000	0
08/05/2006	R153	2006/08/03			Bond Future	7.2310	7.3050	1.023	0.0000	0.0000	744
08/05/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	12,135.0000	14,152.0000	16.621	0	0	0
08/05/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	7,543.0000	6,023.0000	(20.151)	0	0	0
08/05/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	6,804.0000	8,158.0000	19.900	0	0	0
08/05/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	3,106.0000	2,249.0000	(27.592)	0	0	0
08/05/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	84.0000	103.0000	22.619	0	0	0
08/05/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	30,285.0000	27,616.0000	(8.813)	0	0	0

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08/05/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	836.0000	1,042.0000	24.641	0	0	0
08/05/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	48,288.0000	45,457.0000	(5.863)	0	0	0
08/05/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	183.0000	227.0000	24.044	0	0	0
08/05/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	57,375.0000	54,519.0000	(4.978)	0	0	0
08/05/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	402.0000	500.0000	24.378	0	0	0
08/05/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	41.0000	49.0000	19.512	0	0	0
08/05/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	39,226.0000	36,449.0000	(7.079)	0	0	0
08/05/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	1,729.0000	2,146.0000	24.118	0	0	0
08/05/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	13,930.0000	11,848.0000	(14.946)	0	0	0
08/05/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	3,524.0000	4,316.0000	22.474	0	0	100
08/05/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	21,706.0000	19,248.0000	(11.324)	0	0	0
08/05/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	66,426.0000	63,560.0000	(4.315)	0	0	0
08/05/2006	R153	2006/11/02			Bond Future	7.2240	7.2660	0.581	0.0000	0.0000	0
08/05/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	9,688.0000	10,361.0000	6.947	0	0	0
08/05/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	10,640.0000	9,776.0000	(8.120)	0	0	0
08/05/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	14,066.0000	14,988.0000	6.555	0	0	0
08/05/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	2,961.0000	3,172.0000	7.126	0	0	0
08/05/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	5,823.0000	5,207.0000	(10.579)	0	0	0
08/05/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	30,966.0000	29,640.0000	(4.282)	0	0	0
08/05/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	2,646.0000	2,281.0000	(13.794)	0	0	0
08/05/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	20,173.0000	21,346.0000	5.815	0	0	0
08/05/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	6,537.0000	7,008.0000	7.205	0	0	0
08/05/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	16,595.0000	15,528.0000	(6.430)	0	0	0
08/05/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	4,393.0000	4,712.0000	7.262	0	0	0
08/05/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	23,468.0000	22,249.0000	(5.194)	0	0	0
08/05/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,012.0000	2,151.0000	6.909	0	0	100
08/05/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	38,862.0000	37,463.0000	(3.600)	0	0	0
08/05/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	46,992.0000	45,545.0000	(3.079)	0	0	0
08/05/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,383.0000	1,473.0000	6.508	0	0	0
08/05/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	905.0000	742.0000	(18.011)	0	0	0
08/05/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	71,867.0000	70,355.0000	(2.104)	0	0	0
08/05/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	677.0000	716.0000	5.761	0	0	0
08/05/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	63,552.0000	62,054.0000	(2.357)	0	0	0
08/05/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	483.0000	509.0000	5.383	0	0	0
08/05/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	55,247.0000	53,769.0000	(2.675)	0	0	0

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08/05/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	963.0000	1,023.0000	6.231	0	0	0
08/05/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	27,809.0000	29,183.0000	4.941	0	0	0
08/05/2006	R153	2007/02/01			Bond Future	7.2250	7.2660	0.567	0.0000	0.0000	0
08/05/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	12,761.0000	13,381.0000	4.859	0	0	0
08/05/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	13,618.0000	12,832.0000	(5.772)	0	0	0
08/05/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	16,677.0000	17,458.0000	4.683	0	0	0
08/05/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	8,928.0000	8,304.0000	(6.989)	0	0	0
08/05/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	21,702.0000	22,655.0000	4.391	0	0	0
08/05/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	19,218.0000	18,295.0000	(4.803)	0	0	0
08/05/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	9,834.0000	10,316.0000	4.901	0	0	0
08/05/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	25,455.0000	24,422.0000	(4.058)	0	0	0
08/05/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	5,267.0000	4,815.0000	(8.582)	0	0	0
08/05/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	5,939.0000	6,224.0000	4.799	0	0	0
08/05/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	32,144.0000	31,023.0000	(3.487)	0	0	0
08/05/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	27,874.0000	28,995.0000	4.022	0	0	0
08/05/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	39,170.0000	37,982.0000	(3.033)	0	0	0
08/05/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,672.0000	2,388.0000	(10.629)	0	0	0
08/05/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	7,622.0000	7,993.0000	4.867	0	0	0
08/05/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,670.0000	4,887.0000	4.647	0	0	0
08/05/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,979.0000	2,055.0000	3.840	0	0	0
08/05/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	53,819.0000	52,541.0000	(2.375)	0	0	0
