



# Derivatives High/Low Report

High/Low for 08/08/2006

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
08/08/2006	GOVI 2006/11/02			jGovi	238.3190	237.5670	(0.316)	0.0000	0.0000	886
08/08/2006	GOVI 2006/11/02	230.00	Call	jGovi	83,906.0000	76,690.0000	(8.600)	0	0	0
08/08/2006	GOVI 2006/11/02	230.00	Put	jGovi	716.0000	1,020.0000	42.458	0	0	0
08/08/2006	GOVI 2007/02/01			jGovi	243.3220	242.4810	(0.346)	0.0000	0.0000	0
08/08/2006	GOVI 2007/02/01	230.00	Put	jGovi	448.0000	619.0000	38.170	0	0	0
08/08/2006	GOVI 2007/02/01	230.00	Call	jGovi	133,668.0000	125,429.0000	(6.164)	0	0	0
08/08/2006	J153 2010/08/31			jSwap	8.7150	8.8030	1.010	0.0000	0.0000	0
08/08/2006	J157 2015/09/15			jSwap	8.7490	8.8340	0.972	0.0000	0.0000	0
08/08/2006	J186 2026/12/21			jSwap	8.5770	8.6690	1.073	0.0000	0.0000	0
08/08/2006	J194 2008/02/28			jSwap	8.3550	8.4240	0.826	0.0000	0.0000	0
08/08/2006	J201 2014/12/22			jSwap	8.8280	8.9200	1.042	0.0000	0.0000	0
08/08/2006	J203 2017/09/15			jSwap	8.7010	8.7880	1.000	0.0000	0.0000	0
08/08/2006	J204 2018/12/21			jSwap	8.7150	8.8060	1.044	0.0000	0.0000	0
08/08/2006	J207 2020/01/15			jSwap	8.6950	8.7870	1.058	0.0000	0.0000	0
08/08/2006	JBAR 2005/12/21			jBar	8.0790	8.0790	-	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
08/08/2006	JFRA	2006/11/02			jFra	8.4180	8.4750	0.677	0.0000	0.0000	0
08/08/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	3,479.0000	3,614.0000	3.880	0	0	0
08/08/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	17.0000	13.0000	(23.529)	0	0	0
08/08/2006	JFRA	2007/02/01			jFra	8.7120	8.8080	1.102	0.0000	0.0000	0
08/08/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	153.0000	125.0000	(18.301)	0	0	0
08/08/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	3,110.0000	3,316.0000	6.624	0	0	0
08/08/2006	JFRA	2007/05/03			jFra	8.8700	8.9870	1.319	0.0000	0.0000	0
08/08/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	3,580.0000	3,824.0000	6.816	0	0	0
08/08/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	238.0000	198.0000	(16.807)	0	0	0
08/08/2006	JFRA	2007/08/02			jFra	8.9240	9.0490	1.401	0.0000	0.0000	0
08/08/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	338.0000	287.0000	(15.089)	0	0	0
08/08/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	3,811.0000	4,064.0000	6.639	0	0	0
08/08/2006	JFRA	2007/11/01			jFra	8.9740	9.0850	1.237	0.0000	0.0000	0
08/08/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	4,299.0000	4,536.0000	5.513	0	0	0
08/08/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	434.0000	382.0000	(11.982)	0	0	0
08/08/2006	JFRA	2008/02/07			jFra	8.9760	9.0940	1.315	0.0000	0.0000	0
08/08/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	22,649.0000	22,488.0000	(0.711)	0	0	0
08/08/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,267.0000	26,391.0000	0.472	0	0	0
08/08/2006	JN02	2006/11/02			jNote	8.8500	8.9530	1.164	0.0000	0.0000	0
08/08/2006	JN02	2006/11/02	7.25	Put	Option on jNote	1,307.0000	1,085.0000	(16.985)	0	0	0
08/08/2006	JN02	2006/11/02	7.25	Call	Option on jNote	30,544.0000	32,171.0000	5.327	0	0	0
08/08/2006	JN05	2006/11/02			jNote	8.8880	8.9930	1.181	0.0000	0.0000	0
08/08/2006	JN05	2006/11/02	7.25	Put	Option on jNote	19.0000	10.0000	(47.368)	0	0	0
08/08/2006	JN05	2006/11/02	7.25	Call	Option on jNote	65,643.0000	69,667.0000	6.130	0	0	0
08/08/2006	JN10	2006/11/02			jNote	8.7470	8.8390	1.052	0.0000	0.0000	0
08/08/2006	JN10	2006/11/02	7.25	Call	Option on jNote	98,867.0000	104,500.0000	5.698	0	0	0
08/08/2006	JN10	2006/11/02	7.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0

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08/08/2006	JROD	2006/08/31			jRod	7.3540	7.3520	(0.027)	0.0000	0.0000	0
08/08/2006	JROD	2006/09/29			jRod	7.6570	7.6520	(0.065)	0.0000	0.0000	0
08/08/2006	JROD	2006/10/31			jRod	8.0080	8.0000	(0.100)	0.0000	0.0000	0
08/08/2006	JROD	2006/11/30			jRod	7.7860	7.7830	(0.039)	0.0000	0.0000	0
08/08/2006	JROD	2006/12/29			jRod	8.0100	8.0080	(0.025)	0.0000	0.0000	0
08/08/2006	JROD	2007/01/31			jRod	8.2400	8.2420	0.024	0.0000	0.0000	0
08/08/2006	JROD	2007/02/28			jRod	8.0350	8.0380	0.037	0.0000	0.0000	0
08/08/2006	R153	2006/11/02			Bond Future	8.4700	8.5300	0.708	8.5600	8.5600	418
08/08/2006	R153	2006/11/02	8.55	Put	Option on Bond Future	8,982.0000	9,903.0000	10.254	0	0	0
08/08/2006	R153	2006/11/02	8.55	Call	Option on Bond Future	11,770.0000	10,600.0000	(9.941)	0	0	0
08/08/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	16,174.0000	14,793.0000	(8.538)	0	0	0
08/08/2006	R153	2006/11/02	8.45	Call	Option on Bond Future	9,827.0000	8,771.0000	(10.746)	0	0	0
08/08/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	9,727.0000	10,705.0000	10.054	0	0	0
08/08/2006	R153	2006/11/02	8.45	Put	Option on Bond Future	10,525.0000	11,561.0000	9.843	0	0	0
08/08/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	6,452.0000	7,163.0000	11.020	0	0	0
08/08/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	10,774.0000	9,660.0000	(10.340)	0	0	0
08/08/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	552.0000	426.0000	(22.826)	0	0	0
08/08/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	35,056.0000	37,022.0000	5.608	0	0	0
08/08/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	1,545.0000	1,256.0000	(18.706)	0	0	0
08/08/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	27,032.0000	28,835.0000	6.670	0	0	0
08/08/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	201.0000	149.0000	(25.871)	0	0	0
08/08/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	64.0000	45.0000	(29.688)	0	0	0
08/08/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	14,223.0000	15,497.0000	8.957	0	0	101
08/08/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	6,510.0000	5,692.0000	(12.565)	0	0	0
08/08/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	3,443.0000	2,914.0000	(15.365)	0	0	0
08/08/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	19,999.0000	21,563.0000	7.820	0	0	0
08/08/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	43,811.0000	45,851.0000	4.656	0	0	0
08/08/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	52,869.0000	54,942.0000	3.921	0	0	0

