

Derivatives High/Low Report

High/Low for 09/06/2006

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|---------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/06/2006 | GOVI 2006/08/03 | | | jGovi | 238.0960 | 238.6760 | 0.244 | 0.0000 | 0.0000 | 561 |
| 09/06/2006 | GOVI 2006/08/03 | 230.00 | Call | jGovi | 81,255.0000 | 86,945.0000 | 7.003 | 0 | 0 | 0 |
| 09/06/2006 | GOVI 2006/08/03 | 230.00 | Put | jGovi | 295.0000 | 185.0000 | (37.288) | 0 | 0 | 0 |
| 09/06/2006 | GOVI 2006/11/02 | | | jGovi | 242.4540 | 243.2170 | 0.315 | 0.0000 | 0.0000 | 301 |
| 09/06/2006 | GOVI 2006/11/02 | 230.00 | Call | jGovi | 125,029.0000 | 132,513.0000 | 5.986 | 0 | 0 | 0 |
| 09/06/2006 | GOVI 2006/11/02 | 230.00 | Put | jGovi | 489.0000 | 343.0000 | (29.857) | 0 | 0 | 0 |
| 09/06/2006 | GOVI 2007/02/01 | | | jGovi | 247.0870 | 247.9020 | 0.330 | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | GOVI 2007/02/01 | 230.00 | Put | jGovi | 289.0000 | 209.0000 | (27.682) | 0 | 0 | 0 |
| 09/06/2006 | GOVI 2007/02/01 | 230.00 | Call | jGovi | 171,159.0000 | 179,229.0000 | 4.715 | 0 | 0 | 0 |
| 09/06/2006 | J153 2010/08/31 | | | jSwap | 8.2470 | 8.1510 | (1.164) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | J157 2015/09/15 | | | jSwap | 8.3270 | 8.2810 | (0.552) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | J186 2026/12/21 | | | jSwap | 8.2220 | 8.2100 | (0.146) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | J194 2008/02/28 | | | jSwap | 7.9040 | 7.8320 | (0.911) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | J201 2014/12/22 | | | jSwap | 8.2970 | 8.2390 | (0.699) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | J203 2017/09/15 | | | jSwap | 8.3090 | 8.2660 | (0.518) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | J204 2018/12/21 | | | jSwap | 8.2630 | 8.2260 | (0.448) | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/06/2006 | J207 | 2020/01/15 | | | jSwap | 8.2630 | 8.2270 | (0.436) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | JBAR | 2005/12/21 | | | jBar | 7.0790 | 7.4790 | 5.651 | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | JFRA | 2006/08/03 | | | jFra | 7.6960 | 7.5950 | (1.312) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | JFRA | 2006/08/03 | 7.00 | Put | Option on jFra | 67.0000 | 94.0000 | 40.299 | 0 | 0 | 0 |
| 09/06/2006 | JFRA | 2006/08/03 | 7.00 | Call | Option on jFra | 1,769.0000 | 1,550.0000 | (12.380) | 0 | 0 | 0 |
| 09/06/2006 | JFRA | 2006/11/02 | | | jFra | 7.8890 | 7.7850 | (1.318) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | JFRA | 2006/11/02 | 7.00 | Put | Option on jFra | 213.0000 | 258.0000 | 21.127 | 0 | 0 | 0 |
| 09/06/2006 | JFRA | 2006/11/02 | 7.00 | Call | Option on jFra | 2,386.0000 | 2,178.0000 | (8.718) | 0 | 0 | 0 |
| 09/06/2006 | JFRA | 2007/02/01 | | | jFra | 8.0800 | 7.9740 | (1.312) | 0.0000 | 0.0000 | 115 |
| 09/06/2006 | JFRA | 2007/02/01 | 7.50 | Call | Option on jFra | 2,014.0000 | 1,839.0000 | (8.689) | 0 | 0 | 0 |
| 09/06/2006 | JFRA | 2007/02/01 | 7.50 | Put | Option on jFra | 597.0000 | 680.0000 | 13.903 | 0 | 0 | 0 |
| 09/06/2006 | JFRA | 2007/05/03 | | | jFra | 8.1730 | 8.0610 | (1.370) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | JFRA | 2007/05/03 | 7.50 | Call | Option on jFra | 2,373.0000 | 2,190.0000 | (7.712) | 0 | 0 | 0 |
| 09/06/2006 | JFRA | 2007/05/03 | 7.50 | Put | Option on jFra | 729.0000 | 818.0000 | 12.209 | 0 | 0 | 0 |
| 09/06/2006 | JFRA | 2007/08/02 | | | jFra | 8.1960 | 8.2080 | 0.146 | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | JFRA | 2007/08/02 | 7.50 | Put | Option on jFra | 875.0000 | 864.0000 | (1.257) | 0 | 0 | 0 |
| 09/06/2006 | JFRA | 2007/08/02 | 7.50 | Call | Option on jFra | 2,576.0000 | 2,593.0000 | 0.660 | 0 | 0 | 0 |
| 09/06/2006 | JFRA | 2007/11/01 | | | jFra | 8.3090 | 8.2110 | (1.179) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | JFRA | 2007/11/01 | 7.50 | Put | Option on jFra | 960.0000 | 1,044.0000 | 8.750 | 0 | 0 | 0 |
| 09/06/2006 | JFRA | 2007/11/01 | 7.50 | Call | Option on jFra | 3,085.0000 | 2,912.0000 | (5.608) | 0 | 0 | 0 |
| 09/06/2006 | JFRA | 2008/02/07 | | | jFra | 8.3070 | 8.2700 | (0.445) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | JFRA | 2008/02/07 | 7.50 | Call | Option on jFra | 26,745.0000 | 26,677.0000 | (0.254) | 0 | 0 | 0 |
| 09/06/2006 | JFRA | 2008/02/07 | 7.50 | Put | Option on jFra | 24,751.0000 | 24,776.0000 | 0.101 | 0 | 0 | 0 |
| 09/06/2006 | JN02 | 2006/08/03 | | | jNote | 8.1260 | 8.0450 | (0.997) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | JN02 | 2006/08/03 | 7.25 | Call | Option on jNote | 18,348.0000 | 17,139.0000 | (6.589) | 0 | 0 | 0 |
| 09/06/2006 | JN02 | 2006/08/03 | 7.25 | Put | Option on jNote | 2,211.0000 | 2,480.0000 | 12.166 | 0 | 0 | 0 |

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| 09/06/2006 | JN02 | 2006/11/02 | | | jNote | 8.2240 | 8.1450 | (0.961) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | JN02 | 2006/11/02 | 7.25 | Put | Option on jNote | 5,568.0000 | 5,959.0000 | 7.022 | 0 | 0 | 0 |
| 09/06/2006 | JN02 | 2006/11/02 | 7.25 | Call | Option on jNote | 23,488.0000 | 22,440.0000 | (4.462) | 0 | 0 | 0 |
| 09/06/2006 | JN05 | 2006/08/03 | | | jNote | 8.3270 | 8.2400 | (1.045) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | JN05 | 2006/08/03 | 7.25 | Put | Option on jNote | 73.0000 | 116.0000 | 58.904 | 0 | 0 | 0 |
| 09/06/2006 | JN05 | 2006/08/03 | 7.25 | Call | Option on jNote | 43,884.0000 | 40,473.0000 | (7.773) | 0 | 0 | 0 |
| 09/06/2006 | JN05 | 2006/11/02 | | | jNote | 8.3710 | 8.2860 | (1.015) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | JN05 | 2006/11/02 | 7.25 | Call | Option on jNote | 46,502.0000 | 43,394.0000 | (6.684) | 0 | 0 | 0 |
| 09/06/2006 | JN05 | 2006/11/02 | 7.25 | Put | Option on jNote | 976.0000 | 1,233.0000 | 26.332 | 0 | 0 | 0 |
| 09/06/2006 | JN10 | 2006/08/03 | | | jNote | 8.3070 | 8.2470 | (0.722) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | JN10 | 2006/08/03 | 7.25 | Put | Option on jNote | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 09/06/2006 | JN10 | 2006/08/03 | 7.25 | Call | Option on jNote | 71,371.0000 | 67,536.0000 | (5.373) | 0 | 0 | 0 |
| 09/06/2006 | JN10 | 2006/11/02 | | | jNote | 8.3260 | 8.2680 | (0.697) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | JN10 | 2006/11/02 | 7.25 | Call | Option on jNote | 72,632.0000 | 68,971.0000 | (5.040) | 0 | 0 | 0 |
| 09/06/2006 | JN10 | 2006/11/02 | 7.25 | Put | Option on jNote | 90.0000 | 127.0000 | 41.111 | 0 | 0 | 0 |
| 09/06/2006 | JROD | 2006/06/30 | | | jRod | 6.8070 | 6.9070 | 1.469 | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | JROD | 2006/07/31 | | | jRod | 6.8940 | 7.1280 | 3.394 | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | JROD | 2006/08/31 | | | jRod | 7.0350 | 7.3950 | 5.117 | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | R153 | 2006/08/03 | | | Bond Future | 7.9470 | 7.9080 | (0.491) | 0.0000 | 0.0000 | 754 |
