



# Derivatives High/Low Report

High/Low for 04/10/2006

| 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 |
|------------|------------------|--------|------|--------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 04/10/2006 | CRDI 2006/11/02  |        |      | Index Future | 102.4810             | 102.2120          | (0.262)           | 0.0000       | 0.0000      | 10            |
| 04/10/2006 | GOVI 2006/11/02  |        |      | jGovi        | 236.8450             | 236.5150          | (0.139)           | 235.9600     | 235.9600    | 901           |
| 04/10/2006 | GOVI 2006/11/02  | 230.00 | Call | jGovi        | 68,506.0000          | 65,220.0000       | (4.797)           | 0            | 0           | 0             |
| 04/10/2006 | GOVI 2006/11/02  | 230.00 | Put  | jGovi        | 56.0000              | 70.0000           | 25.000            | 0            | 0           | 0             |
| 04/10/2006 | GOVI 2007/02/01  |        |      | jGovi        | 241.7260             | 241.4150          | (0.129)           | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | GOVI 2007/02/01  | 230.00 | Put  | jGovi        | 244.0000             | 278.0000          | 13.934            | 0            | 0           | 0             |
| 04/10/2006 | GOVI 2007/02/01  | 230.00 | Call | jGovi        | 117,504.0000         | 114,428.0000      | (2.618)           | 0            | 0           | 0             |
| 04/10/2006 | GOVI 2007/05/03  |        |      | jGovi        | 247.0180             | 246.7930          | (0.091)           | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | GOVI 2007/05/03  | 235.00 | Call | jGovi        | 121,543.0000         | 119,380.0000      | (1.780)           | 0            | 0           | 0             |
| 04/10/2006 | GOVI 2007/05/03  | 235.00 | Put  | jGovi        | 1,363.0000           | 1,450.0000        | 6.383             | 0            | 0           | 0             |
| 04/10/2006 | GOVI 2007/08/02  |        |      | jGovi        | 252.8730             | 252.8070          | (0.026)           | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | GOVI 2007/08/02  | 240.50 | Call | jGovi        | 126,827.0000         | 126,196.0000      | (0.498)           | 0            | 0           | 0             |
| 04/10/2006 | GOVI 2007/08/02  | 240.50 | Put  | jGovi        | 3,097.0000           | 3,126.0000        | 0.936             | 0            | 0           | 0             |
| 04/10/2006 | J153 2010/08/31  |        |      | jSwap        | 9.1150               | 9.2000            | 0.933             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | J157 2015/09/15  |        |      | jSwap        | 8.9580               | 8.9990            | 0.458             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | J186 2026/12/21  |        |      | jSwap        | 8.6690               | 8.6940            | 0.288             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | J194 2008/02/28  |        |      | jSwap        | 9.1500               | 9.2460            | 1.049             | 0.0000       | 0.0000      | 0             |

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|------------|------------------|------------|--------|------|----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 04/10/2006 | J201             | 2014/12/22 |        |      | jSwap          | 8.9230               | 8.9640            | 0.459             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | J203             | 2017/09/15 |        |      | jSwap          | 8.8970               | 8.9240            | 0.303             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | J204             | 2018/12/21 |        |      | jSwap          | 8.8080               | 8.8330            | 0.284             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | J207             | 2020/01/15 |        |      | jSwap          | 8.7940               | 8.8190            | 0.284             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JBAR             | 2005/12/21 |        |      | jBar           | 8.5080               | 8.5290            | 0.247             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JFRA             | 2006/11/02 |        |      | jFra           | 8.7330               | 8.8120            | 0.905             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JFRA             | 2006/11/02 | 7.00   | Call | Option on jFra | 4,229.0000           | 4,420.0000        | 4.516             | 0            | 0           | 0             |
| 04/10/2006 | JFRA             | 2006/11/02 | 7.00   | Put  | Option on jFra | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | JFRA             | 2007/02/01 |        |      | jFra           | 9.1920               | 9.2970            | 1.142             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JFRA             | 2007/02/01 | 7.50   | Put  | Option on jFra | 19.0000              | 13.0000           | (31.579)          | 0            | 0           | 0             |
| 04/10/2006 | JFRA             | 2007/02/01 | 7.50   | Call | Option on jFra | 4,143.0000           | 4,392.0000        | 6.010             | 0            | 0           | 0             |
| 04/10/2006 | JFRA             | 2007/05/03 |        |      | jFra           | 9.3700               | 9.4730            | 1.099             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JFRA             | 2007/05/03 | 7.50   | Call | Option on jFra | 4,618.0000           | 4,855.0000        | 5.132             | 0            | 0           | 0             |
| 04/10/2006 | JFRA             | 2007/05/03 | 7.50   | Put  | Option on jFra | 62.0000              | 50.0000           | (19.355)          | 0            | 0           | 0             |
| 04/10/2006 | JFRA             | 2007/08/02 |        |      | jFra           | 9.3640               | 9.4860            | 1.303             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JFRA             | 2007/08/02 | 7.50   | Call | Option on jFra | 4,679.0000           | 4,949.0000        | 5.770             | 0            | 0           | 0             |
| 04/10/2006 | JFRA             | 2007/08/02 | 7.50   | Put  | Option on jFra | 138.0000             | 112.0000          | (18.841)          | 0            | 0           | 0             |
| 04/10/2006 | JFRA             | 2007/11/01 |        |      | jFra           | 9.2830               | 9.4090            | 1.357             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JFRA             | 2007/11/01 | 7.50   | Put  | Option on jFra | 244.0000             | 205.0000          | (15.984)          | 0            | 0           | 0             |
| 04/10/2006 | JFRA             | 2007/11/01 | 7.50   | Call | Option on jFra | 4,915.0000           | 5,205.0000        | 5.900             | 0            | 0           | 0             |
| 04/10/2006 | JFRA             | 2008/02/07 |        |      | jFra           | 9.1880               | 9.2890            | 1.099             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JFRA             | 2008/02/07 | 7.50   | Put  | Option on jFra | 21,102.0000          | 20,961.0000       | (0.668)           | 0            | 0           | 0             |
| 04/10/2006 | JFRA             | 2008/02/07 | 7.50   | Call | Option on jFra | 25,230.0000          | 25,334.0000       | 0.412             | 0            | 0           | 0             |

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| 04/10/2006 | JN02             | 2006/11/02 |        |      | jNote           | 9.1670               | 9.2720            | 1.145             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JN02             | 2006/11/02 | 7.25   | Put  | Option on jNote | 30.0000              | 17.0000           | (43.333)          | 0            | 0           | 0             |
| 04/10/2006 | JN02             | 2006/11/02 | 7.25   | Call | Option on jNote | 34,920.0000          | 36,777.0000       | 5.318             | 0            | 0           | 0             |
| 04/10/2006 | JN02             | 2007/02/01 |        |      | jNote           | 9.2070               | 9.3110            | 1.130             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JN02             | 2007/02/01 | 9.00   | Put  | Option on jNote | 9,680.0000           | 8,804.0000        | (9.050)           | 0            | 0           | 0             |
| 04/10/2006 | JN02             | 2007/02/01 | 9.00   | Call | Option on jNote | 13,441.0000          | 14,449.0000       | 7.499             | 0            | 0           | 0             |
| 04/10/2006 | JN02             | 2007/05/03 |        |      | jNote           | 9.1810               | 9.2800            | 1.078             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JN02             | 2007/05/03 | 9.25   | Call | Option on jNote | 14,591.0000          | 15,434.0000       | 5.778             | 0            | 0           | 0             |
| 04/10/2006 | JN02             | 2007/05/03 | 9.25   | Put  | Option on jNote | 15,847.0000          | 14,891.0000       | (6.033)           | 0            | 0           | 0             |
| 04/10/2006 | JN02             | 2007/08/02 |        |      | jNote           | 9.1270               | 9.2180            | 0.997             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JN02             | 2007/08/02 | 9.25   | Call | Option on jNote | 17,095.0000          | 17,858.0000       | 4.463             | 0            | 0           | 0             |
| 04/10/2006 | JN02             | 2007/08/02 | 9.25   | Put  | Option on jNote | 19,335.0000          | 18,441.0000       | (4.624)           | 0            | 0           | 0             |
| 04/10/2006 | JN05             | 2006/11/02 |        |      | jNote           | 9.0170               | 9.0910            | 0.821             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JN05             | 2006/11/02 | 7.25   | Put  | Option on jNote | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | JN05             | 2006/11/02 | 7.25   | Call | Option on jNote | 70,447.0000          | 73,246.0000       | 3.973             | 0            | 0           | 0             |
| 04/10/2006 | JN05             | 2007/02/01 |        |      | jNote           | 9.0260               | 9.0960            | 0.776             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JN05             | 2007/02/01 | 9.25   | Put  | Option on jNote | 16,544.0000          | 14,794.0000       | (10.578)          | 0            | 0           | 0             |
| 04/10/2006 | JN05             | 2007/02/01 | 9.25   | Call | Option on jNote | 7,618.0000           | 8,669.0000        | 13.796            | 0            | 0           | 0             |
| 04/10/2006 | JN05             | 2007/05/03 |        |      | jNote           | 9.0050               | 9.0700            | 0.722             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JN05             | 2007/05/03 | 9.25   | Put  | Option on jNote | 20,653.0000          | 19,068.0000       | (7.674)           | 0            | 0           | 0             |
| 04/10/2006 | JN05             | 2007/05/03 | 9.25   | Call | Option on jNote | 10,886.0000          | 11,905.0000       | 9.361             | 0            | 0           | 0             |
| 04/10/2006 | JN05             | 2007/08/02 |        |      | jNote           | 8.9720               | 9.0320            | 0.669             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JN05             | 2007/08/02 | 9.25   | Call | Option on jNote | 13,260.0000          | 14,208.0000       | 7.149             | 0            | 0           | 0             |
| 04/10/2006 | JN05             | 2007/08/02 | 9.25   | Put  | Option on jNote | 24,353.0000          | 22,892.0000       | (5.999)           | 0            | 0           | 0             |
| 04/10/2006 | JN10             | 2006/11/02 |        |      | jNote           | 8.8460               | 8.8760            | 0.339             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JN10             | 2006/11/02 | 7.25   | Put  | Option on jNote | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | JN10             | 2006/11/02 | 7.25   | Call | Option on jNote | 104,806.0000         | 106,525.0000      | 1.640             | 0            | 0           | 0             |

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| 04/10/2006 | JN10             | 2007/02/01 |        |      | jNote                 | 8.8410               | 8.8680            | 0.305             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JN10             | 2007/02/01 | 9.00   | Put  | Option on jNote       | 17,508.0000          | 16,325.0000       | (6.757)           | 0            | 0           | 0             |
| 04/10/2006 | JN10             | 2007/02/01 | 9.00   | Call | Option on jNote       | 7,067.0000           | 7,676.0000        | 8.618             | 0            | 0           | 0             |
| 04/10/2006 | JN10             | 2007/05/03 |        |      | jNote                 | 8.8190               | 8.8410            | 0.249             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JN10             | 2007/05/03 | 9.00   | Put  | Option on jNote       | 21,970.0000          | 21,023.0000       | (4.310)           | 0            | 0           | 0             |