08/05/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,954.0000	3,081.0000	4.299	0	0	0
08/05/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	61,340.0000	60,033.0000	(2.131)	0	0	0
08/05/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	2,404.0000	2,503.0000	4.118	0	0	0
08/05/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,695.0000	3,862.0000	4.520	0	0	0
08/05/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	68,911.0000	67,583.0000	(1.927)	0	0	0
08/05/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	46,415.0000	45,177.0000	(2.667)	0	0	0
08/05/2006	R157	2006/08/03			Bond Future	7.4810	7.5220	0.548	0.0000	0.0000	115
08/05/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	80,356.0000	77,078.0000	(4.079)	0	0	0
08/05/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	41,867.0000	44,738.0000	6.857	0	0	0
08/05/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	39.0000	41.0000	5.128	0	0	0
08/05/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	95.0000	101.0000	6.316	0	0	0
08/05/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	234.0000	254.0000	8.547	0	0	0
08/05/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	98,642.0000	95,327.0000	(3.361)	0	0	0

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08/05/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	573.0000	630.0000	9.948	0	0	0
08/05/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	1,934.0000	1,470.0000	(23.992)	0	0	0
08/05/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	134,632.0000	131,300.0000	(2.475)	0	0	0
08/05/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	116,770.0000	113,442.0000	(2.850)	0	0	0
08/05/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,379.0000	1,528.0000	10.805	0	0	0
08/05/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	28,674.0000	26,102.0000	(8.970)	0	0	0
08/05/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	6,991.0000	7,753.0000	10.900	0	0	100
08/05/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	3,189.0000	3,546.0000	11.195	0	0	0
08/05/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	44,617.0000	41,640.0000	(6.672)	0	0	0
08/05/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	62,171.0000	58,986.0000	(5.123)	0	0	0
08/05/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	6,589.0000	5,451.0000	(17.271)	0	0	0
08/05/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	25,578.0000	27,774.0000	8.586	0	0	0
08/05/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	14,094.0000	15,500.0000	9.976	0	0	0
08/05/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	15,641.0000	13,712.0000	(12.333)	0	0	0
08/05/2006	R157	2006/11/02			Bond Future	7.4870	7.5280	0.548	0.0000	0.0000	0
08/05/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	80,731.0000	77,729.0000	(3.719)	0	0	0
08/05/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	3,258.0000	3,510.0000	7.735	0	0	117
08/05/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	225.0000	239.0000	6.222	0	0	0
08/05/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	31,119.0000	33,086.0000	6.321	0	0	0
08/05/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	64,173.0000	61,329.0000	(4.432)	0	0	0
08/05/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	8,458.0000	9,106.0000	7.661	0	0	0
08/05/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	48,441.0000	45,836.0000	(5.378)	0	0	0
08/05/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	12,108.0000	10,822.0000	(10.621)	0	0	0
08/05/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	45,083.0000	47,571.0000	5.519	0	0	0
08/05/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	5,267.0000	5,676.0000	7.765	0	0	0
08/05/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	2,089.0000	1,727.0000	(17.329)	0	0	0
08/05/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	62,363.0000	65,255.0000	4.637	0	0	0
08/05/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	97,711.0000	94,609.0000	(3.175)	0	0	0
08/05/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	5,640.0000	4,874.0000	(13.582)	0	0	0
08/05/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	114,824.0000	111,661.0000	(2.755)	0	0	0
08/05/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,021.0000	2,173.0000	7.521	0	0	0
08/05/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	165,433.0000	162,193.0000	(1.958)	0	0	0
08/05/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	20,734.0000	22,174.0000	6.945	0	0	0
08/05/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	148,785.0000	145,561.0000	(2.167)	0	0	0
08/05/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	34,076.0000	31,813.0000	(6.641)	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
08/05/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	468.0000	499.0000	6.624	0	0	0
08/05/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	13,382.0000	14,372.0000	7.398	0	0	158
08/05/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	766.0000	819.0000	6.919	0	0	0
08/05/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	131,870.0000	128,669.0000	(2.427)	0	0	0
08/05/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	21,766.0000	19,953.0000	(8.330)	0	0	0
08/05/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,259.0000	1,350.0000	7.228	0	0	0
08/05/2006	R157	2007/02/01			Bond Future	7.4990	7.5390	0.533	0.0000	0.0000	0
08/05/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	7,954.0000	8,379.0000	5.343	0	0	0
08/05/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	10,876.0000	11,460.0000	5.370	0	0	0
08/05/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	82,630.0000	79,963.0000	(3.228)	0	0	0
08/05/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	67,421.0000	64,913.0000	(3.720)	0	0	0
08/05/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	20,438.0000	21,500.0000	5.196	0	0	0
08/05/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	98,315.0000	95,531.0000	(2.832)	0	0	0
08/05/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	14,901.0000	15,695.0000	5.329	0	0	0