| 09/06/2006 | R153 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 2,429.0000 | 2,843.0000 | 17.044 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 6,699.0000 | 7,504.0000 | 12.017 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 4,699.0000 | 4,029.0000 | (14.258) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 9,901.0000 | 8,840.0000 | (10.716) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 52.0000 | 70.0000 | 34.615 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 26,761.0000 | 25,304.0000 | (5.444) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 525.0000 | 652.0000 | 24.190 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 17,567.0000 | 16,219.0000 | (7.673) | 0 | 0 | 100 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/06/2006 | R153 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 38,999.0000 | 40,456.0000 | 3.736 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 669.0000 | 525.0000 | (21.525) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 30,056.0000 | 31,477.0000 | 4.728 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 213.0000 | 160.0000 | (24.883) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 21,325.0000 | 22,656.0000 | 6.242 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 13,272.0000 | 14,407.0000 | 8.552 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 1,897.0000 | 1,557.0000 | (17.923) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 1.0000 | 2.0000 | 100.000 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 36,478.0000 | 35,005.0000 | (4.038) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 62.0000 | 45.0000 | (27.419) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/11/02 | | | Bond Future | 7.9910 | 7.8950 | (1.201) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | R153 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 9,468.0000 | 11,278.0000 | 19.117 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 5,100.0000 | 6,371.0000 | 24.922 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 9,148.0000 | 7,538.0000 | (17.599) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 13,711.0000 | 11,562.0000 | (15.674) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 2,207.0000 | 2,942.0000 | 33.303 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 690.0000 | 1,006.0000 | 45.797 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 19,835.0000 | 17,150.0000 | (13.537) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 27,424.0000 | 24,320.0000 | (11.319) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 3,628.0000 | 2,858.0000 | (21.224) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 21,551.0000 | 24,202.0000 | 12.301 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 5,958.0000 | 4,811.0000 | (19.251) | 0 | 0 | 100 |
| 09/06/2006 | R153 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 15,122.0000 | 17,395.0000 | 15.031 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 12.0000 | 24.0000 | 100.000 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/11/02 | 9.25 | Put | Option on Bond Future | 766.0000 | 572.0000 | (25.326) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 36,061.0000 | 32,727.0000 | (9.245) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 132.0000 | 218.0000 | 65.152 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/11/02 | 9.25 | Call | Option on Bond Future | 44,465.0000 | 47,691.0000 | 7.255 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/11/02 | 6.50 | Call | Option on Bond Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 1,282.0000 | 971.0000 | (24.259) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/11/02 | 6.50 | Put | Option on Bond Future | 54,589.0000 | 51,170.0000 | (6.263) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 45,225.0000 | 41,816.0000 | (7.538) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 36,472.0000 | 39,580.0000 | 8.522 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 28,735.0000 | 31,663.0000 | 10.190 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 2,137.0000 | 1,645.0000 | (23.023) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/06/2006 | R153 | 2007/02/01 | | | Bond Future | 8.0180 | 7.9090 | (1.359) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | R153 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 7,111.0000 | 8,552.0000 | 20.264 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 21,375.0000 | 18,734.0000 | (12.356) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 16,083.0000 | 13,886.0000 | (13.660) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 11,889.0000 | 10,124.0000 | (14.846) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 11,289.0000 | 13,162.0000 | 16.591 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 3,954.0000 | 4,951.0000 | 25.215 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 27,806.0000 | 24,761.0000 | (10.951) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 35,195.0000 | 31,829.0000 | (9.564) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 1,858.0000 | 2,452.0000 | 31.970 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 641.0000 | 913.0000 | 42.434 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 28,650.0000 | 31,486.0000 | 9.899 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 6,320.0000 | 5,261.0000 | (16.756) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 22,235.0000 | 24,814.0000 | 11.599 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 4,590.0000 | 3,788.0000 | (17.473) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 8,686.0000 | 7,306.0000 | (15.888) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 16,382.0000 | 18,640.0000 | 13.783 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 43,385.0000 | 39,833.0000 | (8.187) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 3,338.0000 | 2,735.0000 | (18.065) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 145.0000 | 231.0000 | 59.310 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 52,024.0000 | 48,400.0000 | (6.966) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2007/02/01 | 9.25 | Call | Option on Bond Future | 42,566.0000 | 45,752.0000 | 7.485 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 35,469.0000 | 38,504.0000 | 8.557 | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2007/02/01 | 9.25 | Put | Option on Bond Future | 2,438.0000 | 1,986.0000 | (18.540) | 0 | 0 | 0 |
| 09/06/2006 | R153 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 17.0000 | 32.0000 | 88.235 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/08/03 | | | Bond Future | 8.0950 | 8.0630 | (0.395) | 0.0000 | 0.0000 | 121 |
| 09/06/2006 | R157 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 249.0000 | 309.0000 | 24.096 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 33,159.0000 | 35,258.0000 | 6.330 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/08/03 | 9.25 | Put | Option on Bond Future | 42.0000 | 30.0000 | (28.571) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 68,019.0000 | 70,463.0000 | 3.593 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 47,534.0000 | 45,107.0000 | (5.106) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 175.0000 | 132.0000 | (24.571) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 7,574.0000 | 8,509.0000 | 12.345 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 13.0000 | 17.0000 | 30.769 | 0 | 0 | 0 |