| 04/10/2006 | JN10             | 2007/05/03 | 9.00   | Call | Option on jNote       | 10,074.0000          | 10,594.0000       | 5.162             | 0            | 0           | 0             |
| 04/10/2006 | JN10             | 2007/08/02 |        |      | jNote                 | 8.7880               | 8.8060            | 0.205             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JN10             | 2007/08/02 | 9.00   | Call | Option on jNote       | 12,163.0000          | 12,589.0000       | 3.502             | 0            | 0           | 0             |
| 04/10/2006 | JN10             | 2007/08/02 | 9.00   | Put  | Option on jNote       | 26,116.0000          | 25,334.0000       | (2.994)           | 0            | 0           | 0             |
| 04/10/2006 | JROD             | 2006/10/31 |        |      | jRod                  | 7.7350               | 7.7260            | (0.116)           | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JROD             | 2006/11/30 |        |      | jRod                  | 8.0420               | 8.0290            | (0.162)           | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JROD             | 2006/12/29 |        |      | jRod                  | 8.4430               | 8.4440            | 0.012             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JROD             | 2007/01/31 |        |      | jRod                  | 8.2670               | 8.2890            | 0.266             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JROD             | 2007/02/28 |        |      | jRod                  | 8.4780               | 8.5290            | 0.602             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JROD             | 2007/03/30 |        |      | jRod                  | 8.6930               | 8.7770            | 0.966             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JROD             | 2007/04/30 |        |      | jRod                  | 8.4960               | 8.5700            | 0.871             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | JROD             | 2007/05/31 |        |      | jRod                  | 8.6820               | 8.7670            | 0.979             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | OTHI             | 2006/11/02 |        |      | Index Future          | 235.3560             | 234.8960          | (0.195)           | 0.0000       | 0.0000      | 15            |
| 04/10/2006 | R153             | 2006/11/02 |        |      | Bond Future           | 8.6990               | 8.7650            | 0.759             | 0.0000       | 0.0000      | 408           |
| 04/10/2006 | R153             | 2006/11/02 | 8.75   | Call | Option on Bond Future | 6,565.0000           | 5,285.0000        | (19.497)          | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2006/11/02 | 8.75   | Put  | Option on Bond Future | 4,802.0000           | 5,802.0000        | 20.825            | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2006/11/02 | 8.55   | Put  | Option on Bond Future | 8,504.0000           | 9,959.0000        | 17.110            | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2006/11/02 | 8.55   | Call | Option on Bond Future | 3,334.0000           | 2,508.0000        | (24.775)          | 0            | 0           | 0             |

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| 04/10/2006 | R153             | 2006/11/02 | 8.50   | Put  | Option on Bond Future | 9,646.0000           | 11,209.0000       | 16.204            | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2006/11/02 | 8.25   | Call | Option on Bond Future | 821.0000             | 539.0000          | (34.348)          | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2006/11/02 | 7.00   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2006/11/02 | 8.50   | Call | Option on Bond Future | 2,734.0000           | 2,016.0000        | (26.262)          | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2006/11/02 | 8.45   | Put  | Option on Bond Future | 10,870.0000          | 12,536.0000       | 15.327            | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2006/11/02 | 7.75   | Put  | Option on Bond Future | 33,465.0000          | 35,736.0000       | 6.786             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2006/11/02 | 7.75   | Call | Option on Bond Future | 20.0000              | 9.0000            | (55.000)          | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2006/11/02 | 7.50   | Put  | Option on Bond Future | 42,465.0000          | 44,745.0000       | 5.369             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2006/11/02 | 7.25   | Put  | Option on Bond Future | 51,569.0000          | 53,850.0000       | 4.423             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2006/11/02 | 7.50   | Call | Option on Bond Future | 2.0000               | 1.0000            | (50.000)          | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2006/11/02 | 7.25   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2006/11/02 | 7.00   | Put  | Option on Bond Future | 60,764.0000          | 63,044.0000       | 3.752             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2006/11/02 | 8.45   | Call | Option on Bond Future | 2,213.0000           | 1,598.0000        | (27.790)          | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2006/11/02 | 8.25   | Put  | Option on Bond Future | 16,492.0000          | 18,490.0000       | 12.115            | 0            | 0           | 101           |
| 04/10/2006 | R153             | 2006/11/02 | 9.00   | Put  | Option on Bond Future | 2,038.0000           | 2,550.0000        | 25.123            | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2006/11/02 | 9.00   | Call | Option on Bond Future | 12,392.0000          | 10,624.0000       | (14.267)          | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2006/11/02 | 8.00   | Call | Option on Bond Future | 164.0000             | 93.0000           | (43.293)          | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2006/11/02 | 8.00   | Put  | Option on Bond Future | 24,680.0000          | 26,889.0000       | 8.951             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2006/11/02 | 9.25   | Call | Option on Bond Future | 19,608.0000          | 17,542.0000       | (10.537)          | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2006/11/02 | 6.75   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2006/11/02 | 6.75   | Put  | Option on Bond Future | 70,048.0000          | 72,329.0000       | 3.256             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2006/11/02 | 6.50   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2006/11/02 | 6.50   | Put  | Option on Bond Future | 79,424.0000          | 81,705.0000       | 2.872             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2006/11/02 | 9.25   | Put  | Option on Bond Future | 745.0000             | 959.0000          | 28.725            | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 |        |      | Bond Future           | 8.6590               | 8.7210            | 0.716             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 9,889.0000           | 10,785.0000       | 9.061             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 8.45   | Call | Option on Bond Future | 7,909.0000           | 7,075.0000        | (10.545)          | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 12,846.0000          | 11,726.0000       | (8.719)           | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 8.45   | Put  | Option on Bond Future | 14,735.0000          | 15,916.0000       | 8.015             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 8.55   | Call | Option on Bond Future | 9,410.0000           | 8,480.0000        | (9.883)           | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 8.55   | Put  | Option on Bond Future | 12,964.0000          | 14,049.0000       | 8.369             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 39,280.0000          | 41,156.0000       | 4.776             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 756.0000             | 616.0000          | (18.519)          | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 55,803.0000          | 57,785.0000       | 3.552             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 1,516.0000           | 1,266.0000        | (16.491)          | 0            | 0           | 0             |

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| 04/10/2006 | R153             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 31,591.0000          | 33,356.0000       | 5.587             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 146.0000             | 113.0000          | (22.603)          | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 6,930.0000           | 7,611.0000        | 9.827             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 347.0000             | 275.0000          | (20.749)          | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 17,957.0000          | 16,623.0000       | (7.429)           | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 47,398.0000          | 49,342.0000       | 4.101             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 13,832.0000          | 14,965.0000       | 8.191             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 8,643.0000           | 7,761.0000        | (10.205)          | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 5,353.0000           | 4,710.0000        | (12.012)          | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 18,761.0000          | 20,133.0000       | 7.313             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 3,020.0000           | 2,595.0000        | (14.073)          | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 24,724.0000          | 26,313.0000       | 6.427             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 9.25   | Call | Option on Bond Future | 23,824.0000          | 22,311.0000       | (6.351)           | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 64,400.0000          | 66,401.0000       | 3.107             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 9.25   | Put  | Option on Bond Future | 4,800.0000           | 5,302.0000        | 10.458            | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 56.0000              | 42.0000           | (25.000)          | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 6.50   | Put  | Option on Bond Future | 73,130.0000          | 75,140.0000       | 2.749             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/02/01 | 6.50   | Call | Option on Bond Future | 20.0000              | 14.0000           | (30.000)          | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/05/03 |        |      | Bond Future           | 8.6180               | 8.6760            | 0.673             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | R153             | 2007/05/03 | 8.70   | Call | Option on Bond Future | 15,752.0000          | 14,792.0000       | (6.094)           | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/05/03 | 8.70   | Put  | Option on Bond Future | 13,254.0000          | 14,062.0000       | 6.096             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 12,775.0000          | 11,934.0000       | (6.583)           | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 16,382.0000          | 17,308.0000       | 5.653             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 16,557.0000          | 15,567.0000       | (5.979)           | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 12,539.0000          | 13,317.0000       | 6.205             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/05/03 | 8.80   | Call | Option on Bond Future | 17,386.0000          | 16,367.0000       | (5.861)           | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/05/03 | 8.80   | Put  | Option on Bond Future | 11,851.0000          | 12,600.0000       | 6.320             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 9,357.0000           | 9,992.0000        | 6.786             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 20,934.0000          | 19,801.0000       | (5.412)           | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/08/02 |        |      | Bond Future           | 8.5690               | 8.6190            | 0.583             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | R153             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 18,716.0000          | 19,420.0000       | 3.761             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 16,753.0000          | 16,038.0000       | (4.268)           | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 15,879.0000          | 16,511.0000       | 3.980             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 19,594.0000          | 18,806.0000       | (4.022)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 04/10/2006 | R153             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 14,576.0000          | 15,172.0000       | 4.089             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 21,115.0000          | 20,292.0000       | (3.898)           | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 15,218.0000          | 15,832.0000       | 4.035             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 20,346.0000          | 19,540.0000       | (3.961)           | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 12,194.0000          | 12,720.0000       | 4.314             | 0            | 0           | 0             |