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08/08/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	22,462.0000	20,863.0000	(7.119)	0	0	0
08/08/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	18.0000	12.0000	(33.333)	0	0	0
08/08/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	62,107.0000	64,194.0000	3.360	0	0	0
08/08/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
08/08/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	4,150.0000	4,643.0000	11.880	0	0	0
08/08/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	71,470.0000	73,560.0000	2.924	0	0	0
08/08/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	29,444.0000	27,681.0000	(5.988)	0	0	0
08/08/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	2,622.0000	2,951.0000	12.548	0	0	0
08/08/2006	R153	2007/02/01			Bond Future	8.3720	8.4570	1.015	0.0000	0.0000	0
08/08/2006	R153	2007/02/01	8.55	Put	Option on Bond Future	13,008.0000	14,216.0000	9.287	0	0	0
08/08/2006	R153	2007/02/01	8.55	Call	Option on Bond Future	18,842.0000	17,260.0000	(8.396)	0	0	0
08/08/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	10,760.0000	11,796.0000	9.628	0	0	0
08/08/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	23,104.0000	21,349.0000	(7.596)	0	0	0
08/08/2006	R153	2007/02/01	8.45	Call	Option on Bond Future	16,856.0000	15,366.0000	(8.840)	0	0	0
08/08/2006	R153	2007/02/01	8.45	Put	Option on Bond Future	14,295.0000	15,596.0000	9.101	0	0	0
08/08/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	13,635.0000	14,888.0000	9.190	0	0	0
08/08/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	28,850.0000	26,905.0000	(6.742)	0	0	0
08/08/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	8,436.0000	9,281.0000	10.017	0	0	0
08/08/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	17,834.0000	16,297.0000	(8.618)	0	0	0
08/08/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	17,226.0000	18,720.0000	8.673	0	0	0
08/08/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	3,648.0000	3,102.0000	(14.967)	0	0	0
08/08/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	32,785.0000	35,029.0000	6.845	0	0	0
08/08/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	6,070.0000	5,284.0000	(12.949)	0	0	0
08/08/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	2,288.0000	1,913.0000	(16.390)	0	0	0
08/08/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	39,952.0000	42,367.0000	6.045	0	0	0
08/08/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	26,758.0000	28,763.0000	7.493	0	0	0
08/08/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	47,640.0000	50,186.0000	5.344	0	0	0
08/08/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	13,205.0000	11,909.0000	(9.814)	0	0	0
08/08/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	21,558.0000	23,308.0000	8.118	0	0	0
08/08/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	9,242.0000	8,201.0000	(11.264)	0	0	0
08/08/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	1,370.0000	1,125.0000	(17.883)	0	0	0
08/08/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	6,625.0000	7,309.0000	10.325	0	0	0
08/08/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	55,738.0000	58,377.0000	4.735	0	0	0
08/08/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	35,037.0000	32,930.0000	(6.014)	0	0	0
08/08/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	782.0000	630.0000	(19.437)	0	0	0

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08/08/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	64,147.0000	66,848.0000	4.211	0	0	0
08/08/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	424.0000	335.0000	(20.991)	0	0	0
08/08/2006	R157	2006/11/02			Bond Future	8.5400	8.6100	0.820	0.0000	0.0000	19
08/08/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	19,436.0000	16,932.0000	(12.883)	0	0	0
08/08/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	991.0000	734.0000	(25.933)	0	0	0
08/08/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	2,083.0000	2,438.0000	17.043	0	0	0
08/08/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	46,134.0000	50,176.0000	8.761	0	0	0
08/08/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	80,370.0000	85,232.0000	6.050	0	0	0
08/08/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	2,413.0000	1,863.0000	(22.793)	0	0	0
08/08/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	62,129.0000	66,699.0000	7.356	0	0	158
08/08/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	71,401.0000	66,851.0000	(6.372)	0	0	0
08/08/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	22,374.0000	24,990.0000	11.692	0	0	117
08/08/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	357.0000	252.0000	(29.412)	0	0	0
08/08/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	5,706.0000	4,628.0000	(18.892)	0	0	0
08/08/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	11,302.0000	9,539.0000	(15.599)	0	0	0
08/08/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	99,778.0000	104,794.0000	5.027	0	0	0
08/08/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	32,806.0000	36,163.0000	10.233	0	0	0
08/08/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	86,879.0000	82,115.0000	(5.483)	0	0	0
08/08/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	3,496.0000	4,066.0000	16.304	0	0	0
08/08/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	9,336.0000	10,672.0000	14.310	0	0	0
08/08/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	119,966.0000	125,049.0000	4.237	0	0	0
08/08/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	42,489.0000	38,706.0000	(8.903)	0	0	0
08/08/2006	R157	2006/11/02	8.45	Call	Option on Bond Future	17,608.0000	15,251.0000	(13.386)	0	0	0
08/08/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	30,020.0000	26,820.0000	(10.660)	0	0	0
08/08/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	5,774.0000	6,664.0000	15.414	0	0	0
08/08/2006	R157	2006/11/02	8.60	Put	Option on Bond Future	19,011.0000	21,338.0000	12.240	0	0	0
08/08/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	14,741.0000	16,661.0000	13.025	0	0	0
08/08/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	30.0000	19.0000	(36.667)	0	0	0
