



# Derivatives High/Low Report

High/Low for 08/03/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
08/03/2006	GOVI 2006/05/04			jGovi	241.7000	241.6550	(0.019)	0.0000	0.0000	699
08/03/2006	GOVI 2006/05/04	230.00	Call	jGovi	117,032.0000	116,580.0000	(0.386)	0	0	0
08/03/2006	GOVI 2006/05/04	230.00	Put	jGovi	32.0000	30.0000	(6.250)	0	0	0
08/03/2006	GOVI 2006/08/03			jGovi	246.0600	246.0190	(0.017)	0.0000	0.0000	0
08/03/2006	GOVI 2006/08/03	230.00	Put	jGovi	153.0000	152.0000	(0.654)	0	0	0
08/03/2006	GOVI 2006/08/03	230.00	Call	jGovi	160,753.0000	160,342.0000	(0.256)	0	0	0
08/03/2006	GOVI 2006/11/02			jGovi	250.4720	250.4390	(0.013)	0.0000	0.0000	0
08/03/2006	GOVI 2006/11/02	230.00	Call	jGovi	204,852.0000	204,521.0000	(0.162)	0	0	0
08/03/2006	GOVI 2006/11/02	230.00	Put	jGovi	132.0000	131.0000	(0.758)	0	0	0
08/03/2006	GOVI 2007/02/01			jGovi	254.8820	254.8470	(0.014)	0.0000	0.0000	0
08/03/2006	GOVI 2007/02/01	230.00	Call	jGovi	248,895.0000	248,544.0000	(0.141)	0	0	0
08/03/2006	GOVI 2007/02/01	230.00	Put	jGovi	75.0000	74.0000	(1.333)	0	0	0
08/03/2006	J153 2010/08/31			jSwap	7.3190	7.3140	(0.068)	0.0000	0.0000	0
08/03/2006	J157 2015/09/15			jSwap	7.4080	7.4130	0.067	0.0000	0.0000	0
08/03/2006	J186 2026/12/21			jSwap	7.0350	7.0510	0.227	0.0000	0.0000	0
08/03/2006	J194 2008/02/28			jSwap	7.1290	7.1130	(0.224)	0.0000	0.0000	0
08/03/2006	J201 2014/12/22			jSwap	7.3860	7.3900	0.054	0.0000	0.0000	0

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08/03/2006	J203	2017/09/15			jSwap	7.3900	7.3890	(0.014)	0.0000	0.0000	0
08/03/2006	J204	2018/12/21			jSwap	7.3690	7.3740	0.068	0.0000	0.0000	0
08/03/2006	J207	2020/01/15			jSwap	7.3320	7.3420	0.136	0.0000	0.0000	0
08/03/2006	JBAR	2005/03/16			jBar	7.0830	7.0830	-	0.0000	0.0000	0
08/03/2006	JFRA	2006/05/04			jFra	7.1210	7.1260	0.070	0.0000	0.0000	0
08/03/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	660.0000	663.0000	0.455	0	0	0
08/03/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	363.0000	354.0000	(2.479)	0	0	0
08/03/2006	JFRA	2006/08/03			jFra	7.0290	7.0060	(0.327)	0.0000	0.0000	0
08/03/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	844.0000	869.0000	2.962	0	0	0
08/03/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	915.0000	884.0000	(3.388)	0	0	0
08/03/2006	JFRA	2006/11/02			jFra	7.0740	7.0620	(0.170)	0.0000	0.0000	0
08/03/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,267.0000	1,249.0000	(1.421)	0	0	0
08/03/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,086.0000	1,097.0000	1.013	0	0	0
08/03/2006	JFRA	2007/02/01			jFra	7.1500	7.1430	(0.098)	0.0000	0.0000	500
08/03/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,854.0000	1,862.0000	0.431	0	0	0
08/03/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	997.0000	988.0000	(0.903)	0	0	0
08/03/2006	JFRA	2007/05/03			jFra	7.2980	7.2810	(0.233)	0.0000	0.0000	0
08/03/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,352.0000	1,332.0000	(1.479)	0	0	0
08/03/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,847.0000	1,868.0000	1.137	0	0	0
08/03/2006	JFRA	2007/08/02			jFra	7.3880	7.3800	(0.108)	0.0000	0.0000	0
08/03/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,891.0000	1,899.0000	0.423	0	0	0
08/03/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,617.0000	1,606.0000	(0.680)	0	0	0
08/03/2006	JFRA	2007/11/01			jFra	7.5600	7.4990	(0.807)	0.0000	0.0000	0
08/03/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,071.0000	1,988.0000	(4.008)	0	0	0

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08/03/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,913.0000	1,991.0000	4.077	0	0	0
08/03/2006	JN02	2006/05/04			jNote	7.2650	7.2510	(0.193)	0.0000	0.0000	0
08/03/2006	JN02	2006/05/04	7.25	Call	Option on jNote	8,122.0000	7,927.0000	(2.401)	0	0	0
08/03/2006	JN02	2006/05/04	7.25	Put	Option on jNote	7,781.0000	7,837.0000	0.720	0	0	0
08/03/2006	JN02	2006/08/03			jNote	7.3290	7.3200	(0.123)	0.0000	0.0000	0
08/03/2006	JN02	2006/08/03	7.25	Call	Option on jNote	13,481.0000	13,353.0000	(0.949)	0	0	0
08/03/2006	JN02	2006/08/03	7.25	Put	Option on jNote	12,015.0000	12,054.0000	0.325	0	0	0
08/03/2006	JN02	2006/11/02			jNote	7.4090	7.4090	-	0.0000	0.0000	0
08/03/2006	JN02	2006/11/02	7.25	Call	Option on jNote	17,668.0000	17,634.0000	(0.192)	0	0	0
08/03/2006	JN02	2006/11/02	7.25	Put	Option on jNote	14,717.0000	14,684.0000	(0.224)	0	0	0
08/03/2006	JN05	2006/05/04			jNote	7.5710	7.5700	(0.013)	0.0000	0.0000	0
08/03/2006	JN05	2006/05/04	7.25	Put	Option on jNote	2,963.0000	2,918.0000	(1.519)	0	0	0
08/03/2006	JN05	2006/05/04	7.25	Call	Option on jNote	16,277.0000	16,193.0000	(0.516)	0	0	0
08/03/2006	JN05	2006/08/03			jNote	7.6120	7.6130	0.013	0.0000	0.0000	0
08/03/2006	JN05	2006/08/03	7.25	Call	Option on jNote	21,536.0000	21,527.0000	(0.042)	0	0	0
08/03/2006	JN05	2006/08/03	7.25	Put	Option on jNote	6,539.0000	6,487.0000	(0.795)	0	0	0
08/03/2006	JN05	2006/11/02			jNote	7.6580	7.6640	0.078	0.0000	0.0000	0
08/03/2006	JN05	2006/11/02	7.25	Put	Option on jNote	8,991.0000	8,875.0000	(1.290)	0	0	0
08/03/2006	JN05	2006/11/02	7.25	Call	Option on jNote	25,869.0000	26,001.0000	0.510	0	0	0
08/03/2006	JN10	2006/05/04			jNote	7.6230	7.6370	0.184	0.0000	0.0000	0
08/03/2006	JN10	2006/05/04	7.25	Call	Option on jNote	26,857.0000	27,708.0000	3.169	0	0	0
08/03/2006	JN10	2006/05/04	7.25	Put	Option on jNote	855.0000	741.0000	(13.333)	0	0	0
08/03/2006	JN10	2006/08/03			jNote	7.6400	7.6530	0.170	0.0000	0.0000	0
08/03/2006	JN10	2006/08/03	7.25	Put	Option on jNote	3,393.0000	3,190.0000	(5.983)	0	0	0
08/03/2006	JN10	2006/08/03	7.25	Call	Option on jNote	30,545.0000	31,236.0000	2.262	0	0	0
08/03/2006	JN10	2006/11/02			jNote	7.6590	7.6740	0.196	0.0000	0.0000	0
08/03/2006	JN10	2006/11/02	7.25	Call	Option on jNote	34,032.0000	34,786.0000	2.216	0	0	0

