

# Derivatives High/Low Report

High/Low for 10/11/2006

| 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 |
|------------|------------------|--------|------|--------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 10/11/2006 | CRD1 2007/02/01  |        |      | Index Future | 107.1300             | 107.2400          | 0.103             | 0.0000       | 0.0000      | 10            |
| 10/11/2006 | CRD1 2007/02/01  | 106.00 | Call | Index Future | 16,828.0000          | 17,525.0000       | 4.142             | 0            | 0           | 0             |
| 10/11/2006 | CRD1 2007/02/01  | 106.00 | Put  | Index Future | 5,528.0000           | 5,125.0000        | (7.290)           | 0            | 0           | 0             |
| 10/11/2006 | GOVI 2007/02/01  |        |      | jGovi        | 249.2410             | 249.6850          | 0.178             | 0.0000       | 0.0000      | 71            |
| 10/11/2006 | GOVI 2007/02/01  | 230.00 | Put  | jGovi        | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 10/11/2006 | GOVI 2007/02/01  | 230.00 | Call | jGovi        | 192,410.0000         | 196,850.0000      | 2.308             | 0            | 0           | 0             |
| 10/11/2006 | GOVI 2007/05/03  |        |      | jGovi        | 254.7690             | 255.2230          | 0.178             | 0.0000       | 0.0000      | 121           |
| 10/11/2006 | GOVI 2007/05/03  | 235.00 | Call | jGovi        | 197,715.0000         | 202,249.0000      | 2.293             | 0            | 0           | 0             |
| 10/11/2006 | GOVI 2007/05/03  | 235.00 | Put  | jGovi        | 25.0000              | 19.0000           | (24.000)          | 0            | 0           | 0             |
| 10/11/2006 | GOVI 2007/08/02  |        |      | jGovi        | 260.5800             | 261.0420          | 0.177             | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | GOVI 2007/08/02  | 240.50 | Put  | jGovi        | 216.0000             | 181.0000          | (16.204)          | 0            | 0           | 0             |
| 10/11/2006 | GOVI 2007/08/02  | 240.50 | Call | jGovi        | 201,016.0000         | 205,601.0000      | 2.281             | 0            | 0           | 0             |
| 10/11/2006 | J153 2010/08/31  |        |      | jSwap        | 8.7320               | 8.7140            | (0.206)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | J157 2015/09/15  |        |      | jSwap        | 8.4330               | 8.4090            | (0.285)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | J186 2026/12/21  |        |      | jSwap        | 7.9990               | 7.9520            | (0.588)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | J194 2008/02/28  |        |      | jSwap        | 9.0100               | 8.9780            | (0.355)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | J201 2014/12/22  |        |      | jSwap        | 8.4210               | 8.4020            | (0.226)           | 0.0000       | 0.0000      | 0             |

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| 10/11/2006 | J203             | 2017/09/15 |        |      | jSwap           | 8.3750               | 8.3330            | (0.501)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | J204             | 2018/12/21 |        |      | jSwap           | 8.3050               | 8.2590            | (0.554)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | J207             | 2020/01/15 |        |      | jSwap           | 8.2880               | 8.2400            | (0.579)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | JBAR             | 2005/12/21 |        |      | jBar            | 8.7760               | 8.7760            | -                 | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | JFRA             | 2007/02/01 |        |      | jFra            | 9.0930               | 9.0550            | (0.418)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | JFRA             | 2007/02/01 | 7.50   | Put  | Option on jFra  | 8.0000               | 9.0000            | 12.500            | 0            | 0           | 0             |
| 10/11/2006 | JFRA             | 2007/02/01 | 7.50   | Call | Option on jFra  | 3,891.0000           | 3,800.0000        | (2.339)           | 0            | 0           | 0             |
| 10/11/2006 | JFRA             | 2007/05/03 |        |      | jFra            | 9.1440               | 9.0910            | (0.580)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | JFRA             | 2007/05/03 | 7.50   | Call | Option on jFra  | 4,072.0000           | 3,950.0000        | (2.996)           | 0            | 0           | 0             |
| 10/11/2006 | JFRA             | 2007/05/03 | 7.50   | Put  | Option on jFra  | 64.0000              | 71.0000           | 10.938            | 0            | 0           | 0             |
| 10/11/2006 | JFRA             | 2007/08/02 |        |      | jFra            | 9.1020               | 9.0430            | (0.648)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | JFRA             | 2007/08/02 | 7.50   | Put  | Option on jFra  | 163.0000             | 178.0000          | 9.202             | 0            | 0           | 0             |
| 10/11/2006 | JFRA             | 2007/08/02 | 7.50   | Call | Option on jFra  | 4,069.0000           | 3,940.0000        | (3.170)           | 0            | 0           | 0             |
| 10/11/2006 | JFRA             | 2007/11/01 |        |      | jFra            | 9.0390               | 9.0170            | (0.243)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | JFRA             | 2007/11/01 | 7.50   | Call | Option on jFra  | 4,322.0000           | 4,272.0000        | (1.157)           | 0            | 0           | 0             |
| 10/11/2006 | JFRA             | 2007/11/01 | 7.50   | Put  | Option on jFra  | 288.0000             | 295.0000          | 2.431             | 0            | 0           | 0             |
| 10/11/2006 | JFRA             | 2008/02/07 |        |      | jFra            | 8.9110               | 8.8730            | (0.426)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | JFRA             | 2008/02/07 | 7.50   | Call | Option on jFra  | 23,995.0000          | 23,923.0000       | (0.300)           | 0            | 0           | 0             |
| 10/11/2006 | JFRA             | 2008/02/07 | 7.50   | Put  | Option on jFra  | 20,549.0000          | 20,570.0000       | 0.102             | 0            | 0           | 0             |
| 10/11/2006 | JN02             | 2007/02/01 |        |      | jNote           | 8.9140               | 8.8790            | (0.393)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | JN02             | 2007/02/01 | 9.00   | Call | Option on jNote | 8,812.0000           | 8,459.0000        | (4.006)           | 0            | 0           | 0             |
| 10/11/2006 | JN02             | 2007/02/01 | 9.00   | Put  | Option on jNote | 10,382.0000          | 10,667.0000       | 2.745             | 0            | 0           | 0             |
| 10/11/2006 | JN02             | 2007/05/03 |        |      | jNote           | 8.8280               | 8.7990            | (0.329)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | JN02             | 2007/05/03 | 9.25   | Put  | Option on jNote | 18,053.0000          | 18,332.0000       | 1.545             | 0            | 0           | 0             |

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| 10/11/2006 | JN02             | 2007/05/03 | 9.25   | Call | Option on jNote | 10,354.0000          | 10,101.0000       | (2.444)           | 0            | 0           | 0             |
| 10/11/2006 | JN02             | 2007/08/02 |        |      | jNote           | 8.7250               | 8.7080            | (0.195)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | JN02             | 2007/08/02 | 9.25   | Put  | Option on jNote | 22,328.0000          | 22,484.0000       | 0.699             | 0            | 0           | 0             |
| 10/11/2006 | JN02             | 2007/08/02 | 9.25   | Call | Option on jNote | 12,741.0000          | 12,583.0000       | (1.240)           | 0            | 0           | 0             |
| 10/11/2006 | JN05             | 2007/02/01 |        |      | jNote           | 8.5390               | 8.5110            | (0.328)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | JN05             | 2007/02/01 | 9.25   | Call | Option on jNote | 1,434.0000           | 1,277.0000        | (10.948)          | 0            | 0           | 0             |
| 10/11/2006 | JN05             | 2007/02/01 | 9.25   | Put  | Option on jNote | 30,037.0000          | 31,027.0000       | 3.296             | 0            | 0           | 0             |
