



# Derivatives High/Low Report

High/Low for 09/01/2006

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
09/01/2006	GOVI 2006/02/02			jGovi	238.2710	238.4390	0.071	0.0000	0.0000	506
09/01/2006	GOVI 2006/02/02	230.00	Put	jGovi	1,160.0000	795.0000	(31.466)	0	0	0
09/01/2006	GOVI 2006/02/02	230.00	Call	jGovi	83,870.0000	85,185.0000	1.568	0	0	0
09/01/2006	GOVI 2006/05/04			jGovi	242.5040	242.6710	0.069	0.0000	0.0000	220
09/01/2006	GOVI 2006/05/04	230.00	Call	jGovi	125,845.0000	127,411.0000	1.244	0	0	0
09/01/2006	GOVI 2006/05/04	230.00	Put	jGovi	805.0000	701.0000	(12.919)	0	0	0
09/01/2006	GOVI 2006/08/03			jGovi	246.8090	246.9760	0.068	0.0000	0.0000	0
09/01/2006	GOVI 2006/08/03	230.00	Put	jGovi	1,044.0000	955.0000	(8.525)	0	0	0
09/01/2006	GOVI 2006/08/03	230.00	Call	jGovi	169,134.0000	170,715.0000	0.935	0	0	0
09/01/2006	GOVI 2006/11/02			jGovi	251.1450	251.3060	0.064	0.0000	0.0000	0
09/01/2006	GOVI 2006/11/02	230.00	Put	jGovi	727.0000	674.0000	(7.290)	0	0	0
09/01/2006	GOVI 2006/11/02	230.00	Call	jGovi	212,177.0000	213,734.0000	0.734	0	0	0
09/01/2006	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
09/01/2006	J153 2010/08/31			jSwap	7.1980	7.1860	(0.167)	0.0000	0.0000	0
09/01/2006	J157 2015/09/15			jSwap	7.3740	7.3590	(0.203)	0.0000	0.0000	0
09/01/2006	J186 2026/12/21			jSwap	6.9840	6.9740	(0.143)	0.0000	0.0000	0
09/01/2006	J194 2008/02/28			jSwap	7.0830	7.0580	(0.353)	0.0000	0.0000	0

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09/01/2006	J201	2014/12/22			jSwap	7.3500	7.3400	(0.136)	0.0000	0.0000	0
09/01/2006	J203	2017/09/15			jSwap	7.3250	7.3160	(0.123)	0.0000	0.0000	0
09/01/2006	J204	2018/12/21			jSwap	7.3150	7.3050	(0.137)	0.0000	0.0000	0
09/01/2006	J207	2020/01/15			jSwap	7.2770	7.2660	(0.151)	0.0000	0.0000	0
09/01/2006	JBAR	2005/03/16			jBar	7.0500	7.0500	-	0.0000	0.0000	0
09/01/2006	JFRA	2006/02/02			jFra	7.0870	7.0840	(0.042)	0.0000	0.0000	0
09/01/2006	JFRA	2006/02/02	7.25	Put	Option on jFra	501.0000	495.0000	(1.198)	0	0	0
09/01/2006	JFRA	2006/02/02	7.25	Call	Option on jFra	102.0000	88.0000	(13.725)	0	0	0
09/01/2006	JFRA	2006/05/04			jFra	6.8220	6.7900	(0.469)	0.0000	0.0000	0
09/01/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	950.0000	988.0000	4.000	0	0	0
09/01/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	513.0000	474.0000	(7.602)	0	0	0
09/01/2006	JFRA	2006/08/03			jFra	6.8530	6.8200	(0.482)	0.0000	0.0000	0
09/01/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	871.0000	829.0000	(4.822)	0	0	0
09/01/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	1,232.0000	1,270.0000	3.084	0	0	0
09/01/2006	JFRA	2006/11/02			jFra	6.9120	6.8870	(0.362)	0.0000	0.0000	0
09/01/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,424.0000	1,450.0000	1.826	0	0	0
09/01/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,208.0000	1,173.0000	(2.897)	0	0	0
09/01/2006	JFRA	2007/02/01			jFra	7.0480	7.0140	(0.482)	0.0000	0.0000	500
09/01/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	2,122.0000	2,168.0000	2.168	0	0	0
09/01/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,015.0000	977.0000	(3.744)	0	0	0
09/01/2006	JFRA	2007/05/03			jFra	7.1480	7.1300	(0.252)	0.0000	0.0000	0
09/01/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,301.0000	1,277.0000	(1.845)	0	0	0
09/01/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	2,163.0000	2,183.0000	0.925	0	0	0

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09/01/2006	JFRA	2007/08/02			jFra	7.2060	7.1740	(0.444)	0.0000	0.0000	0
09/01/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,232.0000	2,272.0000	1.792	0	0	0
09/01/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,512.0000	1,474.0000	(2.513)	0	0	0
09/01/2006	JFRA	2007/11/01			jFra	7.2590	7.1930	(0.909)	0.0000	0.0000	0
09/01/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,421.0000	2,513.0000	3.800	0	0	0
09/01/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,786.0000	1,704.0000	(4.591)	0	0	0
09/01/2006	JN02	2006/02/02			jNote	7.0390	7.0090	(0.426)	0.0000	0.0000	0
09/01/2006	JN02	2006/02/02	7.25	Call	Option on jNote	1,184.0000	911.0000	(23.057)	0	0	0
09/01/2006	JN02	2006/02/02	7.25	Put	Option on jNote	5,109.0000	5,401.0000	5.715	0	0	0
09/01/2006	JN05	2006/02/02			jNote	7.3590	7.3390	(0.272)	0.0000	0.0000	0
09/01/2006	JN05	2006/02/02	7.75	Put	Option on jNote	17,193.0000	17,788.0000	3.461	0	0	0
09/01/2006	JN05	2006/02/02	7.75	Call	Option on jNote	885.0000	636.0000	(28.136)	0	0	0
09/01/2006	JN10	2006/02/02			jNote	7.4500	7.4280	(0.295)	0.0000	0.0000	0
09/01/2006	JN10	2006/02/02	8.00	Call	Option on jNote	375.0000	225.0000	(40.000)	0	0	0
09/01/2006	JN10	2006/02/02	8.00	Put	Option on jNote	39,058.0000	40,493.0000	3.674	0	0	0
09/01/2006	JROD	2006/01/31			jRod	6.5530	6.6930	2.136	0.0000	0.0000	0
09/01/2006	JROD	2006/02/28			jRod	6.6540	6.7930	2.089	0.0000	0.0000	0
09/01/2006	JROD	2006/03/31			jRod	6.7960	6.9310	1.986	0.0000	0.0000	0
09/01/2006	JROD	2006/04/28			jRod	6.8280	6.8930	0.952	0.0000	0.0000	0
09/01/2006	JROD	2006/05/31			jRod	6.9010	6.9530	0.754	0.0000	0.0000	0
09/01/2006	JROD	2006/06/30			jRod	6.9680	7.0050	0.531	0.0000	0.0000	0
09/01/2006	JROD	2006/07/31			jRod	6.9310	6.9470	0.231	0.0000	0.0000	0
09/01/2006	JROD	2006/08/31			jRod	6.9730	6.9810	0.115	0.0000	0.0000	0

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09/01/2006	R153	2006/02/02			Bond Future	7.2050	7.1900	(0.208)	0.0000	0.0000	267
09/01/2006	R153	2006/02/02	7.30	Call	Option on Bond Future	7,724.0000	7,845.0000	1.567	0	0	0
09/01/2006	R153	2006/02/02	7.25	Call	Option on Bond Future	6,400.0000	6,470.0000	1.094	0	0	0
09/01/2006	R153	2006/02/02	7.25	Put	Option on Bond Future	4,447.0000	3,865.0000	(13.087)	0	0	1
09/01/2006	R153	2006/02/02	7.30	Put	Option on Bond Future	3,606.0000	3,075.0000	(14.725)	0	0	0
09/01/2006	R153	2006/02/02	7.20	Call	Option on Bond Future	5,208.0000	5,234.0000	0.499	0	0	0
