



Derivatives High/Low Report

High/Low for 09/05/2006

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/05/2006	GOVI 2006/08/03			jGovi	244.8690	244.9550	0.035	0.0000	0.0000	561
09/05/2006	GOVI 2006/08/03	230.00	Call	jGovi	148,711.0000	149,568.0000	0.576	0	0	0
09/05/2006	GOVI 2006/08/03	230.00	Put	jGovi	21.0000	18.0000	(14.286)	0	0	0
09/05/2006	GOVI 2006/11/02			jGovi	249.3480	249.4250	0.031	0.0000	0.0000	301
09/05/2006	GOVI 2006/11/02	230.00	Call	jGovi	193,529.0000	194,296.0000	0.396	0	0	0
09/05/2006	GOVI 2006/11/02	230.00	Put	jGovi	49.0000	46.0000	(6.122)	0	0	0
09/05/2006	GOVI 2007/02/01			jGovi	253.8680	253.9410	0.029	0.0000	0.0000	0
09/05/2006	GOVI 2007/02/01	230.00	Call	jGovi	238,716.0000	239,444.0000	0.305	0	0	0
09/05/2006	GOVI 2007/02/01	230.00	Put	jGovi	36.0000	34.0000	(5.556)	0	0	0
09/05/2006	J153 2010/08/31			jSwap	7.2630	7.2590	(0.055)	0.0000	0.0000	0
09/05/2006	J157 2015/09/15			jSwap	7.5230	7.5140	(0.120)	0.0000	0.0000	0
09/05/2006	J186 2026/12/21			jSwap	7.2480	7.2440	(0.055)	0.0000	0.0000	0
09/05/2006	J194 2008/02/28			jSwap	7.1990	7.1960	(0.042)	0.0000	0.0000	0
09/05/2006	J201 2014/12/22			jSwap	7.4770	7.4680	(0.120)	0.0000	0.0000	0
09/05/2006	J203 2017/09/15			jSwap	7.5150	7.5060	(0.120)	0.0000	0.0000	0
09/05/2006	J204 2018/12/21			jSwap	7.5060	7.4960	(0.133)	0.0000	0.0000	0

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09/05/2006	J207	2020/01/15			jSwap	7.4940	7.4830	(0.147)	0.0000	0.0000	0
09/05/2006	JBAR	2005/12/21			jBar	7.0790	7.0790	-	0.0000	0.0000	0
09/05/2006	JFRA	2006/08/03			jFra	7.2460	7.2390	(0.097)	0.0000	0.0000	0
09/05/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	1,016.0000	1,001.0000	(1.476)	0	0	0
09/05/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	413.0000	416.0000	0.726	0	0	0
09/05/2006	JFRA	2006/11/02			jFra	7.3050	7.3090	0.055	0.0000	0.0000	0
09/05/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	681.0000	675.0000	(0.881)	0	0	0
09/05/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,428.0000	1,431.0000	0.210	0	0	0
09/05/2006	JFRA	2007/02/01			jFra	7.3800	7.3930	0.176	0.0000	0.0000	500
09/05/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,105.0000	1,118.0000	1.176	0	0	0
09/05/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,399.0000	1,380.0000	(1.358)	0	0	0
09/05/2006	JFRA	2007/05/03			jFra	7.4400	7.4620	0.296	0.0000	0.0000	0
09/05/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,541.0000	1,511.0000	(1.947)	0	0	0
09/05/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,394.0000	1,418.0000	1.722	0	0	0
09/05/2006	JFRA	2007/08/02			jFra	7.4800	7.4990	0.254	0.0000	0.0000	0
09/05/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,616.0000	1,638.0000	1.361	0	0	0
09/05/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,665.0000	1,640.0000	(1.502)	0	0	0
09/05/2006	JFRA	2007/11/01			jFra	7.5460	7.5690	0.305	0.0000	0.0000	0
09/05/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,826.0000	1,795.0000	(1.698)	0	0	0
09/05/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,947.0000	1,976.0000	1.489	0	0	0
09/05/2006	JFRA	2008/02/07			jFra	7.6030	7.6180	0.197	0.0000	0.0000	0
09/05/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	26,273.0000	26,233.0000	(0.152)	0	0	0
09/05/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,538.0000	26,536.0000	(0.008)	0	0	0
09/05/2006	JN02	2006/08/03			jNote	7.4470	7.4610	0.188	0.0000	0.0000	0
09/05/2006	JN02	2006/08/03	7.25	Put	Option on jNote	8,003.0000	7,833.0000	(2.124)	0	0	0
09/05/2006	JN02	2006/08/03	7.25	Call	Option on jNote	11,656.0000	11,745.0000	0.764	0	0	0