| 10/11/2006 | JN05             | 2007/05/03 |        |      | jNote           | 8.4850               | 8.4600            | (0.295)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | JN05             | 2007/05/03 | 9.25   | Put  | Option on jNote | 34,503.0000          | 35,318.0000       | 2.362             | 0            | 0           | 0             |
| 10/11/2006 | JN05             | 2007/05/03 | 9.25   | Call | Option on jNote | 3,683.0000           | 3,469.0000        | (5.810)           | 0            | 0           | 0             |
| 10/11/2006 | JN05             | 2007/08/02 |        |      | jNote           | 8.4260               | 8.4060            | (0.237)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | JN05             | 2007/08/02 | 9.25   | Call | Option on jNote | 5,530.0000           | 5,331.0000        | (3.599)           | 0            | 0           | 0             |
| 10/11/2006 | JN05             | 2007/08/02 | 9.25   | Put  | Option on jNote | 38,786.0000          | 39,413.0000       | 1.617             | 0            | 0           | 0             |
| 10/11/2006 | JN10             | 2007/02/01 |        |      | jNote           | 8.2980               | 8.2600            | (0.458)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | JN10             | 2007/02/01 | 9.00   | Put  | Option on jNote | 47,365.0000          | 49,904.0000       | 5.360             | 0            | 0           | 0             |
| 10/11/2006 | JN10             | 2007/02/01 | 9.00   | Call | Option on jNote | 258.0000             | 189.0000          | (26.744)          | 0            | 0           | 0             |
| 10/11/2006 | JN10             | 2007/05/03 |        |      | jNote           | 8.2600               | 8.2190            | (0.496)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | JN10             | 2007/05/03 | 9.00   | Call | Option on jNote | 1,293.0000           | 1,076.0000        | (16.783)          | 0            | 0           | 0             |
| 10/11/2006 | JN10             | 2007/05/03 | 9.00   | Put  | Option on jNote | 51,051.0000          | 53,652.0000       | 5.095             | 0            | 0           | 0             |
| 10/11/2006 | JN10             | 2007/08/02 |        |      | jNote           | 8.2180               | 8.1760            | (0.511)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | JN10             | 2007/08/02 | 9.00   | Call | Option on jNote | 2,440.0000           | 2,123.0000        | (12.992)          | 0            | 0           | 0             |
| 10/11/2006 | JN10             | 2007/08/02 | 9.00   | Put  | Option on jNote | 55,141.0000          | 57,719.0000       | 4.675             | 0            | 0           | 0             |
| 10/11/2006 | JROD             | 2006/11/30 |        |      | jRod            | 7.9200               | 7.9140            | (0.076)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | JROD             | 2006/12/29 |        |      | jRod            | 8.2600               | 8.2430            | (0.206)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | JROD             | 2007/01/31 |        |      | jRod            | 8.6700               | 8.6460            | (0.277)           | 0.0000       | 0.0000      | 0             |

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| 10/11/2006 | JROD             | 2007/02/28 |        |      | jRod                  | 8.4410               | 8.4300            | (0.130)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | JROD             | 2007/03/30 |        |      | jRod                  | 8.7000               | 8.6940            | (0.069)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | JROD             | 2007/04/30 |        |      | jRod                  | 8.9350               | 8.9340            | (0.011)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | JROD             | 2007/05/31 |        |      | jRod                  | 8.7050               | 8.7050            | -                 | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | OTH1             | 2007/02/01 |        |      | Index Future          | 246.0610             | 246.3680          | 0.125             | 0.0000       | 0.0000      | 15            |
| 10/11/2006 | OTH1             | 2007/02/01 | 243.58 | Put  | Index Future          | 13,082.0000          | 11,967.0000       | (8.523)           | 0            | 0           | 0             |
| 10/11/2006 | OTH1             | 2007/02/01 | 243.58 | Call | Index Future          | 37,892.0000          | 39,847.0000       | 5.159             | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 |        |      | Bond Future           | 8.1300               | 8.1300            | -                 | 0.0000       | 0.0000      | 77            |
| 10/11/2006 | R153             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 7,177.0000           | 7,124.0000        | (0.738)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 11,150.0000          | 11,097.0000       | (0.475)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 16,613.0000          | 16,564.0000       | (0.295)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 2,592.0000           | 2,553.0000        | (1.505)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 | 8.55   | Call | Option on Bond Future | 17,814.0000          | 17,767.0000       | (0.264)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 22,929.0000          | 22,890.0000       | (0.170)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 | 8.45   | Call | Option on Bond Future | 15,442.0000          | 15,393.0000       | (0.317)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 4,421.0000           | 4,373.0000        | (1.086)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 | 8.45   | Put  | Option on Bond Future | 4,888.0000           | 4,839.0000        | (1.002)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 | 8.55   | Put  | Option on Bond Future | 3,987.0000           | 3,941.0000        | (1.154)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 847.0000             | 827.0000          | (2.361)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 3,683.0000           | 3,640.0000        | (1.168)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 23,011.0000          | 22,979.0000       | (0.139)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 1,867.0000           | 1,835.0000        | (1.714)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 16,378.0000          | 16,335.0000       | (0.263)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 30,518.0000          | 30,498.0000       | (0.066)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 11,132.0000          | 11,080.0000       | (0.467)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 29,889.0000          | 29,860.0000       | (0.097)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 6,809.0000           | 6,757.0000        | (0.764)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 1,482.0000           | 1,452.0000        | (2.024)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 47,085.0000          | 47,080.0000       | (0.011)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 121.0000             | 116.0000          | (4.132)           | 0            | 0           | 0             |

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| 10/11/2006 | R153             | 2007/02/01 | 9.25   | Call | Option on Bond Future | 37,244.0000          | 37,223.0000       | (0.056)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 | 9.25   | Put  | Option on Bond Future | 839.0000             | 818.0000          | (2.503)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 341.0000             | 330.0000          | (3.226)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 38,618.0000          | 38,608.0000       | (0.026)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 | 6.50   | Put  | Option on Bond Future | 55,768.0000          | 55,766.0000       | (0.004)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/02/01 | 6.50   | Call | Option on Bond Future | 38.0000              | 36.0000           | (5.263)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/05/03 |        |      | Bond Future           | 8.1000               | 8.1000            | -                 | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | R153             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 8,006.0000           | 7,971.0000        | (0.437)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 20,343.0000          | 20,308.0000       | (0.172)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/05/03 | 8.70   | Call | Option on Bond Future | 24,452.0000          | 24,420.0000       | (0.131)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/05/03 | 8.70   | Put  | Option on Bond