08/08/2006	R157	2006/11/02	8.60	Call	Option on Bond Future	23,401.0000	20,609.0000	(11.931)	0	0	0
08/08/2006	R157	2006/11/02	8.45	Put	Option on Bond Future	24,231.0000	26,994.0000	11.403	0	0	0
08/08/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	140,716.0000	145,825.0000	3.631	0	0	0
08/08/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	56,467.0000	52,237.0000	(7.491)	0	0	0
08/08/2006	R157	2006/11/02	8.55	Call	Option on Bond Future	21,372.0000	18,722.0000	(12.399)	0	0	0
08/08/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	112.0000	75.0000	(33.036)	0	0	0
08/08/2006	R157	2006/11/02	8.55	Put	Option on Bond Future	20,639.0000	23,109.0000	11.968	0	0	0

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08/08/2006	R157	2007/02/01			Bond Future	8.5290	8.6090	0.938	0.0000	0.0000	0
08/08/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	1,930.0000	1,574.0000	(18.446)	0	0	0
08/08/2006	R157	2007/02/01	8.60	Call	Option on Bond Future	34,491.0000	31,411.0000	(8.930)	0	0	0
08/08/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	118,060.0000	123,423.0000	4.543	0	0	0
08/08/2006	R157	2007/02/01	8.60	Put	Option on Bond Future	29,414.0000	32,053.0000	8.972	0	0	0
08/08/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	65,431.0000	61,233.0000	(6.416)	0	0	0
08/08/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	99,618.0000	104,761.0000	5.163	0	0	0
08/08/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	8,812.0000	9,758.0000	10.735	0	0	0
08/08/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	5,676.0000	4,797.0000	(15.486)	0	0	0
08/08/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	92,514.0000	87,742.0000	(5.158)	0	0	0
08/08/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	52,864.0000	49,045.0000	(7.224)	0	0	0
08/08/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	11,525.0000	12,729.0000	10.447	0	0	0
08/08/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	42,188.0000	45,570.0000	8.016	0	0	0
08/08/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	3,398.0000	2,823.0000	(16.922)	0	0	0
08/08/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	78,698.0000	74,183.0000	(5.737)	0	0	0
08/08/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	53,351.0000	57,279.0000	7.363	0	0	0
08/08/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	15,096.0000	16,616.0000	10.069	0	0	0
08/08/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	21,976.0000	19,639.0000	(10.634)	0	0	0
08/08/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	82,356.0000	87,196.0000	5.877	0	0	0
08/08/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	19,678.0000	21,578.0000	9.655	0	0	0
08/08/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	9,018.0000	7,748.0000	(14.083)	0	0	0
08/08/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	66,522.0000	70,971.0000	6.688	0	0	0
08/08/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	40,302.0000	36,922.0000	(8.387)	0	0	0
08/08/2006	R157	2007/02/01	8.65	Call	Option on Bond Future	36,372.0000	33,192.0000	(8.743)	0	0	0
08/08/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	14,666.0000	12,876.0000	(12.205)	0	0	0
08/08/2006	R157	2007/02/01	8.55	Call	Option on Bond Future	32,666.0000	29,688.0000	(9.117)	0	0	0
08/08/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	32,979.0000	35,822.0000	8.621	0	0	0
08/08/2006	R157	2007/02/01	8.55	Put	Option on Bond Future	31,161.0000	33,902.0000	8.796	0	0	0
08/08/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	30,897.0000	28,022.0000	(9.305)	0	0	0
08/08/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	24,587.0000	26,925.0000	9.509	0	0	0
08/08/2006	R157	2007/02/01	8.65	Put	Option on Bond Future	27,736.0000	30,274.0000	9.151	0	0	0
08/08/2006	R186	2006/11/02			Bond Future	8.2820	8.3480	0.797	0.0000	0.0000	59
08/08/2006	R186	2006/11/02	8.20	Put	Option on Bond Future	36,657.0000	40,584.0000	10.713	0	0	0
08/08/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	23.0000	14.0000	(39.130)	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
08/08/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	71,343.0000	77,171.0000	8.169	0	0	0
08/08/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	8,821.0000	7,220.0000	(18.150)	0	0	0
08/08/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	8,382.0000	9,608.0000	14.627	0	0	0
08/08/2006	R186	2006/11/02	8.30	Call	Option on Bond Future	33,084.0000	29,154.0000	(11.879)	0	0	0
08/08/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	230,061.0000	237,481.0000	3.225	0	0	0
08/08/2006	R186	2006/11/02	8.20	Call	Option on Bond Future	27,330.0000	23,828.0000	(12.814)	0	0	0
08/08/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	85,568.0000	79,366.0000	(7.248)	0	0	0
08/08/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	21,803.0000	24,501.0000	12.374	0	0	0
08/08/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	159,686.0000	166,999.0000	4.580	0	0	0
08/08/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	64,875.0000	59,305.0000	(8.586)	0	0	0
08/08/2006	R186	2006/11/02	8.30	Put	Option on Bond Future	31,051.0000	34,549.0000	11.265	0	0	0
08/08/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	46,076.0000	41,345.0000	(10.268)	0	0	0
08/08/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	17,497.0000	14,875.0000	(14.985)	0	0	0
08/08/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	13,678.0000	15,536.0000	13.584	0	0	0
08/08/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	33,790.0000	37,500.0000	10.980	0	0	0
08/08/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	386.0000	270.0000	(30.052)	0	0	0
08/08/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	30,163.0000	26,445.0000	(12.326)	0	0	0
08/08/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	1,205.0000	886.0000	(26.473)	0	0	0
08/08/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	50,040.0000	54,848.0000	9.608	0	0	0
08/08/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	127,056.0000	134,165.0000	5.595	0	0	0
08/08/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	3,687.0000	2,878.0000	(21.942)	0	0	0