08/05/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	5,842.0000	6,151.0000	5.289	0	0	0
08/05/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	3,217.0000	3,378.0000	5.005	0	0	0
08/05/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	4,319.0000	4,541.0000	5.140	0	0	0
08/05/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,527.0000	1,602.0000	4.912	0	0	0
08/05/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	161,987.0000	158,969.0000	(1.863)	0	0	0
08/05/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	114,262.0000	111,392.0000	(2.512)	0	0	0
08/05/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	2,417.0000	2,534.0000	4.841	0	0	0
08/05/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	39,691.0000	37,661.0000	(5.115)	0	0	0
08/05/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	130,310.0000	127,379.0000	(2.249)	0	0	0
08/05/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	146,347.0000	143,371.0000	(2.034)	0	0	0
08/05/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	49,827.0000	51,979.0000	4.319	0	0	0
08/05/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	52,974.0000	50,676.0000	(4.338)	0	0	0
08/05/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	17,997.0000	16,668.0000	(7.385)	0	0	0
08/05/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	37,459.0000	39,222.0000	4.706	0	0	0
08/05/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	10,454.0000	9,514.0000	(8.992)	0	0	0
08/05/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	27,860.0000	29,248.0000	4.982	0	0	0
08/05/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	27,938.0000	26,233.0000	(6.103)	0	0	0
08/05/2006	R186	2006/08/03			Bond Future	7.2470	7.2880	0.566	0.0000	0.0000	34
08/05/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	8,558.0000	6,909.0000	(19.269)	0	0	0
08/05/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	41,858.0000	45,619.0000	8.985	0	0	0

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08/05/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	2,088.0000	1,521.0000	(27.155)	0	0	0
08/05/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	70,366.0000	75,210.0000	6.884	0	0	0
08/05/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
08/05/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	4,900.0000	5,480.0000	11.837	0	0	0
08/05/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	22,247.0000	24,621.0000	10.671	0	0	0
08/05/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	96,492.0000	91,326.0000	(5.354)	0	0	0
08/05/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	22,644.0000	19,608.0000	(13.408)	0	0	0
08/05/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	43,639.0000	39,484.0000	(9.521)	0	0	0
08/05/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	229,921.0000	224,511.0000	(2.353)	0	0	0
08/05/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	10,771.0000	12,026.0000	11.652	0	0	0
08/05/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	2,156.0000	2,399.0000	11.271	0	0	0
08/05/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	8.0000	9.0000	12.500	0	0	0
08/05/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	69,064.0000	64,234.0000	(6.994)	0	0	0
08/05/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	43.0000	47.0000	9.302	0	0	0
08/05/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	686.0000	764.0000	11.370	0	0	0
08/05/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	124,118.0000	118,785.0000	(4.297)	0	0	0
08/05/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	151,682.0000	146,292.0000	(3.553)	0	0	0
08/05/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	204,708.0000	199,298.0000	(2.643)	0	0	0
08/05/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	186.0000	206.0000	10.753	0	0	0
08/05/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	178,614.0000	173,208.0000	(3.027)	0	0	0
08/05/2006	R186	2006/11/02			Bond Future	7.2440	7.2850	0.566	0.0000	0.0000	0
08/05/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	17,103.0000	15,089.0000	(11.776)	0	0	0
08/05/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	49,765.0000	53,124.0000	6.750	0	0	0
08/05/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	7,118.0000	6,023.0000	(15.384)	0	0	0
08/05/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	74,490.0000	78,769.0000	5.744	0	0	0
08/05/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	32,085.0000	34,490.0000	7.496	0	0	0
08/05/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	32,874.0000	29,904.0000	(9.034)	0	0	0
08/05/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	101,987.0000	97,259.0000	(4.636)	0	0	0
08/05/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	12,613.0000	13,647.0000	8.198	0	0	0
08/05/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	76,730.0000	72,390.0000	(5.656)	0	0	0
08/05/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	20,233.0000	21,845.0000	7.967	0	0	0
08/05/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	53,264.0000	49,502.0000	(7.063)	0	0	0
08/05/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	105,443.0000	110,401.0000	4.702	0	0	0
08/05/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	7,892.0000	8,538.0000	8.186	0	0	0
08/05/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	4,077.0000	4,435.0000	8.781	0	0	0

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08/05/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	127,089.0000	122,073.0000	(3.947)	0	0	0
08/05/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	887.0000	973.0000	9.696	0	0	0
08/05/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	152,879.0000	147,688.0000	(3.395)	0	0	0
08/05/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	204,199.0000	198,863.0000	(2.613)	0	0	0
08/05/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	178,723.0000	173,435.0000	(2.959)	0	0	0
08/05/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,968.0000	2,151.0000	9.299	0	0	0
08/05/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	2,043.0000	1,627.0000	(20.362)	0	0	0