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| 09/06/2006 | R157 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 88,765.0000 | 86,278.0000 | (2.802) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/08/03 | 9.25 | Call | Option on Bond Future | 85,804.0000 | 88,280.0000 | 2.886 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 67,833.0000 | 65,350.0000 | (3.660) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 2,208.0000 | 1,819.0000 | (17.618) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 14,976.0000 | 13,424.0000 | (10.363) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 661.0000 | 520.0000 | (21.331) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 50,237.0000 | 52,584.0000 | 4.672 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 18,274.0000 | 19,884.0000 | 8.810 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 1,962.0000 | 2,304.0000 | 17.431 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 29,111.0000 | 26,965.0000 | (7.372) | 0 | 0 | 100 |
| 09/06/2006 | R157 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 6,313.0000 | 5,436.0000 | (13.892) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/11/02 | | | Bond Future | 8.1240 | 8.0620 | (0.763) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | R157 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 34,789.0000 | 31,301.0000 | (10.026) | 0 | 0 | 158 |
| 09/06/2006 | R157 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 4,520.0000 | 3,746.0000 | (17.124) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 13,233.0000 | 15,255.0000 | 15.280 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 2,079.0000 | 2,635.0000 | 26.744 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 22,664.0000 | 19,982.0000 | (11.834) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 50,461.0000 | 46,313.0000 | (8.220) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 499.0000 | 676.0000 | 35.471 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 68,923.0000 | 64,396.0000 | (6.568) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 66,613.0000 | 70,860.0000 | 6.376 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 23,348.0000 | 26,153.0000 | 12.014 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 6,069.0000 | 7,285.0000 | 20.036 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 13,856.0000 | 11,956.0000 | (13.712) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 50,795.0000 | 54,726.0000 | 7.739 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 70.0000 | 104.0000 | 48.571 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 88,928.0000 | 84,257.0000 | (5.253) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 4.0000 | 7.0000 | 75.000 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 109,693.0000 | 104,992.0000 | (4.286) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 8,062.0000 | 6,813.0000 | (15.492) | 0 | 0 | 117 |
| 09/06/2006 | R157 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 36,121.0000 | 39,576.0000 | 9.565 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 2,463.0000 | 2,006.0000 | (18.555) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/11/02 | 9.25 | Put | Option on Bond Future | 1,274.0000 | 1,018.0000 | (20.094) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/11/02 | 9.25 | Call | Option on Bond Future | 82,963.0000 | 87,412.0000 | 5.363 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/06/2006 | R157 | 2006/11/02 | 9.50 | Put | Option on Bond Future | 643.0000 | 505.0000 | (21.462) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/11/02 | 9.50 | Call | Option on Bond Future | 99,545.0000 | 104,112.0000 | 4.588 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/11/02 | 9.75 | Call | Option on Bond Future | 116,053.0000 | 120,696.0000 | 4.001 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2006/11/02 | 9.75 | Put | Option on Bond Future | 259.0000 | 198.0000 | (23.552) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2007/02/01 | | | Bond Future | 8.1440 | 8.0770 | (0.823) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | R157 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 28,193.0000 | 25,421.0000 | (9.832) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 17,511.0000 | 19,695.0000 | 12.472 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 9,815.0000 | 11,332.0000 | 15.456 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 27,399.0000 | 30,215.0000 | 10.278 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 4,638.0000 | 5,539.0000 | 19.426 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 19,609.0000 | 17,470.0000 | (10.908) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 69,948.0000 | 65,422.0000 | (6.471) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 1,731.0000 | 2,160.0000 | 24.783 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 53,316.0000 | 49,261.0000 | (7.606) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 39,317.0000 | 35,879.0000 | (8.744) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 67,136.0000 | 71,283.0000 | 6.177 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 5,948.0000 | 5,139.0000 | (13.601) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2007/02/01 | 9.25 | Call | Option on Bond Future | 82,147.0000 | 86,551.0000 | 5.361 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2007/02/01 | 9.50 | Call | Option on Bond Future | 97,586.0000 | 102,173.0000 | 4.700 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2007/02/01 | 9.50 | Put | Option on Bond Future | 2,411.0000 | 2,043.0000 | (15.263) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 8,958.0000 | 7,811.0000 | (12.804) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2007/02/01 | 9.75 | Put | Option on Bond Future | 1,327.0000 | 1,106.0000 | (16.654) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2007/02/01 | 9.75 | Call | Option on Bond Future | 113,032.0000 | 117,766.0000 | 4.188 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 52,676.0000 | 56,485.0000 | 7.231 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2007/02/01 | 9.25 | Put | Option on Bond Future | 3,809.0000 | 3,257.0000 | (14.492) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 39,276.0000 | 42,643.0000 | 8.573 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 13,355.0000 | 11,766.0000 | (11.898) | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 465.0000 | 615.0000 | 32.258 | 0 | 0 | 0 |
| 09/06/2006 | R157 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 88,593.0000 | 83,787.0000 | (5.425) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/08/03 | | | Bond Future | 7.8520 | 7.8150 | (0.471) | 0.0000 | 0.0000 | 37 |