08/08/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	97,295.0000	103,914.0000	6.803	0	0	0
08/08/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	194,115.0000	201,508.0000	3.809	0	0	0
08/08/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	104.0000	69.0000	(33.654)	0	0	0
08/08/2006	R186	2007/02/01			Bond Future	8.2760	8.3470	0.858	0.0000	0.0000	0
08/08/2006	R186	2007/02/01	8.20	Call	Option on Bond Future	46,535.0000	42,570.0000	(8.520)	0	0	0
08/08/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	101,265.0000	95,364.0000	(5.827)	0	0	0
08/08/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	1,419.0000	1,153.0000	(18.746)	0	0	0
08/08/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	40,481.0000	43,638.0000	7.799	0	0	0
08/08/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	52,407.0000	56,245.0000	7.323	0	0	0
08/08/2006	R186	2007/02/01	8.30	Put	Option on Bond Future	49,797.0000	53,493.0000	7.422	0	0	0
08/08/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	85,556.0000	90,897.0000	6.243	0	0	0
08/08/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	229,122.0000	236,803.0000	3.352	0	0	0
08/08/2006	R186	2007/02/01	8.20	Put	Option on Bond Future	55,130.0000	59,113.0000	7.225	0	0	0
08/08/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	65,283.0000	60,493.0000	(7.337)	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
08/08/2006	R186	2007/02/01	8.30	Call	Option on Bond Future	52,492.0000	48,242.0000	(8.096)	0	0	0
08/08/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	35,618.0000	32,251.0000	(9.453)	0	0	0
08/08/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	31,130.0000	33,687.0000	8.214	0	0	0
08/08/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	67,284.0000	71,863.0000	6.805	0	0	0
08/08/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	24,109.0000	21,504.0000	(10.805)	0	0	0
08/08/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	5,020.0000	4,232.0000	(15.697)	0	0	0
08/08/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	82,703.0000	77,313.0000	(6.517)	0	0	0
08/08/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	2,758.0000	2,284.0000	(17.186)	0	0	0
08/08/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	23,843.0000	25,889.0000	8.581	0	0	0
08/08/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	49,477.0000	45,368.0000	(8.305)	0	0	0
08/08/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	107,428.0000	113,501.0000	5.653	0	0	0
08/08/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	15,109.0000	13,236.0000	(12.397)	0	0	0
08/08/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	194,727.0000	202,200.0000	3.838	0	0	0
08/08/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	132,916.0000	139,636.0000	5.056	0	0	0
08/08/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	8,586.0000	7,359.0000	(14.291)	0	0	0
08/08/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	162,549.0000	169,708.0000	4.404	0	0	0
08/08/2006	R194	2006/11/02			Bond Future	8.4400	8.5330	1.102	0.0000	0.0000	0
08/08/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	21,225.0000	22,370.0000	5.395	0	0	0
08/08/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	11,990.0000	13,060.0000	8.924	0	0	0
08/08/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	6,861.0000	7,714.0000	12.433	0	0	0
08/08/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	12.0000	7.0000	(41.667)	0	0	0
08/08/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	1,397.0000	1,100.0000	(21.260)	0	0	0
08/08/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	37.0000	24.0000	(35.135)	0	0	0
08/08/2006	R194	2006/11/02	8.55	Put	Option on Bond Future	3,112.0000	3,625.0000	16.485	0	0	0
08/08/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	9,256.0000	10,236.0000	10.588	0	0	0
08/08/2006	R194	2006/11/02	8.55	Call	Option on Bond Future	4,471.0000	3,834.0000	(14.247)	0	0	0
08/08/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	669.0000	500.0000	(25.262)	0	0	0
08/08/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	2,526.0000	2,077.0000	(17.775)	0	0	0
08/08/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	4,881.0000	5,581.0000	14.341	0	0	0
08/08/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	18,074.0000	19,210.0000	6.285	0	0	0
08/08/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	24,408.0000	25,556.0000	4.703	0	0	0
08/08/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	30,828.0000	31,978.0000	3.730	0	0	0
08/08/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	27,610.0000	28,759.0000	4.162	0	0	0
08/08/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	267.0000	187.0000	(29.963)	0	0	0
08/08/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0



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08/08/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
08/08/2006	R194	2006/11/02	8.60	Put	Option on Bond Future	2,861.0000	3,344.0000	16.882	0	0	0
08/08/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
08/08/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	14,979.0000	16,093.0000	7.437	0	0	0
08/08/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	106.0000	71.0000	(33.019)	0	0	0
08/08/2006	R194	2006/11/02	8.60	Call	Option on Bond Future	4,838.0000	4,172.0000	(13.766)	0	0	0
08/08/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	4,120.0000	3,513.0000	(14.733)	0	0	0
08/08/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	3,378.0000	3,921.0000	16.075	0	0	0
08/08/2006	R194	2007/02/01			Bond Future	8.4380	8.5850	1.742	0.0000	0.0000	0
08/08/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	25,065.0000	26,528.0000	5.837	0	0	0
08/08/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	5,881.0000	6,731.0000	14.453	0	0	0
08/08/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	22,501.0000	23,951.0000	6.444	0	0	0
08/08/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	2,816.0000	2,313.0000	(17.862)	0	0	0
08/08/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	92.0000	62.0000	(32.609)	0	0	0
08/08/2006	R194	2007/02/01	8.65	Put	Option on Bond Future	4,122.0000	4,780.0000	15.963	0	0	0
08/08/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	167.0000	116.0000	(30.539)	0	0	0