| 04/10/2006 | R153             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 24,356.0000          | 23,462.0000       | (3.671)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 |        |      | Bond Future           | 8.6600               | 8.6600            | -                 | 0.0000       | 0.0000      | 49            |
| 04/10/2006 | R157             | 2006/11/02 | 9.00   | Call | Option on Bond Future | 28,072.0000          | 27,924.0000       | (0.527)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 7.50   | Put  | Option on Bond Future | 88,144.0000          | 88,143.0000       | (0.001)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 8.55   | Call | Option on Bond Future | 8,072.0000           | 7,883.0000        | (2.341)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 7.50   | Call | Option on Bond Future | 5.0000               | 4.0000            | (20.000)          | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 9.00   | Put  | Option on Bond Future | 3,679.0000           | 3,531.0000        | (4.023)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 8.00   | Call | Option on Bond Future | 444.0000             | 405.0000          | (8.784)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 8.00   | Put  | Option on Bond Future | 49,632.0000          | 49,593.0000       | (0.079)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 7.25   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 8.55   | Put  | Option on Bond Future | 16,099.0000          | 15,911.0000       | (1.168)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 9.75   | Call | Option on Bond Future | 76,137.0000          | 76,124.0000       | (0.017)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 8.45   | Call | Option on Bond Future | 5,452.0000           | 5,283.0000        | (3.100)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 7.75   | Put  | Option on Bond Future | 68,533.0000          | 68,525.0000       | (0.012)           | 0            | 0           | 171           |
| 04/10/2006 | R157             | 2006/11/02 | 8.75   | Call | Option on Bond Future | 15,391.0000          | 15,197.0000       | (1.260)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 8.50   | Call | Option on Bond Future | 6,675.0000           | 6,495.0000        | (2.697)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 8.75   | Put  | Option on Bond Future | 8,873.0000           | 8,678.0000        | (2.198)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 8.25   | Call | Option on Bond Future | 2,101.0000           | 1,994.0000        | (5.093)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 7.25   | Put  | Option on Bond Future | 108,182.0000         | 108,182.0000      | -                 | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 9.50   | Put  | Option on Bond Future | 391.0000             | 355.0000          | (9.207)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 7.75   | Call | Option on Bond Future | 56.0000              | 48.0000           | (14.286)          | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 9.75   | Put  | Option on Bond Future | 101.0000             | 88.0000           | (12.871)          | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 9.25   | Put  | Option on Bond Future | 1,314.0000           | 1,230.0000        | (6.393)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 8.45   | Put  | Option on Bond Future | 20,835.0000          | 20,667.0000       | (0.806)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 9.50   | Call | Option on Bond Future | 59,536.0000          | 59,499.0000       | (0.062)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 8.50   | Put  | Option on Bond Future | 18,373.0000          | 18,194.0000       | (0.974)           | 0            | 0           | 100           |
| 04/10/2006 | R157             | 2006/11/02 | 8.60   | Call | Option on Bond Future | 9,643.0000           | 9,448.0000        | (2.022)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 6.75   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 8.25   | Put  | Option on Bond Future | 32,366.0000          | 32,259.0000       | (0.331)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 7.00   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product               | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 04/10/2006 | R157             | 2006/11/02 | 9.25   | Call | Option on Bond Future | 43,247.0000          | 43,162.0000       | (0.197)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 7.00   | Put  | Option on Bond Future | 128,615.0000         | 128,615.0000      | -                 | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 8.65   | Put  | Option on Bond Future | 12,115.0000          | 11,918.0000       | (1.626)           | 0            | 0           | 20            |
| 04/10/2006 | R157             | 2006/11/02 | 6.75   | Put  | Option on Bond Future | 149,446.0000         | 149,446.0000      | -                 | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 8.60   | Put  | Option on Bond Future | 14,013.0000          | 13,818.0000       | (1.392)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2006/11/02 | 8.65   | Call | Option on Bond Future | 11,388.0000          | 11,191.0000       | (1.730)           | 0            | 0           | 20            |
| 04/10/2006 | R157             | 2007/02/01 |        |      | Bond Future           | 8.6380               | 8.6460            | 0.093             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 7,125.0000           | 6,930.0000        | (2.737)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 28,951.0000          | 28,532.0000       | (1.447)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 9.25   | Call | Option on Bond Future | 52,761.0000          | 52,247.0000       | (0.974)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 360.0000             | 340.0000          | (5.556)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 21,019.0000          | 21,168.0000       | 0.709             | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 124,273.0000         | 124,822.0000      | 0.442             | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 850.0000             | 810.0000          | (4.706)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 9.25   | Put  | Option on Bond Future | 10,208.0000          | 10,263.0000       | 0.539             | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 53,592.0000          | 53,967.0000       | 0.700             | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 9.75   | Put  | Option on Bond Future | 4,737.0000           | 4,749.0000        | 0.253             | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 68,924.0000          | 69,370.0000       | 0.647             | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 9.75   | Call | Option on Bond Future | 80,656.0000          | 80,099.0000       | (0.691)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 1,835.0000           | 1,761.0000        | (4.033)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 9.50   | Call | Option on Bond Future | 66,382.0000          | 65,842.0000       | (0.813)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 86,299.0000          | 86,794.0000       | 0.574             | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 9.50   | Put  | Option on Bond Future | 6,993.0000           | 7,021.0000        | 0.400             | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 40,347.0000          | 40,643.0000       | 0.734             | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 3,637.0000           | 3,514.0000        | (3.382)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 104,853.0000         | 105,381.0000      | 0.504             | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 12,352.0000          | 12,079.0000       | (2.210)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 19,652.0000          | 19,301.0000       | (1.786)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 8.60   | Call | Option on Bond Future | 23,144.0000          | 22,765.0000       | (1.638)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 29,517.0000          | 29,735.0000       | 0.739             | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 8.60   | Put  | Option on Bond Future | 25,851.0000          | 26,040.0000       | 0.731             | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 40,168.0000          | 39,694.0000       | (1.180)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 14,765.0000          | 14,860.0000       | 0.643             | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 7.90   | Call | Option on Bond Future | 5,527.0000           | 5,363.0000        | (2.967)           | 0            | 0           | 250           |
| 04/10/2006 | R157             | 2007/02/01 | 7.90   | Put  | Option on Bond Future | 59,481.0000          | 59,885.0000       | 0.679             | 0            | 0           | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product               | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 04/10/2006 | R157             | 2007/02/01 | 8.55   | Call | Option on Bond Future | 21,359.0000          | 20,994.0000       | (1.709)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 9.55   | Put  | Option on Bond Future | 6,473.0000           | 6,497.0000        | 0.371             | 0            | 0           | 150           |
| 04/10/2006 | R157             | 2007/02/01 | 8.40   | Call | Option on Bond Future | 16,489.0000          | 16,169.0000       | (1.941)           | 0            | 0           | 150           |
| 04/10/2006 | R157             | 2007/02/01 | 9.55   | Call | Option on Bond Future | 69,192.0000          | 68,648.0000       | (0.786)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 8.65   | Put  | Option on Bond Future | 24,153.0000          | 24,328.0000       | 0.725             | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 8.55   | Put  | Option on Bond Future | 27,638.0000          | 27,841.0000       | 0.734             | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 8.65   | Call | Option on Bond Future | 25,006.0000          | 24,613.0000       | (1.572)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/02/01 | 8.40   | Put  | Option on Bond Future | 33,566.0000          | 33,814.0000       | 0.739             | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/05/03 |        |      | Bond Future           | 8.6180               | 8.6210            | 0.035             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | R157             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 36,626.0000          | 36,435.0000       | (0.521)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 27,489.0000          | 27,506.0000       | 0.062             | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/05/03 | 8.80   | Put  | Option on Bond Future | 25,914.0000          | 25,928.0000       | 0.054             | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/05/03 | 8.80   | Call | Option on Bond Future | 38,489.0000          | 38,295.0000       | (0.504)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 28,109.0000          | 27,935.0000       | (0.619)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 36,351.0000          | 36,386.0000       | 0.096             | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 20,248.0000          | 20,253.0000       | 0.025             | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 46,453.0000          | 46,248.0000       | (0.441)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/05/03 | 8.70   | Put  | Option on Bond Future | 29,129.0000          | 29,149.0000       | 0.069             | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/05/03 | 8.70   | Call | Option on Bond Future | 34,815.0000          | 34,627.0000       | (0.540)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/08/02 |        |      | Bond Future           | 8.5940               | 8.5920            | (0.023)           | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | R157             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 44,405.0000          | 44,417.0000       | 0.027             | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 33,860.0000          | 33,736.0000       | (0.366)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 17,822.0000          | 17,728.0000       | (0.527)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 31,722.0000          | 31,765.0000       | 0.136             | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 26,572.0000          | 26,460.0000       | (0.421)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 35,471.0000          | 35,345.0000       | (0.355)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 53,776.0000          | 53,800.0000       | 0.045             | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 42,649.0000          | 42,659.0000       | 0.023             | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 42,443.0000          | 42,309.0000       | (0.316)           | 0            | 0           | 0             |