| 09/06/2006 | R186 | 2006/08/03 | 9.25 | Call | Option on Bond Future | 153,313.0000 | 157,805.0000 | 2.930 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 6.0000 | 3.0000 | (50.000) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/08/03 | 9.25 | Put | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 128,097.0000 | 132,587.0000 | 3.505 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/06/2006 | R186 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 2,508.0000 | 1,946.0000 | (22.408) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 102,028.0000 | 106,497.0000 | 4.380 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 26,309.0000 | 29,319.0000 | 11.441 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 64.0000 | 42.0000 | (34.375) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 2,408.0000 | 2,968.0000 | 23.256 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 8,580.0000 | 7,098.0000 | (17.273) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 46,148.0000 | 42,216.0000 | (8.520) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/08/03 | 6.75 | Put | Option on Bond Future | 144,886.0000 | 140,394.0000 | (3.100) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/08/03 | 6.75 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 49,333.0000 | 53,262.0000 | 7.964 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 14.0000 | 20.0000 | 42.857 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 486.0000 | 347.0000 | (28.601) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 109,922.0000 | 105,435.0000 | (4.082) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 75,374.0000 | 79,727.0000 | 5.775 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 76,486.0000 | 72,083.0000 | (5.757) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 276.0000 | 364.0000 | 31.884 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 10,145.0000 | 11,819.0000 | 16.501 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 22,589.0000 | 19,770.0000 | (12.480) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/11/02 | | | Bond Future | 7.8620 | 7.8170 | (0.572) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | R186 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 145,186.0000 | 139,803.0000 | (3.708) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 133.0000 | 173.0000 | 30.075 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 101,964.0000 | 107,061.0000 | 4.999 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 3,077.0000 | 3,675.0000 | 19.435 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/11/02 | 6.50 | Call | Option on Bond Future | 13.0000 | 18.0000 | 38.462 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 55,313.0000 | 59,425.0000 | 7.434 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 18,850.0000 | 16,726.0000 | (11.268) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 802.0000 | 997.0000 | 24.314 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/11/02 | 6.50 | Put | Option on Bond Future | 181,093.0000 | 175,675.0000 | (2.992) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 111,144.0000 | 105,916.0000 | (4.704) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 9,983.0000 | 8,671.0000 | (13.142) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 79,970.0000 | 75,144.0000 | (6.035) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 33,068.0000 | 29,960.0000 | (9.399) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 77,747.0000 | 82,468.0000 | 6.072 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 35,264.0000 | 38,563.0000 | 9.355 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 19,504.0000 | 21,819.0000 | 11.869 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/06/2006 | R186 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 641.0000 | 508.0000 | (20.749) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 4,517.0000 | 3,815.0000 | (15.541) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 53,557.0000 | 49,480.0000 | (7.612) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 8,907.0000 | 10,253.0000 | 15.112 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 126,785.0000 | 132,076.0000 | 4.173 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 1,810.0000 | 1,483.0000 | (18.066) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2007/02/01 | | | Bond Future | 7.8650 | 7.8170 | (0.610) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | R186 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 20,736.0000 | 18,939.0000 | (8.666) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 65,420.0000 | 69,369.0000 | 6.036 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 32,069.0000 | 29,635.0000 | (7.590) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 48,018.0000 | 51,330.0000 | 6.897 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 85,174.0000 | 89,668.0000 | 5.276 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 4,137.0000 | 3,631.0000 | (12.231) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 106,644.0000 | 111,569.0000 | 4.618 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 180,195.0000 | 174,481.0000 | (3.171) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 2,705.0000 | 3,184.0000 | 17.708 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 129,172.0000 | 134,412.0000 | 4.057 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 7,456.0000 | 6,636.0000 | (10.998) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 7,989.0000 | 9,067.0000 | 13.494 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 12,757.0000 | 11,506.0000 | (9.806) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 682.0000 | 837.0000 | 22.727 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 106.0000 | 138.0000 | 30.189 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 84,705.0000 | 80,037.0000 | (5.511) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 145,036.0000 | 139,446.0000 | (3.854) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 44,840.0000 | 41,706.0000 | (6.989) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 112,620.0000 | 107,353.0000 | (4.677) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 62,131.0000 | 58,220.0000 | (6.295) | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 17,426.0000 | 19,261.0000 | 10.530 | 0 | 0 | 0 |
| 09/06/2006 | R186 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 31,008.0000 | 33,620.0000 | 8.424 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/08/03 | | | Bond Future | 7.9260 | 7.8090 | (1.476) | 0.0000 | 0.0000 | 55 |
| 09/06/2006 | R194 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 21.0000 | 56.0000 | 166.667 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 251.0000 | 482.0000 | 92.032 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 6,554.0000 | 5,060.0000 | (22.795) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 2,899.0000 | 3,972.0000 | 37.013 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/06/2006 | R194 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 10,048.0000 | 8,357.0000 | (16.829) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 1,810.0000 | 1,157.0000 | (36.077) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 13,770.0000 | 12,046.0000 | (12.520) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 6.0000 | 2.0000 | (66.667) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 8,599.0000 | 10,226.0000 | 18.921 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 1.0000 | 3.0000 | 200.000 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 188.0000 | 89.0000 | (52.660) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 3,724.0000 | 2,629.0000 | (29.404) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 15,667.0000 | 17,389.0000 | 10.991 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 670.0000 | 372.0000 | (44.478) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 