08/08/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	3,984.0000	3,354.0000	(15.813)	0	0	0
08/08/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	1,898.0000	1,516.0000	(20.126)	0	0	0
08/08/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	290.0000	208.0000	(28.276)	0	0	0
08/08/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	17,514.0000	18,911.0000	7.976	0	0	0
08/08/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	19,978.0000	21,407.0000	7.153	0	0	0
08/08/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	8,866.0000	9,963.0000	12.373	0	0	0
08/08/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	48.0000	32.0000	(33.333)	0	0	0
08/08/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	7,244.0000	8,220.0000	13.473	0	0	0
08/08/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	1,197.0000	925.0000	(22.723)	0	0	0
08/08/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	485.0000	356.0000	(26.598)	0	0	0
08/08/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	777.0000	586.0000	(24.582)	0	0	0
08/08/2006	R194	2007/02/01	8.65	Call	Option on Bond Future	6,255.0000	5,434.0000	(13.125)	0	0	0
08/08/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	15,130.0000	16,481.0000	8.929	0	0	0
08/08/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	12,853.0000	14,142.0000	10.029	0	0	0
08/08/2006	R194	2007/02/01	8.70	Call	Option on Bond Future	6,577.0000	5,733.0000	(12.833)	0	0	0
08/08/2006	R194	2007/02/01	8.70	Put	Option on Bond Future	3,942.0000	4,577.0000	16.109	0	0	0
08/08/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	10,714.0000	11,922.0000	11.275	0	0	0
08/08/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	3,769.0000	4,382.0000	16.264	0	0	0
08/08/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	6,905.0000	6,039.0000	(12.542)	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
08/08/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	5,334.0000	4,582.0000	(14.098)	0	0	0
08/08/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	4,710.0000	5,437.0000	15.435	0	0	0
08/08/2006	R201	2006/11/02			Bond Future	8.5330	8.6050	0.844	0.0000	0.0000	26
08/08/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	24,096.0000	21,473.0000	(10.886)	0	0	0
08/08/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	11,563.0000	13,121.0000	13.474	0	0	0
08/08/2006	R201	2006/11/02	8.55	Put	Option on Bond Future	16,205.0000	18,210.0000	12.373	0	0	0
08/08/2006	R201	2006/11/02	8.55	Call	Option on Bond Future	17,194.0000	15,018.0000	(12.656)	0	0	0
08/08/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	78,659.0000	82,749.0000	5.200	0	0	0
08/08/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	305.0000	214.0000	(29.836)	0	0	0
08/08/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	833.0000	614.0000	(26.291)	0	0	0
08/08/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	48,929.0000	52,648.0000	7.601	0	0	0
08/08/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	97.0000	65.0000	(32.990)	0	0	0
08/08/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	2,001.0000	1,539.0000	(23.088)	0	0	0
08/08/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	94,610.0000	98,758.0000	4.384	0	0	0
08/08/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	34,004.0000	30,905.0000	(9.114)	0	0	0
08/08/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	7,279.0000	8,361.0000	14.865	0	0	0
08/08/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	63,328.0000	67,289.0000	6.255	0	0	0
08/08/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	9,157.0000	7,703.0000	(15.879)	0	0	0
08/08/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	4,475.0000	5,192.0000	16.022	0	0	0
08/08/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	27.0000	17.0000	(37.037)	0	0	0
08/08/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	36,321.0000	39,605.0000	9.042	0	0	0
08/08/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	111,003.0000	115,173.0000	3.757	0	0	0
08/08/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	15,647.0000	13,591.0000	(13.140)	0	0	0
08/08/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	45,132.0000	41,669.0000	(7.673)	0	0	0
08/08/2006	R201	2006/11/02	8.65	Put	Option on Bond Future	13,725.0000	15,500.0000	12.933	0	0	0
08/08/2006	R201	2006/11/02	8.65	Call	Option on Bond Future	20,507.0000	18,102.0000	(11.728)	0	0	0
08/08/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	17,571.0000	19,694.0000	12.082	0	0	0
08/08/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	4,673.0000	3,777.0000	(19.174)	0	0	0
08/08/2006	R201	2006/11/02	8.60	Put	Option on Bond Future	14,923.0000	16,812.0000	12.658	0	0	0
08/08/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	25,805.0000	28,532.0000	10.568	0	0	0
08/08/2006	R201	2006/11/02	8.60	Call	Option on Bond Future	18,814.0000	16,523.0000	(12.177)	0	0	0
08/08/2006	R201	2007/02/01			Bond Future	8.5340	8.6150	0.949	0.0000	0.0000	0
08/08/2006	R201	2007/02/01	8.65	Put	Option on Bond Future	23,520.0000	25,567.0000	8.703	0	0	0
08/08/2006	R201	2007/02/01	8.65	Call	Option on Bond Future	30,097.0000	27,546.0000	(8.476)	0	0	0

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08/08/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	33,486.0000	30,783.0000	(8.072)	0	0	0
08/08/2006	R201	2007/02/01	8.55	Put	Option on Bond Future	25,959.0000	28,163.0000	8.490	0	0	0
08/08/2006	R201	2007/02/01	8.55	Call	Option on Bond Future	26,870.0000	24,475.0000	(8.913)	0	0	0
08/08/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	21,282.0000	23,178.0000	8.909	0	0	0
08/08/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	3,139.0000	2,629.0000	(16.247)	0	0	0
08/08/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	79,745.0000	83,833.0000	5.126	0	0	0
08/08/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	66,203.0000	70,046.0000	5.805	0	0	0
08/08/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	12,743.0000	13,990.0000	9.786	0	0	0
08/08/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	12,396.0000	10,925.0000	(11.867)	0	0	0