08/05/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	374.0000	411.0000	9.893	0	0	0
08/05/2006	R186	2007/02/01			Bond Future	7.2430	7.2840	0.566	0.0000	0.0000	0
08/05/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	108,773.0000	104,366.0000	(4.052)	0	0	0
08/05/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	29,231.0000	31,001.0000	6.055	0	0	0
08/05/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	41,786.0000	38,845.0000	(7.038)	0	0	0
08/05/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	21,006.0000	22,293.0000	6.127	0	0	0
08/05/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	15,195.0000	16,124.0000	6.114	0	0	0
08/05/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	40,872.0000	43,267.0000	5.860	0	0	0
08/05/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	84,802.0000	80,754.0000	(4.773)	0	0	0
08/05/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	131,826.0000	127,114.0000	(3.574)	0	0	0
08/05/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	180,140.0000	175,049.0000	(2.826)	0	0	0
08/05/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	155,777.0000	150,842.0000	(3.168)	0	0	0
08/05/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	12,973.0000	11,549.0000	(10.977)	0	0	0
08/05/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	62,155.0000	58,590.0000	(5.736)	0	0	0
08/05/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	79,699.0000	83,610.0000	4.907	0	0	0
08/05/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,855.0000	1,998.0000	7.709	0	0	0
08/05/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	57,121.0000	60,266.0000	5.506	0	0	0
08/05/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	204,520.0000	199,327.0000	(2.539)	0	0	0
08/05/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	24,835.0000	22,645.0000	(8.818)	0	0	0
08/05/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,324.0000	3,568.0000	7.341	0	0	0
08/05/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	5,732.0000	6,132.0000	6.978	0	0	0
08/05/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	9,513.0000	10,137.0000	6.559	0	0	0
08/05/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	108,016.0000	112,588.0000	4.233	0	0	0
08/05/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	5,556.0000	4,792.0000	(13.751)	0	0	0
08/05/2006	R194	2006/08/03			Bond Future	7.1380	7.1870	0.686	0.0000	0.0000	55
08/05/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	9,657.0000	8,996.0000	(6.845)	0	0	0
08/05/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	13,083.0000	12,385.0000	(5.335)	0	0	0

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08/05/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	292.0000	327.0000	11.986	0	0	0
08/05/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,078.0000	1,221.0000	13.265	0	0	0
08/05/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	6,475.0000	5,886.0000	(9.097)	0	0	0
08/05/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	554.0000	626.0000	12.996	0	0	0
08/05/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	20,146.0000	19,417.0000	(3.619)	0	0	0
08/05/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	16,567.0000	15,847.0000	(4.346)	0	0	0
08/05/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	107.0000	120.0000	12.150	0	0	0
08/05/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	23,756.0000	23,024.0000	(3.081)	0	0	0
08/05/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	34.0000	38.0000	11.765	0	0	0
08/05/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	27,365.0000	26,632.0000	(2.679)	0	0	0
08/05/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	9.0000	10.0000	11.111	0	0	0
08/05/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
08/05/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	449.0000	328.0000	(26.949)	0	0	0
08/05/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,277.0000	6,889.0000	9.750	0	0	0
08/05/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,706.0000	4,142.0000	11.765	0	0	0
08/05/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	3,730.0000	3,262.0000	(12.547)	0	0	0
08/05/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	1,638.0000	1,341.0000	(18.132)	0	0	0
08/05/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,056.0000	2,321.0000	12.889	0	0	0
08/05/2006	R194	2006/11/02			Bond Future	7.1020	7.1490	0.662	0.0000	0.0000	0
08/05/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	293.0000	318.0000	8.532	0	0	0
08/05/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	944.0000	1,018.0000	7.839	0	0	0
08/05/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,947.0000	4,263.0000	8.006	0	0	0
08/05/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	392.0000	315.0000	(19.643)	0	0	0
08/05/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	2,654.0000	2,376.0000	(10.475)	0	0	0
08/05/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	10,916.0000	11,496.0000	5.313	0	0	0
08/05/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,748.0000	6,166.0000	7.272	0	0	0
08/05/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	51.0000	36.0000	(29.412)	0	0	0
08/05/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1,278.0000	1,101.0000	(13.850)	0	0	0
08/05/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	14,086.0000	14,680.0000	4.217	0	0	0
08/05/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
08/05/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	6,914.0000	6,476.0000	(6.335)	0	0	0
08/05/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	4,594.0000	4,224.0000	(8.054)	0	0	0
08/05/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	8,053.0000	8,571.0000	6.432	0	0	0
08/05/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	9,494.0000	9,007.0000	(5.130)	0	0	0
08/05/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,723.0000	2,948.0000	8.263	0	0	0

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08/05/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,893.0000	2,050.0000	8.294	0	0	0
08/05/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	541.0000	586.0000	8.318	0	0	0