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09/05/2006	JN02	2006/11/02			jNote	7.4990	7.5150	0.213	0.0000	0.0000	0
09/05/2006	JN02	2006/11/02	7.25	Put	Option on jNote	11,711.0000	11,539.0000	(1.469)	0	0	0
09/05/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,326.0000	16,449.0000	0.753	0	0	0
09/05/2006	JN05	2006/08/03			jNote	7.6120	7.6250	0.171	0.0000	0.0000	0
09/05/2006	JN05	2006/08/03	7.25	Put	Option on jNote	3,967.0000	3,778.0000	(4.764)	0	0	0
09/05/2006	JN05	2006/08/03	7.25	Call	Option on jNote	18,945.0000	19,289.0000	1.816	0	0	0
09/05/2006	JN05	2006/11/02			jNote	7.6430	7.6570	0.183	0.0000	0.0000	0
09/05/2006	JN05	2006/11/02	7.25	Put	Option on jNote	7,186.0000	6,967.0000	(3.048)	0	0	0
09/05/2006	JN05	2006/11/02	7.25	Call	Option on jNote	23,431.0000	23,784.0000	1.507	0	0	0
09/05/2006	JN10	2006/08/03			jNote	7.6950	7.7100	0.195	0.0000	0.0000	0
09/05/2006	JN10	2006/08/03	7.25	Call	Option on jNote	32,055.0000	32,956.0000	2.811	0	0	0
09/05/2006	JN10	2006/08/03	7.25	Put	Option on jNote	1,124.0000	1,002.0000	(10.854)	0	0	0
09/05/2006	JN10	2006/11/02			jNote	7.7090	7.7250	0.208	0.0000	0.0000	0
09/05/2006	JN10	2006/11/02	7.25	Put	Option on jNote	3,279.0000	3,062.0000	(6.618)	0	0	0
09/05/2006	JN10	2006/11/02	7.25	Call	Option on jNote	35,147.0000	36,019.0000	2.481	0	0	0
09/05/2006	JROD	2006/05/31			jRod	6.8100	6.8080	(0.029)	0.0000	0.0000	0
09/05/2006	JROD	2006/06/30			jRod	6.9020	6.8960	(0.087)	0.0000	0.0000	0
09/05/2006	JROD	2006/07/31			jRod	7.0360	7.0280	(0.114)	0.0000	0.0000	0
09/05/2006	JROD	2006/08/31			jRod	6.9880	6.9850	(0.043)	0.0000	0.0000	0
09/05/2006	R153	2006/08/03			Bond Future	7.3050	7.3050	-	0.0000	0.0000	744
09/05/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	8,158.0000	8,118.0000	(0.490)	0	0	0
09/05/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	6,023.0000	5,983.0000	(0.664)	0	0	0
09/05/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,042.0000	1,020.0000	(2.111)	0	0	0
09/05/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	500.0000	486.0000	(2.800)	0	0	0
09/05/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	45,457.0000	45,449.0000	(0.018)	0	0	0
09/05/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	227.0000	219.0000	(3.524)	0	0	0

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09/05/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	36,449.0000	36,436.0000	(0.036)	0	0	0
09/05/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	19,248.0000	19,217.0000	(0.161)	0	0	0
09/05/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	14,152.0000	14,123.0000	(0.205)	0	0	0
09/05/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	2,249.0000	2,220.0000	(1.289)	0	0	0
09/05/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	11,848.0000	11,809.0000	(0.329)	0	0	0
09/05/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	27,616.0000	27,594.0000	(0.080)	0	0	0
09/05/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	2,146.0000	2,115.0000	(1.445)	0	0	0
09/05/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	103.0000	98.0000	(4.854)	0	0	0
09/05/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	54,519.0000	54,515.0000	(0.007)	0	0	0
09/05/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	49.0000	47.0000	(4.082)	0	0	0
09/05/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	4,316.0000	4,276.0000	(0.927)	0	0	100
09/05/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	63,560.0000	63,558.0000	(0.003)	0	0	0
09/05/2006	R153	2006/11/02			Bond Future	7.2660	7.2630	(0.041)	0.0000	0.0000	0
09/05/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	10,361.0000	10,277.0000	(0.811)	0	0	0
09/05/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	9,776.0000	9,802.0000	0.266	0	0	0
09/05/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	37,463.0000	37,539.0000	0.203	0	0	0
09/05/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	2,151.0000	2,117.0000	(1.581)	0	0	100
09/05/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	45,545.0000	45,629.0000	0.184	0	0	0
09/05/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	5,207.0000	5,221.0000	0.269	0	0	0
09/05/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	14,988.0000	14,891.0000	(0.647)	0	0	0
09/05/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,473.0000	1,448.0000	(1.697)	0	0	0
09/05/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,023.0000	1,003.0000	(1.955)	0	0	0
09/05/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	21,346.0000	21,241.0000	(0.492)	0	0	0
09/05/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	62,054.0000	62,148.0000	0.151	0	0	0
09/05/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	53,769.0000	53,859.0000	0.167	0	0	0
09/05/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	716.0000	701.0000	(2.095)	0	0	0
09/05/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	509.0000	497.0000	(2.358)	0	0	0
09/05/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	70,355.0000	70,453.0000	0.139	0	0	0
09/05/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	29,183.0000	29,074.0000	(0.374)	0	0	0
09/05/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	742.0000	742.0000	-	0	0	0
09/05/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	3,172.0000	3,129.0000	(1.356)	0	0	0
09/05/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	15,528.0000	15,569.0000	0.264	0	0	0
09/05/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	7,008.0000	6,939.0000	(0.985)	0	0	0
09/05/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	22,249.0000	22,304.0000	0.247	0	0	0
09/05/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	4,712.0000	4,656.0000	(1.188)	0	0	0

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09/05/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	29,640.0000	29,707.0000	0.226	0	0	0
09/05/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	2,281.0000	2,286.0000	0.219	0	0	0
09/05/2006	R153	2007/02/01			Bond Future	7.2660	7.2630	(0.041)	0.0000	0.0000	0
09/05/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	13,381.0000	13,305.0000	(0.568)	0	0	0
09/05/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	12,832.0000	12,859.0000	0.210	0	0	0
09/05/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	8,304.0000	8,322.0000	0.217	0	0	0
09/05/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	17,458.0000	17,373.0000	(0.487)	0	0	0
09/05/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,862.0000	3,825.0000	(0.958)	0	0	0
09/05/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	45,177.0000	45,243.0000	0.146	0	0	0
09/05/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	52,541.0000	52,612.0000	0.135	0	0	0
09/05/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	2,503.0000	2,475.0000	(1.119)	0	0	0
09/05/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	60,033.0000	60,108.0000	0.125	0	0	0
09/05/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,887.0000	4,844.0000	(0.880)	0	0	0
09/05/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	37,982.0000	38,042.0000	0.158	0	0	0
09/05/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	6,224.0000	6,173.0000	(0.819)	0	0	0
09/05/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	18,295.0000	18,331.0000	0.197	0	0	0
09/05/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	10,316.0000	10,249.0000	(0.649)	0	0	0
09/05/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	24,422.0000	24,466.0000	0.180	0	0	0
09/05/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	7,993.0000	7,935.0000	(0.726)	0	0	0
09/05/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	31,023.0000	31,076.0000	0.171	0	0	0
09/05/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	67,583.0000	67,662.0000	0.117	0	0	0
09/05/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	22,655.0000	22,563.0000	(0.406)	0	0	0
09/05/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,055.0000	2,031.0000	(1.168)	0	0	0
09/05/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	4,815.0000	4,825.0000	0.208	0	0	0
09/05/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	3,081.0000	3,050.0000	(1.006)	0	0	0
09/05/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,388.0000	2,392.0000	0.168	0	0	0
09/05/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	28,995.0000	28,897.0000	(0.338)	0	0	0
09/05/2006	R157	2006/08/03			Bond Future	7.5220	7.5120	(0.133)	0.0000	0.0000	115
09/05/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	26,102.0000	26,588.0000	1.862	0	0	0
09/05/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	3,546.0000	3,358.0000	(5.302)	0	0	0
09/05/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	41,640.0000	42,265.0000	1.501	0	0	0
09/05/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	7,753.0000	7,427.0000	(4.205)	0	0	100
09/05/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	41.0000	36.0000	(12.195)	0	0	0
09/05/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	1,470.0000	1,517.0000	3.197	0	0	0