Future | 6,010.0000           | 5,977.0000        | (0.549)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/05/03 | 8.80   | Put  | Option on Bond Future | 5,164.0000           | 5,133.0000        | (0.600)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/05/03 | 8.80   | Call | Option on Bond Future | 26,643.0000          | 26,612.0000       | (0.116)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 25,537.0000          | 25,505.0000       | (0.125)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 5,575.0000           | 5,543.0000        | (0.574)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 31,270.0000          | 31,243.0000       | (0.086)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 3,749.0000           | 3,722.0000        | (0.720)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/08/02 |        |      | Bond Future           | 7.9040               | 7.9130            | 0.114             | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | R153             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 26,682.0000          | 26,480.0000       | (0.757)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 9,544.0000           | 9,602.0000        | 0.608             | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 7,709.0000           | 7,757.0000        | 0.623             | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 30,525.0000          | 30,312.0000       | (0.698)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 6,897.0000           | 6,940.0000        | 0.623             | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 32,538.0000          | 32,320.0000       | (0.670)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 31,524.0000          | 31,308.0000       | (0.685)           | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 7,294.0000           | 7,340.0000        | 0.631             | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 5,471.0000           | 5,506.0000        | 0.640             | 0            | 0           | 0             |
| 10/11/2006 | R153             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 36,735.0000          | 36,508.0000       | (0.618)           | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 |        |      | Bond Future           | 7.9300               | 7.9200            | (0.126)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 9.55   | Call | Option on Bond Future | 114,922.0000         | 115,637.0000      | 0.622             | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 78,999.0000          | 79,648.0000       | 0.822             | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 9.75   | Call | Option on Bond Future | 127,926.0000         | 128,654.0000      | 0.569             | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 6,099.0000           | 5,861.0000        | (3.902)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 10/11/2006 | R157             | 2007/02/01 | 9.50   | Call | Option on Bond Future | 111,657.0000         | 112,369.0000      | 0.638             | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 9.55   | Put  | Option on Bond Future | 501.0000             | 466.0000          | (6.986)           | 0            | 0           | 150           |
| 10/11/2006 | R157             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 1,895.0000           | 1,794.0000        | (5.330)           | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 8.55   | Put  | Option on Bond Future | 5,445.0000           | 5,225.0000        | (4.040)           | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 13,369.0000          | 13,557.0000       | 1.406             | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 9.75   | Put  | Option on Bond Future | 306.0000             | 283.0000          | (7.516)           | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 3,658.0000           | 3,703.0000        | 1.230             | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 9.50   | Put  | Option on Bond Future | 566.0000             | 528.0000          | (6.714)           | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 9.25   | Put  | Option on Bond Future | 1,037.0000           | 975.0000          | (5.979)           | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 8.65   | Put  | Option on Bond Future | 4,320.0000           | 4,132.0000        | (4.352)           | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 40,138.0000          | 39,489.0000       | (1.617)           | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 55,959.0000          | 55,254.0000       | (1.260)           | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 8.65   | Call | Option on Bond Future | 56,875.0000          | 57,437.0000       | 0.988             | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 26,955.0000          | 26,393.0000       | (2.085)           | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 73,827.0000          | 73,092.0000       | (0.996)           | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 1,615.0000           | 1,630.0000        | 0.929             | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 8.55   | Call | Option on Bond Future | 50,868.0000          | 51,397.0000       | 1.040             | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 7,376.0000           | 7,477.0000        | 1.369             | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 9.25   | Call | Option on Bond Future | 95,292.0000          | 95,979.0000       | 0.721             | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 8.60   | Call | Option on Bond Future | 53,849.0000          | 54,396.0000       | 1.016             | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 47,936.0000          | 48,448.0000       | 1.068             | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 10,508.0000          | 10,168.0000       | (3.236)           | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 8.40   | Call | Option on Bond Future | 42,248.0000          | 42,721.0000       | 1.120             | 0            | 0           | 150           |
| 10/11/2006 | R157             | 2007/02/01 | 8.60   | Put  | Option on Bond Future | 4,854.0000           | 4,650.0000        | (4.203)           | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 8.40   | Put  | Option on Bond Future | 7,623.0000           | 7,346.0000        | (3.634)           | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 3,407.0000           | 3,249.0000        | (4.638)           | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 63,041.0000          | 63,633.0000       | 0.939             | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 17,333.0000          | 16,879.0000       | (2.619)           | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 22,567.0000          | 22,864.0000       | 1.316             | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 7.90   | Call | Option on Bond Future | 18,564.0000          | 18,815.0000       | 1.352             | 0            | 0           | 250           |
| 10/11/2006 | R157             | 2007/02/01 | 7.90   | Put  | Option on Bond Future | 20,816.0000          | 20,317.0000       | (2.397)           | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 34,214.0000          | 34,624.0000       | 1.198             | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/05/03 |        |      | Bond Future           | 7.9100               | 7.9000            | (0.126)           | 0.0000       | 0.0000      | 512           |