09/01/2006	R153	2006/02/02	7.20	Put	Option on Bond Future	5,425.0000	4,799.0000	(11.539)	0	0	0
09/01/2006	R153	2006/02/02	7.80	Put	Option on Bond Future	260.0000	168.0000	(35.385)	0	0	0
09/01/2006	R153	2006/02/02	7.50	Call	Option on Bond Future	14,137.0000	14,475.0000	2.391	0	0	0
09/01/2006	R153	2006/02/02	8.25	Put	Option on Bond Future	16.0000	8.0000	(50.000)	0	0	0
09/01/2006	R153	2006/02/02	8.25	Call	Option on Bond Future	44,365.0000	45,008.0000	1.449	0	0	1
09/01/2006	R153	2006/02/02	7.80	Call	Option on Bond Future	25,766.0000	26,326.0000	2.173	0	0	1
09/01/2006	R153	2006/02/02	7.75	Call	Option on Bond Future	23,740.0000	24,276.0000	2.258	0	0	1
09/01/2006	R153	2006/02/02	7.75	Put	Option on Bond Future	351.0000	235.0000	(33.048)	0	0	1
09/01/2006	R153	2006/02/02	7.05	Call	Option on Bond Future	2,472.0000	2,413.0000	(2.387)	0	0	0
09/01/2006	R153	2006/02/02	7.05	Put	Option on Bond Future	9,230.0000	8,518.0000	(7.714)	0	0	1
09/01/2006	R153	2006/02/02	7.00	Call	Option on Bond Future	1,836.0000	1,766.0000	(3.813)	0	0	0
09/01/2006	R153	2006/02/02	8.00	Call	Option on Bond Future	34,000.0000	34,620.0000	1.824	0	0	0
09/01/2006	R153	2006/02/02	9.00	Call	Option on Bond Future	74,922.0000	75,573.0000	0.869	0	0	0
09/01/2006	R153	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2006	R153	2006/02/02	6.75	Call	Option on Bond Future	334.0000	287.0000	(14.072)	0	0	0
09/01/2006	R153	2006/02/02	8.50	Call	Option on Bond Future	54,657.0000	55,307.0000	1.189	0	0	0
09/01/2006	R153	2006/02/02	6.75	Put	Option on Bond Future	20,306.0000	19,607.0000	(3.442)	0	0	0
09/01/2006	R153	2006/02/02	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
09/01/2006	R153	2006/02/02	8.50	Put	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
09/01/2006	R153	2006/02/02	8.75	Call	Option on Bond Future	64,845.0000	65,496.0000	1.004	0	0	0
09/01/2006	R153	2006/02/02	8.00	Put	Option on Bond Future	73.0000	41.0000	(43.836)	0	0	0
09/01/2006	R153	2006/02/02	7.00	Put	Option on Bond Future	10,783.0000	10,062.0000	(6.686)	0	0	0
09/01/2006	R153	2006/02/02	7.50	Put	Option on Bond Future	1,406.0000	1,092.0000	(22.333)	0	0	0
09/01/2006	R153	2006/02/02	7.45	Put	Option on Bond Future	1,806.0000	1,439.0000	(20.321)	0	0	0
09/01/2006	R153	2006/02/02	7.45	Call	Option on Bond Future	12,391.0000	12,676.0000	2.300	0	0	0
09/01/2006	R153	2006/02/02	7.40	Put	Option on Bond Future	2,297.0000	1,876.0000	(18.328)	0	0	0
09/01/2006	R153	2006/02/02	7.40	Call	Option on Bond Future	10,732.0000	10,962.0000	2.143	0	0	0
09/01/2006	R153	2006/02/02	7.35	Put	Option on Bond Future	2,893.0000	2,416.0000	(16.488)	0	0	0
09/01/2006	R153	2006/02/02	7.35	Call	Option on Bond Future	9,172.0000	9,347.0000	1.908	0	0	0

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09/01/2006	R153	2006/02/02	7.95	Put	Option on Bond Future	101.0000	59.0000	(41.584)	0	0	0
09/01/2006	R153	2006/02/02	7.55	Put	Option on Bond Future	1,084.0000	819.0000	(24.446)	0	0	0
09/01/2006	R153	2006/02/02	7.55	Call	Option on Bond Future	15,956.0000	16,343.0000	2.425	0	0	0
09/01/2006	R153	2006/02/02	7.15	Put	Option on Bond Future	6,548.0000	5,884.0000	(10.141)	0	0	0
09/01/2006	R153	2006/02/02	7.15	Call	Option on Bond Future	4,155.0000	4,143.0000	(0.289)	0	0	0
09/01/2006	R153	2006/02/02	7.10	Put	Option on Bond Future	7,816.0000	7,124.0000	(8.854)	0	0	0
09/01/2006	R153	2006/02/02	7.60	Call	Option on Bond Future	17,837.0000	18,269.0000	2.422	0	0	0
09/01/2006	R153	2006/02/02	7.60	Put	Option on Bond Future	828.0000	608.0000	(26.570)	0	0	0
09/01/2006	R153	2006/02/02	7.65	Call	Option on Bond Future	19,767.0000	20,239.0000	2.388	0	0	0
09/01/2006	R153	2006/02/02	7.65	Put	Option on Bond Future	627.0000	447.0000	(28.708)	0	0	0
09/01/2006	R153	2006/02/02	7.90	Put	Option on Bond Future	139.0000	84.0000	(39.568)	0	0	0
09/01/2006	R153	2006/02/02	7.90	Call	Option on Bond Future	29,865.0000	30,462.0000	1.999	0	0	0
09/01/2006	R153	2006/02/02	7.10	Call	Option on Bond Future	3,244.0000	3,203.0000	(1.264)	0	0	0
09/01/2006	R153	2006/02/02	7.85	Put	Option on Bond Future	191.0000	119.0000	(37.696)	0	0	0
09/01/2006	R153	2006/02/02	7.70	Put	Option on Bond Future	471.0000	325.0000	(30.998)	0	0	0
09/01/2006	R153	2006/02/02	7.70	Call	Option on Bond Future	21,738.0000	22,244.0000	2.328	0	0	0
09/01/2006	R153	2006/02/02	7.85	Call	Option on Bond Future	27,809.0000	28,390.0000	2.089	0	0	0
09/01/2006	R153	2006/02/02	7.95	Call	Option on Bond Future	31,930.0000	32,540.0000	1.910	0	0	0
09/01/2006	R153	2006/05/04			Bond Future	7.2040	7.1880	(0.222)	0.0000	0.0000	0
09/01/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	11,458.0000	10,992.0000	(4.067)	0	0	0
09/01/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	13,352.0000	13,546.0000	1.453	0	0	0
09/01/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	5,247.0000	5,297.0000	0.953	0	0	0
09/01/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	33.0000	27.0000	(18.182)	0	0	0
09/01/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	92.0000	77.0000	(16.304)	0	0	0
09/01/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	24,144.0000	23,535.0000	(2.522)	0	0	0
09/01/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	1,167.0000	1,057.0000	(9.426)	0	0	20
09/01/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	71,340.0000	71,985.0000	0.904	0	0	0
09/01/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	80,772.0000	81,426.0000	0.810	0	0	0
09/01/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	544.0000	482.0000	(11.397)	0	0	0
09/01/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	52,503.0000	53,101.0000	1.139	0	0	0
09/01/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	17,110.0000	16,562.0000	(3.203)	0	0	0
09/01/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	8,665.0000	8,776.0000	1.281	0	0	0
09/01/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	233.0000	202.0000	(13.305)	0	0	0