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08/03/2006	JN10	2006/11/02	7.25	Put	Option on jNote	5,600.0000	5,327.0000	(4.875)	0	0	0
08/03/2006	JROD	2006/03/31			jRod	6.7320	6.7270	(0.074)	0.0000	0.0000	0
08/03/2006	JROD	2006/04/28			jRod	6.8370	6.8260	(0.161)	0.0000	0.0000	0
08/03/2006	JROD	2006/05/31			jRod	6.9780	6.9710	(0.100)	0.0000	0.0000	0
08/03/2006	JROD	2006/06/30			jRod	6.9410	6.9420	0.014	0.0000	0.0000	0
08/03/2006	JROD	2006/07/31			jRod	7.0080	7.0150	0.100	0.0000	0.0000	0
08/03/2006	JROD	2006/08/31			jRod	7.0640	7.0740	0.142	0.0000	0.0000	0
08/03/2006	R153	2006/05/04			Bond Future	7.3170	7.3120	(0.068)	0.0000	0.0000	13
08/03/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	5,573.0000	5,605.0000	0.574	0	0	0
08/03/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	8,325.0000	8,152.0000	(2.078)	0	0	0
08/03/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	15,036.0000	14,833.0000	(1.350)	0	0	0
08/03/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	1,944.0000	1,947.0000	0.154	0	0	0
08/03/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	11,659.0000	11,737.0000	0.669	0	0	0
08/03/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	19,544.0000	19,668.0000	0.634	0	0	0
08/03/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	1,948.0000	1,867.0000	(4.158)	0	0	0
08/03/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	4,182.0000	4,055.0000	(3.037)	0	0	0
08/03/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	418.0000	414.0000	(0.957)	0	0	0
08/03/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	23,961.0000	23,753.0000	(0.868)	0	0	0
08/03/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	47,424.0000	47,619.0000	0.411	0	0	0
08/03/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	76,094.0000	76,299.0000	0.269	0	0	0
08/03/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
08/03/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	66,607.0000	66,812.0000	0.308	0	0	0
08/03/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	57,036.0000	57,238.0000	0.354	0	0	0
08/03/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	111.0000	101.0000	(9.009)	0	0	0
08/03/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	28.0000	25.0000	(10.714)	0	0	0
08/03/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
08/03/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	37,888.0000	38,068.0000	0.475	0	0	0
08/03/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	28,473.0000	28,632.0000	0.558	0	0	0
08/03/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	865.0000	818.0000	(5.434)	0	0	0

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08/03/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	374.0000	349.0000	(6.684)	0	0	20
08/03/2006	R153	2006/08/03			Bond Future	7.3140	7.3070	(0.096)	0.0000	0.0000	1
08/03/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	12,639.0000	12,458.0000	(1.432)	0	0	0
08/03/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	10,155.0000	10,245.0000	0.886	0	0	0
08/03/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	30,545.0000	30,724.0000	0.586	0	0	0
08/03/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	4,320.0000	4,228.0000	(2.130)	0	0	0
08/03/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	5,722.0000	5,778.0000	0.979	0	0	0
08/03/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	46,675.0000	46,898.0000	0.478	0	0	0
08/03/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	17,974.0000	17,759.0000	(1.196)	0	0	0
08/03/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	16,036.0000	16,159.0000	0.767	0	0	0
08/03/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	6,176.0000	6,058.0000	(1.911)	0	0	0
08/03/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	8,852.0000	8,704.0000	(1.672)	0	0	100
08/03/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	22,929.0000	23,083.0000	0.672	0	0	0
08/03/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	1,794.0000	1,745.0000	(2.731)	0	0	0
08/03/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	55,073.0000	55,313.0000	0.436	0	0	0
08/03/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	1,006.0000	974.0000	(3.181)	0	0	0
08/03/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	63,697.0000	63,949.0000	0.396	0	0	0
08/03/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	3,044.0000	2,972.0000	(2.365)	0	0	0
08/03/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	535.0000	516.0000	(3.551)	0	0	0
08/03/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	38,644.0000	38,844.0000	0.518	0	0	0
08/03/2006	R153	2006/11/02			Bond Future	7.3210	7.3130	(0.109)	0.0000	0.0000	0
08/03/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	16,147.0000	15,964.0000	(1.133)	0	0	0
08/03/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	13,551.0000	13,661.0000	0.812	0	0	0
08/03/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	6,537.0000	6,439.0000	(1.499)	0	0	100
08/03/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	8,966.0000	9,048.0000	0.915	0	0	0
08/03/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	20,755.0000	20,545.0000	(1.012)	0	0	0
08/03/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	46,710.0000	46,925.0000	0.460	0	0	0
08/03/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	39,840.0000	40,034.0000	0.487	0	0	0
08/03/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	4,648.0000	4,571.0000	(1.657)	0	0	0
08/03/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	26,447.0000	26,211.0000	(0.892)	0	0	0
08/03/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	5,373.0000	5,429.0000	1.042	0	0	0
08/03/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	19,202.0000	19,337.0000	0.703	0	0	0
08/03/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	12,692.0000	12,535.0000	(1.237)	0	0	0
08/03/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	25,550.0000	25,708.0000	0.618	0	0	0