| 04/10/2006 | R157             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 36,032.0000          | 36,034.0000       | 0.006             | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2006/11/02 |        |      | Bond Future           | 8.3550               | 8.3550            | -                 | 0.0000       | 0.0000      | 59            |
| 04/10/2006 | R186             | 2006/11/02 | 8.30   | Call | Option on Bond Future | 14,101.0000          | 13,818.0000       | (2.007)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2006/11/02 | 8.30   | Put  | Option on Bond Future | 20,281.0000          | 19,998.0000       | (1.395)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 04/10/2006 | R186             | 2006/11/02 | 8.00   | Put  | Option on Bond Future | 44,411.0000          | 44,238.0000       | (0.390)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2006/11/02 | 6.50   | Put  | Option on Bond Future | 238,251.0000         | 238,251.0000      | -                 | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2006/11/02 | 8.25   | Put  | Option on Bond Future | 23,483.0000          | 23,210.0000       | (1.163)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2006/11/02 | 8.75   | Put  | Option on Bond Future | 3,912.0000           | 3,728.0000        | (4.703)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2006/11/02 | 9.00   | Put  | Option on Bond Future | 1,241.0000           | 1,148.0000        | (7.494)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2006/11/02 | 8.25   | Call | Option on Bond Future | 11,644.0000          | 11,371.0000       | (2.345)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2006/11/02 | 6.50   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2006/11/02 | 8.00   | Call | Option on Bond Future | 3,655.0000           | 3,482.0000        | (4.733)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2006/11/02 | 7.50   | Put  | Option on Bond Future | 101,906.0000         | 101,894.0000      | (0.012)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2006/11/02 | 8.75   | Call | Option on Bond Future | 46,897.0000          | 46,712.0000       | (0.394)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2006/11/02 | 7.75   | Put  | Option on Bond Future | 71,471.0000          | 71,408.0000       | (0.088)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2006/11/02 | 8.20   | Call | Option on Bond Future | 9,524.0000           | 9,265.0000        | (2.719)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2006/11/02 | 7.50   | Call | Option on Bond Future | 85.0000              | 74.0000           | (12.941)          | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2006/11/02 | 7.25   | Call | Option on Bond Future | 7.0000               | 5.0000            | (28.571)          | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2006/11/02 | 7.75   | Call | Option on Bond Future | 736.0000             | 674.0000          | (8.424)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2006/11/02 | 8.20   | Put  | Option on Bond Future | 27,064.0000          | 26,805.0000       | (0.957)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2006/11/02 | 8.50   | Call | Option on Bond Future | 26,623.0000          | 26,349.0000       | (1.029)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2006/11/02 | 7.00   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2006/11/02 | 8.50   | Put  | Option on Bond Future | 10,562.0000          | 10,289.0000       | (2.585)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2006/11/02 | 6.75   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2006/11/02 | 9.00   | Call | Option on Bond Future | 70,215.0000          | 70,123.0000       | (0.131)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2006/11/02 | 7.00   | Put  | Option on Bond Future | 167,513.0000         | 167,513.0000      | -                 | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2006/11/02 | 6.75   | Put  | Option on Bond Future | 202,223.0000         | 202,223.0000      | -                 | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2006/11/02 | 7.25   | Put  | Option on Bond Future | 134,069.0000         | 134,068.0000      | (0.001)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/02/01 |        |      | Bond Future           | 8.3410               | 8.3400            | (0.012)           | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | R186             | 2007/02/01 | 8.20   | Put  | Option on Bond Future | 43,714.0000          | 43,508.0000       | (0.471)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/02/01 | 8.30   | Put  | Option on Bond Future | 37,886.0000          | 37,683.0000       | (0.536)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/02/01 | 8.30   | Call | Option on Bond Future | 33,303.0000          | 33,211.0000       | (0.276)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/02/01 | 8.20   | Call | Option on Bond Future | 27,840.0000          | 27,746.0000       | (0.338)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 12,613.0000          | 12,470.0000       | (1.134)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/02/01 | 6.50   | Call | Option on Bond Future | 114.0000             | 110.0000          | (3.509)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 82,756.0000          | 82,724.0000       | (0.039)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 57,670.0000          | 57,466.0000       | (0.354)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/02/01 | 6.50   | Put  | Option on Bond Future | 235,095.0000         | 234,980.0000      | (0.049)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 40,652.0000          | 40,448.0000       | (0.502)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 04/10/2006 | R186             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 30,444.0000          | 30,351.0000       | (0.305)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 19,020.0000          | 18,850.0000       | (0.894)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 45,902.0000          | 45,820.0000       | (0.179)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 18,726.0000          | 18,634.0000       | (0.491)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 10,350.0000          | 10,271.0000       | (0.763)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 63,315.0000          | 63,256.0000       | (0.093)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 28,378.0000          | 28,185.0000       | (0.680)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 352.0000             | 342.0000          | (2.841)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 2,307.0000           | 2,271.0000        | (1.560)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 79,074.0000          | 78,885.0000       | (0.239)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 199,599.0000         | 199,478.0000      | (0.061)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 4,973.0000           | 4,918.0000        | (1.106)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 104,570.0000         | 104,403.0000      | (0.160)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 133,915.0000         | 133,768.0000      | (0.110)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 165,764.0000         | 165,633.0000      | (0.079)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 957.0000             | 937.0000          | (2.090)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/05/03 |        |      | Bond Future           | 8.3220               | 8.3180            | (0.048)           | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | R186             | 2007/05/03 | 8.25   | Call | Option on Bond Future | 45,950.0000          | 46,052.0000       | 0.222             | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/05/03 | 8.25   | Put  | Option on Bond Future | 53,987.0000          | 53,645.0000       | (0.633)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 75,282.0000          | 75,471.0000       | 0.251             | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 29,144.0000          | 28,889.0000       | (0.875)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/05/03 | 8.45   | Put  | Option on Bond Future | 42,699.0000          | 42,390.0000       | (0.724)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 40,167.0000          | 39,867.0000       | (0.747)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/05/03 | 8.45   | Call | Option on Bond Future | 56,788.0000          | 56,924.0000       | 0.239             | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/05/03 | 8.55   | Call | Option on Bond Future | 62,669.0000          | 62,822.0000       | 0.244             | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 59,692.0000          | 59,836.0000       | 0.241             | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/05/03 | 8.55   | Put  | Option on Bond Future | 37,748.0000          | 37,456.0000       | (0.774)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/08/02 |        |      | Bond Future           | 8.3020               | 8.2950            | (0.084)           | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | R186             | 2007/08/02 | 8.25   | Call | Option on Bond Future | 55,508.0000          | 55,807.0000       | 0.539             | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/08/02 | 8.25   | Put  | Option on Bond Future | 61,284.0000          | 60,807.0000       | (0.778)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/08/02 | 8.45   | Call | Option on Bond Future | 66,293.0000          | 66,640.0000       | 0.523             | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/08/02 | 8.45   | Put  | Option on Bond Future | 50,082.0000          | 49,653.0000       | (0.857)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 69,147.0000          | 69,505.0000       | 0.518             | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/08/02 | 8.55   | Put  | Option on Bond Future | 45,083.0000          | 44,679.0000       | (0.896)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 04/10/2006 | R186             | 2007/08/02 | 8.55   | Call | Option on Bond Future | 72,060.0000          | 72,431.0000       | 0.515             | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 36,220.0000          | 35,864.0000       | (0.983)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 47,534.0000          | 47,117.0000       | (0.877)           | 0            | 0           | 0             |
| 04/10/2006 | R186             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 84,287.0000          | 84,706.0000       | 0.497             | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2006/11/02 |        |      | Bond Future           | 8.9570               | 9.0690            | 1.250             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | R194             | 2006/11/02 | 7.00   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2006/11/02 | 8.00   | Call | Option on Bond Future | 8.0000               | 3.0000            | (62.500)          | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2006/11/02 | 7.00   | Put  | Option on Bond Future | 24,404.0000          | 25,776.0000       | 5.622             | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2006/11/02 | 7.75   | Put  | Option on Bond Future | 14,955.0000          | 16,327.0000       | 9.174             | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2006/11/02 | 6.75   | Put  | Option on Bond Future | 27,581.0000          | 28,953.0000       | 4.974             | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2006/11/02 | 8.25   | Put  | Option on Bond Future | 8,791.0000           | 10,123.0000       | 15.152            | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2006/11/02 | 8.25   | Call | Option on Bond Future | 69.0000              | 29.0000           | (57.971)          | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2006/11/02 | 6.75   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2006/11/02 | 6.50   | Put  | Option on Bond Future | 30,772.0000          | 32,144.0000       | 4.459             | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2006/11/02 | 7.25   | Put  | Option on Bond Future | 21,241.0000          | 22,613.0000       | 6.459             | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2006/11/02 | 7.75   | Call | Option on Bond Future | 1.0000               | 0.0000            | (100.000)         | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2006/11/02 | 6.25   | Put  | Option on Bond Future | 33,977.0000          | 35,349.0000       | 4.038             | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2006/11/02 | 8.00   | Put  | Option on Bond Future | 