09/01/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	61,888.0000	62,517.0000	1.016	0	0	0
09/01/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	34,565.0000	35,044.0000	1.386	0	0	0

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09/01/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	43,327.0000	43,876.0000	1.267	0	0	0
09/01/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	2,310.0000	2,129.0000	(7.835)	0	0	0
09/01/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	4,232.0000	3,963.0000	(6.356)	0	0	0
09/01/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	26,475.0000	26,865.0000	1.473	0	0	0
09/01/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	19,329.0000	19,620.0000	1.506	0	0	0
09/01/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	7,206.0000	6,837.0000	(5.121)	0	0	0
09/01/2006	R153	2006/08/03			Bond Future	7.2010	7.1850	(0.222)	0.0000	0.0000	0
09/01/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	13,561.0000	13,164.0000	(2.928)	0	0	0
09/01/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	15,468.0000	15,694.0000	1.461	0	0	0
09/01/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	7,505.0000	7,226.0000	(3.718)	0	0	0
09/01/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	44,394.0000	44,824.0000	0.969	0	0	0
09/01/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	4,402.0000	4,209.0000	(4.384)	0	0	0
09/01/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	18,075.0000	17,615.0000	(2.545)	0	0	0
09/01/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	10,214.0000	10,377.0000	1.596	0	0	0
09/01/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	52,804.0000	53,263.0000	0.869	0	0	0
09/01/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	61,336.0000	61,819.0000	0.787	0	0	0
09/01/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	3,531.0000	3,368.0000	(4.616)	0	0	0
09/01/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	2,379.0000	2,258.0000	(5.086)	0	0	0
09/01/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	2,877.0000	2,737.0000	(4.866)	0	0	0
09/01/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	69,932.0000	70,434.0000	0.718	0	0	0
09/01/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	5,577.0000	5,348.0000	(4.106)	0	0	0
09/01/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	36,193.0000	36,587.0000	1.089	0	0	0
09/01/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	28,649.0000	28,993.0000	1.201	0	0	0
09/01/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	21,678.0000	21,966.0000	1.329	0	0	0
09/01/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	10,104.0000	9,768.0000	(3.325)	0	0	0
09/01/2006	R157	2006/02/02			Bond Future	7.3750	7.3600	(0.203)	0.0000	0.0000	140
09/01/2006	R157	2006/02/02	8.00	Call	Option on Bond Future	52,873.0000	53,997.0000	2.126	0	0	0
09/01/2006	R157	2006/02/02	6.75	Put	Option on Bond Future	55,291.0000	53,970.0000	(2.389)	0	0	0
09/01/2006	R157	2006/02/02	8.25	Put	Option on Bond Future	114.0000	62.0000	(45.614)	0	0	250
09/01/2006	R157	2006/02/02	7.00	Call	Option on Bond Future	1,097.0000	982.0000	(10.483)	0	0	0
09/01/2006	R157	2006/02/02	8.25	Call	Option on Bond Future	72,753.0000	73,992.0000	1.703	0	0	250
09/01/2006	R157	2006/02/02	7.00	Put	Option on Bond Future	33,856.0000	32,450.0000	(4.153)	0	0	0
09/01/2006	R157	2006/02/02	7.75	Call	Option on Bond Future	33,670.0000	34,479.0000	2.403	0	0	0
09/01/2006	R157	2006/02/02	6.75	Call	Option on Bond Future	123.0000	93.0000	(24.390)	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
09/01/2006	R157	2006/02/02	8.00	Put	Option on Bond Future	462.0000	295.0000	(36.147)	0	0	0
09/01/2006	R157	2006/02/02	8.50	Call	Option on Bond Future	92,487.0000	93,763.0000	1.380	0	0	0
09/01/2006	R157	2006/02/02	7.75	Put	Option on Bond Future	1,903.0000	1,421.0000	(25.328)	0	0	0
09/01/2006	R157	2006/02/02	7.25	Put	Option on Bond Future	16,705.0000	15,312.0000	(8.339)	0	0	0
09/01/2006	R157	2006/02/02	7.25	Call	Option on Bond Future	5,897.0000	5,796.0000	(1.713)	0	0	0
09/01/2006	R157	2006/02/02	8.50	Put	Option on Bond Future	28.0000	13.0000	(53.571)	0	0	0
09/01/2006	R157	2006/02/02	8.75	Call	Option on Bond Future	111,890.0000	113,177.0000	1.150	0	0	0
09/01/2006	R157	2006/02/02	7.50	Call	Option on Bond Future	17,075.0000	17,370.0000	1.728	0	0	0
09/01/2006	R157	2006/02/02	8.75	Put	Option on Bond Future	7.0000	3.0000	(57.143)	0	0	0
09/01/2006	R157	2006/02/02	7.50	Put	Option on Bond Future	6,378.0000	5,381.0000	(15.632)	0	0	0
09/01/2006	R157	2006/02/02	9.00	Call	Option on Bond Future	130,920.0000	132,210.0000	0.985	0	0	0
09/01/2006	R157	2006/02/02	9.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
09/01/2006	R157	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2006	R157	2006/02/02	9.25	Call	Option on Bond Future	149,574.0000	150,865.0000	0.863	0	0	0
09/01/2006	R157	2006/05/04			Bond Future	7.3820	7.3670	(0.203)	0.0000	0.0000	0
09/01/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	27,241.0000	26,254.0000	(3.623)	0	0	0
09/01/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	74,932.0000	75,854.0000	1.230	0	0	0
09/01/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	16,088.0000	16,362.0000	1.703	0	0	0
09/01/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	57,481.0000	58,287.0000	1.402	0	0	0
09/01/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	7,929.0000	8,056.0000	1.602	0	0	0
09/01/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	40,532.0000	39,398.0000	(2.798)	0	0	0
09/01/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	92,847.0000	93,857.0000	1.088	0	0	0
09/01/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	6,808.0000	6,353.0000	(6.683)	0	0	0
09/01/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	2,966.0000	2,715.0000	(8.463)	0	0	0