08/05/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	14,931.0000	14,381.0000	(3.684)	0	0	0
08/05/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	17,779.0000	17,209.0000	(3.206)	0	0	0
08/05/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	12,224.0000	11,703.0000	(4.262)	0	0	0
08/05/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,337.0000	1,445.0000	8.078	0	0	0
08/05/2006	R194	2007/02/01			Bond Future	7.0730	7.1160	0.608	0.0000	0.0000	0
08/05/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,023.0000	6,714.0000	(4.400)	0	0	0
08/05/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,646.0000	2,779.0000	5.026	0	0	0
08/05/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,291.0000	3,461.0000	5.166	0	0	0
08/05/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,954.0000	7,287.0000	4.789	0	0	0
08/05/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5,108.0000	4,837.0000	(5.305)	0	0	0
08/05/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	8,926.0000	9,311.0000	4.313	0	0	0
08/05/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,091.0000	8,753.0000	(3.718)	0	0	0
08/05/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,037.0000	927.0000	(10.608)	0	0	0
08/05/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,165.0000	2,269.0000	4.804	0	0	0
08/05/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	588.0000	618.0000	5.102	0	0	0
08/05/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,800.0000	1,883.0000	4.611	0	0	0
08/05/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	17,619.0000	17,207.0000	(2.338)	0	0	0
08/05/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	877.0000	921.0000	5.017	0	0	0
08/05/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	15,396.0000	14,998.0000	(2.585)	0	0	0
08/05/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,273.0000	1,334.0000	4.792	0	0	0
08/05/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,270.0000	12,890.0000	(2.864)	0	0	0
08/05/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,267.0000	10,907.0000	(3.195)	0	0	0
08/05/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	411.0000	354.0000	(13.869)	0	0	0
08/05/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,031.0000	1,863.0000	(8.272)	0	0	0
08/05/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,361.0000	5,634.0000	5.092	0	0	0
08/05/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	101.0000	82.0000	(18.812)	0	0	0
08/05/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	3,445.0000	3,220.0000	(6.531)	0	0	0
08/05/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	11,223.0000	11,646.0000	3.769	0	0	0
08/05/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,196.0000	4,413.0000	5.172	0	0	0
08/05/2006	R201	2006/08/03			Bond Future	7.4670	7.5090	0.562	0.0000	0.0000	26
08/05/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	11,732.0000	10,157.0000	(13.425)	0	0	0
08/05/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	9,607.0000	10,736.0000	11.752	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
08/05/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	35,635.0000	33,186.0000	(6.872)	0	0	0
08/05/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	22,499.0000	20,370.0000	(9.463)	0	0	0
08/05/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	1,957.0000	2,212.0000	13.030	0	0	0
08/05/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	4,448.0000	5,022.0000	12.905	0	0	0
08/05/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	107,524.0000	104,820.0000	(2.515)	0	0	0
08/05/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	78,916.0000	76,222.0000	(3.414)	0	0	0
08/05/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	359.0000	399.0000	11.142	0	0	0
08/05/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	64,414.0000	61,749.0000	(4.137)	0	0	0
08/05/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	49,851.0000	47,250.0000	(5.218)	0	0	0
08/05/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	841.0000	944.0000	12.247	0	0	0
08/05/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	99.0000	110.0000	11.111	0	0	0
08/05/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	23.0000	25.0000	8.696	0	0	0
08/05/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	93,326.0000	90,625.0000	(2.894)	0	0	0
08/05/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	5.0000	5.0000	-	0	0	0
08/05/2006	R201	2006/11/02			Bond Future	7.4710	7.5130	0.562	0.0000	0.0000	0
08/05/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	14,246.0000	15,409.0000	8.164	0	0	0
08/05/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	64,516.0000	62,057.0000	(3.811)	0	0	0
08/05/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	16,071.0000	14,592.0000	(9.203)	0	0	0
08/05/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,120.0000	2,302.0000	8.585	0	0	0
08/05/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	77,887.0000	75,340.0000	(3.270)	0	0	0
08/05/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,035.0000	1,129.0000	9.082	0	0	0
08/05/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	8,198.0000	7,200.0000	(12.174)	0	0	0
08/05/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	3,458.0000	3,760.0000	8.733	0	0	0
08/05/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	51,129.0000	48,790.0000	(4.575)	0	0	0
08/05/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	91,514.0000	88,917.0000	(2.838)	0	0	0
08/05/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	22,233.0000	23,876.0000	7.390	0	0	0
08/05/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	38,207.0000	36,053.0000	(5.638)	0	0	0
08/05/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	955.0000	753.0000	(21.152)	0	0	0
08/05/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	5,535.0000	6,022.0000	8.799	0	0	0
08/05/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	47,611.0000	50,050.0000	5.123	0	0	0
08/05/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	8,864.0000	9,632.0000	8.664	0	0	0
08/05/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	26,255.0000	24,383.0000	(7.130)	0	0	0