11,840.0000          | 13,206.0000       | 11.537            | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2006/11/02 | 7.50   | Put  | Option on Bond Future | 18,091.0000          | 19,463.0000       | 7.584             | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2006/11/02 | 8.55   | Put  | Option on Bond Future | 5,434.0000           | 6,612.0000        | 21.678            | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2006/11/02 | 7.25   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2006/11/02 | 6.00   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2006/11/02 | 6.25   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2006/11/02 | 6.00   | Put  | Option on Bond Future | 37,196.0000          | 38,568.0000       | 3.689             | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2006/11/02 | 7.50   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2006/11/02 | 6.50   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2006/11/02 | 8.55   | Call | Option on Bond Future | 426.0000             | 232.0000          | (45.540)          | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2006/11/02 | 8.50   | Put  | Option on Bond Future | 5,954.0000           | 7,170.0000        | 20.423            | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2006/11/02 | 8.50   | Call | Option on Bond Future | 328.0000             | 172.0000          | (47.561)          | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2006/11/02 | 8.60   | Call | Option on Bond Future | 544.0000             | 307.0000          | (43.566)          | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2006/11/02 | 8.60   | Put  | Option on Bond Future | 4,935.0000           | 6,070.0000        | 22.999            | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 |        |      | Bond Future           | 8.9940               | 9.1230            | 1.434             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 6.00   | Put  | Option on Bond Future | 30,596.0000          | 31,884.0000       | 4.210             | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 6.25   | Call | Option on Bond Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product               | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 04/10/2006 | R194             | 2007/02/01 | 8.65   | Call | Option on Bond Future | 2,352.0000           | 1,904.0000        | (19.048)          | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 6.25   | Put  | Option on Bond Future | 27,990.0000          | 29,277.0000       | 4.598             | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 1,062.0000           | 810.0000          | (23.729)          | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 8.65   | Put  | Option on Bond Future | 5,798.0000           | 6,638.0000        | 14.488            | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 6.50   | Put  | Option on Bond Future | 25,395.0000          | 26,681.0000       | 5.064             | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 26.0000              | 16.0000           | (38.462)          | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 6.50   | Call | Option on Bond Future | 4.0000               | 2.0000            | (50.000)          | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 20,251.0000          | 21,529.0000       | 6.311             | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 8,539.0000           | 9,575.0000        | 12.133            | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 22,813.0000          | 24,097.0000       | 5.628             | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 6.00   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 8.70   | Call | Option on Bond Future | 2,559.0000           | 2,085.0000        | (18.523)          | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 269.0000             | 185.0000          | (31.227)          | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 1,791.0000           | 1,421.0000        | (20.659)          | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 12,816.0000          | 14,021.0000       | 9.402             | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 569.0000             | 414.0000          | (27.241)          | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 15,230.0000          | 16,473.0000       | 8.162             | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 6,746.0000           | 7,663.0000        | 13.593            | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 11.0000              | 6.0000            | (45.455)          | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 133.0000             | 88.0000           | (33.835)          | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 17,717.0000          | 18,983.0000       | 7.146             | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 62.0000              | 39.0000           | (37.097)          | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 10,576.0000          | 11,709.0000       | 10.713            | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 8.70   | Put  | Option on Bond Future | 5,504.0000           | 6,318.0000        | 14.789            | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 5,220.0000           | 6,008.0000        | 15.096            | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 2,778.0000           | 2,277.0000        | (18.035)          | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/05/03 |        |      | Bond Future           | 8.9560               | 9.0940            | 1.541             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | R194             | 2007/05/03 | 9.25   | Call | Option on Bond Future | 6,208.0000           | 5,600.0000        | (9.794)           | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/05/03 | 9.25   | Put  | Option on Bond Future | 3,933.0000           | 4,394.0000        | 11.721            | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 5,165.0000           | 4,623.0000        | (10.494)          | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/05/03 | 8.95   | Put  | Option on Bond Future | 5,017.0000           | 5,557.0000        | 10.763            | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 4,824.0000           | 5,351.0000        | 10.925            | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 4,239.0000           | 3,763.0000        | (11.229)          | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 5,837.0000           | 6,430.0000        | 10.159            | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/05/03 | 9.05   | Put  | Option on Bond Future | 4,636.0000           | 5,150.0000        | 11.087            | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 04/10/2006 | R194             | 2007/05/03 | 9.05   | Call | Option on Bond Future | 5,364.0000           | 4,809.0000        | (10.347)          | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/05/03 | 8.95   | Call | Option on Bond Future | 4,970.0000           | 4,442.0000        | (10.624)          | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/08/02 |        |      | Bond Future           | 8.8790               | 9.0180            | 1.565             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | R194             | 2007/08/02 | 9.05   | Put  | Option on Bond Future | 5,647.0000           | 6,002.0000        | 6.287             | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 5,778.0000           | 6,138.0000        | 6.231             | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 6,436.0000           | 6,040.0000        | (6.153)           | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/08/02 | 9.25   | Put  | Option on Bond Future | 5,143.0000           | 5,476.0000        | 6.475             | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/08/02 | 9.25   | Call | Option on Bond Future | 7,157.0000           | 6,735.0000        | (5.896)           | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/08/02 | 9.05   | Call | Option on Bond Future | 6,576.0000           | 6,175.0000        | (6.098)           | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/08/02 | 8.95   | Call | Option on Bond Future | 6,297.0000           | 5,907.0000        | (6.193)           | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 5,760.0000           | 5,391.0000        | (6.406)           | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 6,463.0000           | 6,850.0000        | 5.988             | 0            | 0           | 0             |
| 04/10/2006 | R194             | 2007/08/02 | 8.95   | Put  | Option on Bond Future | 5,911.0000           | 6,276.0000        | 6.175             | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 |        |      | Bond Future           | 8.6390               | 8.6440            | 0.058             | 0.0000       | 0.0000      | 26            |
| 04/10/2006 | R201             | 2006/11/02 | 8.25   | Put  | Option on Bond Future | 24,704.0000          | 24,855.0000       | 0.611             | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 | 8.25   | Call | Option on Bond Future | 1,909.0000           | 1,771.0000        | (7.229)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 | 8.00   | Put  | Option on Bond Future | 38,231.0000          | 38,471.0000       | 0.628             | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 | 8.55   | Call | Option on Bond Future | 6,941.0000           | 6,670.0000        | (3.904)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 | 8.00   | Call | Option on Bond Future | 436.0000             | 387.0000          | (11.239)          | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 | 9.00   | Call | Option on Bond Future | 23,268.0000          | 22,922.0000       | (1.487)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 | 8.55   | Put  | Option on Bond Future | 12,099.0000          | 12,116.0000       | 0.141             | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 | 9.00   | Put  | Option on Bond Future | 2,691.0000           | 2,633.0000        | (2.155)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 | 8.65   | Call | Option on Bond Future | 9,679.0000           | 9,374.0000        | (3.151)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 | 8.65   | Put  | Option on Bond Future | 9,044.0000           | 9,027.0000        | (0.188)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 | 7.25   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 | 7.50   | Put  | Option on Bond Future | 68,649.0000          | 68,936.0000       | 0.418             | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 | 7.50   | Call | Option on Bond Future | 7.0000               | 5.0000            | (28.571)          | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 | 7.75   | Call | Option on Bond Future | 64.0000              | 53.0000           | (17.188)          | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 | 6.75   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 | 7.25   | Put  | Option on Bond Future | 84,502.0000          | 84,791.0000       | 0.342             | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 | 7.75   | Put  | Option on Bond Future | 53,139.0000          | 53,417.0000       | 0.523             | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 | 9.25   | Put  | Option on Bond Future | 952.0000             | 911.0000          | (4.307)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 | 9.25   | Call | Option on Bond Future | 35,462.0000          | 35,133.0000       | (0.928)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 | 6.75   | Put  | Option on Bond Future | 117,123.0000         | 117,411.0000      | 0.246             | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 04/10/2006 | R201             | 2006/11/02 | 7.00   | Put  | Option on Bond Future | 100,660.0000         | 100,948.0000      | 0.286             | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 | 7.00   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 | 8.60   | Call | Option on Bond Future | 8,241.0000           | 7,951.0000        | (3.519)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 | 8.75   | Put  | Option on Bond Future | 6,572.0000           | 6,532.0000        | (0.609)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 | 8.50   | Put  | Option on Bond Future | 13,850.0000          | 13,888.0000       | 0.274             | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 | 8.50   | Call | Option on Bond Future | 5,780.0000           | 5,529.0000        | (4.343)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 | 8.60   | Put  | Option on Bond Future | 10,497.0000          | 10,496.0000       | (0.010)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2006/11/02 | 8.75   | Call | Option on Bond Future | 12,957.0000          | 12,628.0000       | (2.539)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 |        |      | Bond Future           | 8.6290               | 8.6310            | 0.023             | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 31,296.0000          | 31,304.0000       | 0.026             | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 9,568.0000           | 9,463.0000        | (1.097)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 8.65   | Put  | Option on Bond Future | 18,376.0000          | 18,352.0000       | (0.131)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 8.55   | Call | Option on Bond Future | 16,664.0000          | 16,534.0000       | (0.780)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 8.65   | Call | Option on Bond Future | 19,563.0000          | 19,426.0000       | (0.700)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 8.55   | Put  | Option on Bond Future | 21,145.0000          | 21,127.0000       | (0.085)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 31,731.0000          | 31,580.0000       | (0.476)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 11,027.0000          | 10,990.0000       | (0.336)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 2,748.0000           | 2,696.0000        | (1.892)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 54,065.0000          | 54,126.0000       | 0.113             | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 41,811.0000          | 41,846.0000       | 0.084             | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 5,423.0000           | 5,344.0000        | (1.457)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 67,880.0000          | 67,961.0000       | 0.119             | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 619.0000             | 601.0000          | (2.908)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 256.0000             | 247.0000          | (3.516)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 1,363.0000           | 1,331.0000        | (2.348)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 82,615.0000          | 82,710.0000       | 0.115             | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 9.25   | Put  | Option on Bond Future | 7,523.0000           | 7,484.0000        | (0.518)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 113,908.0000         | 114,017.0000      | 0.096             | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 96.0000              | 92.0000           | (4.167)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 9.25   | Call | Option on Bond Future | 41,870.0000          | 41,718.0000       | (0.363)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 98,015.0000          | 98,119.0000       | 0.106             | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 8.60   | Call | Option on Bond Future | 18,082.0000          | 17,948.0000       | (0.741)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 8.60   | Put  | Option on Bond Future | 19,724.0000          | 19,703.0000       | (0.106)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 15,310.0000          | 15,183.0000       | (0.830)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 22,639.0000          | 22,625.0000       | (0.062)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 04/10/2006 | R201             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 15,893.0000          | 15,864.0000       | (0.182)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 22,706.0000          | 22,564.0000       | (0.625)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/05/03 |        |      | Bond Future           | 8.6100               | 8.6080            | (0.023)           | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | R201             | 2007/05/03 | 8.70   | Call | Option on Bond Future | 28,438.0000          | 28,438.0000       | -                 | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/05/03 | 8.70   | Put  | Option on Bond Future | 23,473.0000          | 23,362.0000       | (0.473)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 29,188.0000          | 29,069.0000       | (0.408)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 16,423.0000          | 16,326.0000       | (0.591)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 23,077.0000          | 23,068.0000       | (0.039)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 37,714.0000          | 37,727.0000       | 0.034             | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 22,174.0000          | 22,064.0000       | (0.496)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 29,883.0000          | 29,885.0000       | 0.007             | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/05/03 | 8.80   | Put  | Option on Bond Future | 20,925.0000          | 20,818.0000       | (0.511)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/05/03 | 8.80   | Call | Option on Bond Future | 31,370.0000          | 31,373.0000       | 0.010             | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/08/02 |        |      | Bond Future           | 8.5900               | 8.5820            | (0.093)           | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | R201             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 28,078.0000          | 28,240.0000       | 0.577             | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 32,962.0000          | 32,691.0000       | (0.822)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 20,378.0000          | 20,170.0000       | (1.021)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 42,254.0000          | 42,479.0000       | 0.532             | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 33,353.0000          | 33,540.0000       | 0.561             | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 34,756.0000          | 34,949.0000       | 0.555             | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 26,146.0000          | 25,907.0000       | (0.914)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 27,424.0000          | 27,178.0000       | (0.897)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 24,910.0000          | 24,677.0000       | (0.935)           | 0            | 0           | 0             |
| 04/10/2006 | R201             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 36,191.0000          | 36,391.0000       | 0.553             | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2006/11/02 |        |      | Bond Future           | 8.5790               | 8.5780            | (0.012)           | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | R203             | 2006/11/02 | 8.75   | Put  | Option on Bond Future | 3,512.0000           | 3,380.0000        | (3.759)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2006/11/02 | 8.00   | Call | Option on Bond Future | 186.0000             | 169.0000          | (9.140)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2006/11/02 | 8.75   | Call | Option on Bond Future | 15,162.0000          | 15,098.0000       | (0.422)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2006/11/02 | 8.00   | Put  | Option on Bond Future | 41,049.0000          | 40,963.0000       | (0.210)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2006/11/02 | 7.25   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2006/11/02 | 6.75   | Put  | Option on Bond Future | 137,089.0000         | 137,020.0000      | (0.050)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2006/11/02 | 8.65   | Call | Option on Bond Future | 10,718.0000          | 10,628.0000       | (0.840)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2006/11/02 | 7.75   | Call | Option on Bond Future | 14.0000              | 12.0000           | (14.286)          | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 04/10/2006 | R203             | 2006/11/02 | 7.75   | Put  | Option on Bond Future | 59,220.0000          | 59,150.0000       | (0.118)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2006/11/02 | 6.75   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2006/11/02 | 7.00   | Put  | Option on Bond Future | 116,918.0000         | 116,849.0000      | (0.059)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2006/11/02 | 8.65   | Put  | Option on Bond Future | 5,858.0000           | 5,700.0000        | (2.697)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2006/11/02 | 7.25   | Put  | Option on Bond Future | 97,222.0000          | 97,154.0000       | (0.070)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2006/11/02 | 6.50   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2006/11/02 | 6.50   | Put  | Option on Bond Future | 157,747.0000         | 157,679.0000      | (0.043)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2006/11/02 | 7.50   | Put  | Option on Bond Future | 77,990.0000          | 77,921.0000       | (0.088)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2006/11/02 | 7.50   | Call | Option on Bond Future | 1.0000               | 0.0000            | (100.000)         | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2006/11/02 | 7.00   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2006/11/02 | 8.25   | Call | Option on Bond Future | 1,349.0000           | 1,285.0000        | (4.744)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2006/11/02 | 8.50   | Call | Option on Bond Future | 5,665.0000           | 5,561.0000        | (1.836)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2006/11/02 | 8.25   | Put  | Option on Bond Future | 24,295.0000          | 24,163.0000       | (0.543)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2006/11/02 | 8.50   | Put  | Option on Bond Future | 11,111.0000          | 10,938.0000       | (1.557)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2006/11/02 | 8.55   | Call | Option on Bond Future | 7,126.0000           | 7,023.0000        | (1.445)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2006/11/02 | 8.60   | Call | Option on Bond Future | 8,811.0000           | 8,712.0000        | (1.124)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2006/11/02 | 8.55   | Put  | Option on Bond Future | 9,120.0000           | 8,948.0000        | (1.886)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2006/11/02 | 8.60   | Put  | Option on Bond Future | 7,370.0000           | 7,203.0000        | (2.266)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 |        |      | Bond Future           | 8.5710               | 8.5680            | (0.035)           | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 43,560.0000          | 43,348.0000       | (0.487)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 55.0000              | 54.0000           | (1.818)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 6.50   | Call | Option on Bond Future | 3.0000               | 2.0000            | (33.333)          | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 3,836.0000           | 3,828.0000        | (0.209)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 6.50   | Put  | Option on Bond Future | 154,691.0000         | 154,487.0000      | (0.132)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 22,993.0000          | 23,055.0000       | 0.270             | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 7,804.0000           | 7,806.0000        | 0.026             | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 95,396.0000          | 95,189.0000       | (0.217)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 13.0000              | 12.0000           | (7.692)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 59,443.0000          | 59,230.0000       | (0.358)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 134,404.0000         | 134,200.0000      | (0.152)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 29,878.0000          | 29,677.0000       | (0.673)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 200.0000             | 197.0000          | (1.500)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 621.0000             | 614.0000          | (1.127)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 114,619.0000         | 114,415.0000      | (0.178)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 1,656.0000           | 1,646.0000        | (0.604)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 04/10/2006 | R203             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 76,895.0000          | 76,685.0000       | (0.273)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 10,964.0000          | 10,823.0000       | (1.286)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 8.65   | Put  | Option on Bond Future | 13,802.0000          | 13,646.0000       | (1.130)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 18,939.0000          | 18,762.0000       | (0.935)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 5,738.0000           | 5,638.0000        | (1.743)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 34,240.0000          | 34,344.0000       | 0.304             | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 8.65   | Call | Option on Bond Future | 19,135.0000          | 19,182.0000       | 0.246             | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 8.60   | Put  | Option on Bond Future | 15,395.0000          | 15,232.0000       | (1.059)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 8.60   | Call | Option on Bond Future | 17,358.0000          | 17,397.0000       | 0.225             | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 14,112.0000          | 