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09/05/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	95,327.0000	96,118.0000	0.830	0	0	0
09/05/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	44,738.0000	43,973.0000	(1.710)	0	0	0
09/05/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	77,078.0000	77,843.0000	0.993	0	0	0
09/05/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	254.0000	232.0000	(8.661)	0	0	0
09/05/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	113,442.0000	114,245.0000	0.708	0	0	0
09/05/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	5,451.0000	5,602.0000	2.770	0	0	0
09/05/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	27,774.0000	27,114.0000	(2.376)	0	0	0
09/05/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	58,986.0000	59,700.0000	1.210	0	0	0
09/05/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	13,712.0000	14,026.0000	2.290	0	0	0
09/05/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	131,300.0000	132,107.0000	0.615	0	0	0
09/05/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,528.0000	1,430.0000	(6.414)	0	0	0
09/05/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	15,500.0000	15,001.0000	(3.219)	0	0	0
09/05/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	101.0000	91.0000	(9.901)	0	0	0
09/05/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	630.0000	582.0000	(7.619)	0	0	0
09/05/2006	R157	2006/11/02			Bond Future	7.5280	7.5180	(0.133)	0.0000	0.0000	0
09/05/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	65,255.0000	64,511.0000	(1.140)	0	0	0
09/05/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	3,510.0000	3,389.0000	(3.447)	0	0	117
09/05/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	5,676.0000	5,499.0000	(3.118)	0	0	0
09/05/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	94,609.0000	95,320.0000	0.752	0	0	0
09/05/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	2,173.0000	2,091.0000	(3.774)	0	0	0
09/05/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	77,729.0000	78,401.0000	0.865	0	0	0
09/05/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	1,727.0000	1,776.0000	2.837	0	0	0
09/05/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	61,329.0000	61,945.0000	1.004	0	0	0
09/05/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	45,836.0000	46,376.0000	1.178	0	0	0
09/05/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	111,661.0000	112,399.0000	0.661	0	0	0
09/05/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	4,874.0000	4,990.0000	2.380	0	0	0
09/05/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	47,571.0000	46,895.0000	(1.421)	0	0	0
09/05/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	9,106.0000	8,854.0000	(2.767)	0	0	0
09/05/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,350.0000	1,295.0000	(4.074)	0	0	0
09/05/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	819.0000	783.0000	(4.396)	0	0	0
09/05/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	14,372.0000	14,024.0000	(2.421)	0	0	158
09/05/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	128,669.0000	129,426.0000	0.588	0	0	0
09/05/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	33,086.0000	32,510.0000	(1.741)	0	0	0
09/05/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	239.0000	227.0000	(5.021)	0	0	0
09/05/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	31,813.0000	32,257.0000	1.396	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
09/05/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	145,561.0000	146,330.0000	0.528	0	0	0
09/05/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	499.0000	475.0000	(4.810)	0	0	0
09/05/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	162,193.0000	162,974.0000	0.482	0	0	0
09/05/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	19,953.0000	20,285.0000	1.664	0	0	0
09/05/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	10,822.0000	11,039.0000	2.005	0	0	0
09/05/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	22,174.0000	21,713.0000	(2.079)	0	0	0
09/05/2006	R157	2007/02/01			Bond Future	7.5390	7.5290	(0.133)	0.0000	0.0000	0
09/05/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	39,222.0000	38,695.0000	(1.344)	0	0	0
09/05/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	16,668.0000	16,913.0000	1.470	0	0	0
09/05/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	21,500.0000	21,139.0000	(1.679)	0	0	0
09/05/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	50,676.0000	51,159.0000	0.953	0	0	0
09/05/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	15,695.0000	15,406.0000	(1.841)	0	0	0
09/05/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	37,661.0000	38,072.0000	1.091	0	0	0
09/05/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	51,979.0000	51,370.0000	(1.172)	0	0	0
09/05/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	29,248.0000	28,807.0000	(1.508)	0	0	0
09/05/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	26,233.0000	26,564.0000	1.262	0	0	0
09/05/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	9,514.0000	9,677.0000	1.713	0	0	0
09/05/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	79,963.0000	80,556.0000	0.742	0	0	0
09/05/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	11,460.0000	11,232.0000	(1.990)	0	0	0
09/05/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	3,378.0000	3,293.0000	(2.516)	0	0	0
09/05/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	64,913.0000	65,457.0000	0.838	0	0	0
09/05/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	143,371.0000	144,077.0000	0.492	0	0	0
09/05/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	2,534.0000	2,467.0000	(2.644)	0	0	0
09/05/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	127,379.0000	128,066.0000	0.539	0	0	0
09/05/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	4,541.0000	4,433.0000	(2.378)	0	0	0
09/05/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	111,392.0000	112,056.0000	0.596	0	0	0
09/05/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	8,379.0000	8,200.0000	(2.136)	0	0	0
09/05/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	95,531.0000	96,164.0000	0.663	0	0	0
09/05/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	6,151.0000	6,011.0000	(2.276)	0	0	0
09/05/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	158,969.0000	159,696.0000	0.457	0	0	0
09/05/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,602.0000	1,556.0000	(2.871)	0	0	0
09/05/2006	R186	2006/08/03			Bond Future	7.2880	7.2830	(0.069)	0.0000	0.0000	34
09/05/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	5,480.0000	5,286.0000	(3.540)	0	0	0
09/05/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	12,026.0000	11,704.0000	(2.678)	0	0	0