08/05/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	33,530.0000	35,637.0000	6.284	0	0	0
08/05/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	469.0000	514.0000	9.595	0	0	0
08/05/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	3,338.0000	2,803.0000	(16.028)	0	0	0

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08/05/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	105,175.0000	102,553.0000	(2.493)	0	0	0
08/05/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	197.0000	216.0000	9.645	0	0	0
08/05/2006	R201	2007/02/01			Bond Future	7.4800	7.5200	0.535	0.0000	0.0000	0
08/05/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	19,341.0000	17,989.0000	(6.990)	0	0	0
08/05/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	5,705.0000	5,070.0000	(11.131)	0	0	0
08/05/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	18,113.0000	19,215.0000	6.084	0	0	0
08/05/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	35,719.0000	37,538.0000	5.093	0	0	0
08/05/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	11,325.0000	10,327.0000	(8.812)	0	0	0
08/05/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	25,576.0000	27,032.0000	5.693	0	0	0
08/05/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	4,916.0000	5,213.0000	6.041	0	0	0
08/05/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	77,552.0000	75,290.0000	(2.917)	0	0	0
08/05/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	65,332.0000	63,175.0000	(3.302)	0	0	0
08/05/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	2,994.0000	3,186.0000	6.413	0	0	0
08/05/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,747.0000	1,865.0000	6.754	0	0	0
08/05/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	976.0000	1,045.0000	7.070	0	0	0
08/05/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	90,196.0000	87,859.0000	(2.591)	0	0	0
08/05/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	6,671.0000	7,086.0000	6.221	0	0	0
08/05/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	103,069.0000	100,683.0000	(2.315)	0	0	0
08/05/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	9,687.0000	10,276.0000	6.080	0	0	0
08/05/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	52,688.0000	50,649.0000	(3.870)	0	0	0
08/05/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	2,263.0000	1,940.0000	(14.273)	0	0	0
08/05/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	48,330.0000	50,461.0000	4.409	0	0	0
08/05/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	12,884.0000	13,691.0000	6.264	0	0	0
08/05/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	41,044.0000	39,178.0000	(4.546)	0	0	0
08/05/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	29,312.0000	27,665.0000	(5.619)	0	0	0
08/05/2006	R203	2006/08/03			Bond Future	7.4940	7.5350	0.547	0.0000	0.0000	0
08/05/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	57,430.0000	54,400.0000	(5.276)	0	0	0
08/05/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	16.0000	18.0000	12.500	0	0	0
08/05/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,107.0000	1,238.0000	11.834	0	0	0
08/05/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	7,443.0000	8,200.0000	10.171	0	0	0
08/05/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	108,329.0000	105,170.0000	(2.916)	0	0	0
08/05/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	91,474.0000	88,323.0000	(3.445)	0	0	0
08/05/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	26,976.0000	24,572.0000	(8.912)	0	0	0
08/05/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	81.0000	90.0000	11.111	0	0	0

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08/05/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	3,124.0000	3,475.0000	11.236	0	0	0
08/05/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	328.0000	367.0000	11.890	0	0	0
08/05/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	74,395.0000	71,273.0000	(4.197)	0	0	0
08/05/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	41,273.0000	38,463.0000	(6.808)	0	0	0
08/05/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	15,167.0000	16,504.0000	8.815	0	0	0
08/05/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	15,631.0000	13,807.0000	(11.669)	0	0	0
08/05/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	3,307.0000	2,673.0000	(19.171)	0	0	0
08/05/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	7,827.0000	6,645.0000	(15.102)	0	0	0
08/05/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	26,898.0000	28,877.0000	7.357	0	0	0
08/05/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	42,392.0000	44,919.0000	5.961	0	0	0
08/05/2006	R203	2006/11/02			Bond Future	7.4990	7.5400	0.547	0.0000	0.0000	0
08/05/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	46,507.0000	48,745.0000	4.812	0	0	0
08/05/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	7,654.0000	6,781.0000	(11.406)	0	0	0
08/05/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	31,961.0000	29,810.0000	(6.730)	0	0	0
08/05/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	63,028.0000	65,603.0000	4.085	0	0	0
08/05/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	13,102.0000	14,063.0000	7.335	0	0	0
08/05/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	4,004.0000	3,469.0000	(13.362)	0	0	0
08/05/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	1,898.0000	1,603.0000	(15.543)	0	0	0
08/05/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	81,580.0000	84,396.0000	3.452	0	0	0
08/05/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	44,658.0000	42,156.0000	(5.603)	0	0	0
08/05/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	59,035.0000	56,275.0000	(4.675)	0	0	0
08/05/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	13,352.0000	12,067.0000	(9.624)	0	0	0
08/05/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	837.0000	923.0000	10.275	0	0	0
08/05/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	32,509.0000	34,335.0000	5.617	0	0	0
08/05/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	90,552.0000	87,527.0000	(3.341)	0	0	0