09/01/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	4,460.0000	4,121.0000	(7.601)	0	0	0
09/01/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	1,414.0000	1,273.0000	(9.972)	0	0	0
09/01/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	11,047.0000	10,427.0000	(5.612)	0	0	0
09/01/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	2,025.0000	1,837.0000	(9.284)	0	0	115
09/01/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	41,522.0000	42,164.0000	1.546	0	0	0
09/01/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	110,932.0000	112,006.0000	0.968	0	0	0
09/01/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	27,457.0000	27,914.0000	1.664	0	0	50
09/01/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	17,587.0000	16,782.0000	(4.577)	0	0	0
09/01/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	735.0000	651.0000	(11.429)	0	0	0
09/01/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	146,588.0000	147,765.0000	0.803	0	0	0
09/01/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	128,977.0000	130,097.0000	0.868	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
09/01/2006	R157	2006/08/03			Bond Future	7.3880	7.3720	(0.217)	0.0000	0.0000	0
09/01/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	14,396.0000	13,846.0000	(3.821)	0	0	0
09/01/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	146,269.0000	147,365.0000	0.749	0	0	0
09/01/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	63,429.0000	64,192.0000	1.203	0	0	0
09/01/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	11,269.0000	10,807.0000	(4.100)	0	0	0
09/01/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	14,543.0000	14,800.0000	1.767	0	0	0
09/01/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	79,666.0000	80,517.0000	1.068	0	0	0
09/01/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	113,302.0000	114,280.0000	0.863	0	0	0
09/01/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	48,714.0000	49,362.0000	1.330	0	0	0
09/01/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	6,001.0000	5,712.0000	(4.816)	0	0	0
09/01/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	19,427.0000	18,761.0000	(3.428)	0	0	0
09/01/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	130,280.0000	131,305.0000	0.787	0	0	0
09/01/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	35,358.0000	35,877.0000	1.468	0	0	0
09/01/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	7,290.0000	6,955.0000	(4.595)	0	0	0
09/01/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	26,208.0000	25,414.0000	(3.030)	0	0	0
09/01/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	46,873.0000	45,816.0000	(2.255)	0	0	0
09/01/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	23,857.0000	24,242.0000	1.614	0	0	0
09/01/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	35,242.0000	34,314.0000	(2.633)	0	0	0
09/01/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	96,360.0000	97,282.0000	0.957	0	0	0
09/01/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	8,973.0000	8,582.0000	(4.358)	0	0	0
09/01/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	4,072.0000	3,855.0000	(5.329)	0	0	0
09/01/2006	R186	2006/02/02			Bond Future	7.0300	7.0200	(0.142)	0.0000	0.0000	0
09/01/2006	R186	2006/02/02	7.00	Put	Option on Bond Future	16,311.0000	14,764.0000	(9.484)	0	0	0
09/01/2006	R186	2006/02/02	8.50	Call	Option on Bond Future	183,026.0000	184,414.0000	0.758	0	0	0
09/01/2006	R186	2006/02/02	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
09/01/2006	R186	2006/02/02	8.75	Call	Option on Bond Future	210,396.0000	211,784.0000	0.660	0	0	0
09/01/2006	R186	2006/02/02	7.00	Call	Option on Bond Future	12,140.0000	11,982.0000	(1.301)	0	0	0
09/01/2006	R186	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2006	R186	2006/02/02	9.00	Call	Option on Bond Future	236,794.0000	238,182.0000	0.586	0	0	0
09/01/2006	R186	2006/02/02	8.25	Put	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
09/01/2006	R186	2006/02/02	8.25	Call	Option on Bond Future	154,644.0000	156,030.0000	0.896	0	0	0
09/01/2006	R186	2006/02/02	6.75	Put	Option on Bond Future	41,659.0000	40,058.0000	(3.843)	0	0	0
09/01/2006	R186	2006/02/02	7.75	Call	Option on Bond Future	94,770.0000	96,100.0000	1.403	0	0	0
09/01/2006	R186	2006/02/02	6.75	Call	Option on Bond Future	1,983.0000	1,770.0000	(10.741)	0	0	0



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09/01/2006	R186	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2006	R186	2006/02/02	7.25	Call	Option on Bond Future	34,395.0000	34,926.0000	1.544	0	0	0
09/01/2006	R186	2006/02/02	6.50	Call	Option on Bond Future	148.0000	107.0000	(27.703)	0	0	0
09/01/2006	R186	2006/02/02	6.50	Put	Option on Bond Future	76,712.0000	75,283.0000	(1.863)	0	0	0
09/01/2006	R186	2006/02/02	7.25	Put	Option on Bond Future	4,382.0000	3,525.0000	(19.557)	0	0	0
09/01/2006	R186	2006/02/02	8.00	Call	Option on Bond Future	125,217.0000	126,593.0000	1.099	0	0	0
09/01/2006	R186	2006/02/02	7.75	Put	Option on Bond Future	127.0000	70.0000	(44.882)	0	0	0
09/01/2006	R186	2006/02/02	8.00	Put	Option on Bond Future	21.0000	10.0000	(52.381)	0	0	0
09/01/2006	R186	2006/02/02	7.50	Put	Option on Bond Future	845.0000	573.0000	(32.189)	0	0	0
09/01/2006	R186	2006/02/02	7.50	Call	Option on Bond Future	63,777.0000	64,893.0000	1.750	0	0	0
09/01/2006	R186	2006/05/04			Bond Future	7.0270	7.0170	(0.142)	0.0000	0.0000	0
09/01/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	236,178.0000	237,504.0000	0.561	0	0	0
09/01/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	80,785.0000	79,406.0000	(1.707)	0	0	0
09/01/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	27,582.0000	27,886.0000	1.102	0	0	0
09/01/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	31,309.0000	30,235.0000	(3.430)	0	0	0
09/01/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	5,503.0000	5,112.0000	(7.105)	0	0	0