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09/05/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	64,234.0000	64,698.0000	0.722	0	0	0
09/05/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	24,621.0000	24,148.0000	(1.921)	0	0	0
09/05/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	91,326.0000	91,878.0000	0.604	0	0	0
09/05/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	6,909.0000	6,973.0000	0.926	0	0	0
09/05/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	2,399.0000	2,293.0000	(4.419)	0	0	0
09/05/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	39,484.0000	39,819.0000	0.848	0	0	0
09/05/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	764.0000	720.0000	(5.759)	0	0	0
09/05/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	45,619.0000	45,025.0000	(1.302)	0	0	0
09/05/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	19,608.0000	19,793.0000	0.943	0	0	0
09/05/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	118,785.0000	119,400.0000	0.518	0	0	0
09/05/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
09/05/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
09/05/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	199,298.0000	199,955.0000	0.330	0	0	0
09/05/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	224,511.0000	225,169.0000	0.293	0	0	0
09/05/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	75,210.0000	74,561.0000	(0.863)	0	0	0
09/05/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	173,208.0000	173,862.0000	0.378	0	0	0
09/05/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	1,521.0000	1,530.0000	0.592	0	0	0
09/05/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	47.0000	43.0000	(8.511)	0	0	0
09/05/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	146,292.0000	146,935.0000	0.440	0	0	0
09/05/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	206.0000	191.0000	(7.282)	0	0	0
09/05/2006	R186	2006/11/02			Bond Future	7.2850	7.2800	(0.069)	0.0000	0.0000	0
09/05/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	411.0000	395.0000	(3.893)	0	0	0
09/05/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	49,502.0000	49,830.0000	0.663	0	0	0
09/05/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	1,627.0000	1,644.0000	1.045	0	0	0
09/05/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	21,845.0000	21,520.0000	(1.488)	0	0	0
09/05/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	13,647.0000	13,408.0000	(1.751)	0	0	0
09/05/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	973.0000	940.0000	(3.392)	0	0	0
09/05/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	198,863.0000	199,500.0000	0.320	0	0	0
09/05/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	72,390.0000	72,804.0000	0.572	0	0	0
09/05/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	173,435.0000	174,056.0000	0.358	0	0	0
09/05/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	147,688.0000	148,280.0000	0.401	0	0	0
09/05/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	97,259.0000	97,741.0000	0.496	0	0	0
09/05/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	34,490.0000	34,067.0000	(1.226)	0	0	0
09/05/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,151.0000	2,089.0000	(2.882)	0	0	0
09/05/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	29,904.0000	30,135.0000	0.772	0	0	0

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09/05/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	8,538.0000	8,366.0000	(2.015)	0	0	0
09/05/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	4,435.0000	4,328.0000	(2.413)	0	0	0
09/05/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	122,073.0000	122,620.0000	0.448	0	0	0
09/05/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	110,401.0000	109,764.0000	(0.577)	0	0	0
09/05/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	78,769.0000	78,174.0000	(0.755)	0	0	0
09/05/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	6,023.0000	6,082.0000	0.980	0	0	0
09/05/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	15,089.0000	15,222.0000	0.881	0	0	0
09/05/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	53,124.0000	52,604.0000	(0.979)	0	0	0
09/05/2006	R186	2007/02/01			Bond Future	7.2840	7.2790	(0.069)	0.0000	0.0000	0
09/05/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	58,590.0000	58,912.0000	0.550	0	0	0
09/05/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	112,588.0000	111,984.0000	(0.536)	0	0	0
09/05/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	4,792.0000	4,838.0000	0.960	0	0	0
09/05/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	22,645.0000	22,814.0000	0.746	0	0	0
09/05/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	60,266.0000	59,786.0000	(0.796)	0	0	0
09/05/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	80,754.0000	81,141.0000	0.479	0	0	0
09/05/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	43,267.0000	42,866.0000	(0.927)	0	0	0
09/05/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	11,549.0000	11,646.0000	0.840	0	0	0
09/05/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	38,845.0000	39,093.0000	0.638	0	0	0
09/05/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	83,610.0000	83,058.0000	(0.660)	0	0	0
09/05/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	31,001.0000	30,674.0000	(1.055)	0	0	0
09/05/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	22,293.0000	22,031.0000	(1.175)	0	0	0
09/05/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	175,049.0000	175,628.0000	0.331	0	0	0
09/05/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	199,327.0000	199,932.0000	0.304	0	0	0
09/05/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,998.0000	1,954.0000	(2.202)	0	0	0
09/05/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	6,132.0000	6,027.0000	(1.712)	0	0	0
09/05/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	3,568.0000	3,499.0000	(1.934)	0	0	0
09/05/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	10,137.0000	9,985.0000	(1.499)	0	0	0
09/05/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	104,366.0000	104,807.0000	0.423	0	0	0
09/05/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	150,842.0000	151,385.0000	0.360	0	0	0
09/05/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	16,124.0000	15,916.0000	(1.290)	0	0	0
09/05/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	127,114.0000	127,612.0000	0.392	0	0	0
09/05/2006	R194	2006/08/03			Bond Future	7.1870	7.1820	(0.070)	0.0000	0.0000	55
09/05/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,221.0000	1,187.0000	(2.785)	0	0	0
09/05/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	15,847.0000	15,916.0000	0.435	0	0	0