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08/03/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	10,022.0000	9,888.0000	(1.337)	0	0	0
08/03/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	3,223.0000	3,164.0000	(1.831)	0	0	0
08/03/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	61,507.0000	61,754.0000	0.402	0	0	0
08/03/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,179.0000	2,134.0000	(2.065)	0	0	0
08/03/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	53,960.0000	54,193.0000	0.432	0	0	0
08/03/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	2,819.0000	2,852.0000	1.171	0	0	0
08/03/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	33,269.0000	33,011.0000	(0.775)	0	0	0
08/03/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	32,426.0000	32,605.0000	0.552	0	0	0
08/03/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	7,968.0000	7,854.0000	(1.431)	0	0	0
08/03/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	69,272.0000	69,531.0000	0.374	0	0	0
08/03/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,435.0000	1,402.0000	(2.300)	0	0	0
08/03/2006	R153	2007/02/01			Bond Future	7.3440	7.3350	(0.123)	0.0000	0.0000	0
08/03/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	19,360.0000	19,173.0000	(0.966)	0	0	0
08/03/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	16,144.0000	16,265.0000	0.750	0	0	0
08/03/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	23,395.0000	23,185.0000	(0.898)	0	0	0
08/03/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	11,573.0000	11,671.0000	0.847	0	0	0
08/03/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,866.0000	3,807.0000	(1.526)	0	0	0
08/03/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	66,726.0000	66,975.0000	0.373	0	0	0
08/03/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	5,118.0000	5,047.0000	(1.387)	0	0	0
08/03/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	59,981.0000	60,217.0000	0.393	0	0	0
08/03/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	53,474.0000	53,695.0000	0.413	0	0	0
08/03/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	6,682.0000	6,596.0000	(1.287)	0	0	0
08/03/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	8,601.0000	8,499.0000	(1.186)	0	0	0
08/03/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	47,249.0000	47,454.0000	0.434	0	0	0
08/03/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	41,350.0000	41,539.0000	0.457	0	0	0
08/03/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	7,743.0000	7,818.0000	0.969	0	0	0
08/03/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	34,006.0000	33,750.0000	(0.753)	0	0	0
08/03/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	10,923.0000	10,803.0000	(1.099)	0	0	0
08/03/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	28,251.0000	28,018.0000	(0.825)	0	0	0
08/03/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	21,818.0000	21,960.0000	0.651	0	0	0
08/03/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	4,731.0000	4,784.0000	1.120	0	0	0
08/03/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	16,506.0000	16,341.0000	(1.000)	0	0	0
08/03/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	34,534.0000	34,709.0000	0.507	0	0	0
08/03/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	12,401.0000	12,269.0000	(1.064)	0	0	0
08/03/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	27,990.0000	28,149.0000	0.568	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
08/03/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	14,229.0000	14,081.0000	(1.040)	0	0	0
08/03/2006	R157	2006/05/04			Bond Future	7.4270	7.4320	0.067	0.0000	0.0000	7
08/03/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	21,845.0000	22,026.0000	0.829	0	0	0
08/03/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	6,917.0000	6,680.0000	(3.426)	0	0	0
08/03/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	1,660.0000	1,646.0000	(0.843)	0	0	0
08/03/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	48,558.0000	48,125.0000	(0.892)	0	0	0
08/03/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	38,223.0000	38,538.0000	0.824	0	0	0
08/03/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	1,845.0000	1,741.0000	(5.637)	0	0	0
08/03/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	31,268.0000	30,850.0000	(1.337)	0	0	0
08/03/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	235.0000	227.0000	(3.404)	0	0	0
08/03/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	123,807.0000	123,387.0000	(0.339)	0	0	0
08/03/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	4,567.0000	4,568.0000	0.022	0	0	0
08/03/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	19.0000	18.0000	(5.263)	0	0	0
08/03/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
08/03/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	142,081.0000	141,662.0000	(0.295)	0	0	0
08/03/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	86,340.0000	85,914.0000	(0.493)	0	0	0
08/03/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	105,221.0000	104,799.0000	(0.401)	0	0	0
08/03/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	628.0000	616.0000	(1.911)	0	0	0
08/03/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	16,958.0000	16,601.0000	(2.105)	0	0	50
08/03/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	67,325.0000	66,894.0000	(0.640)	0	0	0
08/03/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	10,863.0000	10,925.0000	0.571	0	0	0
08/03/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	89.0000	85.0000	(4.494)	0	0	115
08/03/2006	R157	2006/08/03			Bond Future	7.4300	7.4340	0.054	0.0000	0.0000	4
08/03/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	54,714.0000	54,395.0000	(0.583)	0	0	0
08/03/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	104,903.0000	104,566.0000	(0.321)	0	0	0
08/03/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	139,372.0000	139,040.0000	(0.238)	0	0	0
08/03/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	13,581.0000	13,614.0000	0.243	0	0	100
08/03/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	2,332.0000	2,322.0000	(0.429)	0	0	0
08/03/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	30,048.0000	30,174.0000	0.419	0	0	0
08/03/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	4,190.0000	4,179.0000	(0.263)	0	0	0
08/03/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	122,070.0000	121,734.0000	(0.275)	0	0	0
08/03/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	616.0000	610.0000	(0.974)	0	0	0
08/03/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	15,222.0000	15,020.0000	(1.327)	0	0	0
08/03/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	88,135.0000	87,798.0000	(0.382)	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
08/03/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	7,596.0000	7,459.0000	(1.804)	0	0	0
08/03/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	39,427.0000	39,132.0000	(0.748)	0	0	0
08/03/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	9,122.0000	9,131.0000	0.099	0	0	0
08/03/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	43,366.0000	43,556.0000	0.438	0	0	0
08/03/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	25,906.0000	25,651.0000	(0.984)	0	0	0
08/03/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	1,232.0000	1,223.0000	(0.731)	0	0	0
08/03/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	6,162.0000	6,158.0000	(0.065)	0	0	0
08/03/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	20,197.0000	20,269.0000	0.356	0	0	0
08/03/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	71,118.0000	70,787.0000	(0.465)	0	0	0
08/03/2006	R157	2006/11/02			Bond Future	7.4380	7.4420	0.054	0.0000	0.0000	0
08/03/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,078.0000	1,074.0000	(0.371)	0	0	0
08/03/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	170,188.0000	169,865.0000	(0.190)	0	0	0
08/03/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	9,913.0000	9,918.0000	0.050	0	0	117
08/03/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	2,851.0000	2,846.0000	(0.175)	0	0	0
08/03/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	1,779.0000	1,774.0000	(0.281)	0	0	0
08/03/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	37,243.0000	37,367.0000	0.333	0	0	0
08/03/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	22,135.0000	21,939.0000	(0.885)	0	0	0
08/03/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	91,288.0000	90,974.0000	(0.344)	0	0	0
08/03/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	32,937.0000	32,703.0000	(0.710)	0	0	0
08/03/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	28,002.0000	28,087.0000	0.304	0	0	0
08/03/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	153,997.0000	153,673.0000	(0.210)	0	0	0
08/03/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	12,669.0000	12,685.0000	0.126	0	0	0
08/03/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	45,960.0000	45,695.0000	(0.577)	0	0	0
08/03/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	137,857.0000	137,533.0000	(0.235)	0	0	0
08/03/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	21,364.0000	21,418.0000	0.253	0	0	0
08/03/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	49,029.0000	49,198.0000	0.345	0	0	0
08/03/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	63,576.0000	63,793.0000	0.341	0	0	0
08/03/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	13,488.0000	13,338.0000	(1.112)	0	0	0
08/03/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	60,248.0000	59,960.0000	(0.478)	0	0	0
08/03/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	16,363.0000	16,394.0000	0.189	0	0	0
08/03/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	75,478.0000	75,175.0000	(0.401)	0	0	0
08/03/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	4,441.0000	4,438.0000	(0.068)	0	0	0
08/03/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	121,908.0000	121,585.0000	(0.265)	0	0	0
08/03/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	6,727.0000	6,727.0000	-	0	0	0
08/03/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	106,319.0000	106,000.0000	(0.300)	0	0	0