14,139.0000       | 0.191             | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 8.55   | Call | Option on Bond Future | 15,683.0000          | 15,716.0000       | 0.210             | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/02/01 | 8.55   | Put  | Option on Bond Future | 17,107.0000          | 16,937.0000       | (0.994)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/05/03 |        |      | Bond Future           | 8.5520               | 8.5460            | (0.070)           | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | R203             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 9,453.0000           | 9,300.0000        | (1.619)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 15,202.0000          | 14,997.0000       | (1.349)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 28,330.0000          | 28,527.0000       | 0.695             | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/05/03 | 8.70   | Call | Option on Bond Future | 26,436.0000          | 26,622.0000       | 0.704             | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 38,826.0000          | 39,074.0000       | 0.639             | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/05/03 | 8.80   | Call | Option on Bond Future | 30,296.0000          | 30,503.0000       | 0.683             | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/05/03 | 8.80   | Put  | Option on Bond Future | 13,889.0000          | 13,695.0000       | (1.397)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/05/03 | 8.70   | Put  | Option on Bond Future | 16,601.0000          | 16,385.0000       | (1.301)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 19,601.0000          | 19,746.0000       | 0.740             | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 23,087.0000          | 22,831.0000       | (1.109)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/08/02 |        |      | Bond Future           | 8.5310               | 8.5200            | (0.129)           | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | R203             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 43,553.0000          | 44,020.0000       | 1.072             | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 19,256.0000          | 18,926.0000       | (1.714)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 33,575.0000          | 33,971.0000       | 1.179             | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 13,224.0000          | 12,965.0000       | (1.959)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 20,667.0000          | 20,322.0000       | (1.669)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 31,741.0000          | 32,122.0000       | 1.200             | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 35,464.0000          | 35,875.0000       | 1.159             | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 17,915.0000          | 17,600.0000       | (1.758)           | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 24,984.0000          | 25,306.0000       | 1.289             | 0            | 0           | 0             |
| 04/10/2006 | R203             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 27,033.0000          | 26,629.0000       | (1.494)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 04/10/2006 | R204             | 2006/11/02 |        |      | Bond Future           | 8.5570               | 8.5520            | (0.058)           | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 8.65   | Put  | Option on Bond Future | 8,489.0000           | 8,156.0000        | (3.923)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 8.55   | Put  | Option on Bond Future | 11,700.0000          | 11,327.0000       | (3.188)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 8.65   | Call | Option on Bond Future | 15,194.0000          | 15,224.0000       | 0.197             | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 8.55   | Call | Option on Bond Future | 11,192.0000          | 11,182.0000       | (0.089)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 8.50   | Call | Option on Bond Future | 9,448.0000           | 9,422.0000        | (0.275)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 8.50   | Put  | Option on Bond Future | 13,590.0000          | 13,201.0000       | (2.862)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 9.00   | Put  | Option on Bond Future | 2,279.0000           | 2,113.0000        | (7.284)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 9.00   | Call | Option on Bond Future | 33,654.0000          | 33,851.0000       | 0.585             | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 6.75   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 6.50   | Put  | Option on Bond Future | 166,036.0000         | 165,673.0000      | (0.219)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 6.50   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 8.60   | Put  | Option on Bond Future | 10,001.0000          | 9,647.0000        | (3.540)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 6.75   | Put  | Option on Bond Future | 143,907.0000         | 143,545.0000      | (0.252)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 8.60   | Call | Option on Bond Future | 13,110.0000          | 13,118.0000       | 0.061             | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 7.25   | Call | Option on Bond Future | 1.0000               | 1.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 7.25   | Put  | Option on Bond Future | 101,351.0000         | 100,989.0000      | (0.357)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 8.00   | Call | Option on Bond Future | 824.0000             | 788.0000          | (4.369)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 7.00   | Put  | Option on Bond Future | 122,351.0000         | 121,989.0000      | (0.296)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 8.25   | Put  | Option on Bond Future | 25,954.0000          | 25,533.0000       | (1.622)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 8.75   | Call | Option on Bond Future | 19,832.0000          | 19,909.0000       | 0.388             | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 8.00   | Put  | Option on Bond Future | 42,350.0000          | 41,952.0000       | (0.940)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 8.75   | Put  | Option on Bond Future | 5,988.0000           | 5,702.0000        | (4.776)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 7.75   | Call | Option on Bond Future | 129.0000             | 118.0000          | (8.527)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 7.75   | Put  | Option on Bond Future | 61,082.0000          | 60,709.0000       | (0.611)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 8.25   | Call | Option on Bond Future | 3,360.0000           | 3,302.0000        | (1.726)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 7.50   | Call | Option on Bond Future | 14.0000              | 13.0000           | (7.143)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 7.50   | Put  | Option on Bond Future | 80,904.0000          | 80,540.0000       | (0.450)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2006/11/02 | 7.00   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 |        |      | Bond Future           | 8.5470               | 8.5400            | (0.082)           | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 8.65   | Put  | Option on Bond Future | 20,740.0000          | 20,421.0000       | (1.538)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 8.55   | Call | Option on Bond Future | 24,148.0000          | 24,307.0000       | 0.658             | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 8.65   | Call | Option on Bond Future | 28,085.0000          | 28,267.0000       | 0.648             | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 8.55   | Put  | Option on Bond Future | 23,933.0000          | 23,590.0000       | (1.433)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 04/10/2006 | R204             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 12,362.0000          | 12,123.0000       | (1.933)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 25,668.0000          | 25,314.0000       | (1.379)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 44,104.0000          | 44,367.0000       | 0.596             | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 120,510.0000         | 120,007.0000      | (0.417)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 22,291.0000          | 22,439.0000       | 0.664             | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 35,944.0000          | 35,537.0000       | (1.132)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 6.50   | Call | Option on Bond Future | 60.0000              | 59.0000           | (1.667)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 6.50   | Put  | Option on Bond Future | 163,174.0000         | 162,671.0000      | (0.308)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 1,049.0000           | 1,050.0000        | 0.095             | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 172.0000             | 171.0000          | (0.581)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 8.60   | Put  | Option on Bond Future | 22,291.0000          | 21,960.0000       | (1.485)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 100,405.0000         | 99,904.0000       | (0.499)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 14,333.0000          | 14,428.0000       | 0.663             | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 446.0000             | 445.0000          | (0.224)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 141,484.0000         | 140,981.0000      | (0.356)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 17,900.0000          | 17,605.0000       | (1.648)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 8.60   | Call | Option on Bond Future | 26,080.0000          | 26,250.0000       | 0.652             | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 4,396.0000           | 4,419.0000        | 0.523             | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 63,890.0000          | 63,411.0000       | (0.750)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 32,304.0000          | 32,510.0000       | 0.638             | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 48,708.0000          | 48,259.0000       | (0.922)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 8,396.0000           | 8,448.0000        | 0.619             | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 81,416.0000          | 80,922.0000       | (0.607)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 2,246.0000           | 2,253.0000        | 0.312             | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/05/03 |        |      | Bond Future           | 8.5300               | 8.5190            | (0.129)           | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | R204             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 34,416.0000          | 33,954.0000       | (1.342)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 32,285.0000          | 32,603.0000       | 0.985             | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/05/03 | 8.80   | Call | Option on Bond Future | 43,293.0000          | 43,693.0000       | 0.924             | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/05/03 | 8.80   | Put  | Option on Bond Future | 24,393.0000          | 24,012.0000       | (1.562)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 51,588.0000          | 52,041.0000       | 0.878             | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/05/03 | 8.70   | Call | Option on Bond Future | 39,425.0000          | 39,797.0000       | 0.944             | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/05/03 | 8.70   | Put  | Option on Bond Future | 27,466.0000          | 27,058.0000       | (1.485)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 19,010.0000          | 18,682.0000       | (1.725)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 41,335.0000          | 41,721.0000       | 0.934             | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 25,897.0000          | 25,502.0000       | (1.525)           | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 04/10/2006 | R204             | 2007/08/02 |        |      | Bond Future           | 8.5120               | 8.4970            | (0.176)           | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | R204             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 39,515.0000          | 38,943.0000       | (1.448)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 29,522.0000          | 29,041.0000       | (1.629)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 38,672.0000          | 39,154.0000       | 1.246             | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 49,454.0000          | 50,027.0000       | 1.159             | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 57,420.0000          | 58,052.0000       | 1.101             | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 32,625.0000          | 32,114.0000       | (1.566)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 31,045.0000          | 30,550.0000       | (1.594)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 23,971.0000          | 23,549.0000       | (1.760)           | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 47,557.0000          | 48,115.0000       | 1.173             | 0            | 0           | 0             |