| 10/11/2006 | R157             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 82,352.0000          | 82,933.0000       | 0.706             | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 5,615.0000           | 5,464.0000        | (2.689)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 10/11/2006 | R157             | 2007/05/03 | 8.70   | Call | Option on Bond Future | 65,772.0000          | 66,284.0000       | 0.778             | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/05/03 | 8.70   | Put  | Option on Bond Future | 9,553.0000           | 9,333.0000        | (2.303)           | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/05/03 | 8.80   | Put  | Option on Bond Future | 8,051.0000           | 7,856.0000        | (2.422)           | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/05/03 | 8.80   | Call | Option on Bond Future | 71,158.0000          | 71,696.0000       | 0.756             | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 68,446.0000          | 68,971.0000       | 0.767             | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 8,776.0000           | 8,569.0000        | (2.359)           | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 13,213.0000          | 12,941.0000       | (2.059)           | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 55,503.0000          | 55,963.0000       | 0.829             | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/08/02 |        |      | Bond Future           | 7.8030               | 7.7930            | (0.128)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | R157             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 91,984.0000          | 92,529.0000       | 0.592             | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 76,536.0000          | 77,027.0000       | 0.642             | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 9,474.0000           | 9,301.0000        | (1.826)           | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 14,052.0000          | 13,824.0000       | (1.623)           | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 72,478.0000          | 73,097.0000       | 0.854             | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 3,272.0000           | 3,171.0000        | (3.087)           | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 79,038.0000          | 79,539.0000       | 0.634             | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 13,187.0000          | 12,969.0000       | (1.653)           | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 66,857.0000          | 67,308.0000       | 0.675             | 0            | 0           | 0             |
| 10/11/2006 | R157             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 17,962.0000          | 17,694.0000       | (1.492)           | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/02/01 |        |      | Bond Future           | 7.5690               | 7.5540            | (0.198)           | 0.0000       | 0.0000      | 2             |
| 10/11/2006 | R186             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 33,666.0000          | 32,500.0000       | (3.463)           | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 25,033.0000          | 25,737.0000       | 2.812             | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 42,064.0000          | 43,080.0000       | 2.415             | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 19,824.0000          | 18,971.0000       | (4.303)           | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/02/01 | 8.30   | Call | Option on Bond Future | 91,436.0000          | 92,982.0000       | 1.691             | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/02/01 | 8.30   | Put  | Option on Bond Future | 5,055.0000           | 4,731.0000        | (6.409)           | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 110,890.0000         | 109,108.0000      | (1.607)           | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 62,952.0000          | 64,248.0000       | 2.059             | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 54,168.0000          | 52,716.0000       | (2.681)           | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 13,524.0000          | 13,941.0000       | 3.083             | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 6,398.0000           | 6,607.0000        | 3.267             | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 80,240.0000          | 78,581.0000       | (2.068)           | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 2,607.0000           | 2,694.0000        | 3.337             | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 754.0000             | 686.0000          | (9.019)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 10/11/2006 | R186             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 136,775.0000         | 138,522.0000      | 1.277             | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 1,516.0000           | 1,394.0000        | (8.047)           | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 5,719.0000           | 5,363.0000        | (6.225)           | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/02/01 | 6.50   | Call | Option on Bond Future | 902.0000             | 931.0000          | 3.215             | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 86,475.0000          | 87,989.0000       | 1.751             | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/02/01 | 6.50   | Put  | Option on Bond Future | 144,918.0000         | 143,078.0000      | (1.270)           | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 161,862.0000         | 163,663.0000      | 1.113             | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 3,070.0000           | 2,853.0000        | (7.068)           | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/02/01 | 8.20   | Call | Option on Bond Future | 81,627.0000          | 83,103.0000       | 1.808             | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 10,931.0000          | 10,358.0000       | (5.242)           | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 111,558.0000         | 113,210.0000      | 1.481             | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/02/01 | 8.20   | Put  | Option on Bond Future | 6,536.0000           | 6,143.0000        | (6.013)           | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/05/03 |        |      | Bond Future           | 7.5360               | 7.5220            | (0.186)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | R186             | 2007/05/03 | 8.25   | Call | Option on Bond Future | 100,667.0000         | 101,919.0000      | 1.244             | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/05/03 | 8.25   | Put  | Option on Bond Future | 16,364.0000          | 15,877.0000       | (2.976)           | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/05/03 | 8.45   | Call | Option on Bond Future | 117,891.0000         | 119,253.0000      | 1.155             | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/05/03 | 8.45   | Put  | Option on Bond Future | 11,462.0000          | 11,084.0000       | (3.298)           | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 10,448.0000          | 10,095.0000       | (3.379)           | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 122,312.0000         | 123,699.0000      | 1.134             | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/05/03 | 8.55   | Put  | Option on Bond Future | 9,510.0000           | 9,181.0000        | (3.460)           | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 144,911.0000         | 146,406.0000      | 1.032             | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/05/03 | 8.55   | Call | Option on Bond Future | 126,771.0000         | 128,182.0000      | 1.113             | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 6,433.0000           | 6,188.0000        | (3.808)           | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/08/02 |        |      | Bond Future           | 7.5040               | 7.4930            | (0.147)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | R186             | 2007/08/02 | 8.25   | Call | Option on Bond Future | 111,030.0000         | 111,966.0000      | 0.843             | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/08/02 | 8.25   | Put  | Option on Bond Future | 23,351.0000          | 22,924.0000       | (1.829)           | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 16,373.0000          | 16,039.0000       | (2.040)           | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 131,440.0000         | 132,470.0000      | 0.784             | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/08/02 | 8.55   | Put  | Option on Bond Future | 15,208.0000          | 14,891.0000       | (2.084)           | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 152,735.0000         | 153,845.0000      | 0.727             | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 11,214.0000          | 10,961.0000       | (2.256)           | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/08/02 | 8.55   | Call | Option on Bond Future | 135,640.0000         | 136,686.0000      | 0.771             | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/08/02 | 8.45   | Put  | Option on Bond Future | 17,611.0000          | 17,259.0000       | (1.999)           | 0            | 0           | 0             |