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08/03/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	7,204.0000	7,102.0000	(1.416)	0	0	0
08/03/2006	R157	2007/02/01			Bond Future	7.4550	7.4590	0.054	0.0000	0.0000	0
08/03/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	17,638.0000	17,488.0000	(0.850)	0	0	0
08/03/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	53,598.0000	53,759.0000	0.300	0	0	0
08/03/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	66,190.0000	65,924.0000	(0.402)	0	0	0
08/03/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	28,995.0000	29,061.0000	0.228	0	0	0
08/03/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	21,325.0000	21,354.0000	0.136	0	0	0
08/03/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	81,283.0000	81,002.0000	(0.346)	0	0	0
08/03/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	24,704.0000	24,749.0000	0.182	0	0	0
08/03/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	51,661.0000	51,416.0000	(0.474)	0	0	0
08/03/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	96,799.0000	96,506.0000	(0.303)	0	0	0
08/03/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	5,840.0000	5,838.0000	(0.034)	0	0	0
08/03/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	168,076.0000	167,762.0000	(0.187)	0	0	0
08/03/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	34,635.0000	34,727.0000	0.266	0	0	0
08/03/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	4,204.0000	4,200.0000	(0.095)	0	0	0
08/03/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	153,183.0000	152,870.0000	(0.204)	0	0	0
08/03/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	38,125.0000	37,907.0000	(0.572)	0	0	0
08/03/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	18,710.0000	18,728.0000	0.096	0	0	0
08/03/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	7,992.0000	7,992.0000	-	0	0	0
08/03/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	10,771.0000	10,775.0000	0.037	0	0	0
08/03/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	110,187.0000	109,886.0000	(0.273)	0	0	0
08/03/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	14,301.0000	14,311.0000	0.070	0	0	0
08/03/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	124,127.0000	123,820.0000	(0.247)	0	0	0
08/03/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	43,032.0000	43,156.0000	0.288	0	0	0
08/03/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	138,498.0000	138,187.0000	(0.225)	0	0	0
08/03/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	26,983.0000	26,796.0000	(0.693)	0	0	0
08/03/2006	R186	2006/05/04			Bond Future	7.0800	7.0950	0.212	7.0800	7.0800	30
08/03/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	27,543.0000	28,551.0000	3.660	0	0	0
08/03/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	16,543.0000	15,503.0000	(6.287)	0	0	0
08/03/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	27.0000	26.0000	(3.704)	0	0	0
08/03/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	175,114.0000	173,067.0000	(1.169)	0	0	0
08/03/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	113.0000	114.0000	0.885	0	0	0
08/03/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	417.0000	425.0000	1.918	0	0	0
08/03/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	202,251.0000	200,203.0000	(1.013)	0	0	0

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08/03/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	228,494.0000	226,446.0000	(0.896)	0	0	0
08/03/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	5.0000	5.0000	-	0	0	0
08/03/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	147,193.0000	145,152.0000	(1.387)	0	0	0
08/03/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	83,760.0000	85,679.0000	2.291	0	0	0
08/03/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	61,949.0000	60,130.0000	(2.936)	0	0	0
08/03/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	1,335.0000	1,367.0000	2.397	0	0	0
08/03/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	13,536.0000	14,056.0000	3.842	0	0	0
08/03/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	36,478.0000	34,949.0000	(4.192)	0	0	0
08/03/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	6,312.0000	6,541.0000	3.628	0	0	0
08/03/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	5,223.0000	4,731.0000	(9.420)	0	0	0
08/03/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	914.0000	785.0000	(14.114)	0	0	0
08/03/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	118,840.0000	116,823.0000	(1.697)	0	0	0
08/03/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	51,466.0000	53,022.0000	3.023	0	0	0
08/03/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	90,027.0000	88,069.0000	(2.175)	0	0	0
08/03/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	2,886.0000	2,976.0000	3.119	0	0	0
08/03/2006	R186	2006/08/03			Bond Future	7.0740	7.0900	0.226	0.0000	0.0000	0
08/03/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	40,239.0000	41,291.0000	2.614	0	0	0
08/03/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	30,134.0000	29,015.0000	(3.713)	0	0	0
08/03/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	151,870.0000	149,833.0000	(1.341)	0	0	0
08/03/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	228,650.0000	226,500.0000	(0.940)	0	0	0
08/03/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	756.0000	776.0000	2.646	0	0	0
08/03/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	362.0000	371.0000	2.486	0	0	0
08/03/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	1,509.0000	1,549.0000	2.651	0	0	0
08/03/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	2,878.0000	2,953.0000	2.606	0	0	0
08/03/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	203,275.0000	201,144.0000	(1.048)	0	0	0
08/03/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	5,243.0000	5,377.0000	2.556	0	0	0
08/03/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	12,820.0000	13,150.0000	2.574	0	0	0
08/03/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	177,569.0000	175,474.0000	(1.180)	0	0	0
08/03/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	50,699.0000	49,258.0000	(2.842)	0	0	0
08/03/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	253,476.0000	251,316.0000	(0.852)	0	0	0
08/03/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	18,481.0000	18,973.0000	2.662	0	0	0
08/03/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	74,544.0000	72,865.0000	(2.252)	0	0	0
08/03/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	27,108.0000	27,836.0000	2.686	0	0	0
08/03/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	126,653.0000	124,705.0000	(1.538)	0	0	0
08/03/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	9,122.0000	9,344.0000	2.434	0	0	0