09/01/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	128,094.0000	129,202.0000	0.865	0	0	0
09/01/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	3,317.0000	3,046.0000	(8.170)	0	0	0
09/01/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	99,917.0000	100,905.0000	0.989	0	0	0
09/01/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	10,054.0000	9,470.0000	(5.809)	0	0	0
09/01/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	5,211.0000	5,212.0000	0.019	0	0	0
09/01/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	1,344.0000	1,209.0000	(10.045)	0	0	0
09/01/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	210,402.0000	211,682.0000	0.608	0	0	0
09/01/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	18,022.0000	17,199.0000	(4.567)	0	0	0
09/01/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	905.0000	806.0000	(10.939)	0	0	0
09/01/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	183,617.0000	184,861.0000	0.677	0	0	0
09/01/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	72,964.0000	73,759.0000	1.090	0	0	0
09/01/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	2,072.0000	1,882.0000	(9.170)	0	0	0
09/01/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	156,120.0000	157,309.0000	0.762	0	0	0
09/01/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	12,680.0000	12,786.0000	0.836	0	0	0
09/01/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	51,651.0000	50,378.0000	(2.465)	0	0	0
09/01/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	48,236.0000	48,792.0000	1.153	0	0	0
09/01/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	417.0000	364.0000	(12.710)	0	0	0
09/01/2006	R186	2006/08/03			Bond Future	7.0230	7.0130	(0.142)	0.0000	0.0000	0

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09/01/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	37,597.0000	38,005.0000	1.085	0	0	0
09/01/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	40,750.0000	39,788.0000	(2.361)	0	0	0
09/01/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	107,084.0000	107,968.0000	0.826	0	0	0
09/01/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	12,772.0000	12,287.0000	(3.797)	0	0	0
09/01/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	133,952.0000	134,930.0000	0.730	0	0	0
09/01/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	18,775.0000	18,152.0000	(3.318)	0	0	0
09/01/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	9,469.0000	9,077.0000	(4.140)	0	0	0
09/01/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	27,718.0000	26,932.0000	(2.836)	0	0	0
09/01/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	160,826.0000	161,874.0000	0.652	0	0	0
09/01/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	21,108.0000	21,349.0000	1.142	0	0	0
09/01/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	58,262.0000	58,846.0000	1.002	0	0	0
09/01/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	59,239.0000	58,110.0000	(1.906)	0	0	0
09/01/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	81,790.0000	82,537.0000	0.913	0	0	0
09/01/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	7,246.0000	6,925.0000	(4.430)	0	0	0
09/01/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	5,687.0000	5,420.0000	(4.695)	0	0	0
09/01/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	261,790.0000	263,052.0000	0.482	0	0	0
09/01/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1,723.0000	1,615.0000	(6.268)	0	0	0
09/01/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	2,848.0000	2,690.0000	(5.548)	0	0	0
09/01/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	4,593.0000	4,366.0000	(4.942)	0	0	0
09/01/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	237,695.0000	238,906.0000	0.509	0	0	0
09/01/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	187,330.0000	188,432.0000	0.588	0	0	0
09/01/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	213,311.0000	214,454.0000	0.536	0	0	0
09/01/2006	R194	2006/02/02			Bond Future	7.0650	7.0340	(0.439)	0.0000	0.0000	50
09/01/2006	R194	2006/02/02	8.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
09/01/2006	R194	2006/02/02	8.25	Call	Option on Bond Future	22,818.0000	23,423.0000	2.651	0	0	0
09/01/2006	R194	2006/02/02	9.00	Call	Option on Bond Future	36,926.0000	37,532.0000	1.641	0	0	0
09/01/2006	R194	2006/02/02	6.50	Put	Option on Bond Future	11,135.0000	10,527.0000	(5.460)	0	0	0
09/01/2006	R194	2006/02/02	8.50	Call	Option on Bond Future	27,548.0000	28,154.0000	2.200	0	0	0
09/01/2006	R194	2006/02/02	8.00	Put	Option on Bond Future	7.0000	3.0000	(57.143)	0	0	0
09/01/2006	R194	2006/02/02	6.75	Put	Option on Bond Future	6,443.0000	5,852.0000	(9.173)	0	0	0
09/01/2006	R194	2006/02/02	6.50	Call	Option on Bond Future	25.0000	23.0000	(8.000)	0	0	0
09/01/2006	R194	2006/02/02	6.25	Put	Option on Bond Future	16,075.0000	15,469.0000	(3.770)	0	0	0
09/01/2006	R194	2006/02/02	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
09/01/2006	R194	2006/02/02	8.00	Call	Option on Bond Future	18,064.0000	18,665.0000	3.327	0	0	0
09/01/2006	R194	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	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
09/01/2006	R194	2006/02/02	8.75	Call	Option on Bond Future	32,251.0000	32,857.0000	1.879	0	0	0
09/01/2006	R194	2006/02/02	7.75	Call	Option on Bond Future	13,306.0000	13,892.0000	4.404	0	0	0
09/01/2006	R194	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2006	R194	2006/02/02	7.75	Put	Option on Bond Future	38.0000	18.0000	(52.632)	0	0	0
09/01/2006	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2006	R194	2006/02/02	6.75	Call	Option on Bond Future	268.0000	282.0000	5.224	0	0	0
09/01/2006	R194	2006/02/02	7.50	Put	Option on Bond Future	210.0000	127.0000	(39.524)	0	0	0
09/01/2006	R194	2006/02/02	7.50	Call	Option on Bond Future	8,661.0000	9,184.0000	6.039	0	0	0