5,429.0000 | 6,857.0000 | 26.303 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 12,084.0000 | 13,786.0000 | 14.085 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/08/03 | 6.75 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/08/03 | 6.75 | Put | Option on Bond Future | 17,529.0000 | 15,803.0000 | (9.847) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 39.0000 | 15.0000 | (61.538) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 1,126.0000 | 1,758.0000 | 56.128 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/11/02 | | | Bond Future | 8.0340 | 7.8340 | (2.489) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | R194 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 3,093.0000 | 4,432.0000 | 43.291 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 713.0000 | 1,280.0000 | 79.523 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 1,638.0000 | 2,590.0000 | 58.120 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 7,396.0000 | 5,467.0000 | (26.082) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 16,177.0000 | 13,692.0000 | (15.361) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 5,185.0000 | 3,641.0000 | (29.778) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 3,516.0000 | 2,360.0000 | (32.878) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 10,055.0000 | 7,816.0000 | (22.268) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 1,176.0000 | 678.0000 | (42.347) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 222.0000 | 479.0000 | 115.766 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/11/02 | 6.25 | Put | Option on Bond Future | 22,569.0000 | 20,073.0000 | (11.059) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/11/02 | 6.25 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/11/02 | 6.00 | Put | Option on Bond Future | 25,788.0000 | 23,292.0000 | (9.679) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 13,043.0000 | 10,626.0000 | (18.531) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/11/02 | 6.00 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 4.0000 | 15.0000 | 275.000 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/11/02 | 6.50 | Put | Option on Bond Future | 19,364.0000 | 16,869.0000 | (12.885) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 6,958.0000 | 8,956.0000 | 28.715 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/06/2006 | R194 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 46.0000 | 126.0000 | 173.913 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 2,125.0000 | 1,326.0000 | (37.600) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 4,811.0000 | 6,508.0000 | 35.273 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2006/11/02 | 6.50 | Call | Option on Bond Future | 0.0000 | 1.0000 | 100.000 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2007/02/01 | | | Bond Future | 8.1220 | 7.8580 | (3.250) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | R194 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 79.0000 | 193.0000 | 144.304 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 6,116.0000 | 4,514.0000 | (26.194) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 14.0000 | 44.0000 | 214.286 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 676.0000 | 1,187.0000 | 75.592 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2007/02/01 | 6.25 | Call | Option on Bond Future | 1.0000 | 6.0000 | 500.000 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2007/02/01 | 6.25 | Put | Option on Bond Future | 19,219.0000 | 16,546.0000 | (13.908) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 16,634.0000 | 13,986.0000 | (15.919) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 9,561.0000 | 7,394.0000 | (22.665) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 2,535.0000 | 1,699.0000 | (32.978) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 1,345.0000 | 2,131.0000 | 58.439 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 6,351.0000 | 8,192.0000 | 28.988 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 2,339.0000 | 3,415.0000 | 46.003 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 4,853.0000 | 6,454.0000 | 32.990 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 1,742.0000 | 1,119.0000 | (35.763) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 8,070.0000 | 10,125.0000 | 25.465 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 11,756.0000 | 9,370.0000 | (20.296) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 4,826.0000 | 3,494.0000 | (27.600) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2007/02/01 | 6.00 | Put | Option on Bond Future | 21,825.0000 | 19,148.0000 | (12.266) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 7,671.0000 | 5,779.0000 | (24.664) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 3,558.0000 | 2,481.0000 | (30.270) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 3,589.0000 | 4,935.0000 | 37.503 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 302.0000 | 594.0000 | 96.689 | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 14,111.0000 | 11,547.0000 | (18.170) | 0 | 0 | 0 |
| 09/06/2006 | R194 | 2007/02/01 | 6.00 | Call | Option on Bond Future | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/08/03 | | | Bond Future | 8.1000 | 8.0580 | (0.519) | 0.0000 | 0.0000 | 26 |
| 09/06/2006 | R201 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 14,396.0000 | 16,084.0000 | 11.725 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/08/03 | 9.25 | Call | Option on Bond Future | 67,705.0000 | 70,279.0000 | 3.802 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 173.0000 | 124.0000 | (28.324) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/08/03 | 9.25 | Put | Option on Bond Future | 31.0000 | 21.0000 | (32.258) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/06/2006 | R201 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 5,232.0000 | 4,335.0000 | (17.144) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 53,631.0000 | 56,166.0000 | 4.727 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 26,219.0000 | 28,386.0000 | 8.265 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 2,010.0000 | 1,593.0000 | (20.746) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 709.0000 | 539.0000 | (23.977) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 39,680.0000 | 42,094.0000 | 6.084 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 37,864.0000 | 35,335.0000 | (6.679) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 1,379.0000 | 1,732.0000 | 25.598 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 144.0000 | 199.0000 | 38.194 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 23,173.0000 | 20,941.0000 | (9.632) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 11,982.0000 | 10,391.0000 | (13.278) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 5,814.0000 | 6,808.0000 | 17.097 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/11/02 | | | Bond Future | 8.1270 | 8.0720 | (0.677) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | R201 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 54,855.0000 | 51,690.0000 | (5.770) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 5,608.0000 | 6,495.0000 | 15.817 