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08/03/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	60,478.0000	61,903.0000	2.356	0	0	0
08/03/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	15,394.0000	14,649.0000	(4.840)	0	0	0
08/03/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	100,179.0000	98,339.0000	(1.837)	0	0	0
08/03/2006	R186	2006/11/02			Bond Future	7.0700	7.0850	0.212	0.0000	0.0000	0
08/03/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	42,002.0000	40,934.0000	(2.543)	0	0	0
08/03/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	3,667.0000	3,739.0000	1.963	0	0	0
08/03/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	230,664.0000	228,714.0000	(0.845)	0	0	0
08/03/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	206,743.0000	204,831.0000	(0.925)	0	0	0
08/03/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	5,736.0000	5,845.0000	1.900	0	0	0
08/03/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	8,767.0000	8,928.0000	1.836	0	0	0
08/03/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	13,528.0000	12,997.0000	(3.925)	0	0	0
08/03/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	51,493.0000	52,446.0000	1.851	0	0	0
08/03/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	93,757.0000	95,246.0000	1.588	0	0	0
08/03/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	182,849.0000	180,989.0000	(1.017)	0	0	0
08/03/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	13,088.0000	13,318.0000	1.757	0	0	0
08/03/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	86,404.0000	84,933.0000	(1.702)	0	0	0
08/03/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	19,082.0000	19,402.0000	1.677	0	0	0
08/03/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	63,069.0000	61,773.0000	(2.055)	0	0	0
08/03/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	39,110.0000	39,835.0000	1.854	0	0	0
08/03/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	159,270.0000	157,480.0000	(1.124)	0	0	0
08/03/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	111,058.0000	109,456.0000	(1.442)	0	0	0
08/03/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	136,348.0000	134,647.0000	(1.248)	0	0	0
08/03/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	23,771.0000	24,189.0000	1.758	0	0	0
08/03/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	30,202.0000	30,752.0000	1.821	0	0	0
08/03/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	25,710.0000	24,904.0000	(3.135)	0	0	0
08/03/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	69,911.0000	71,127.0000	1.739	0	0	0
08/03/2006	R186	2007/02/01			Bond Future	7.0680	7.0840	0.226	0.0000	0.0000	0
08/03/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	187,946.0000	186,053.0000	(1.007)	0	0	0
08/03/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	49,162.0000	48,035.0000	(2.292)	0	0	0
08/03/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	58,313.0000	59,326.0000	1.737	0	0	0
08/03/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	144,282.0000	142,563.0000	(1.191)	0	0	0
08/03/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	97,539.0000	99,055.0000	1.554	0	0	0
08/03/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	27,569.0000	27,989.0000	1.523	0	0	0
08/03/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	18,214.0000	17,591.0000	(3.420)	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
08/03/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	32,314.0000	32,831.0000	1.600	0	0	0
08/03/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	38,546.0000	39,187.0000	1.663	0	0	0
08/03/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	94,605.0000	93,107.0000	(1.583)	0	0	0
08/03/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	119,246.0000	117,623.0000	(1.361)	0	0	0
08/03/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	233,220.0000	231,215.0000	(0.860)	0	0	0
08/03/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	10,550.0000	10,734.0000	1.744	0	0	0
08/03/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	210,501.0000	208,546.0000	(0.929)	0	0	0
08/03/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	14,765.0000	15,013.0000	1.680	0	0	0
08/03/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	165,786.0000	163,972.0000	(1.094)	0	0	0
08/03/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	7,420.0000	7,555.0000	1.819	0	0	0
08/03/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	20,338.0000	20,664.0000	1.603	0	0	0
08/03/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	46,963.0000	47,767.0000	1.712	0	0	0
08/03/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	71,011.0000	69,675.0000	(1.881)	0	0	0
08/03/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	75,469.0000	76,725.0000	1.664	0	0	0
08/03/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	31,879.0000	30,994.0000	(2.776)	0	0	0
08/03/2006	R194	2006/05/04			Bond Future	7.1000	7.0840	(0.225)	0.0000	0.0000	101
08/03/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
08/03/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	7,543.0000	7,758.0000	2.850	0	0	0
08/03/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	23,819.0000	24,093.0000	1.150	0	0	0
08/03/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	666.0000	605.0000	(9.159)	0	0	0
08/03/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,183.0000	4,344.0000	3.849	0	0	0
08/03/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	19,650.0000	19,920.0000	1.374	0	0	0
08/03/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	11,405.0000	11,653.0000	2.174	0	0	0
08/03/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	39.0000	33.0000	(15.385)	0	0	0
08/03/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,550.0000	6,305.0000	(3.740)	0	0	0
08/03/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
08/03/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/03/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	32,140.0000	32,416.0000	0.859	0	0	0
08/03/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	1,597.0000	1,482.0000	(7.201)	0	0	0
08/03/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	260.0000	232.0000	(10.769)	0	0	0
08/03/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	483.0000	515.0000	6.625	0	0	0
08/03/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	27,988.0000	28,264.0000	0.986	0	0	0
08/03/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	65.0000	71.0000	9.231	0	0	0
08/03/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	1,760.0000	1,850.0000	5.114	0	0	0
08/03/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,494.0000	10,223.0000	(2.582)	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
08/03/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	99.0000	86.0000	(13.131)	0	0	0
08/03/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	15,488.0000	15,752.0000	1.705	0	0	0
08/03/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	14,817.0000	14,541.0000	(1.863)	0	0	0
08/03/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	3,489.0000	3,302.0000	(5.360)	0	0	0
08/03/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
08/03/2006	R194	2006/08/03			Bond Future	7.0540	7.0340	(0.284)	0.0000	0.0000	0
08/03/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	11,849.0000	12,076.0000	1.916	0	0	0
08/03/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	8,824.0000	9,025.0000	2.278	0	0	0
08/03/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	224.0000	209.0000	(6.696)	0	0	0
08/03/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,168.0000	2,070.0000	(4.520)	0	0	0
08/03/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	28,735.0000	29,027.0000	1.016	0	0	0
08/03/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	115.0000	106.0000	(7.826)	0	0	0
08/03/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	25,228.0000	25,513.0000	1.130	0	0	0
08/03/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	21,785.0000	22,060.0000	1.262	0	0	0
08/03/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	415.0000	390.0000	(6.024)	0	0	0
08/03/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,140.0000	3,008.0000	(4.204)	0	0	0
08/03/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	18,450.0000	18,710.0000	1.409	0	0	0
08/03/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	731.0000	692.0000	(5.335)	0	0	0
08/03/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	6,072.0000	6,240.0000	2.767	0	0	0
08/03/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,640.0000	6,427.0000	(3.208)	0	0	0
08/03/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	2,070.0000	2,157.0000	4.203	0	0	0
08/03/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,488.0000	1,415.0000	(4.906)	0	0	0
08/03/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	4,628.0000	4,457.0000	(3.695)	0	0	0
08/03/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,819.0000	3,948.0000	3.378	0	0	0
08/03/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,045.0000	991.0000	(5.167)	0	0	0
08/03/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	15,093.0000	15,339.0000	1.630	0	0	0
08/03/2006	R194	2006/11/02			Bond Future	7.0200	6.9930	(0.385)	0.0000	0.0000	0
08/03/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	509.0000	542.0000	6.483	0	0	0
08/03/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	2,135.0000	2,227.0000	4.309	0	0	0
08/03/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	10,969.0000	10,686.0000	(2.580)	0	0	0
08/03/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1,143.0000	1,202.0000	5.162	0	0	0
08/03/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	13,554.0000	13,245.0000	(2.280)	0	0	0
08/03/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	9,565.0000	9,780.0000	2.248	0	0	0
08/03/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	6,927.0000	6,712.0000	(3.104)	0	0	0

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08/03/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	8,756.0000	8,507.0000	(2.844)	0	0	0
08/03/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	3,496.0000	3,623.0000	3.633	0	0	0
08/03/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	4,356.0000	4,204.0000	(3.489)	0	0	0
08/03/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	7,266.0000	7,456.0000	2.615	0	0	0
08/03/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	5,201.0000	5,361.0000	3.076	0	0	0
08/03/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	5,454.0000	5,272.0000	(3.337)	0	0	0
08/03/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	3,505.0000	3,378.0000	(3.623)	0	0	0
08/03/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	2,846.0000	2,740.0000	(3.725)	0	0	0
08/03/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	12,042.0000	12,278.0000	1.960	0	0	0
08/03/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	14,627.0000	14,880.0000	1.730	0	0	0
08/03/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	17,087.0000	17,360.0000	1.598	0	0	0
08/03/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,308.0000	2,219.0000	(3.856)	0	0	0
08/03/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	1,164.0000	1,111.0000	(4.553)	0	0	0
08/03/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	1,659.0000	1,589.0000	(4.219)	0	0	0
08/03/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	19,689.0000	19,978.0000	1.468	0	0	0
08/03/2006	R194	2007/02/01			Bond Future	7.0100	6.9760	(0.485)	0.0000	0.0000	0
08/03/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	7,039.0000	6,831.0000	(2.955)	0	0	0
08/03/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	4,358.0000	4,500.0000	3.258	0	0	0
08/03/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	5,160.0000	5,000.0000	(3.101)	0	0	0
08/03/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	7,626.0000	7,815.0000	2.478	0	0	0
08/03/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	5,968.0000	5,785.0000	(3.066)	0	0	0
08/03/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	5,865.0000	6,032.0000	2.847	0	0	0
08/03/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	3,959.0000	3,835.0000	(3.132)	0	0	0
08/03/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	11,534.0000	11,759.0000	1.951	0	0	0
08/03/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	4,500.0000	4,359.0000	(3.133)	0	0	0
08/03/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	13,663.0000	13,901.0000	1.742	0	0	0
08/03/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	9,525.0000	9,734.0000	2.194	0	0	0
08/03/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	3,548.0000	3,437.0000	(3.129)	0	0	0
08/03/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	17,425.0000	17,695.0000	1.549	0	0	0
08/03/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	1,769.0000	1,702.0000	(3.787)	0	0	0
08/03/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	19,448.0000	19,731.0000	1.455	0	0	0
08/03/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	2,258.0000	2,178.0000	(3.543)	0	0	0
08/03/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	2,848.0000	2,752.0000	(3.371)	0	0	0
08/03/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	8,286.0000	8,051.0000	(2.836)	0	0	0
08/03/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	15,493.0000	15,748.0000	1.646	0	0	0