09/01/2006	R194	2006/02/02	7.25	Put	Option on Bond Future	893.0000	649.0000	(27.324)	0	0	0
09/01/2006	R194	2006/02/02	7.00	Put	Option on Bond Future	2,832.0000	2,365.0000	(16.490)	0	0	0
09/01/2006	R194	2006/02/02	7.00	Call	Option on Bond Future	1,561.0000	1,700.0000	8.905	0	0	0
09/01/2006	R194	2006/02/02	7.25	Call	Option on Bond Future	4,498.0000	4,860.0000	8.048	0	0	0
09/01/2006	R194	2006/05/04			Bond Future	7.0410	7.0070	(0.483)	0.0000	0.0000	0
09/01/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	797.0000	689.0000	(13.551)	0	0	0
09/01/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	324.0000	353.0000	8.951	0	0	0
09/01/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	12,961.0000	13,442.0000	3.711	0	0	0
09/01/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	20,908.0000	21,452.0000	2.602	0	0	0
09/01/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	6,857.0000	6,408.0000	(6.548)	0	0	0
09/01/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	1,809.0000	1,949.0000	7.739	0	0	0
09/01/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	444.0000	377.0000	(15.090)	0	0	0
09/01/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	25,004.0000	25,563.0000	2.236	0	0	0
09/01/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,234.0000	9,716.0000	(5.062)	0	0	0
09/01/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	825.0000	894.0000	8.364	0	0	0
09/01/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	16,853.0000	17,374.0000	3.091	0	0	0
09/01/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	14,119.0000	13,560.0000	(3.959)	0	0	0
09/01/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	29,122.0000	29,690.0000	1.950	0	0	0
09/01/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	78.0000	63.0000	(19.231)	0	0	0
09/01/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	117.0000	96.0000	(17.949)	0	0	0
09/01/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	33,237.0000	33,811.0000	1.727	0	0	0
09/01/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1,436.0000	1,267.0000	(11.769)	0	0	0
09/01/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	278.0000	233.0000	(16.187)	0	0	0
09/01/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	9,333.0000	9,751.0000	4.479	0	0	0
09/01/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	175.0000	145.0000	(17.143)	0	0	0
09/01/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	2,491.0000	2,238.0000	(10.157)	0	0	0
09/01/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	6,096.0000	6,432.0000	5.512	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
09/01/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	3,462.0000	3,698.0000	6.817	0	0	0
09/01/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	4,171.0000	3,819.0000	(8.439)	0	0	0
09/01/2006	R194	2006/08/03			Bond Future	7.0060	6.9670	(0.557)	0.0000	0.0000	0
09/01/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,377.0000	1,255.0000	(8.860)	0	0	0
09/01/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,901.0000	1,743.0000	(8.311)	0	0	0
09/01/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	12,982.0000	13,410.0000	3.297	0	0	0
09/01/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	16,145.0000	16,609.0000	2.874	0	0	0
09/01/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	584.0000	528.0000	(9.589)	0	0	0
09/01/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,649.0000	3,391.0000	(7.070)	0	0	0
09/01/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	3,307.0000	3,501.0000	5.866	0	0	0
09/01/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	7,157.0000	6,765.0000	(5.477)	0	0	0
09/01/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,634.0000	2,431.0000	(7.707)	0	0	0
09/01/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	10,009.0000	10,392.0000	3.827	0	0	0
09/01/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	19,510.0000	19,998.0000	2.501	0	0	0
09/01/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	22,954.0000	23,460.0000	2.204	0	0	0
09/01/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	29,924.0000	30,454.0000	1.771	0	0	0
09/01/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,072.0000	974.0000	(9.142)	0	0	0
09/01/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	698.0000	632.0000	(9.456)	0	0	0
09/01/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	864.0000	785.0000	(9.144)	0	0	0
09/01/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	26,422.0000	26,942.0000	1.968	0	0	0
09/01/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	5,034.0000	4,711.0000	(6.416)	0	0	0
09/01/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	7,301.0000	7,628.0000	4.479	0	0	0
09/01/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	4,944.0000	5,206.0000	5.299	0	0	0
09/01/2006	R201	2006/02/02			Bond Future	7.3540	7.3440	(0.136)	0.0000	0.0000	0
09/01/2006	R201	2006/02/02	7.50	Call	Option on Bond Future	14,893.0000	14,887.0000	(0.040)	0	0	0
09/01/2006	R201	2006/02/02	7.50	Put	Option on Bond Future	5,025.0000	4,339.0000	(13.652)	0	0	0
09/01/2006	R201	2006/02/02	7.25	Put	Option on Bond Future	12,754.0000	11,856.0000	(7.041)	0	0	0
09/01/2006	R201	2006/02/02	7.25	Call	Option on Bond Future	5,655.0000	5,437.0000	(3.855)	0	0	0
09/01/2006	R201	2006/02/02	8.75	Put	Option on Bond Future	8.0000	3.0000	(62.500)	0	0	0
09/01/2006	R201	2006/02/02	9.25	Call	Option on Bond Future	119,630.0000	120,310.0000	0.568	0	0	0
09/01/2006	R201	2006/02/02	6.75	Call	Option on Bond Future	185.0000	138.0000	(25.405)	0	0	0
09/01/2006	R201	2006/02/02	6.50	Put	Option on Bond Future	60,111.0000	59,425.0000	(1.141)	0	0	0
09/01/2006	R201	2006/02/02	6.50	Call	Option on Bond Future	15.0000	9.0000	(40.000)	0	0	0
09/01/2006	R201	2006/02/02	6.75	Put	Option on Bond Future	42,258.0000	41,532.0000	(1.718)	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