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09/05/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,889.0000	6,817.0000	(1.045)	0	0	0
09/05/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	23,024.0000	23,098.0000	0.321	0	0	0
09/05/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	5,886.0000	5,927.0000	0.697	0	0	0
09/05/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	38.0000	35.0000	(7.895)	0	0	0
09/05/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	328.0000	331.0000	0.915	0	0	0
09/05/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	19,417.0000	19,490.0000	0.376	0	0	0
09/05/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	626.0000	604.0000	(3.514)	0	0	0
09/05/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	10.0000	10.0000	-	0	0	0
09/05/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	3,262.0000	3,288.0000	0.797	0	0	0
09/05/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	120.0000	113.0000	(5.833)	0	0	0
09/05/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	4,142.0000	4,079.0000	(1.521)	0	0	0
09/05/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	26,632.0000	26,707.0000	0.282	0	0	0
09/05/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	1,341.0000	1,353.0000	0.895	0	0	0
09/05/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	8,996.0000	9,049.0000	0.589	0	0	0
09/05/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
09/05/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,321.0000	2,272.0000	(2.111)	0	0	0
09/05/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	12,385.0000	12,446.0000	0.493	0	0	0
09/05/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	327.0000	314.0000	(3.976)	0	0	0
09/05/2006	R194	2006/11/02			Bond Future	7.1490	7.1470	(0.028)	0.0000	0.0000	0
09/05/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	4,224.0000	4,229.0000	0.118	0	0	0
09/05/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,948.0000	2,927.0000	(0.712)	0	0	0
09/05/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1,101.0000	1,101.0000	-	0	0	0
09/05/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	2,376.0000	2,377.0000	0.042	0	0	0
09/05/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	4,263.0000	4,239.0000	(0.563)	0	0	0
09/05/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	6,166.0000	6,140.0000	(0.422)	0	0	0
09/05/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	318.0000	312.0000	(1.887)	0	0	0
09/05/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	8,571.0000	8,545.0000	(0.303)	0	0	0
09/05/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	315.0000	315.0000	-	0	0	0
09/05/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	6,476.0000	6,484.0000	0.124	0	0	0
09/05/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	11,496.0000	11,470.0000	(0.226)	0	0	0
09/05/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
09/05/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	36.0000	36.0000	-	0	0	0
09/05/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,050.0000	2,032.0000	(0.878)	0	0	0
09/05/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	14,680.0000	14,655.0000	(0.170)	0	0	0
09/05/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,445.0000	1,430.0000	(1.038)	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
09/05/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	17,209.0000	17,229.0000	0.116	0	0	0
09/05/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	586.0000	577.0000	(1.536)	0	0	0
09/05/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	14,381.0000	14,397.0000	0.111	0	0	0
09/05/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,018.0000	1,006.0000	(1.179)	0	0	0
09/05/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	11,703.0000	11,716.0000	0.111	0	0	0
09/05/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	9,007.0000	9,018.0000	0.122	0	0	0
09/05/2006	R194	2007/02/01			Bond Future	7.1160	7.1170	0.014	0.0000	0.0000	0
09/05/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	8,753.0000	8,738.0000	(0.171)	0	0	0
09/05/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,779.0000	2,775.0000	(0.144)	0	0	0
09/05/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	3,220.0000	3,208.0000	(0.373)	0	0	0
09/05/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	927.0000	921.0000	(0.647)	0	0	0
09/05/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	7,287.0000	7,291.0000	0.055	0	0	0
09/05/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,413.0000	4,412.0000	(0.023)	0	0	0
09/05/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,269.0000	2,264.0000	(0.220)	0	0	0
09/05/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	6,714.0000	6,700.0000	(0.209)	0	0	0
09/05/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,461.0000	3,458.0000	(0.087)	0	0	0
09/05/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	10,907.0000	10,892.0000	(0.138)	0	0	0
09/05/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	921.0000	917.0000	(0.434)	0	0	0
09/05/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,634.0000	5,635.0000	0.018	0	0	0
09/05/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	12,890.0000	12,875.0000	(0.116)	0	0	0
09/05/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	618.0000	615.0000	(0.485)	0	0	0
09/05/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	4,837.0000	4,823.0000	(0.289)	0	0	0
09/05/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	17,207.0000	17,194.0000	(0.076)	0	0	0
09/05/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	9,311.0000	9,318.0000	0.075	0	0	0
09/05/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	1,863.0000	1,854.0000	(0.483)	0	0	0
09/05/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	14,998.0000	14,983.0000	(0.100)	0	0	0
09/05/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,334.0000	1,330.0000	(0.300)	0	0	0
09/05/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,883.0000	1,878.0000	(0.266)	0	0	0
09/05/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	11,646.0000	11,655.0000	0.077	0	0	0
09/05/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	354.0000	351.0000	(0.847)	0	0	0
09/05/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	82.0000	81.0000	(1.220)	0	0	0
09/05/2006	R201	2006/08/03			Bond Future	7.5090	7.4990	(0.133)	0.0000	0.0000	26
09/05/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	33,186.0000	33,700.0000	1.549	0	0	0
09/05/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	944.0000	879.0000	(6.886)	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
09/05/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	2,212.0000	2,083.0000	(5.832)	0	0	0
09/05/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	47,250.0000	47,828.0000	1.223	0	0	0
09/05/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	10,157.0000	10,419.0000	2.580	0	0	0
09/05/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	61,749.0000	62,361.0000	0.991	0	0	0
09/05/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	10,736.0000	10,355.0000	(3.549)	0	0	0
09/05/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	104,820.0000	105,463.0000	0.613	0	0	0
09/05/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	25.0000	22.0000	(12.000)	0	0	0
09/05/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
09/05/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	110.0000	99.0000	(10.000)	0	0	0
09/05/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	90,625.0000	91,265.0000	0.706	0	0	0
09/05/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	20,370.0000	20,778.0000	2.003	0	0	0
09/05/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	399.0000	367.0000	(8.020)	0	0	0
09/05/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	76,222.0000	76,855.0000	0.830	0	0	0
09/05/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	5,022.0000	4,787.0000	(4.679)	0	0	0
09/05/2006	R201	2006/11/02			Bond Future	7.5130	7.5030	(0.133)	0.0000	0.0000	0
09/05/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	102,553.0000	103,169.0000	0.601	0	0	0
09/05/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	14,592.0000	14,865.0000	1.871	0	0	0
09/05/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	6,022.0000	5,840.0000	(3.022)	0	0	0
09/05/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	15,409.0000	15,054.0000	(2.304)	0	0	0
09/05/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	36,053.0000	36,499.0000	1.237	0	0	0
09/05/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	9,632.0000	9,373.0000	(2.689)	0	0	0
09/05/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	24,383.0000	24,752.0000	1.513	0	0	0
09/05/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	50,050.0000	49,449.0000	(1.201)	0	0	0
09/05/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	7,200.0000	7,370.0000	2.361	0	0	0
09/05/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	48,790.0000	49,292.0000	1.029	0	0	0
09/05/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	3,760.0000	3,634.0000	(3.351)	0	0	0
09/05/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	2,803.0000	2,885.0000	2.925	0	0	0
09/05/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	753.0000	780.0000	3.586	0	0	0
09/05/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	35,637.0000	35,090.0000	(1.535)	0	0	0
09/05/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	2,302.0000	2,217.0000	(3.692)	0	0	0
09/05/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	62,057.0000	62,600.0000	0.875	0	0	0
09/05/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	23,876.0000	23,418.0000	(1.918)	0	0	0
09/05/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	514.0000	488.0000	(5.058)	0	0	0
09/05/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	216.0000	204.0000	(5.556)	0	0	0
09/05/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,129.0000	1,081.0000	(4.252)	0	0	0