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08/03/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	9,817.0000	9,554.0000	(2.679)	0	0	0
08/03/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	3,017.0000	3,132.0000	3.812	0	0	0
08/03/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,108.0000	1,168.0000	5.415	0	0	0
08/03/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	1,950.0000	2,037.0000	4.462	0	0	0
08/03/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	11,582.0000	11,292.0000	(2.504)	0	0	0
08/03/2006	R201	2006/05/04			Bond Future	7.4040	7.4080	0.054	0.0000	0.0000	66
08/03/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
08/03/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	8,440.0000	8,453.0000	0.154	0	0	0
08/03/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	113,939.0000	113,673.0000	(0.233)	0	0	0
08/03/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	14,777.0000	14,524.0000	(1.712)	0	0	0
08/03/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	4,080.0000	4,059.0000	(0.515)	0	0	0
08/03/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	35.0000	32.0000	(8.571)	0	0	0
08/03/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	99,473.0000	99,206.0000	(0.268)	0	0	0
08/03/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	26,698.0000	26,412.0000	(1.071)	0	0	0
08/03/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	70,024.0000	69,745.0000	(0.398)	0	0	0
08/03/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	84,794.0000	84,523.0000	(0.320)	0	0	0
08/03/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	130.0000	124.0000	(4.615)	0	0	0
08/03/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	893.0000	873.0000	(2.240)	0	0	0
08/03/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	55,136.0000	54,851.0000	(0.517)	0	0	0
08/03/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	423.0000	409.0000	(3.310)	0	0	0
08/03/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	40,497.0000	40,207.0000	(0.716)	0	0	0
08/03/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	1,913.0000	1,888.0000	(1.307)	0	0	0
08/03/2006	R201	2006/08/03			Bond Future	7.4080	7.4120	0.054	0.0000	0.0000	0
08/03/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	71,661.0000	71,392.0000	(0.375)	0	0	0
08/03/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	3,794.0000	3,784.0000	(0.264)	0	0	0
08/03/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	98,324.0000	98,057.0000	(0.272)	0	0	0
08/03/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	2,193.0000	2,183.0000	(0.456)	0	0	0
08/03/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	634.0000	628.0000	(0.946)	0	0	0
08/03/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	84,822.0000	84,553.0000	(0.317)	0	0	0
08/03/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	111,965.0000	111,701.0000	(0.236)	0	0	0
08/03/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	15,232.0000	15,286.0000	0.355	0	0	0
08/03/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	21,170.0000	20,965.0000	(0.968)	0	0	0
08/03/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	10,500.0000	10,523.0000	0.219	0	0	0
08/03/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	1,208.0000	1,200.0000	(0.662)	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
08/03/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	32,364.0000	32,129.0000	(0.726)	0	0	0
08/03/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	58,044.0000	57,780.0000	(0.455)	0	0	0
08/03/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	5,221.0000	5,216.0000	(0.096)	0	0	0
08/03/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	44,827.0000	44,573.0000	(0.567)	0	0	0
08/03/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	7,336.0000	7,341.0000	0.068	0	0	0
08/03/2006	R201	2006/11/02			Bond Future	7.4130	7.4180	0.067	0.0000	0.0000	0
08/03/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	26,880.0000	26,657.0000	(0.830)	0	0	0
08/03/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	21,394.0000	21,488.0000	0.439	0	0	0
08/03/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	18,021.0000	17,836.0000	(1.027)	0	0	0
08/03/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	37,421.0000	37,596.0000	0.468	0	0	0
08/03/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	10,889.0000	10,748.0000	(1.295)	0	0	0
08/03/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	28,395.0000	28,526.0000	0.461	0	0	0
08/03/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	86,626.0000	86,317.0000	(0.357)	0	0	0
08/03/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	111,389.0000	111,073.0000	(0.284)	0	0	0
08/03/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	16,725.0000	16,788.0000	0.377	0	0	0
08/03/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	37,778.0000	37,525.0000	(0.670)	0	0	0
08/03/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	48,694.0000	48,916.0000	0.456	0	0	0
08/03/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	5,699.0000	5,605.0000	(1.649)	0	0	0
08/03/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	2,751.0000	2,750.0000	(0.036)	0	0	0
08/03/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	13,276.0000	13,317.0000	0.309	0	0	0
08/03/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	62,042.0000	61,752.0000	(0.467)	0	0	0
08/03/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	49,609.0000	49,334.0000	(0.554)	0	0	0
08/03/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	74,838.0000	74,536.0000	(0.404)	0	0	0
08/03/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	10,710.0000	10,735.0000	0.233	0	0	0
08/03/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	98,858.0000	98,544.0000	(0.318)	0	0	0
08/03/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	6,113.0000	6,120.0000	0.115	0	0	0
08/03/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	4,152.0000	4,155.0000	0.072	0	0	0
08/03/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	8,780.0000	8,795.0000	0.171	0	0	0
08/03/2006	R201	2007/02/01			Bond Future	7.4260	7.4310	0.067	0.0000	0.0000	0
08/03/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	21,664.0000	21,486.0000	(0.822)	0	0	0
08/03/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	41,463.0000	41,229.0000	(0.564)	0	0	0
08/03/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	65,169.0000	64,900.0000	(0.413)	0	0	0
08/03/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	26,058.0000	26,157.0000	0.380	0	0	0
08/03/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	18,413.0000	18,467.0000	0.293	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