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 28,543.0000 | 26,124.0000 | (8.475) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 70,582.0000 | 67,300.0000 | (4.650) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 494.0000 | 635.0000 | 28.543 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 62.0000 | 87.0000 | 40.323 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/11/02 | 9.25 | Put | Option on Bond Future | 1,138.0000 | 939.0000 | (17.487) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 1,876.0000 | 2,287.0000 | 21.908 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/11/02 | 9.25 | Call | Option on Bond Future | 65,790.0000 | 68,897.0000 | 4.723 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 40,378.0000 | 37,482.0000 | (7.172) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 3.0000 | 4.0000 | 33.333 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 20,128.0000 | 22,042.0000 | 9.509 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 12,783.0000 | 11,390.0000 | (10.897) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 19,404.0000 | 17,516.0000 | (9.730) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 11,749.0000 | 13,168.0000 | 12.078 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 86,985.0000 | 83,680.0000 | (3.800) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 8,327.0000 | 7,339.0000 | (11.865) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 30,397.0000 | 32,716.0000 | 7.629 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 4,648.0000 | 4,014.0000 | (13.640) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 41,174.0000 | 43,846.0000 | 6.490 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 2,398.0000 | 2,025.0000 | (15.555) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 53,115.0000 | 56,049.0000 | 5.524 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/06/2006 | R201 | 2007/02/01 | | | Bond Future | 8.1440 | 8.0840 | (0.737) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | R201 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 324.0000 | 419.0000 | 29.321 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 70,171.0000 | 66,745.0000 | (4.882) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 42,588.0000 | 45,251.0000 | 6.253 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 32,797.0000 | 35,130.0000 | 7.113 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 12,214.0000 | 11,026.0000 | (9.727) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 3,665.0000 | 4,298.0000 | 17.271 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 7,863.0000 | 7,005.0000 | (10.912) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 55,362.0000 | 52,128.0000 | (5.842) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 4,821.0000 | 4,235.0000 | (12.155) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2007/02/01 | 9.25 | Call | Option on Bond Future | 65,068.0000 | 68,211.0000 | 4.830 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 53,436.0000 | 56,371.0000 | 5.493 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 85,948.0000 | 82,446.0000 | (4.075) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 8,092.0000 | 9,174.0000 | 13.371 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2007/02/01 | 9.25 | Put | Option on Bond Future | 2,809.0000 | 2,431.0000 | (13.457) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 48.0000 | 67.0000 | 39.583 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 1,277.0000 | 1,565.0000 | 22.553 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 16,779.0000 | 15,235.0000 | (9.202) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 42,270.0000 | 39,382.0000 | (6.832) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 22,962.0000 | 24,940.0000 | 8.614 | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 31,496.0000 | 29,057.0000 | (7.744) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 23,581.0000 | 21,616.0000 | (8.333) | 0 | 0 | 0 |
| 09/06/2006 | R201 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 15,104.0000 | 16,660.0000 | 10.302 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/08/03 | | | Bond Future | 8.1100 | 8.0650 | (0.555) | 0.0000 | 0.0000 | 111 |
| 09/06/2006 | R203 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 159.0000 | 205.0000 | 28.931 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 16,142.0000 | 14,131.0000 | (12.458) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 65,430.0000 | 62,193.0000 | (4.947) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 29,616.0000 | 26,921.0000 | (9.100) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 8,092.0000 | 9,364.0000 | 15.719 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 2,950.0000 | 3,538.0000 | 19.932 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 806.0000 | 1,003.0000 | 24.442 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 46,541.0000 | 43,455.0000 | (6.631) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 140.0000 | 94.0000 | (32.857) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 62,254.0000 | 65,492.0000 | 5.201 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/06/2006 | R203 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 7,212.0000 | 6,010.0000 | (16.667) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 17,336.0000 | 19,418.0000 | 12.010 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 30,412.0000 | 33,147.0000 | 8.993 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 2,543.0000 | 1,995.0000 | (21.549) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 45,883.0000 | 48,981.0000 | 6.752 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 85,306.0000 | 82,031.0000 | (3.839) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 688.0000 | 503.0000 | (26.890) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 22.0000 | 30.0000 | 36.364 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/11/02 | | | Bond Future | 8.1340 | 8.0780 | (0.688) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | R203 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 23,754.0000 | 21,454.0000 | (9.683) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 67,827.0000 | 64,156.0000 | (5.412) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 14,098.0000 | 15,819.0000 | 12.207 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 1,812.0000 | 2,161.0000 | 19.260 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 22,790.0000 | 25,130.0000 | 10.268 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 14,529.0000 | 12,848.0000 | (11.570) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 106,133.0000 | 102,175.0000 | (3.729) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/11/02 | 6.50 | Call | Option on Bond Future | 76.0000 | 97.0000 | 27.632 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 35,933.0000 | 33,053.0000 | (8.015) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/11/02 | 6.50 | Put | Option on Bond Future | 122,616.0000 | 122,617.0000 | (3.158) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 4,017.0000 | 4,690.0000 | 16.754 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 252.0000 | 314.0000 | 24.603 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 