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09/05/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	75,340.0000	75,920.0000	0.770	0	0	0
09/05/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	88,917.0000	89,519.0000	0.677	0	0	0
09/05/2006	R201	2007/02/01			Bond Future	7.5200	7.5100	(0.133)	0.0000	0.0000	0
09/05/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	50,649.0000	51,102.0000	0.894	0	0	0
09/05/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	13,691.0000	13,423.0000	(1.957)	0	0	0
09/05/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	39,178.0000	39,580.0000	1.026	0	0	0
09/05/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	7,086.0000	6,926.0000	(2.258)	0	0	0
09/05/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	10,276.0000	10,065.0000	(2.053)	0	0	0
09/05/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	63,175.0000	63,665.0000	0.776	0	0	0
09/05/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	87,859.0000	88,416.0000	0.634	0	0	0
09/05/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	75,290.0000	75,818.0000	0.701	0	0	0
09/05/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	27,665.0000	28,010.0000	1.247	0	0	0
09/05/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,045.0000	1,010.0000	(3.349)	0	0	0
09/05/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	100,683.0000	101,261.0000	0.574	0	0	0
09/05/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,865.0000	1,809.0000	(3.003)	0	0	0
09/05/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	3,186.0000	3,101.0000	(2.668)	0	0	0
09/05/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	5,213.0000	5,090.0000	(2.359)	0	0	0
09/05/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	1,940.0000	1,994.0000	2.784	0	0	0
09/05/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	50,461.0000	49,902.0000	(1.108)	0	0	0
09/05/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	19,215.0000	18,874.0000	(1.775)	0	0	0
09/05/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	5,070.0000	5,184.0000	2.249	0	0	0
09/05/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	17,989.0000	18,261.0000	1.512	0	0	0
09/05/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	37,538.0000	37,039.0000	(1.329)	0	0	0
09/05/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	10,327.0000	10,518.0000	1.850	0	0	0
09/05/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	27,032.0000	26,610.0000	(1.561)	0	0	0
09/05/2006	R203	2006/08/03			Bond Future	7.5350	7.5250	(0.133)	0.0000	0.0000	0
09/05/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	105,170.0000	105,938.0000	0.730	0	0	0
09/05/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	16,504.0000	16,019.0000	(2.939)	0	0	0
09/05/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	90.0000	80.0000	(11.111)	0	0	0
09/05/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,238.0000	1,154.0000	(6.785)	0	0	0
09/05/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	13,807.0000	14,091.0000	2.057	0	0	0
09/05/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	367.0000	336.0000	(8.447)	0	0	0
09/05/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	6,645.0000	6,793.0000	2.227	0	0	0
09/05/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	71,273.0000	72,012.0000	1.037	0	0	0