| 10/11/2006 | R186             | 2007/08/02 | 8.45   | Call | Option on Bond Future | 127,276.0000         | 128,288.0000      | 0.795             | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 10/11/2006 | R194             | 2007/02/01 |        |      | Bond Future           | 8.6080               | 8.5220            | (0.999)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 8.70   | Call | Option on Bond Future | 3,700.0000           | 4,173.0000        | 12.784            | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 6.00   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 8.70   | Put  | Option on Bond Future | 2,776.0000           | 2,384.0000        | (14.121)          | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 177.0000             | 228.0000          | 28.814            | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 6.50   | Put  | Option on Bond Future | 21,525.0000          | 20,661.0000       | (4.014)           | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 5,180.0000           | 4,592.0000        | (11.351)          | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 6.25   | Put  | Option on Bond Future | 24,121.0000          | 23,256.0000       | (3.586)           | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 13,861.0000          | 13,019.0000       | (6.075)           | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 6.00   | Put  | Option on Bond Future | 26,727.0000          | 25,863.0000       | (3.233)           | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 73.0000              | 97.0000           | 32.877            | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 6.50   | Call | Option on Bond Future | 3.0000               | 4.0000            | 33.333            | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 11,405.0000          | 10,591.0000       | (7.137)           | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 1,572.0000           | 1,849.0000        | 17.621            | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 6.25   | Call | Option on Bond Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 2,573.0000           | 2,202.0000        | (14.419)          | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 16,383.0000          | 15,528.0000       | (5.219)           | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 387.0000             | 485.0000          | 25.323            | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 3,999.0000           | 4,493.0000        | 12.353            | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 27.0000              | 37.0000           | 37.037            | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 838.0000             | 1,015.0000        | 21.122            | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 6,976.0000           | 6,289.0000        | (9.848)           | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 9,065.0000           | 8,299.0000        | (8.450)           | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 9.0000               | 13.0000           | 44.444            | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 3,712.0000           | 3,234.0000        | (12.877)          | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 2,626.0000           | 3,012.0000        | 14.699            | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 18,943.0000          | 18,082.0000       | (4.545)           | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 8.65   | Put  | Option on Bond Future | 2,991.0000           | 2,578.0000        | (13.808)          | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/02/01 | 8.65   | Call | Option on Bond Future | 3,413.0000           | 3,865.0000        | 13.243            | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/05/03 |        |      | Bond Future           | 8.5090               | 8.4200            | (1.046)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | R194             | 2007/05/03 | 9.05   | Call | Option on Bond Future | 6,950.0000           | 7,394.0000        | 6.388             | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/05/03 | 9.05   | Put  | Option on Bond Future | 2,748.0000           | 2,498.0000        | (9.098)           | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/05/03 | 8.95   | Call | Option on Bond Future | 6,463.0000           | 6,889.0000        | 6.591             | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 6,704.0000           | 7,139.0000        | 6.489             | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 10/11/2006 | R194             | 2007/05/03 | 8.95   | Put  | Option on Bond Future | 3,035.0000           | 2,767.0000        | (8.830)           | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 2,889.0000           | 2,630.0000        | (8.965)           | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/05/03 | 9.25   | Call | Option on Bond Future | 7,981.0000           | 8,460.0000        | 6.002             | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/05/03 | 9.25   | Put  | Option on Bond Future | 2,233.0000           | 2,017.0000        | (9.673)           | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 5,547.0000           | 5,937.0000        | 7.031             | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 3,672.0000           | 3,367.0000        | (8.306)           | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/08/02 |        |      | Bond Future           | 8.3670               | 8.2740            | (1.112)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | R194             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 4,163.0000           | 3,952.0000        | (5.068)           | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/08/02 | 9.25   | Call | Option on Bond Future | 8,443.0000           | 8,759.0000        | 3.743             | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/08/02 | 9.05   | Call | Option on Bond Future | 7,776.0000           | 8,077.0000        | 3.871             | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/08/02 | 9.05   | Put  | Option on Bond Future | 4,054.0000           | 3,846.0000        | (5.131)           | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 7,614.0000           | 7,912.0000        | 3.914             | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/08/02 | 9.25   | Put  | Option on Bond Future | 3,635.0000           | 3,442.0000        | (5.309)           | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/08/02 | 8.95   | Put  | Option on Bond Future | 4,275.0000           | 4,060.0000        | (5.029)           | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/08/02 | 8.95   | Call | Option on Bond Future | 7,454.0000           | 7,748.0000        | 3.944             | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 4,743.0000           | 4,512.0000        | (4.870)           | 0            | 0           | 0             |
| 10/11/2006 | R194             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 6,834.0000           | 7,112.0000        | 4.068             | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 |        |      | Bond Future           | 7.8760               | 7.8610            | (0.190)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 11,983.0000          | 11,523.0000       | (3.839)           | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 19,353.0000          | 19,790.0000       | 2.258             | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 65,594.0000          | 66,408.0000       | 1.241             | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 11,630.0000          | 11,929.0000       | 2.571             | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 41,466.0000          | 40,663.0000       | (1.937)           | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 3,229.0000           | 3,322.0000        | 2.880             | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 8.65   | Put  | Option on Bond Future | 2,716.0000           | 2,551.0000        | (6.075)           | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 19,188.0000          | 18,590.0000       | (3.117)           | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 55,432.0000          | 54,577.0000       | (1.542)           | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 1,432.0000           | 1,474.0000        | 2.933             | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 40,366.0000          | 41,045.0000       | 1.682             | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 29,226.0000          | 28,509.0000       | (2.453)           | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 9.25   | Put  | Option on Bond Future | 600.0000             | 552.0000          | (8.000)           | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 3,936.0000           | 3,719.0000        | (5.513)           | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 6,468.0000           | 6,647.0000        | 2.767             | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 9.25   | Call | Option on Bond Future | 78,707.0000          | 79,554.0000       | 1.076             | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 10/11/2006 | R201             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 1,132.0000           | 1,050.0000        | (7.244)           | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 70,612.0000          | 69,732.0000       | (1.246)           | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 560.0000             | 575.0000          | 2.679             | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 8.55   | Call | Option on Bond Future | 42,763.0000          | 43,461.0000       | 1.632             | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 8.55   | Put  | Option on Bond Future | 3,484.0000           | 3,286.0000        | (5.683)           | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 8.60   | Call | Option on Bond Future | 45,196.0000          | 45,912.0000       | 1.584             | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 52,674.0000          | 53,435.0000       | 1.445             | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 29,099.0000          | 29,667.0000       | 1.952             | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 2,102.0000           | 1,967.0000        | (6.422)           | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 7,068.0000           | 6,740.0000        | (4.641)           | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 8.60   | Put  | Option on Bond Future | 3,079.0000           | 2,898.0000        | (5.879)           | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/02/01 | 8.65   | Call | Option on Bond Future | 47,661.0000          | 48,393.0000       | 1.536             | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/05/03 |        |      | Bond Future           | 7.8320               | 7.8190            | (0.166)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | R201             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 47,851.0000          | 48,363.0000       | 1.070             | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 9,711.0000           | 9,463.0000        | (2.554)           | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/05/03 | 8.80   | Put  | Option on Bond Future | 5,906.0000           | 5,731.0000        | (2.963)           | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/05/03 | 8.80   | Call | Option on Bond Future | 60,603.0000          | 61,187.0000       | 0.964             | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 4,117.0000           | 3,982.0000        | (3.279)           | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 69,659.0000          | 70,285.0000       | 0.899             | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 58,401.0000          | 58,974.0000       | 0.981             | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 6,440.0000           | 6,253.0000        | (2.904)           | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/05/03 | 8.70   | Put  | Option on Bond Future | 7,012.0000           | 6,813.0000        | (2.838)           | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/05/03 | 8.70   | Call | Option on Bond Future | 56,228.0000          | 56,790.0000       | 1.000             | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/08/02 |        |      | Bond Future           | 7.7900               | 7.7810            | (0.116)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | R201             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 13,534.0000          | 13,342.0000       | (1.419)           | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 53,136.0000          | 53,459.0000       | 0.608             | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 64,968.0000          | 65,334.0000       | 0.563             | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 9,200.0000           | 9,052.0000        | (1.609)           | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 62,931.0000          | 63,290.0000       | 0.570             | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 9,834.0000           | 9,679.0000        | (1.576)           | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 6,982.0000           | 6,860.0000        | (1.747)           | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 73,344.0000          | 73,737.0000       | 0.536             | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 60,918.0000          | 61,270.0000       | 0.578             | 0            | 0           | 0             |
| 10/11/2006 | R201             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 10,502.0000          | 10,340.0000       | (1.543)           | 0            | 0           | 0             |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 10/11/2006 | R203             | 2007/02/01 |        |      | Bond Future           | 7.7770               | 7.7670            | (0.129)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 3,250.0000           | 3,078.0000        | (5.292)           | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 36,992.0000          | 37,549.0000       | 1.506             | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 345.0000             | 316.0000          | (8.406)           | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 6,538.0000           | 6,679.0000        | 2.157             | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 6.50   | Call | Option on Bond Future | 52.0000              | 52.0000           | -                 | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 68,190.0000          | 68,890.0000       | 1.027             | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 26,996.0000          | 26,408.0000       | (2.178)           | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 6.50   | Put  | Option on Bond Future | 98,924.0000          | 98,195.0000       | (0.737)           | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 2,666.0000           | 2,724.0000        | 2.176             | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 78,816.0000          | 78,091.0000       | (0.920)           | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 52,151.0000          | 52,800.0000       | 1.244             | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 8.65   | Put  | Option on Bond Future | 574.0000             | 528.0000          | (8.014)           | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 241.0000             | 245.0000          | 1.660             | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 8.60   | Call | Option on Bond Future | 58,509.0000          | 59,184.0000       | 1.154             | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 59,641.0000          | 58,930.0000       | (1.192)           | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 8.60   | Put  | Option on Bond Future | 731.0000             | 676.0000          | (7.524)           | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 42,046.0000          | 41,375.0000       | (1.596)           | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 893.0000             | 911.0000          | 2.016             | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 8.55   | Call | Option on Bond Future | 55,316.0000          | 55,979.0000       | 1.199             | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 84,403.0000          | 85,123.0000       | 0.853             | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 1,161.0000           | 1,081.0000        | (6.891)           | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 85.0000              | 76.0000           | (10.588)          | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 8.55   | Put  | Option on Bond Future | 925.0000             | 858.0000          | (7.243)           | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 8.65   | Call | Option on Bond Future | 61,723.0000          | 62,407.0000       | 1.108             | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 23,752.0000          | 24,174.0000       | 1.777             | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 7,660.0000           | 7,352.0000        | (4.021)           | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 13,445.0000          | 13,716.0000       | 2.016             | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 15,417.0000          | 14,958.0000       | (2.977)           | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/05/03 |        |      | Bond Future           | 7.7370               | 7.7300            | (0.090)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | R203             | 2007/05/03 | 8.80   | Call | Option on Bond Future | 74,508.0000          | 74,961.0000       | 0.608             | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 86,743.0000          | 87,216.0000       | 0.545             | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 789.0000             | 759.0000          | (3.802)           | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/05/03 | 8.70   | Put  | Option on Bond Future | 2,068.0000           | 2,003.0000        | (3.143)           | 0            | 0           | 0             |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 10/11/2006 | R203             | 2007/05/03 | 8.80   | Put  | Option on Bond Future | 1,521.0000           | 1,469.0000        | (3.419)           | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/05/03 | 8.70   | Call | Option on Bond Future | 68,484.0000          | 68,923.0000       | 0.641             | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 71,486.0000          | 71,931.0000       | 0.622             | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 1,777.0000           | 1,718.0000        | (3.320)           | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 3,670.0000           | 3,569.0000        | (2.752)           | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 56,764.0000          | 57,167.0000       | 0.710             | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/08/02 |        |      | Bond Future           | 7.6990               | 7.6930            | (0.078)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | R203             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 3,899.0000           | 3,824.0000        | (1.924)           | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 2,195.0000           | 2,146.0000        | (2.232)           | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 75,224.0000          | 75,576.0000       | 0.468             | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 89,531.0000          | 89,909.0000       | 0.422             | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 4,348.0000           | 4,267.0000        | (1.863)           | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 3,490.0000           | 3,421.0000        | (1.977)           | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 72,428.0000          | 72,774.0000       | 0.478             | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 78,046.0000          | 78,403.0000       | 0.457             | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 61,545.0000          | 61,862.0000       | 0.515             | 0            | 0           | 0             |
| 10/11/2006 | R203             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 6,588.0000           | 6,478.0000        | (1.670)           | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 |        |      | Bond Future           | 7.7570               | 7.7470            | (0.129)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 30,591.0000          | 30,992.0000       | 1.311             | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 19,829.0000          | 19,330.0000       | (2.517)           | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 11,953.0000          | 11,577.0000       | (3.146)           | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 19,285.0000          | 19,563.0000       | 1.442             | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 5,914.0000           | 5,997.0000        | 1.403             | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 8.60   | Call | Option on Bond Future | 65,605.0000          | 66,240.0000       | 0.968             | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 11,257.0000          | 11,422.0000       | 1.466             | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 8.60   | Put  | Option on Bond Future | 2,866.0000           | 2,724.0000        | (4.955)           | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 63,878.0000          | 63,135.0000       | (1.163)           | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 6.50   | Call | Option on Bond Future | 409.0000             | 411.0000          | 0.489             | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 6.50   | Put  | Option on Bond Future | 104,573.0000         | 103,798.0000      | (0.741)           | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 2,764.0000           | 2,798.0000        | 1.230             | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 1,138.0000           | 1,148.0000        | 0.879             | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 83,500.0000          | 82,733.0000       | (0.919)           | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 1,946.0000           | 1,841.0000        | (5.396)           | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 8.65   | Put  | Option on Bond Future | 2,522.0000           | 2,393.0000        | (5.115)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 10/11/2006 | R204             | 2007/02/01 | 8.65   | Call | Option on Bond Future | 68,817.0000          | 69,465.0000       | 0.942             | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 6,815.0000           | 6,552.0000        | (3.859)           | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 46,319.0000          | 45,625.0000       | (1.498)           | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 44,154.0000          | 44,668.0000       | 1.164             | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 8.55   | Call | Option on Bond Future | 62,417.0000          | 63,038.0000       | 0.995             | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 59,258.0000          | 59,864.0000       | 1.023             | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 8.55   | Put  | Option on Bond Future | 3,252.0000           | 3,096.0000        | (4.797)           | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 1,040.0000           | 976.0000          | (6.154)           | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 75,300.0000          | 75,971.0000       | 0.891             | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 3,684.0000           | 3,514.0000        | (4.615)           | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 91,732.0000          | 92,445.0000       | 0.777             | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 31,477.0000          | 30,866.0000       | (1.941)           | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/05/03 |        |      | Bond Future           | 7.7210               | 7.7130            | (0.104)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | R204             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 68,121.0000          | 68,534.0000       | 0.606             | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 10,489.0000          | 10,287.0000       | (1.926)           | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 4,295.0000           | 4,187.0000        | (2.515)           | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 6,832.0000           | 6,682.0000        | (2.196)           | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 96,636.0000          | 97,144.0000       | 0.526             | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/05/03 | 8.70   | Call | Option on Bond Future | 79,187.0000          | 79,642.0000       | 0.575             | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/05/03 | 8.70   | Put  | Option on Bond Future | 7,465.0000           | 7,305.0000        | (2.143)           | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 82,033.0000          | 82,498.0000       | 0.567             | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/05/03 | 8.80   | Put  | Option on Bond Future | 6,245.0000           | 6,103.0000        | (2.274)           | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/05/03 | 8.80   | Call | Option on Bond Future | 84,908.0000          | 85,382.0000       | 0.558             | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/08/02 |        |      | Bond Future           | 7.6870               | 7.6810            | (0.078)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | R204             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 15,239.0000          | 15,067.0000       | (1.129)           | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 74,700.0000          | 74,984.0000       | 0.380             | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 85,057.0000          | 85,369.0000       | 0.367             | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 11,679.0000          | 11,535.0000       | (1.233)           | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 10,903.0000          | 10,765.0000       | (1.266)           | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 101,376.0000         | 101,725.0000      | 0.344             | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 7,623.0000           | 7,515.0000        | (1.417)           | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 10,168.0000          | 10,037.0000       | (1.288)           | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 90,404.0000          | 90,729.0000       | 0.359             | 0            | 0           | 0             |