08/05/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	7,455.0000	8,065.0000	8.182	0	0	0
08/05/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	1,891.0000	2,074.0000	9.677	0	0	0
08/05/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	3,916.0000	4,267.0000	8.963	0	0	0
08/05/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	74,511.0000	71,583.0000	(3.930)	0	0	0
08/05/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	21,362.0000	22,743.0000	6.465	0	0	0
08/05/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	21,438.0000	19,708.0000	(8.070)	0	0	0
08/05/2006	R203	2007/02/01			Bond Future	7.5090	7.5500	0.546	0.0000	0.0000	0
08/05/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	18,219.0000	19,271.0000	5.774	0	0	0
08/05/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	47,734.0000	45,431.0000	(4.825)	0	0	0

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08/05/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	36,033.0000	34,026.0000	(5.570)	0	0	0
08/05/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	11,857.0000	12,613.0000	6.376	0	0	0
08/05/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	11,749.0000	10,759.0000	(8.426)	0	0	0
08/05/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	50,713.0000	52,781.0000	4.078	0	0	0
08/05/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	60,878.0000	58,330.0000	(4.185)	0	0	0
08/05/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	90,052.0000	87,188.0000	(3.180)	0	0	0
08/05/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	75,106.0000	72,373.0000	(3.639)	0	0	0
08/05/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	66,049.0000	68,412.0000	3.578	0	0	0
08/05/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,284.0000	1,394.0000	8.567	0	0	0
08/05/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	105,387.0000	102,438.0000	(2.798)	0	0	0
08/05/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,422.0000	2,617.0000	8.051	0	0	0
08/05/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,331.0000	4,657.0000	7.527	0	0	0
08/05/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	7,351.0000	7,862.0000	6.951	0	0	0
08/05/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	7,259.0000	6,563.0000	(9.588)	0	0	0
08/05/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	4,218.0000	3,760.0000	(10.858)	0	0	0
08/05/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	83,305.0000	85,906.0000	3.122	0	0	0
08/05/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	17,963.0000	16,639.0000	(7.371)	0	0	0
08/05/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	37,558.0000	39,293.0000	4.620	0	0	0
08/05/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	26,056.0000	24,385.0000	(6.413)	0	0	0
08/05/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	26,729.0000	28,117.0000	5.193	0	0	0
08/05/2006	R204	2006/08/03			Bond Future	7.4950	7.5370	0.560	0.0000	0.0000	83
08/05/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	3,447.0000	3,839.0000	11.372	0	0	0
08/05/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	43,716.0000	40,676.0000	(6.954)	0	0	0
08/05/2006	R204	2006/11/02			Bond Future	7.4990	7.5400	0.547	0.0000	0.0000	0
08/05/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	23,831.0000	25,284.0000	6.097	0	0	0
08/05/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	15,268.0000	13,866.0000	(9.183)	0	0	0
08/05/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	50,416.0000	52,745.0000	4.620	0	0	0
08/05/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	35,648.0000	37,551.0000	5.338	0	0	0
08/05/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	23,912.0000	22,059.0000	(7.749)	0	0	0
08/05/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	9,036.0000	8,059.0000	(10.812)	0	0	0
08/05/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	14,975.0000	16,002.0000	6.858	0	0	0
08/05/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	112,849.0000	109,593.0000	(2.885)	0	0	0
08/05/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	67,856.0000	70,540.0000	3.955	0	0	0
08/05/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	34,993.0000	32,714.0000	(6.513)	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
08/05/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	4,920.0000	4,298.0000	(12.642)	0	0	0
08/05/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	503.0000	552.0000	9.742	0	0	0
08/05/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	87,512.0000	90,459.0000	3.368	0	0	0
08/05/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	48,246.0000	45,609.0000	(5.466)	0	0	0
08/05/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	2,447.0000	2,089.0000	(14.630)	0	0	0
08/05/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	63,196.0000	60,290.0000	(4.598)	0	0	0
08/05/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,154.0000	1,262.0000	9.359	0	0	0
08/05/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	8,802.0000	9,470.0000	7.589	0	0	0
08/05/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,450.0000	2,668.0000	8.898	0	0	0
08/05/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	95,968.0000	92,772.0000	(3.330)	0	0	0
08/05/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	4,819.0000	5,218.0000	8.280	0	0	0
08/05/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	79,279.0000	76,192.0000	(3.894)	0	0	0
08/05/2006	R204	2007/02/01			Bond Future	7.5060	7.5470	0.546	0.0000	0.0000	0
08/05/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	19,565.0000	20,680.0000	5.699	0	0	0
08/05/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	19,513.0000	18,089.0000	(7.298)	0	0	0
08/05/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	38,763.0000	36,619.0000	(5.531)	0	0	0
08/05/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	40,176.0000	42,011.0000	4.567	0	0	0
08/05/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	89,101.0000	91,858.0000	3.094	0	0	0
08/05/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	28,635.0000	30,103.0000	5.127	0	0	0