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09/05/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	54,400.0000	55,086.0000	1.261	0	0	0
09/05/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	88,323.0000	89,083.0000	0.860	0	0	0
09/05/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	18.0000	16.0000	(11.111)	0	0	0
09/05/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	44,919.0000	44,210.0000	(1.578)	0	0	0
09/05/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	24,572.0000	25,016.0000	1.807	0	0	0
09/05/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	28,877.0000	28,256.0000	(2.151)	0	0	0
09/05/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	8,200.0000	7,874.0000	(3.976)	0	0	0
09/05/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	38,463.0000	39,050.0000	1.526	0	0	0
09/05/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	2,673.0000	2,733.0000	2.245	0	0	0
09/05/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	3,475.0000	3,293.0000	(5.237)	0	0	0
09/05/2006	R203	2006/11/02			Bond Future	7.5400	7.5300	(0.133)	0.0000	0.0000	0
09/05/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	22,743.0000	22,297.0000	(1.961)	0	0	0
09/05/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	19,708.0000	20,020.0000	1.583	0	0	0
09/05/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	12,067.0000	12,277.0000	1.740	0	0	0
09/05/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	6,781.0000	6,909.0000	1.888	0	0	0
09/05/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	48,745.0000	48,115.0000	(1.292)	0	0	0
09/05/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	34,335.0000	33,788.0000	(1.593)	0	0	0
09/05/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	29,810.0000	30,231.0000	1.412	0	0	0
09/05/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	3,469.0000	3,538.0000	1.989	0	0	0
09/05/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	84,396.0000	83,671.0000	(0.859)	0	0	0
09/05/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	1,603.0000	1,636.0000	2.059	0	0	0
09/05/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	14,063.0000	13,726.0000	(2.396)	0	0	0
09/05/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	42,156.0000	42,680.0000	1.243	0	0	0
09/05/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	65,603.0000	64,915.0000	(1.049)	0	0	0
09/05/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	56,275.0000	56,885.0000	1.084	0	0	0
09/05/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	8,065.0000	7,831.0000	(2.901)	0	0	0
09/05/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	87,527.0000	88,240.0000	0.815	0	0	0
09/05/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	923.0000	879.0000	(4.767)	0	0	0
09/05/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,074.0000	1,989.0000	(4.098)	0	0	0
09/05/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,267.0000	4,119.0000	(3.468)	0	0	0
09/05/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	71,583.0000	72,255.0000	0.939	0	0	0
09/05/2006	R203	2007/02/01			Bond Future	7.5500	7.5400	(0.132)	0.0000	0.0000	0
09/05/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	39,293.0000	38,785.0000	(1.293)	0	0	0
09/05/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	34,026.0000	34,429.0000	1.184	0	0	0