08/08/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	52,481.0000	49,130.0000	(6.385)	0	0	0
08/08/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	53,775.0000	57,307.0000	6.568	0	0	0
08/08/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	7,849.0000	6,783.0000	(13.581)	0	0	0
08/08/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	109,461.0000	113,861.0000	4.020	0	0	0
08/08/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	43,394.0000	46,521.0000	7.206	0	0	0
08/08/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	18,257.0000	16,360.0000	(10.391)	0	0	0
08/08/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	94,221.0000	98,492.0000	4.533	0	0	0
08/08/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	1,852.0000	1,525.0000	(17.657)	0	0	0
08/08/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	5,077.0000	4,321.0000	(14.891)	0	0	0
08/08/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	34,594.0000	37,296.0000	7.811	0	0	0
08/08/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	16,523.0000	18,071.0000	9.369	0	0	0
08/08/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	1,040.0000	842.0000	(19.038)	0	0	0
08/08/2006	R201	2007/02/01	8.60	Put	Option on Bond Future	24,713.0000	26,839.0000	8.603	0	0	0
08/08/2006	R201	2007/02/01	8.60	Call	Option on Bond Future	28,462.0000	25,989.0000	(8.689)	0	0	0
08/08/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	25,320.0000	23,006.0000	(9.139)	0	0	0
08/08/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	42,617.0000	39,567.0000	(7.157)	0	0	0
08/08/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	27,258.0000	29,543.0000	8.383	0	0	0
08/08/2006	R203	2006/11/02			Bond Future	8.5010	8.5730	0.847	0.0000	0.0000	0
08/08/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	12.0000	6.0000	(50.000)	0	0	0
08/08/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	24,459.0000	27,923.0000	14.162	0	0	0
08/08/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	111,553.0000	116,512.0000	4.445	0	0	0
08/08/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	65.0000	39.0000	(40.000)	0	0	0
08/08/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	91,911.0000	96,849.0000	5.373	0	0	0
08/08/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	72,900.0000	77,762.0000	6.669	0	0	0
08/08/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
08/08/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	38,392.0000	42,596.0000	10.950	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
08/08/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/08/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	1,014.0000	701.0000	(30.868)	0	0	0
08/08/2006	R203	2006/11/02	8.55	Call	Option on Bond Future	15,561.0000	12,913.0000	(17.017)	0	0	0
08/08/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	54,844.0000	59,496.0000	8.482	0	0	0
08/08/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	131,714.0000	136,677.0000	3.768	0	0	0
08/08/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	6,889.0000	5,389.0000	(21.774)	0	0	0
08/08/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	152,371.0000	157,335.0000	3.258	0	0	0
08/08/2006	R203	2006/11/02	8.60	Put	Option on Bond Future	10,639.0000	12,760.0000	19.936	0	0	0
08/08/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	2,905.0000	2,145.0000	(26.162)	0	0	0
08/08/2006	R203	2006/11/02	8.55	Put	Option on Bond Future	12,179.0000	14,495.0000	19.016	0	0	0
08/08/2006	R203	2006/11/02	8.60	Call	Option on Bond Future	17,456.0000	14,612.0000	(16.292)	0	0	0
08/08/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	287.0000	185.0000	(35.540)	0	0	0
08/08/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	23,871.0000	20,469.0000	(14.252)	0	0	0
08/08/2006	R203	2006/11/02	8.65	Put	Option on Bond Future	9,240.0000	11,168.0000	20.866	0	0	0
08/08/2006	R203	2006/11/02	8.65	Call	Option on Bond Future	19,476.0000	16,440.0000	(15.588)	0	0	0
08/08/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	13,793.0000	11,344.0000	(17.755)	0	0	0
08/08/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	13,862.0000	16,377.0000	18.143	0	0	0
08/08/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	6,845.0000	8,407.0000	22.820	0	0	0
08/08/2006	R203	2007/02/01			Bond Future	8.5030	8.5820	0.929	0.0000	0.0000	0
08/08/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	91,450.0000	96,597.0000	5.628	0	0	0
08/08/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	42,492.0000	46,550.0000	9.550	0	0	0
08/08/2006	R203	2007/02/01	8.60	Call	Option on Bond Future	23,350.0000	20,391.0000	(12.672)	0	0	0
08/08/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	353.0000	255.0000	(27.762)	0	0	0
08/08/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	12,587.0000	10,637.0000	(15.492)	0	0	0
08/08/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	129,896.0000	135,224.0000	4.102	0	0	0
08/08/2006	R203	2007/02/01	8.60	Put	Option on Bond Future	16,766.0000	19,174.0000	14.362	0	0	0
08/08/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	876.0000	657.0000	(25.000)	0	0	0
08/08/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	110,295.0000	115,564.0000	4.777	0	0	0
08/08/2006	R203	2007/02/01	8.55	Put	Option on Bond Future	18,360.0000	20,913.0000	13.905	0	0	0
08/08/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	7,390.0000	6,082.0000	(17.700)	0	0	0
08/08/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	150,107.0000	155,460.0000	3.566	0	0	0
08/08/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	30,039.0000	33,456.0000	11.375	0	0	0
08/08/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	7,349.0000	8,696.0000	18.329	0	0	0
08/08/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	40,473.0000	36,454.0000	(9.930)	0	0	0
08/08/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	127.0000	89.0000	(29.921)	0	0	0

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08/08/2006	R203	2007/02/01	8.55	Call	Option on Bond Future	21,558.0000	18,744.0000	(13.053)	0	0	0
08/08/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	3,987.0000	3,187.0000	(20.065)	0	0	0
08/08/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	41.0000	27.0000	(34.146)	0	0	0