08/03/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	21,710.0000	21,784.0000	0.341	0	0	0
08/03/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	15,827.0000	15,866.0000	0.246	0	0	0
08/03/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	53,094.0000	52,840.0000	(0.478)	0	0	0
08/03/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	30,610.0000	30,402.0000	(0.680)	0	0	0
08/03/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	77,538.0000	77,258.0000	(0.361)	0	0	0
08/03/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	32,590.0000	32,721.0000	0.402	0	0	0
08/03/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	111,110.0000	110,809.0000	(0.271)	0	0	0
08/03/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	88,321.0000	88,032.0000	(0.327)	0	0	0
08/03/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	50,955.0000	51,161.0000	0.404	0	0	0
08/03/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	5,693.0000	5,700.0000	0.123	0	0	0
08/03/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	7,772.0000	7,784.0000	0.154	0	0	0
08/03/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	99,545.0000	99,249.0000	(0.297)	0	0	0
08/03/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	10,439.0000	10,457.0000	0.172	0	0	0
08/03/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	13,798.0000	13,825.0000	0.196	0	0	0
08/03/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	8,213.0000	8,110.0000	(1.254)	0	0	0
08/03/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	40,805.0000	40,972.0000	0.409	0	0	0
08/03/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	14,116.0000	13,974.0000	(1.006)	0	0	0
08/03/2006	R203	2006/05/04			Bond Future	7.4210	7.4200	(0.013)	0.0000	0.0000	0
08/03/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	45,426.0000	45,464.0000	0.084	0	0	0
08/03/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	980.0000	938.0000	(4.286)	0	0	0
08/03/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	3,493.0000	3,403.0000	(2.577)	0	0	0
08/03/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	29,058.0000	29,046.0000	(0.041)	0	0	0
08/03/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	20,462.0000	20,311.0000	(0.738)	0	0	0
08/03/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	6,844.0000	6,773.0000	(1.037)	0	0	0
08/03/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	2,281.0000	2,232.0000	(2.148)	0	0	0
08/03/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	205.0000	192.0000	(6.341)	0	0	0
08/03/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	63,078.0000	63,144.0000	0.105	0	0	0
08/03/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	36,225.0000	36,096.0000	(0.356)	0	0	0
08/03/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	115,542.0000	115,621.0000	0.068	0	0	0
08/03/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	9,516.0000	9,378.0000	(1.450)	0	0	0
08/03/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	15,730.0000	15,671.0000	(0.375)	0	0	0
08/03/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	98,413.0000	98,491.0000	0.079	0	0	0
08/03/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	32.0000	29.0000	(9.375)	0	0	0
08/03/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	80,888.0000	80,964.0000	0.094	0	0	0
08/03/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	4.0000	3.0000	(25.000)	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
08/03/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/03/2006	R203	2006/08/03			Bond Future	7.4230	7.4220	(0.013)	0.0000	0.0000	0
08/03/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	48,634.0000	48,654.0000	0.041	0	0	0
08/03/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	4,983.0000	4,925.0000	(1.164)	0	0	0
08/03/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	34,686.0000	34,682.0000	(0.012)	0	0	0
08/03/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	7,712.0000	7,678.0000	(0.441)	0	0	0
08/03/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	27,550.0000	27,439.0000	(0.403)	0	0	0
08/03/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	41,294.0000	41,182.0000	(0.271)	0	0	0
08/03/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	13,982.0000	13,948.0000	(0.243)	0	0	0
08/03/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	9,650.0000	9,569.0000	(0.839)	0	0	0
08/03/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,329.0000	2,293.0000	(1.546)	0	0	0
08/03/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	64,155.0000	64,196.0000	0.064	0	0	0
08/03/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	22,987.0000	22,964.0000	(0.100)	0	0	0
08/03/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	17,021.0000	16,920.0000	(0.593)	0	0	0
08/03/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	126.0000	122.0000	(3.175)	0	0	0
08/03/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	80,552.0000	80,609.0000	0.071	0	0	0
08/03/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	97,268.0000	97,336.0000	0.070	0	0	0
08/03/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	981.0000	961.0000	(2.039)	0	0	0
08/03/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	113,942.0000	114,016.0000	0.065	0	0	0
08/03/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	371.0000	362.0000	(2.426)	0	0	0
08/03/2006	R203	2006/11/02			Bond Future	7.4290	7.4280	(0.013)	0.0000	0.0000	0
08/03/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	18,623.0000	18,605.0000	(0.097)	0	0	0
08/03/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	11,866.0000	11,844.0000	(0.185)	0	0	0
08/03/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	45,379.0000	45,281.0000	(0.216)	0	0	0
08/03/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	60,758.0000	60,660.0000	(0.161)	0	0	0
08/03/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	32,440.0000	32,346.0000	(0.290)	0	0	0
08/03/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	7,074.0000	7,053.0000	(0.297)	0	0	0
08/03/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	14,265.0000	14,192.0000	(0.512)	0	0	0
08/03/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	78,267.0000	78,173.0000	(0.120)	0	0	0
08/03/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	27,505.0000	27,496.0000	(0.033)	0	0	0
08/03/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	22,090.0000	22,003.0000	(0.394)	0	0	0
08/03/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	3,925.0000	3,907.0000	(0.459)	0	0	0
08/03/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	51,246.0000	51,265.0000	0.037	0	0	0
08/03/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	38,463.0000	38,467.0000	0.010	0	0	0