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09/05/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	10,759.0000	10,924.0000	1.534	0	0	0
09/05/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	45,431.0000	45,916.0000	1.068	0	0	0
09/05/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	12,613.0000	12,353.0000	(2.061)	0	0	0
09/05/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	16,639.0000	16,876.0000	1.424	0	0	0
09/05/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	52,781.0000	52,202.0000	(1.097)	0	0	0
09/05/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	28,117.0000	27,689.0000	(1.522)	0	0	0
09/05/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	19,271.0000	18,929.0000	(1.775)	0	0	0
09/05/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	7,862.0000	7,675.0000	(2.379)	0	0	0
09/05/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	24,385.0000	24,703.0000	1.304	0	0	0
09/05/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	72,373.0000	72,991.0000	0.854	0	0	0
09/05/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,394.0000	1,345.0000	(3.515)	0	0	0
09/05/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	68,412.0000	67,774.0000	(0.933)	0	0	0
09/05/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	102,438.0000	103,134.0000	0.679	0	0	0
09/05/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,617.0000	2,536.0000	(3.095)	0	0	0
09/05/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	87,188.0000	87,852.0000	0.762	0	0	0
09/05/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	58,330.0000	58,888.0000	0.957	0	0	0
09/05/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,657.0000	4,530.0000	(2.727)	0	0	0
09/05/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	6,563.0000	6,671.0000	1.646	0	0	0
09/05/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	3,760.0000	3,825.0000	1.729	0	0	0
09/05/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	85,906.0000	85,226.0000	(0.792)	0	0	0
09/05/2006	R204	2006/08/03			Bond Future	7.5370	7.5260	(0.146)	0.0000	0.0000	83
09/05/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	40,676.0000	41,362.0000	1.686	0	0	0
09/05/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	3,839.0000	3,628.0000	(5.496)	0	0	0
09/05/2006	R204	2006/11/02			Bond Future	7.5400	7.5300	(0.133)	0.0000	0.0000	0
09/05/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	76,192.0000	76,894.0000	0.921	0	0	0
09/05/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,668.0000	2,565.0000	(3.861)	0	0	0
09/05/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	109,593.0000	110,369.0000	0.708	0	0	0
09/05/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,262.0000	1,206.0000	(4.437)	0	0	0
09/05/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	5,218.0000	5,048.0000	(3.258)	0	0	0
09/05/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	92,772.0000	93,520.0000	0.806	0	0	0
09/05/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	60,290.0000	60,925.0000	1.053	0	0	0
09/05/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	2,089.0000	2,129.0000	1.915	0	0	0
09/05/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	45,609.0000	46,155.0000	1.197	0	0	0
09/05/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	552.0000	523.0000	(5.254)	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
09/05/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	90,459.0000	89,694.0000	(0.846)	0	0	0
09/05/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	9,470.0000	9,211.0000	(2.735)	0	0	0
09/05/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	4,298.0000	4,378.0000	1.861	0	0	0
09/05/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	32,714.0000	33,154.0000	1.345	0	0	0
09/05/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	16,002.0000	15,637.0000	(2.281)	0	0	0
09/05/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	70,540.0000	69,815.0000	(1.028)	0	0	0
09/05/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	52,745.0000	52,082.0000	(1.257)	0	0	0
09/05/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	25,284.0000	24,808.0000	(1.883)	0	0	0
09/05/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	8,059.0000	8,201.0000	1.762	0	0	0
09/05/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	37,551.0000	36,973.0000	(1.539)	0	0	0
09/05/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	13,866.0000	14,092.0000	1.630	0	0	0
09/05/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	22,059.0000	22,389.0000	1.496	0	0	0
09/05/2006	R204	2007/02/01			Bond Future	7.5470	7.5370	(0.133)	0.0000	0.0000	0
09/05/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	4,177.0000	4,248.0000	1.700	0	0	0
09/05/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	11,771.0000	11,949.0000	1.512	0	0	0
09/05/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	42,011.0000	41,472.0000	(1.283)	0	0	0
09/05/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	26,365.0000	26,705.0000	1.290	0	0	0
09/05/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	56,402.0000	55,787.0000	(1.090)	0	0	0
09/05/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	30,103.0000	29,649.0000	(1.508)	0	0	0
09/05/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	18,089.0000	18,343.0000	1.404	0	0	0
09/05/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	91,858.0000	91,136.0000	(0.786)	0	0	0
09/05/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,070.0000	4,934.0000	(2.682)	0	0	0
09/05/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	77,126.0000	77,783.0000	0.852	0	0	0
09/05/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	92,707.0000	93,413.0000	0.762	0	0	0
09/05/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	108,718.0000	109,458.0000	0.681	0	0	0
09/05/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,872.0000	2,784.0000	(3.064)	0	0	0
09/05/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	8,506.0000	8,306.0000	(2.351)	0	0	0
09/05/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,544.0000	1,490.0000	(3.497)	0	0	0
09/05/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	13,582.0000	13,305.0000	(2.039)	0	0	0
09/05/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	7,231.0000	7,349.0000	1.632	0	0	0
09/05/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	73,111.0000	72,434.0000	(0.926)	0	0	0
09/05/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	36,619.0000	37,049.0000	1.174	0	0	0
09/05/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	20,680.0000	20,316.0000	(1.760)	0	0	0
09/05/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	48,702.0000	49,219.0000	1.062	0	0	0
09/05/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	62,328.0000	62,922.0000	0.953	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
09/05/2006	R207	2006/08/03			Bond Future	7.5240	7.5140	(0.133)	0.0000	0.0000	0
09/05/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	3,748.0000	3,554.0000	(5.176)	0	0	0
09/05/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	41,906.0000	42,536.0000	1.503	0	0	0
09/05/2006	R207	2006/11/02			Bond Future	7.5250	7.5160	(0.120)	0.0000	0.0000	0
09/05/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	14,983.0000	14,569.0000	(2.763)	0	0	0
09/05/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	12,944.0000	13,262.0000	2.457	0	0	0
09/05/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	661.0000	620.0000	(6.203)	0	0	0
09/05/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	110,831.0000	111,564.0000	0.661	0	0	0
09/05/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,347.0000	2,231.0000	(4.942)	0	0	0
09/05/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	24,698.0000	25,185.0000	1.972	0	0	0
09/05/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	40,037.0000	40,655.0000	1.544	0	0	0
09/05/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	477.0000	495.0000	3.774	0	0	0
09/05/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	66,451.0000	65,736.0000	(1.076)	0	0	0
09/05/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
09/05/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	6,596.0000	6,349.0000	(3.745)	0	0	0
09/05/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	25.0000	22.0000	(12.000)	0	0	0
09/05/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	57,402.0000	58,094.0000	1.206	0	0	0
09/05/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	93,318.0000	94,049.0000	0.783	0	0	0
09/05/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	75,415.0000	76,137.0000	0.957	0	0	0
09/05/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	146.0000	134.0000	(8.219)	0	0	0
09/05/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	28,289.0000	27,720.0000	(2.011)	0	0	0
09/05/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	1,861.0000	1,925.0000	3.439	0	0	0
09/05/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	45,920.0000	45,251.0000	(1.457)	0	0	0
09/05/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	5,535.0000	5,699.0000	2.963	0	0	0
09/05/2006	R207	2007/02/01			Bond Future	7.5300	7.5210	(0.120)	0.0000	0.0000	0
09/05/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	13,509.0000	13,256.0000	(1.873)	0	0	0
09/05/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	38,084.0000	38,477.0000	1.032	0	0	0
09/05/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	30,001.0000	29,587.0000	(1.380)	0	0	0
09/05/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	20,583.0000	20,251.0000	(1.613)	0	0	0
09/05/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	64,201.0000	64,742.0000	0.843	0	0	0
09/05/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	27,581.0000	27,892.0000	1.128	0	0	0
09/05/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	50,391.0000	50,863.0000	0.937	0	0	0
09/05/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	8,462.0000	8,279.0000	(2.163)	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
09/05/2006	R207 2007/02/01	8.75	Call	Option on Bond Future	94,808.0000	95,452.0000	0.679	0	0	0
09/05/2006	R207 2007/02/01	8.50	Put	Option on Bond Future	5,050.0000	4,924.0000	(2.495)	0	0	0
09/05/2006	R207 2007/02/01	6.75	Put	Option on Bond Future	73,331.0000	72,714.0000	(0.841)	0	0	0
09/05/2006	R207 2007/02/01	8.50	Call	Option on Bond Future	79,136.0000	79,736.0000	0.758	0	0	0
09/05/2006	R207 2007/02/01	9.00	Put	Option on Bond Future	1,547.0000	1,497.0000	(3.232)	0	0	0
09/05/2006	R207 2007/02/01	8.75	Put	Option on Bond Future	2,867.0000	2,786.0000	(2.825)	0	0	0
09/05/2006	R207 2007/02/01	9.00	Call	Option on Bond Future	110,865.0000	111,540.0000	0.609	0	0	0
09/05/2006	R207 2007/02/01	6.75	Call	Option on Bond Future	7,731.0000	7,839.0000	1.397	0	0	0
09/05/2006	R207 2007/02/01	6.50	Call	Option on Bond Future	4,504.0000	4,569.0000	1.443	0	0	0
09/05/2006	R207 2007/02/01	6.50	Put	Option on Bond Future	92,363.0000	91,704.0000	(0.713)	0	0	0
09/05/2006	R207 2007/02/01	7.25	Put	Option on Bond Future	41,946.0000	41,454.0000	(1.173)	0	0	0
09/05/2006	R207 2007/02/01	7.00	Put	Option on Bond Future	56,437.0000	55,876.0000	(0.994)	0	0	0
09/05/2006	R207 2007/02/01	7.25	Call	Option on Bond Future	19,047.0000	19,280.0000	1.223	0	0	0
09/05/2006	R207 2007/02/01	7.00	Call	Option on Bond Future	12,485.0000	12,648.0000	1.306	0	0	0

Grand Total:

2,994