09/01/2006	R201	2006/02/02	7.00	Call	Option on Bond Future	1,269.0000	1,112.0000	(12.372)	0	0	0
09/01/2006	R201	2006/02/02	7.00	Put	Option on Bond Future	25,679.0000	24,843.0000	(3.256)	0	0	0
09/01/2006	R201	2006/02/02	8.50	Call	Option on Bond Future	74,478.0000	75,143.0000	0.893	0	0	0
09/01/2006	R201	2006/02/02	9.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
09/01/2006	R201	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2006	R201	2006/02/02	9.00	Call	Option on Bond Future	104,868.0000	105,547.0000	0.647	0	0	0
09/01/2006	R201	2006/02/02	8.50	Put	Option on Bond Future	29.0000	14.0000	(51.724)	0	0	0
09/01/2006	R201	2006/02/02	8.75	Call	Option on Bond Future	89,815.0000	90,491.0000	0.753	0	0	0
09/01/2006	R201	2006/02/02	8.25	Call	Option on Bond Future	58,892.0000	59,526.0000	1.077	0	0	0
09/01/2006	R201	2006/02/02	7.75	Put	Option on Bond Future	1,588.0000	1,229.0000	(22.607)	0	0	0
09/01/2006	R201	2006/02/02	7.75	Call	Option on Bond Future	28,087.0000	28,408.0000	1.143	0	0	0
09/01/2006	R201	2006/02/02	8.00	Put	Option on Bond Future	416.0000	280.0000	(32.692)	0	0	0
09/01/2006	R201	2006/02/02	8.25	Put	Option on Bond Future	110.0000	64.0000	(41.818)	0	0	0
09/01/2006	R201	2006/02/02	8.00	Call	Option on Bond Future	43,218.0000	43,762.0000	1.259	0	0	0
09/01/2006	R201	2006/05/04			Bond Future	7.3620	7.3510	(0.149)	0.0000	0.0000	0
09/01/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	23,822.0000	24,015.0000	0.810	0	0	0
09/01/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	14,698.0000	14,159.0000	(3.667)	0	0	0
09/01/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	748.0000	674.0000	(9.893)	0	0	0
09/01/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	117,466.0000	118,124.0000	0.560	0	0	0
09/01/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	103,602.0000	104,215.0000	0.592	0	0	0
09/01/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	75,177.0000	75,711.0000	0.710	0	0	0
09/01/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	2,789.0000	2,591.0000	(7.099)	0	0	0
09/01/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	89,391.0000	89,970.0000	0.648	0	0	0
09/01/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	1,376.0000	1,258.0000	(8.576)	0	0	0
09/01/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	1,940.0000	1,787.0000	(7.887)	0	0	0
09/01/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	9,528.0000	9,095.0000	(4.545)	0	0	0
09/01/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	34,933.0000	35,232.0000	0.856	0	0	0
09/01/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	4,083.0000	3,825.0000	(6.319)	0	0	0
09/01/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	6,072.0000	5,739.0000	(5.484)	0	0	0
09/01/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	61,114.0000	61,588.0000	0.776	0	0	0
09/01/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	47,443.0000	47,842.0000	0.841	0	0	0
09/01/2006	R201	2006/08/03			Bond Future	7.3690	7.3590	(0.136)	0.0000	0.0000	0
09/01/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	30,170.0000	30,354.0000	0.610	0	0	0
09/01/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	21,702.0000	21,237.0000	(2.143)	0	0	0

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09/01/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	104,926.0000	105,376.0000	0.429	0	0	0
09/01/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	78,218.0000	78,608.0000	0.499	0	0	0
09/01/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	7,822.0000	7,561.0000	(3.337)	0	0	0
09/01/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	91,540.0000	91,963.0000	0.462	0	0	0
09/01/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	5,281.0000	5,081.0000	(3.787)	0	0	0
09/01/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	6,381.0000	6,154.0000	(3.557)	0	0	0
09/01/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	117,508.0000	118,003.0000	0.421	0	0	0
09/01/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	16,322.0000	15,918.0000	(2.475)	0	0	0
09/01/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	40,716.0000	40,962.0000	0.604	0	0	0
09/01/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	3,646.0000	3,491.0000	(4.251)	0	0	0
09/01/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	65,083.0000	65,434.0000	0.539	0	0	0
09/01/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	9,731.0000	9,431.0000	(3.083)	0	0	0
09/01/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	12,287.0000	11,942.0000	(2.808)	0	0	0
09/01/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	52,308.0000	52,612.0000	0.581	0	0	0
09/01/2006	R203	2006/02/02			Bond Future	7.3440	7.3340	(0.136)	0.0000	0.0000	0
09/01/2006	R203	2006/02/02	8.25	Put	Option on Bond Future	9.0000	4.0000	(55.556)	0	0	0
09/01/2006	R203	2006/02/02	7.00	Call	Option on Bond Future	1,507.0000	1,325.0000	(12.077)	0	0	0
09/01/2006	R203	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2006	R203	2006/02/02	7.75	Put	Option on Bond Future	976.0000	711.0000	(27.152)	0	0	0
09/01/2006	R203	2006/02/02	8.50	Call	Option on Bond Future	88,158.0000	88,965.0000	0.915	0	0	0
09/01/2006	R203	2006/02/02	7.75	Call	Option on Bond Future	33,100.0000	33,642.0000	1.637	0	0	0
09/01/2006	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2006	R203	2006/02/02	7.00	Put	Option on Bond Future	29,766.0000	28,776.0000	(3.326)	0	0	0
09/01/2006	R203	2006/02/02	8.00	Call	Option on Bond Future	51,392.0000	52,147.0000	1.469	0	0	0
09/01/2006	R203	2006/02/02	8.75	Call	Option on Bond Future	105,930.0000	106,738.0000	0.763	0	0	0
09/01/2006	R203	2006/02/02	9.00	Call	Option on Bond Future	123,271.0000	124,078.0000	0.655	0	0	0
09/01/2006	R203	2006/02/02	8.00	Put	Option on Bond Future	125.0000	73.0000	(41.600)	0	0	0
09/01/2006	R203	2006/02/02	8.25	Call	Option on Bond Future	69,950.0000	70,752.0000	1.147	0	0	0