08/08/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	73,615.0000	78,540.0000	6.690	0	0	0
08/08/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	1,963.0000	1,521.0000	(22.517)	0	0	0
08/08/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	57,152.0000	61,719.0000	7.991	0	0	0
08/08/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	20,054.0000	22,753.0000	13.459	0	0	0
08/08/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	29,215.0000	25,832.0000	(11.580)	0	0	0
08/08/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	12,565.0000	14,548.0000	15.782	0	0	0
08/08/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	19,849.0000	17,181.0000	(13.441)	0	0	0
08/08/2006	R203	2007/02/01	8.65	Put	Option on Bond Future	15,270.0000	17,534.0000	14.826	0	0	0
08/08/2006	R203	2007/02/01	8.65	Call	Option on Bond Future	25,225.0000	22,122.0000	(12.301)	0	0	0
08/08/2006	R204	2006/11/02			Bond Future	8.4890	8.5600	0.836	0.0000	0.0000	0
08/08/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	13,009.0000	14,798.0000	13.752	0	0	0
08/08/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	31,796.0000	28,424.0000	(10.605)	0	0	0
08/08/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	20,183.0000	22,663.0000	12.288	0	0	0
08/08/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	20,985.0000	18,304.0000	(12.776)	0	0	0
08/08/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	6,435.0000	5,230.0000	(18.726)	0	0	0
08/08/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	30,099.0000	33,335.0000	10.751	0	0	0
08/08/2006	R204	2006/11/02	8.65	Put	Option on Bond Future	15,575.0000	17,627.0000	13.175	0	0	0
08/08/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	77,112.0000	81,971.0000	6.301	0	0	0
08/08/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	12,449.0000	10,524.0000	(15.463)	0	0	0
08/08/2006	R204	2006/11/02	8.65	Call	Option on Bond Future	27,223.0000	24,115.0000	(11.417)	0	0	0
08/08/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	58,804.0000	63,333.0000	7.702	0	0	0
08/08/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	8,124.0000	9,347.0000	15.054	0	0	0
08/08/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	1,166.0000	864.0000	(25.901)	0	0	0
08/08/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	2,794.0000	2,163.0000	(22.584)	0	0	0
08/08/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	134.0000	90.0000	(32.836)	0	0	0
08/08/2006	R204	2006/11/02	8.60	Call	Option on Bond Future	25,057.0000	22,088.0000	(11.849)	0	0	0
08/08/2006	R204	2006/11/02	8.60	Put	Option on Bond Future	17,006.0000	19,197.0000	12.884	0	0	0
08/08/2006	R204	2006/11/02	8.55	Put	Option on Bond Future	18,540.0000	20,875.0000	12.594	0	0	0
08/08/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	43,018.0000	46,973.0000	9.194	0	0	0
08/08/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	425.0000	301.0000	(29.176)	0	0	0
08/08/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	44,443.0000	40,506.0000	(8.859)	0	0	0
08/08/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	139,000.0000	144,148.0000	3.704	0	0	0

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08/08/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	36.0000	23.0000	(36.111)	0	0	0
08/08/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	117,542.0000	122,658.0000	4.352	0	0	0
08/08/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	161,101.0000	166,258.0000	3.201	0	0	0
08/08/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	96,832.0000	101,868.0000	5.201	0	0	0
08/08/2006	R204	2006/11/02	8.55	Call	Option on Bond Future	22,976.0000	20,150.0000	(12.300)	0	0	0
08/08/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	8.0000	5.0000	(37.500)	0	0	0
08/08/2006	R204	2007/02/01			Bond Future	8.4880	8.5660	0.919	0.0000	0.0000	0
08/08/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	25,137.0000	27,331.0000	8.728	0	0	0
08/08/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	43,781.0000	40,374.0000	(7.782)	0	0	0
08/08/2006	R204	2007/02/01	8.65	Call	Option on Bond Future	39,446.0000	36,221.0000	(8.176)	0	0	0
08/08/2006	R204	2007/02/01	8.65	Put	Option on Bond Future	27,859.0000	30,237.0000	8.536	0	0	0
08/08/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	32,437.0000	35,104.0000	8.222	0	0	0
08/08/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	33,301.0000	30,366.0000	(8.814)	0	0	0
08/08/2006	R204	2007/02/01	8.60	Put	Option on Bond Future	29,317.0000	31,790.0000	8.435	0	0	0
08/08/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	16,496.0000	14,605.0000	(11.463)	0	0	0
08/08/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	55,344.0000	51,519.0000	(6.911)	0	0	0
08/08/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	19,360.0000	21,138.0000	9.184	0	0	0
08/08/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	65,731.0000	69,956.0000	6.428	0	0	0
08/08/2006	R204	2007/02/01	8.60	Call	Option on Bond Future	37,348.0000	34,218.0000	(8.381)	0	0	0
08/08/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	118,268.0000	123,449.0000	4.381	0	0	0
08/08/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	52,566.0000	56,278.0000	7.062	0	0	0
08/08/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	2,446.0000	2,025.0000	(17.212)	0	0	0
08/08/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	10,479.0000	9,101.0000	(13.150)	0	0	0
08/08/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	138,429.0000	143,778.0000	3.864	0	0	0
08/08/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	4,173.0000	3,514.0000	(15.792)	0	0	0
08/08/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	159,587.0000	165,045.0000	3.420	0	0	0
08/08/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	81,701.0000	86,325.0000	5.660	0	0	0
08/08/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	24,141.0000	21,719.0000	(10.033)	0	0	0
08/08/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	1,359.0000	1,105.0000	(18.690)	0	0	0
08/08/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	99,287.0000	104,230.0000	4.978	0	0	0
08/08/2006	R204	2007/02/01	8.55	Put	Option on Bond Future	30,842.0000	33,411.0000	8.330	0	0	0