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08/03/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	65,461.0000	65,495.0000	0.052	0	0	0
08/03/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,367.0000	1,349.0000	(1.317)	0	0	0
08/03/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	8,703.0000	8,646.0000	(0.655)	0	0	0
08/03/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,700.0000	2,672.0000	(1.037)	0	0	0
08/03/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	96,422.0000	96,481.0000	0.061	0	0	0
08/03/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	5,001.0000	4,960.0000	(0.820)	0	0	0
08/03/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	80,660.0000	80,708.0000	0.060	0	0	0
08/03/2006	R203	2007/02/01			Bond Future	7.4420	7.4410	(0.013)	0.0000	0.0000	0
08/03/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	53,656.0000	53,674.0000	0.034	0	0	0
08/03/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	18,935.0000	18,866.0000	(0.364)	0	0	0
08/03/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	41,773.0000	41,779.0000	0.014	0	0	0
08/03/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	49,695.0000	49,605.0000	(0.181)	0	0	0
08/03/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	37,291.0000	37,204.0000	(0.233)	0	0	0
08/03/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	12,756.0000	12,698.0000	(0.455)	0	0	0
08/03/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	15,756.0000	15,740.0000	(0.102)	0	0	0
08/03/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	66,807.0000	66,837.0000	0.045	0	0	0
08/03/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,739.0000	1,723.0000	(0.920)	0	0	0
08/03/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	80,926.0000	80,967.0000	0.051	0	0	0
08/03/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	64,204.0000	64,112.0000	(0.143)	0	0	0
08/03/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	110,866.0000	110,925.0000	0.053	0	0	0
08/03/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,052.0000	3,028.0000	(0.786)	0	0	0
08/03/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	95,706.0000	95,757.0000	0.053	0	0	0
08/03/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	5,128.0000	5,094.0000	(0.663)	0	0	0
08/03/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	8,257.0000	8,211.0000	(0.557)	0	0	0
08/03/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	10,438.0000	10,421.0000	(0.163)	0	0	0
08/03/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	6,583.0000	6,568.0000	(0.228)	0	0	0
08/03/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	80,646.0000	80,556.0000	(0.112)	0	0	0
08/03/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	22,719.0000	22,708.0000	(0.048)	0	0	0
08/03/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	27,056.0000	26,977.0000	(0.292)	0	0	0
08/03/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	31,407.0000	31,403.0000	(0.013)	0	0	0
08/03/2006	R204	2006/05/04			Bond Future	7.3860	7.3910	0.068	7.3600	7.3600	80
08/03/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	50,744.0000	50,315.0000	(0.845)	0	0	0
08/03/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	892.0000	883.0000	(1.009)	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
08/03/2006	R204	2006/08/03			Bond Future	7.3890	7.3930	0.054	0.0000	0.0000	0
08/03/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	53,959.0000	53,639.0000	(0.593)	0	0	0
08/03/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	4,963.0000	4,973.0000	0.201	0	0	0
08/03/2006	R204	2006/11/02			Bond Future	7.3930	7.3970	0.054	0.0000	0.0000	0
08/03/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	22,371.0000	22,168.0000	(0.907)	0	0	0
08/03/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	34,139.0000	34,263.0000	0.363	0	0	0
08/03/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	23,469.0000	23,555.0000	0.366	0	0	0
08/03/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	5,651.0000	5,667.0000	0.283	0	0	0
08/03/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	47,497.0000	47,663.0000	0.349	0	0	0
08/03/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	121,787.0000	121,460.0000	(0.269)	0	0	0
08/03/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	63,454.0000	63,661.0000	0.326	0	0	0
08/03/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	14,728.0000	14,567.0000	(1.093)	0	0	0
08/03/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	44,006.0000	43,734.0000	(0.618)	0	0	0
08/03/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	32,161.0000	31,920.0000	(0.749)	0	0	0
08/03/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	9,129.0000	9,009.0000	(1.314)	0	0	0
08/03/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	5,300.0000	5,217.0000	(1.566)	0	0	0
08/03/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	81,754.0000	81,998.0000	0.298	0	0	0
08/03/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	830.0000	829.0000	(0.120)	0	0	0
08/03/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	15,377.0000	15,432.0000	0.358	0	0	0
08/03/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	9,574.0000	9,605.0000	0.324	0	0	0
08/03/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,665.0000	1,667.0000	0.120	0	0	0
08/03/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	57,630.0000	57,334.0000	(0.514)	0	0	0
08/03/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	105,091.0000	104,766.0000	(0.309)	0	0	0
08/03/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	88,597.0000	88,276.0000	(0.362)	0	0	0
08/03/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	72,639.0000	72,328.0000	(0.428)	0	0	0
08/03/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,156.0000	3,162.0000	0.190	0	0	0
08/03/2006	R204	2007/02/01			Bond Future	7.4010	7.4060	0.068	0.0000	0.0000	0
08/03/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	12,232.0000	12,087.0000	(1.185)	0	0	0
08/03/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	19,275.0000	19,372.0000	0.503	0	0	0
08/03/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	46,883.0000	46,577.0000	(0.653)	0	0	0
08/03/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	59,736.0000	59,400.0000	(0.562)	0	0	0
08/03/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	66,442.0000	66,699.0000	0.387	0	0	0
08/03/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	12,947.0000	13,013.0000	0.510	0	0	0
08/03/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	120,605.0000	120,210.0000	(0.328)	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
08/03/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	8,362.0000	8,405.0000	0.514	0	0	0
08/03/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,761.0000	1,769.0000	0.454	0	0	0
08/03/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	38,251.0000	38,424.0000	0.452	0	0	0
08/03/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	83,832.0000	84,128.0000	0.353	0	0	0
08/03/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	73,853.0000	73,493.0000	(0.487)	0	0	0
08/03/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,087.0000	3,102.0000	0.486	0	0	0
08/03/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,187.0000	5,213.0000	0.501	0	0	0
08/03/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	25,998.0000	25,768.0000	(0.885)	0	0	0
08/03/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	88,912.0000	88,536.0000	(0.423)	0	0	0
08/03/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	104,592.0000	104,204.0000	(0.371)	0	0	0
08/03/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	7,820.0000	7,713.0000	(1.368)	0	0	0
08/03/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	35,573.0000	35,303.0000	(0.759)	0	0	0
08/03/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	51,197.0000	51,413.0000	0.422	0	0	0
08/03/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	27,641.0000	27,773.0000	0.478	0	0	0
08/03/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	18,235.0000	18,048.0000	(1.026)	0	0	0
08/03/2006	R207	2006/05/04			Bond Future	7.3470	7.3560	0.122	0.0000	0.0000	0
08/03/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	749.0000	757.0000	1.068	0	0	0
08/03/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	54,183.0000	53,427.0000	(1.395)	0	0	0
08/03/2006	R207	2006/08/03			Bond Future	7.3490	7.3590	0.136	0.0000	0.0000	0
08/03/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	4,539.0000	4,626.0000	1.917	0	0	0
08/03/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	57,252.0000	56,500.0000	(1.313)	0	0	0
08/03/2006	R207	2006/11/02			Bond Future	7.3500	7.3600	0.136	0.0000	0.0000	0
08/03/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	53,828.0000	54,549.0000	1.339	0	0	0
08/03/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	2,253.0000	2,143.0000	(4.882)	0	0	0
08/03/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	53,910.0000	53,144.0000	(1.421)	0	0	0
08/03/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	23,222.0000	22,672.0000	(2.368)	0	0	0
08/03/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	10,863.0000	11,144.0000	2.587	0	0	0
08/03/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	5,849.0000	5,622.0000	(3.881)	0	0	0
08/03/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	35,510.0000	36,113.0000	1.698	0	0	0
08/03/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	20,984.0000	21,429.0000	2.121	0	0	0
08/03/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	12,628.0000	12,243.0000	(3.049)	0	0	0
08/03/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,821.0000	1,885.0000	3.515	0	0	0
08/03/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	71,714.0000	70,906.0000	(1.127)	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
08/03/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	4,833.0000	4,981.0000	3.062	0	0	0
08/03/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	37,335.0000	36,652.0000	(1.829)	0	0	0
08/03/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	575.0000	598.0000	4.000	0	0	0
08/03/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	89,819.0000	88,995.0000	(0.917)	0	0	0
08/03/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	107,725.0000	106,896.0000	(0.770)	0	0	0
08/03/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
08/03/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	125,232.0000	124,402.0000	(0.663)	0	0	0
08/03/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	33.0000	34.0000	3.030	0	0	0
08/03/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	151.0000	157.0000	3.974	0	0	0
08/03/2006	R207	2007/02/01			Bond Future	7.3560	7.3660	0.136	0.0000	0.0000	0
08/03/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	38,350.0000	37,832.0000	(1.351)	0	0	0
08/03/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	20,047.0000	19,695.0000	(1.756)	0	0	0
08/03/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	49,853.0000	50,322.0000	0.941	0	0	0
08/03/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	26,623.0000	26,926.0000	1.138	0	0	0
08/03/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	28,291.0000	27,855.0000	(1.541)	0	0	0
08/03/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	37,043.0000	37,428.0000	1.039	0	0	0
08/03/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	77,824.0000	77,117.0000	(0.908)	0	0	0
08/03/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	12,345.0000	12,510.0000	1.337	0	0	0
08/03/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	63,374.0000	62,718.0000	(1.035)	0	0	0
08/03/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	7,939.0000	8,052.0000	1.423	0	0	0
08/03/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	18,469.0000	18,697.0000	1.235	0	0	0
08/03/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	93,140.0000	92,393.0000	(0.802)	0	0	0
08/03/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	109,000.0000	108,225.0000	(0.711)	0	0	0
08/03/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,658.0000	1,686.0000	1.689	0	0	0
08/03/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	125,123.0000	124,330.0000	(0.634)	0	0	0
08/03/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,912.0000	2,958.0000	1.580	0	0	0
08/03/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,907.0000	4,981.0000	1.508	0	0	0
08/03/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	8,795.0000	8,597.0000	(2.251)	0	0	0
08/03/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	50,117.0000	49,525.0000	(1.181)	0	0	0
08/03/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	13,596.0000	13,325.0000	(1.993)	0	0	0
08/03/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	65,050.0000	65,599.0000	0.844	0	0	0
08/03/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	82,508.0000	83,131.0000	0.755	0	0	0

Grand Total:

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