| 10/11/2006 | R204             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 87,718.0000          | 88,036.0000       | 0.363             | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product               | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 10/11/2006 | R207             | 2007/02/01 |        |      | Bond Future           | 7.6910               | 7.6820            | (0.117)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 4,188.0000           | 4,262.0000        | 1.767             | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 8.55   | Call | Option on Bond Future | 65,568.0000          | 66,228.0000       | 1.007             | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 39,937.0000          | 39,298.0000       | (1.600)           | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 1,535.0000           | 1,560.0000        | 1.629             | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 8.65   | Put  | Option on Bond Future | 442.0000             | 407.0000          | (7.919)           | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 63.0000              | 57.0000           | (9.524)           | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 62,148.0000          | 62,798.0000       | 1.046             | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 9,489.0000           | 9,658.0000        | 1.781             | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 8.45   | Call | Option on Bond Future | 58,750.0000          | 59,388.0000       | 1.086             | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 6.50   | Call | Option on Bond Future | 110.0000             | 110.0000          | -                 | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 8.45   | Put  | Option on Bond Future | 1,143.0000           | 1,069.0000        | (6.474)           | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 263.0000             | 240.0000          | (8.745)           | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 6.50   | Put  | Option on Bond Future | 100,819.0000         | 100,107.0000      | (0.706)           | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 79,355.0000          | 80,045.0000       | 0.870             | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 78,908.0000          | 78,201.0000       | (0.896)           | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 911.0000             | 849.0000          | (6.806)           | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 459.0000             | 464.0000          | 1.089             | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 2,645.0000           | 2,504.0000        | (5.331)           | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 96,532.0000          | 97,238.0000       | 0.731             | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 8.55   | Put  | Option on Bond Future | 721.0000             | 669.0000          | (7.212)           | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 58,338.0000          | 57,649.0000       | (1.181)           | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 8.65   | Call | Option on Bond Future | 72,450.0000          | 73,127.0000       | 0.934             | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 45,534.0000          | 46,105.0000       | 1.254             | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 8.60   | Put  | Option on Bond Future | 566.0000             | 524.0000          | (7.420)           | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 24,759.0000          | 24,215.0000       | (2.197)           | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 8.60   | Call | Option on Bond Future | 69,003.0000          | 69,673.0000       | 0.971             | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 18,249.0000          | 18,553.0000       | 1.666             | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 6,486.0000           | 6,224.0000        | (4.039)           | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 13,597.0000          | 13,188.0000       | (3.008)           | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 30,518.0000          | 30,968.0000       | 1.475             | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/05/03 |        |      | Bond Future           | 7.6570               | 7.6490            | (0.104)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | R207             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 869.0000             | 833.0000          | (4.143)           | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/05/03 | 8.70   | Put  | Option on Bond Future | 2,174.0000           | 2,100.0000        | (3.404)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 10/11/2006 | R207             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 99,038.0000          | 99,631.0000       | 0.599             | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 82,831.0000          | 83,393.0000       | 0.678             | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/05/03 | 8.70   | Call | Option on Bond Future | 79,626.0000          | 80,180.0000       | 0.696             | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 1,880.0000           | 1,814.0000        | (3.511)           | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/05/03 | 8.80   | Call | Option on Bond Future | 86,052.0000          | 86,622.0000       | 0.662             | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/05/03 | 8.80   | Put  | Option on Bond Future | 1,621.0000           | 1,562.0000        | (3.640)           | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 67,038.0000          | 67,554.0000       | 0.770             | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 3,773.0000           | 3,660.0000        | (2.995)           | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/08/02 |        |      | Bond Future           | 7.6250               | 7.6190            | (0.079)           | 0.0000       | 0.0000      | 0             |
| 10/11/2006 | R207             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 3,327.0000           | 3,259.0000        | (2.044)           | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 101,695.0000         | 102,115.0000      | 0.413             | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 86,283.0000          | 86,677.0000       | 0.457             | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 3,722.0000           | 3,648.0000        | (1.988)           | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 2,082.0000           | 2,035.0000        | (2.257)           | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 83,253.0000          | 83,640.0000       | 0.465             | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 89,334.0000          | 89,734.0000       | 0.448             | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 4,156.0000           | 4,076.0000        | (1.925)           | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 71,391.0000          | 71,750.0000       | 0.503             | 0            | 0           | 0             |
| 10/11/2006 | R207             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 6,336.0000           | 6,227.0000        | (1.720)           | 0            | 0           | 0             |
| 10/11/2006 | TRT1             | 2007/02/01 |        |      | Index Future          | 246.3030             | 246.7370          | 0.176             | 0.0000       | 0.0000      | 500           |
| 10/11/2006 | TRT1             | 2007/02/01 | 243.60 | Put  | Index Future          | 12,362.0000          | 10,914.0000       | (11.713)          | 0            | 0           | 0             |
| 10/11/2006 | TRT1             | 2007/02/01 | 243.60 | Call | Index Future          | 39,392.0000          | 42,284.0000       | 7.342             | 0            | 0           | 0             |

**Grand Total:** **1,858**