09/01/2006	R203	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/01/2006	R203	2006/02/02	7.25	Put	Option on Bond Future	13,963.0000	12,937.0000	(7.348)	0	0	0
09/01/2006	R203	2006/02/02	7.25	Call	Option on Bond Future	6,337.0000	6,119.0000	(3.440)	0	0	0
09/01/2006	R203	2006/02/02	7.50	Put	Option on Bond Future	4,607.0000	3,905.0000	(15.238)	0	0	0
09/01/2006	R203	2006/02/02	7.50	Call	Option on Bond Future	17,104.0000	17,210.0000	0.620	0	0	0
09/01/2006	R203	2006/05/04			Bond Future	7.3480	7.3380	(0.136)	0.0000	0.0000	0

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09/01/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	40,286.0000	40,649.0000	0.901	0	0	0
09/01/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	8,936.0000	8,503.0000	(4.846)	0	0	0
09/01/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	38,518.0000	37,728.0000	(2.051)	0	0	0
09/01/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	70,873.0000	71,494.0000	0.876	0	0	0
09/01/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	10,359.0000	10,366.0000	0.068	0	0	0
09/01/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	4,657.0000	4,366.0000	(6.249)	0	0	0
09/01/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	121,460.0000	122,237.0000	0.640	0	0	0
09/01/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	2,214.0000	2,039.0000	(7.904)	0	0	0
09/01/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	133.0000	114.0000	(14.286)	0	0	0
09/01/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	54,889.0000	55,394.0000	0.920	0	0	0
09/01/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	957.0000	863.0000	(9.822)	0	0	0
09/01/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	87,599.0000	88,301.0000	0.801	0	0	0
09/01/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	375.0000	330.0000	(12.000)	0	0	0
09/01/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	104,569.0000	105,320.0000	0.718	0	0	0
09/01/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	25,524.0000	24,818.0000	(2.766)	0	0	0
09/01/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	17,691.0000	17,782.0000	0.514	0	0	0
09/01/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	27,722.0000	27,938.0000	0.779	0	0	0
09/01/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	15,723.0000	15,143.0000	(3.689)	0	0	0
09/01/2006	R203	2006/08/03			Bond Future	7.3520	7.3420	(0.136)	0.0000	0.0000	0
09/01/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	58,851.0000	59,305.0000	0.771	0	0	0
09/01/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	980.0000	916.0000	(6.531)	0	0	0
09/01/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	120,337.0000	121,057.0000	0.598	0	0	0
09/01/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	9,659.0000	9,329.0000	(3.417)	0	0	0
09/01/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	104,312.0000	104,990.0000	0.650	0	0	0
09/01/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	15,134.0000	14,705.0000	(2.835)	0	0	0
09/01/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	45,711.0000	46,065.0000	0.774	0	0	0
09/01/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	73,244.0000	73,788.0000	0.743	0	0	0
09/01/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	1,874.0000	1,769.0000	(5.603)	0	0	0
09/01/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	5,877.0000	5,638.0000	(4.067)	0	0	0
09/01/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	3,404.0000	3,240.0000	(4.818)	0	0	0
09/01/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	88,516.0000	89,135.0000	0.699	0	0	0
09/01/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	44,723.0000	44,032.0000	(1.545)	0	0	0
09/01/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	16,682.0000	16,775.0000	0.557	0	0	0
09/01/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	22,654.0000	22,126.0000	(2.331)	0	0	0
09/01/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	24,450.0000	24,616.0000	0.679	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
09/01/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	32,478.0000	31,860.0000	(1.903)	0	0	0
09/01/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	34,161.0000	34,417.0000	0.749	0	0	0
09/01/2006	R204	2006/02/02			Bond Future	7.3230	7.3130	(0.137)	0.0000	0.0000	0
09/01/2006	R204	2006/02/02	8.00	Put	Option on Bond Future	119.0000	68.0000	(42.857)	0	0	0
09/01/2006	R204	2006/02/02	8.00	Call	Option on Bond Future	55,939.0000	56,744.0000	1.439	0	0	0
09/01/2006	R204	2006/05/04			Bond Future	7.3280	7.3170	(0.150)	0.0000	0.0000	0
09/01/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	4,756.0000	4,442.0000	(6.602)	0	0	0
09/01/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	59,488.0000	60,104.0000	1.036	0	0	0
09/01/2006	R204	2006/08/03			Bond Future	7.3320	7.3220	(0.136)	0.0000	0.0000	0
09/01/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	63,776.0000	64,264.0000	0.765	0	0	0
09/01/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	10,045.0000	9,700.0000	(3.435)	0	0	0
09/01/2006	R207	2006/02/02			Bond Future	7.2930	7.2830	(0.137)	0.0000	0.0000	0
09/01/2006	R207	2006/02/02	8.00	Put	Option on Bond Future	100.0000	56.0000	(44.000)	0	0	0
09/01/2006	R207	2006/02/02	8.00	Call	Option on Bond Future	58,714.0000	59,534.0000	1.397	0	0	0
09/01/2006	R207	2006/05/04			Bond Future	7.2980	7.2870	(0.151)	0.0000	0.0000	0
09/01/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	4,490.0000	4,188.0000	(6.726)	0	0	0
09/01/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	62,098.0000	62,736.0000	1.027	0	0	0
09/01/2006	R207	2006/08/03			Bond Future	7.3020	7.2920	(0.137)	0.0000	0.0000	0
09/01/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	66,400.0000	66,906.0000	0.762	0	0	0
09/01/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	9,729.0000	9,389.0000	(3.495)	0	0	0
<b>Grand Total:</b>											<b>2,374</b>