08/05/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	7,989.0000	7,231.0000	(9.488)	0	0	0
08/05/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	28,157.0000	26,365.0000	(6.364)	0	0	0
08/05/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	51,160.0000	48,702.0000	(4.805)	0	0	0
08/05/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	70,609.0000	73,111.0000	3.543	0	0	0
08/05/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	12,780.0000	13,582.0000	6.275	0	0	0
08/05/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	12,841.0000	11,771.0000	(8.333)	0	0	0
08/05/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,424.0000	1,544.0000	8.427	0	0	0
08/05/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	54,213.0000	56,402.0000	4.038	0	0	0
08/05/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	7,961.0000	8,506.0000	6.846	0	0	0
08/05/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	111,858.0000	108,718.0000	(2.807)	0	0	0
08/05/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,661.0000	2,872.0000	7.929	0	0	0
08/05/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	95,756.0000	92,707.0000	(3.184)	0	0	0
08/05/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,721.0000	5,070.0000	7.393	0	0	0
08/05/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	80,036.0000	77,126.0000	(3.636)	0	0	0
08/05/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	65,042.0000	62,328.0000	(4.173)	0	0	0
08/05/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	4,679.0000	4,177.0000	(10.729)	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
08/05/2006	R207	2006/08/03			Bond Future	7.4820	7.5240	0.561	0.0000	0.0000	0
08/05/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	44,992.0000	41,906.0000	(6.859)	0	0	0
08/05/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	3,368.0000	3,748.0000	11.283	0	0	0
08/05/2006	R207	2006/11/02			Bond Future	7.4840	7.5250	0.548	0.0000	0.0000	0
08/05/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	14,744.0000	12,944.0000	(12.208)	0	0	0
08/05/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	13,436.0000	14,983.0000	11.514	0	0	0
08/05/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	43,041.0000	45,920.0000	6.689	0	0	0
08/05/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	25,985.0000	28,289.0000	8.867	0	0	0
08/05/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	6,578.0000	5,535.0000	(15.856)	0	0	0
08/05/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	2,329.0000	1,861.0000	(20.094)	0	0	0
08/05/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	548.0000	661.0000	20.620	0	0	0
08/05/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	114,179.0000	110,831.0000	(2.932)	0	0	0
08/05/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	43,033.0000	40,037.0000	(6.962)	0	0	0
08/05/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,995.0000	2,347.0000	17.644	0	0	0
08/05/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	63,260.0000	66,451.0000	5.044	0	0	0
08/05/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	634.0000	477.0000	(24.763)	0	0	0
08/05/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
08/05/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	27,211.0000	24,698.0000	(9.235)	0	0	0
08/05/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	60,636.0000	57,402.0000	(5.333)	0	0	0
08/05/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	20.0000	25.0000	25.000	0	0	0
08/05/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	5,760.0000	6,596.0000	14.514	0	0	0
08/05/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	96,661.0000	93,318.0000	(3.458)	0	0	0
08/05/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	78,735.0000	75,415.0000	(4.217)	0	0	0
08/05/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	118.0000	146.0000	23.729	0	0	0
08/05/2006	R207	2007/02/01			Bond Future	7.4890	7.5300	0.547	0.0000	0.0000	0
08/05/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	40,287.0000	38,084.0000	(5.468)	0	0	0
08/05/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	12,715.0000	13,509.0000	6.245	0	0	0
08/05/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	19,477.0000	20,583.0000	5.678	0	0	0
08/05/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	52,906.0000	50,391.0000	(4.754)	0	0	0
08/05/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	66,970.0000	64,201.0000	(4.135)	0	0	0
08/05/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,704.0000	5,050.0000	7.355	0	0	0
08/05/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	82,099.0000	79,136.0000	(3.609)	0	0	0
08/05/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	13,603.0000	12,485.0000	(8.219)	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
08/05/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	1,428.0000	1,547.0000	8.333	0	0	0
08/05/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	54,247.0000	56,437.0000	4.037	0	0	0
08/05/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	70,820.0000	73,331.0000	3.546	0	0	0
08/05/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	40,115.0000	41,946.0000	4.564	0	0	0
08/05/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	114,055.0000	110,865.0000	(2.797)	0	0	0
08/05/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	20,526.0000	19,047.0000	(7.205)	0	0	0
08/05/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	2,658.0000	2,867.0000	7.863	0	0	0
08/05/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	97,908.0000	94,808.0000	(3.166)	0	0	0
08/05/2006	R207 2007/02/01	8.25	Put	Option on Bond Future	7,923.0000	8,462.0000	6.803	0	0	0
08/05/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	8,528.0000	7,731.0000	(9.346)	0	0	0
08/05/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	5,036.0000	4,504.0000	(10.564)	0	0	0
08/05/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	89,587.0000	92,363.0000	3.099	0	0	0
08/05/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	29,430.0000	27,581.0000	(6.283)	0	0	0
08/05/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	28,541.0000	30,001.0000	5.115	0	0	0

Grand Total:

2,994