08/08/2006	R204	2007/02/01	8.55	Call	Option on Bond Future	35,299.0000	32,266.0000	(8.592)	0	0	0
08/08/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	6,772.0000	5,794.0000	(14.442)	0	0	0
08/08/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	41,510.0000	44,691.0000	7.663	0	0	0
08/08/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	715.0000	571.0000	(20.140)	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
08/08/2006	R207	2006/11/02			Bond Future	8.4660	8.5360	0.827	0.0000	0.0000	0
08/08/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	95,534.0000	100,650.0000	5.355	0	0	0
08/08/2006	R207	2006/11/02	8.55	Call	Option on Bond Future	12,395.0000	9,439.0000	(23.848)	0	0	0
08/08/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	7,825.0000	10,313.0000	31.796	0	0	0
08/08/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/08/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/08/2006	R207	2006/11/02	8.55	Put	Option on Bond Future	6,261.0000	8,421.0000	34.499	0	0	0
08/08/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	116,839.0000	121,955.0000	4.379	0	0	0
08/08/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/08/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	138,754.0000	143,870.0000	3.687	0	0	0
08/08/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	35,732.0000	40,567.0000	13.531	0	0	0
08/08/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	389.0000	646.0000	66.067	0	0	0
08/08/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	19,285.0000	23,286.0000	20.747	0	0	0
08/08/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	3,246.0000	2,131.0000	(34.350)	0	0	0
08/08/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
08/08/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	38,437.0000	33,578.0000	(12.641)	0	0	0
08/08/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	10,315.0000	7,686.0000	(25.487)	0	0	0
08/08/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	22,693.0000	18,600.0000	(18.036)	0	0	0
08/08/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	54,751.0000	59,828.0000	9.273	0	0	0
08/08/2006	R207	2006/11/02	8.60	Call	Option on Bond Future	14,690.0000	11,417.0000	(22.280)	0	0	0
08/08/2006	R207	2006/11/02	8.65	Call	Option on Bond Future	17,185.0000	13,612.0000	(20.791)	0	0	0
08/08/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	74.0000	35.0000	(52.703)	0	0	0
08/08/2006	R207	2006/11/02	8.60	Put	Option on Bond Future	4,931.0000	6,773.0000	37.356	0	0	0
08/08/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	642.0000	362.0000	(43.614)	0	0	0
08/08/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	2,179.0000	3,202.0000	46.948	0	0	0
08/08/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	74,824.0000	79,937.0000	6.833	0	0	0
08/08/2006	R207	2006/11/02	8.45	Call	Option on Bond Future	8,457.0000	6,160.0000	(27.161)	0	0	0
08/08/2006	R207	2006/11/02	8.65	Put	Option on Bond Future	3,821.0000	5,364.0000	40.382	0	0	0
08/08/2006	R207	2006/11/02	8.45	Put	Option on Bond Future	9,632.0000	12,451.0000	29.267	0	0	0
08/08/2006	R207	2007/02/01			Bond Future	8.4640	8.5390	0.886	0.0000	0.0000	0
08/08/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	159,397.0000	164,806.0000	3.393	0	0	0
08/08/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	58,953.0000	63,464.0000	7.652	0	0	0
08/08/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	7,456.0000	8,736.0000	17.167	0	0	0
08/08/2006	R207	2007/02/01	8.55	Put	Option on Bond Future	18,635.0000	21,084.0000	13.142	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
08/08/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	45,299.0000	41,150.0000	(9.159)	0	0	0
08/08/2006	R207 2007/02/01	8.55	Call	Option on Bond Future	24,856.0000	21,876.0000	(11.989)	0	0	0
08/08/2006	R207 2007/02/01	7.75	Call	Option on Bond Future	4,979.0000	4,062.0000	(18.417)	0	0	0
08/08/2006	R207 2007/02/01	8.00	Put	Option on Bond Future	43,560.0000	47,532.0000	9.118	0	0	0
08/08/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	62.0000	43.0000	(30.645)	0	0	0
08/08/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	1,171.0000	901.0000	(23.057)	0	0	0
08/08/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	95,545.0000	100,703.0000	5.399	0	0	0
08/08/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	137,259.0000	142,637.0000	3.918	0	0	0
08/08/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	490.0000	365.0000	(25.510)	0	0	0
08/08/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	184.0000	133.0000	(27.717)	0	0	0
08/08/2006	R207 2007/02/01	8.25	Put	Option on Bond Future	30,627.0000	33,940.0000	10.817	0	0	0
08/08/2006	R207 2007/02/01	7.50	Put	Option on Bond Future	76,427.0000	81,331.0000	6.417	0	0	0
08/08/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	12,736.0000	14,628.0000	14.856	0	0	0
08/08/2006	R207 2007/02/01	7.50	Call	Option on Bond Future	2,532.0000	2,008.0000	(20.695)	0	0	0
08/08/2006	R207 2007/02/01	8.25	Call	Option on Bond Future	14,891.0000	12,775.0000	(14.210)	0	0	0
08/08/2006	R207 2007/02/01	8.45	Call	Option on Bond Future	21,184.0000	18,493.0000	(12.703)	0	0	0
08/08/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	115,918.0000	121,222.0000	4.576	0	0	0
08/08/2006	R207 2007/02/01	8.00	Call	Option on Bond Future	8,967.0000	7,510.0000	(16.248)	0	0	0
08/08/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	33,202.0000	29,666.0000	(10.650)	0	0	0
08/08/2006	R207 2007/02/01	8.60	Put	Option on Bond Future	17,008.0000	19,315.0000	13.564	0	0	0
08/08/2006	R207 2007/02/01	8.65	Put	Option on Bond Future	15,485.0000	17,651.0000	13.988	0	0	0
08/08/2006	R207 2007/02/01	8.65	Call	Option on Bond Future	28,868.0000	25,604.0000	(11.307)	0	0	0
08/08/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	20,365.0000	22,959.0000	12.738	0	0	0
08/08/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	22,977.0000	20,141.0000	(12.343)	0	0	0
08/08/2006	R207 2007/02/01	8.45	Put	Option on Bond Future	22,202.0000	24,940.0000	12.332	0	0	0
08/08/2006	R207 2007/02/01	8.60	Call	Option on Bond Future	26,820.0000	23,698.0000	(11.641)	0	0	0

**Grand Total:** **1,784**