7,934.0000 | 9,074.0000 | 14.369 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 8,151.0000 | 7,039.0000 | (13.642) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 50,799.0000 | 47,452.0000 | (6.589) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 33,913.0000 | 36,821.0000 | 8.575 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 4,164.0000 | 3,502.0000 | (15.898) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 47,020.0000 | 50,380.0000 | 7.146 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 86,433.0000 | 82,571.0000 | (4.468) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 722.0000 | 880.0000 | 21.884 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2007/02/01 | | | Bond Future | 8.1500 | 8.0900 | (0.736) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | R203 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 70,450.0000 | 66,835.0000 | (5.131) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 29,441.0000 | 27,080.0000 | (8.019) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 37,453.0000 | 40,308.0000 | 7.623 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 4,339.0000 | 4,962.0000 | 14.358 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/06/2006 | R203 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 87,803.0000 | 83,937.0000 | (4.403) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 2,323.0000 | 2,696.0000 | 16.057 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 18,802.0000 | 20,679.0000 | 9.983 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 13,195.0000 | 11,811.0000 | (10.489) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 62,378.0000 | 65,980.0000 | 5.774 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 20,204.0000 | 18,344.0000 | (9.206) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 49,288.0000 | 52,558.0000 | 6.634 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 12,283.0000 | 13,675.0000 | 11.333 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 4,791.0000 | 4,155.0000 | (13.275) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 27,215.0000 | 29,593.0000 | 8.738 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 106,460.0000 | 102,426.0000 | (3.789) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 7,547.0000 | 8,513.0000 | 12.800 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 8,174.0000 | 7,206.0000 | (11.842) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 54,736.0000 | 51,464.0000 | (5.978) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 1,154.0000 | 1,358.0000 | 17.678 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 529.0000 | 632.0000 | 19.471 | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 126,132.0000 | 121,998.0000 | (3.278) | 0 | 0 | 0 |
| 09/06/2006 | R203 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 40,985.0000 | 38,140.0000 | (6.942) | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2006/08/03 | | | Bond Future | 8.1090 | 8.0550 | (0.666) | 0.0000 | 0.0000 | 83 |
| 09/06/2006 | R204 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 17,147.0000 | 14,649.0000 | (14.568) | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 8,732.0000 | 10,391.0000 | 18.999 | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2006/11/02 | | | Bond Future | 8.1300 | 8.0650 | (0.800) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | R204 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 1,007.0000 | 1,248.0000 | 23.932 | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 91,737.0000 | 87,043.0000 | (5.117) | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 54,225.0000 | 50,198.0000 | (7.426) | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 2,448.0000 | 1,973.0000 | (19.404) | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 36,881.0000 | 40,431.0000 | 9.626 | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 38,687.0000 | 35,230.0000 | (8.936) | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 5,012.0000 | 4,159.0000 | (17.019) | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 9,354.0000 | 10,833.0000 | 15.811 | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2006/11/02 | 6.50 | Call | Option on Bond Future | 126.0000 | 164.0000 | 30.159 | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 4,955.0000 | 5,865.0000 | 18.365 | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2006/11/02 | 6.50 | Put | Option on Bond Future | 134,542.0000 | 129,643.0000 | (3.641) | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 380.0000 | 483.0000 | 27.105 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/06/2006 | R204 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 72,094.0000 | 67,656.0000 | (6.156) | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 112,667.0000 | 107,833.0000 | (4.291) | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 65,444.0000 | 69,905.0000 | 6.817 | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 2,364.0000 | 2,862.0000 | 21.066 | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 16,046.0000 | 18,211.0000 | 13.492 | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 50,476.0000 | 54,560.0000 | 8.091 | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 9,402.0000 | 8,016.0000 | (14.742) | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 25,261.0000 | 28,147.0000 | 11.425 | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 25,951.0000 | 23,180.0000 | (10.678) | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 16,234.0000 | 14,184.0000 | (12.628) | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2007/02/01 | | | Bond Future | 8.1430 | 8.0740 | (0.847) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | R204 | 2007/02/01 | 7.00 | Call | Option on Bond Future | 2,621.0000 | 3,103.0000 | 18.390 | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2007/02/01 | 7.00 | Put | Option on Bond Future | 93,127.0000 | 88,440.0000 | (5.033) | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2007/02/01 | 6.50 | Put | Option on Bond Future | 134,169.0000 | 129,137.0000 | (3.750) | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2007/02/01 | 6.75 | Call | Option on Bond Future | 1,317.0000 | 1,587.0000 | 20.501 | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2007/02/01 | 8.75 | Call | Option on Bond Future | 52,697.0000 | 56,704.0000 | 7.604 | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 40,221.0000 | 43,732.0000 | 8.729 | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 113,072.0000 | 108,171.0000 | (4.334) | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2007/02/01 | 6.50 | Call | Option on Bond Future | 612.0000 | 751.0000 | 22.712 | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 14,041.0000 | 12,382.0000 | (11.815) | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 4,840.0000 | 5,638.0000 | 16.488 | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2007/02/01 | 8.75 | Put | Option on Bond Future | 8,736.0000 | 7,574.0000 | (13.301) | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 74,638.0000 | 70,266.0000 | (5.858) | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2007/02/01 | 7.75 | Call | Option on Bond Future | 13,448.0000 | 15,193.0000 | 12.976 | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2007/02/01 | 7.75 | Put | Option on Bond Future | 43,384.0000 | 39,960.0000 | (7.892) | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2007/02/01 | 7.50 | Put | Option on Bond Future | 57,948.0000 | 54,001.0000 | (6.811) | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 8,335.0000 | 9,558.0000 | 14.673 | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 21,437.0000 | 19,206.0000 | (10.407) | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 20,431.0000 | 22,764.0000 | 11.419 | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2007/02/01 | 9.00 | Call | Option on Bond Future | 66,450.0000 | 70,854.0000 | 6.628 | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 31,186.0000 | 28,349.0000 | (9.097) | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 29,383.0000 | 32,322.0000 | 10.002 | 0 | 0 | 0 |
| 09/06/2006 | R204 | 2007/02/01 | 9.00 | Put | Option on Bond Future | 5,151.0000 | 4,385.0000 | (14.871) | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2006/08/03 | | | Bond Future | 8.0900 | 8.0310 | (0.729) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/06/2006 | R207 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 16,442.0000 | 13,804.0000 | (16.044) | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 9,456.0000 | 11,390.0000 | 20.453 | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2006/11/02 | | | Bond Future | 8.1080 | 8.0380 | (0.863) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | R207 | 2006/11/02 | 7.25 | Put | Option on Bond Future | 68,895.0000 | 63,624.0000 | (7.651) | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2006/11/02 | 7.75 | Call | Option on Bond Future | 3,038.0000 | 4,138.0000 | 36.208 | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2006/11/02 | 7.25 | Call | Option on Bond Future | 156.0000 | 250.0000 | 60.256 | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2006/11/02 | 8.00 | Put | Option on Bond Future | 16,721.0000 | 13,639.0000 | (18.432) | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2006/11/02 | 8.00 | Call | Option on Bond Future | 8,427.0000 | 10,709.0000 | 27.080 | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2006/11/02 | 7.50 | Put | Option on Bond Future | 48,838.0000 | 43,857.0000 | (10.199) | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2006/11/02 | 7.75 | Put | Option on Bond Future | 30,920.0000 | 26,656.0000 | (13.790) | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2006/11/02 | 7.50 | Call | Option on Bond Future | 814.0000 | 1,198.0000 | 47.174 | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2006/11/02 | 9.00 | Call | Option on Bond Future | 64,978.0000 | 70,286.0000 | 8.169 | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2006/11/02 | 8.25 | Call | Option on Bond Future | 18,141.0000 | 21,741.0000 | 19.845 | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2006/11/02 | 6.75 | Put | Option on Bond Future | 111,961.0000 | 106,598.0000 | (4.790) | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2006/11/02 | 6.75 | Call | Option on Bond Future | 2.0000 | 4.0000 | 100.000 | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2006/11/02 | 9.00 | Put | Option on Bond Future | 135.0000 | 78.0000 | (42.222) | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2006/11/02 | 8.25 | Put | Option on Bond Future | 7,386.0000 | 5,621.0000 | (23.897) | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2006/11/02 | 8.50 | Put | Option on Bond Future | 2,565.0000 | 1,799.0000 | (29.864) | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2006/11/02 | 8.50 | Call | Option on Bond Future | 31,849.0000 | 36,449.0000 | 14.443 | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2006/11/02 | 8.75 | Put | Option on Bond Future | 680.0000 | 436.0000 | (35.882) | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2006/11/02 | 8.75 | Call | Option on Bond Future | 47,989.0000 | 53,109.0000 | 10.669 | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2006/11/02 | 7.00 | Call | Option on Bond Future | 21.0000 | 36.0000 | 71.429 | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2006/11/02 | 7.00 | Put | Option on Bond Future | 90,065.0000 | 84,716.0000 | (5.939) | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2007/02/01 | | | Bond Future | 8.1170 | 8.0440 | (0.899) | 0.0000 | 0.0000 | 0 |
| 09/06/2006 | R207 | 2007/02/01 | 7.25 | Call | Option on Bond Future | 5,309.0000 | 6,222.0000 | 17.197 | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2007/02/01 | 8.50 | Call | Option on Bond Future | 42,011.0000 | 45,833.0000 | 9.098 | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2007/02/01 | 8.00 | Call | Option on Bond Future | 21,692.0000 | 24,273.0000 | 11.898 | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2007/02/01 | 8.25 | Put | Option on Bond Future | 20,959.0000 | 18,648.0000 | (11.026) | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2007/02/01 | 8.00 | Put | Option on Bond Future | 30,582.0000 | 27,629.0000 | (9.656) | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2007/02/01 | 8.25 | Call | Option on Bond Future | 30,926.0000 | 34,148.0000 | 10.418 | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2007/02/01 | 6.75 | Put | Option on Bond Future | 112,856.0000 | 107,640.0000 | (4.622) | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2007/02/01 | 7.25 | Put | Option on Bond Future | 73,979.0000 | 69,359.0000 | (6.245) | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2007/02/01 | 8.50 | Put | Option on Bond Future | 13,696.0000 | 11,985.0000 | (12.493) | 0 | 0 | 0 |
| 09/06/2006 | R207 | 2007/02/01 | 7.50 | Call | Option on Bond Future | 9,035.0000 | 10,416.0000 | 15.285 | 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 |
|------------|------------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/06/2006 | R207 2007/02/01 | 8.75 | Put | Option on Bond Future | 8,509.0000 | 7,315.0000 | (14.032) | 0 | 0 | 0 |
| 09/06/2006 | R207 2007/02/01 | 8.75 | Call | Option on Bond Future | 54,680.0000 | 59,018.0000 | 7.933 | 0 | 0 | 0 |
| 09/06/2006 | R207 2007/02/01 | 9.00 | Put | Option on Bond Future | 5,015.0000 | 4,231.0000 | (15.633) | 0 | 0 | 0 |
| 09/06/2006 | R207 2007/02/01 | 9.00 | Call | Option on Bond Future | 68,562.0000 | 73,310.0000 | 6.925 | 0 | 0 | 0 |
| 09/06/2006 | R207 2007/02/01 | 7.50 | Put | Option on Bond Future | 57,225.0000 | 53,074.0000 | (7.254) | 0 | 0 | 0 |
| 09/06/2006 | R207 2007/02/01 | 6.50 | Call | Option on Bond Future | 700.0000 | 865.0000 | 23.571 | 0 | 0 | 0 |
| 09/06/2006 | R207 2007/02/01 | 7.75 | Call | Option on Bond Future | 14,419.0000 | 16,369.0000 | 13.524 | 0 | 0 | 0 |
| 09/06/2006 | R207 2007/02/01 | 6.75 | Call | Option on Bond Future | 1,484.0000 | 1,801.0000 | 21.361 | 0 | 0 | 0 |
| 09/06/2006 | R207 2007/02/01 | 7.75 | Put | Option on Bond Future | 42,689.0000 | 39,106.0000 | (8.393) | 0 | 0 | 0 |
| 09/06/2006 | R207 2007/02/01 | 6.50 | Put | Option on Bond Future | 134,331.0000 | 128,963.0000 | (3.996) | 0 | 0 | 0 |
| 09/06/2006 | R207 2007/02/01 | 7.00 | Call | Option on Bond Future | 2,912.0000 | 3,472.0000 | 19.231 | 0 | 0 | 0 |
| 09/06/2006 | R207 2007/02/01 | 7.00 | Put | Option on Bond Future | 92,636.0000 | 87,663.0000 | (5.368) | 0 | 0 | 0 |

Grand Total:

2,739