| 04/10/2006 | R204             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 45,699.0000          | 46,242.0000       | 1.188             | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 |        |      | Bond Future           | 8.5290               | 8.5220            | (0.082)           | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 8.75   | Call | Option on Bond Future | 19,059.0000          | 19,337.0000       | 1.459             | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 7.25   | Put  | Option on Bond Future | 100,140.0000         | 99,630.0000       | (0.509)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 8.75   | Put  | Option on Bond Future | 3,151.0000           | 2,919.0000        | (7.363)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 7.00   | Put  | Option on Bond Future | 121,445.0000         | 120,935.0000      | (0.420)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 9.00   | Call | Option on Bond Future | 34,084.0000          | 34,516.0000       | 1.267             | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 7.00   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 6.75   | Put  | Option on Bond Future | 143,360.0000         | 142,850.0000      | (0.356)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 7.25   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 6.75   | Call | Option on Bond Future | 0.0000               | 0.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 8.25   | Put  | Option on Bond Future | 22,930.0000          | 22,413.0000       | (2.255)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 7.50   | Put  | Option on Bond Future | 79,428.0000          | 78,917.0000       | (0.643)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 9.00   | Put  | Option on Bond Future | 641.0000             | 564.0000          | (12.012)          | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 7.50   | Call | Option on Bond Future | 2.0000               | 2.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 8.25   | Call | Option on Bond Future | 2,284.0000           | 2,278.0000        | (0.263)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 7.75   | Call | Option on Bond Future | 41.0000              | 38.0000           | (7.317)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 8.65   | Call | Option on Bond Future | 14,029.0000          | 14,227.0000       | 1.411             | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 7.75   | Put  | Option on Bond Future | 59,324.0000          | 58,811.0000       | (0.865)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 8.65   | Put  | Option on Bond Future | 5,271.0000           | 4,959.0000        | (5.919)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 8.60   | Put  | Option on Bond Future | 6,654.0000           | 6,303.0000        | (5.275)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 8.00   | Put  | Option on Bond Future | 40,099.0000          | 39,576.0000       | (1.304)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 8.60   | Call | Option on Bond Future | 11,807.0000          | 11,966.0000       | 1.347             | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 8.45   | Call | Option on Bond Future | 6,452.0000           | 6,512.0000        | 0.930             | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 04/10/2006 | R207             | 2006/11/02 | 8.45   | Put  | Option on Bond Future | 12,233.0000          | 11,783.0000       | (3.679)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 8.55   | Put  | Option on Bond Future | 8,271.0000           | 7,883.0000        | (4.691)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 8.00   | Call | Option on Bond Future | 404.0000             | 391.0000          | (3.218)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 8.55   | Call | Option on Bond Future | 9,799.0000           | 9,922.0000        | 1.255             | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 8.50   | Put  | Option on Bond Future | 10,130.0000          | 9,709.0000        | (4.156)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2006/11/02 | 8.50   | Call | Option on Bond Future | 8,013.0000           | 8,103.0000        | 1.123             | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 |        |      | Bond Future           | 8.5170               | 8.5080            | (0.106)           | 0.0000       | 0.0000      | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 7.00   | Put  | Option on Bond Future | 119,361.0000         | 118,711.0000      | (0.545)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 9.00   | Put  | Option on Bond Future | 5,480.0000           | 5,291.0000        | (3.449)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 6.50   | Put  | Option on Bond Future | 163,180.0000         | 162,530.0000      | (0.398)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 7.00   | Call | Option on Bond Future | 92.0000              | 93.0000           | 1.087             | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 8.75   | Call | Option on Bond Future | 27,180.0000          | 27,540.0000       | 1.325             | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 8.25   | Call | Option on Bond Future | 9,870.0000           | 10,025.0000       | 1.570             | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 8.65   | Call | Option on Bond Future | 22,882.0000          | 23,200.0000       | 1.390             | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 7.75   | Put  | Option on Bond Future | 60,112.0000          | 59,498.0000       | (1.021)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 8.65   | Put  | Option on Bond Future | 13,341.0000          | 13,007.0000       | (2.504)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 6.75   | Put  | Option on Bond Future | 140,939.0000         | 140,288.0000      | (0.462)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 7.50   | Put  | Option on Bond Future | 78,646.0000          | 78,009.0000       | (0.810)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 6.75   | Call | Option on Bond Future | 23.0000              | 23.0000           | -                 | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 7.75   | Call | Option on Bond Future | 2,298.0000           | 2,335.0000        | 1.610             | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 6.50   | Call | Option on Bond Future | 5.0000               | 5.0000            | -                 | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 7.50   | Call | Option on Bond Future | 911.0000             | 924.0000          | 1.427             | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 9.00   | Call | Option on Bond Future | 39,482.0000          | 39,944.0000       | 1.170             | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 8.55   | Put  | Option on Bond Future | 16,610.0000          | 16,233.0000       | (2.270)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 7.25   | Put  | Option on Bond Future | 98,527.0000          | 97,880.0000       | (0.657)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 8.25   | Put  | Option on Bond Future | 29,448.0000          | 28,952.0000       | (1.684)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 7.25   | Call | Option on Bond Future | 312.0000             | 316.0000          | 1.282             | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 8.55   | Call | Option on Bond Future | 18,990.0000          | 19,264.0000       | 1.443             | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 8.75   | Put  | Option on Bond Future | 10,554.0000          | 10,264.0000       | (2.748)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 8.50   | Call | Option on Bond Future | 17,202.0000          | 17,455.0000       | 1.471             | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 8.50   | Put  | Option on Bond Future | 18,432.0000          | 18,034.0000       | (2.159)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 8.60   | Put  | Option on Bond Future | 14,913.0000          | 14,558.0000       | (2.380)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 8.60   | Call | Option on Bond Future | 20,884.0000          | 21,180.0000       | 1.417             | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 8.00   | Put  | Option on Bond Future | 43,500.0000          | 42,932.0000       | (1.306)           | 0            | 0           | 0             |
| 04/10/2006 | R207             | 2007/02/01 | 8.00   | Call | Option on Bond Future | 5,066.0000           | 5,148.0000        | 1.619             | 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 |
|---------------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 04/10/2006          | R207             | 2007/02/01 | 8.45   | Call | Option on Bond Future | 15,521.0000          | 15,753.0000       | 1.495             | 0            | 0           | 0             |
| 04/10/2006          | R207             | 2007/02/01 | 8.45   | Put  | Option on Bond Future | 20,380.0000          | 19,962.0000       | (2.051)           | 0            | 0           | 0             |
| 04/10/2006          | R207             | 2007/05/03 |        |      | Bond Future           | 8.5020               | 8.4900            | (0.141)           | 0.0000       | 0.0000      | 0             |
| 04/10/2006          | R207             | 2007/05/03 | 9.00   | Put  | Option on Bond Future | 10,205.0000          | 9,930.0000        | (2.695)           | 0            | 0           | 0             |
| 04/10/2006          | R207             | 2007/05/03 | 8.75   | Put  | Option on Bond Future | 16,103.0000          | 15,731.0000       | (2.310)           | 0            | 0           | 0             |
| 04/10/2006          | R207             | 2007/05/03 | 9.00   | Call | Option on Bond Future | 44,965.0000          | 45,551.0000       | 1.303             | 0            | 0           | 0             |
| 04/10/2006          | R207             | 2007/05/03 | 8.75   | Call | Option on Bond Future | 33,645.0000          | 34,134.0000       | 1.453             | 0            | 0           | 0             |
| 04/10/2006          | R207             | 2007/05/03 | 8.70   | Put  | Option on Bond Future | 17,533.0000          | 17,141.0000       | (2.236)           | 0            | 0           | 0             |
| 04/10/2006          | R207             | 2007/05/03 | 8.70   | Call | Option on Bond Future | 31,575.0000          | 32,044.0000       | 1.485             | 0            | 0           | 0             |
| 04/10/2006          | R207             | 2007/05/03 | 8.80   | Call | Option on Bond Future | 35,782.0000          | 36,291.0000       | 1.423             | 0            | 0           | 0             |
| 04/10/2006          | R207             | 2007/05/03 | 8.80   | Put  | Option on Bond Future | 14,760.0000          | 14,408.0000       | (2.385)           | 0            | 0           | 0             |
| 04/10/2006          | R207             | 2007/05/03 | 8.50   | Put  | Option on Bond Future | 24,157.0000          | 23,683.0000       | (1.962)           | 0            | 0           | 0             |
| 04/10/2006          | R207             | 2007/05/03 | 8.50   | Call | Option on Bond Future | 24,014.0000          | 24,400.0000       | 1.607             | 0            | 0           | 0             |
| 04/10/2006          | R207             | 2007/08/02 |        |      | Bond Future           | 8.4860               | 8.4690            | (0.200)           | 0.0000       | 0.0000      | 0             |
| 04/10/2006          | R207             | 2007/08/02 | 9.00   | Call | Option on Bond Future | 49,067.0000          | 49,888.0000       | 1.673             | 0            | 0           | 0             |
| 04/10/2006          | R207             | 2007/08/02 | 9.00   | Put  | Option on Bond Future | 13,516.0000          | 13,128.0000       | (2.871)           | 0            | 0           | 0             |
| 04/10/2006          | R207             | 2007/08/02 | 8.70   | Call | Option on Bond Future | 36,221.0000          | 36,905.0000       | 1.888             | 0            | 0           | 0             |
| 04/10/2006          | R207             | 2007/08/02 | 8.75   | Call | Option on Bond Future | 38,228.0000          | 38,935.0000       | 1.849             | 0            | 0           | 0             |
| 04/10/2006          | R207             | 2007/08/02 | 8.70   | Put  | Option on Bond Future | 21,186.0000          | 20,660.0000       | (2.483)           | 0            | 0           | 0             |
| 04/10/2006          | R207             | 2007/08/02 | 8.75   | Put  | Option on Bond Future | 19,727.0000          | 19,226.0000       | (2.540)           | 0            | 0           | 0             |
| 04/10/2006          | R207             | 2007/08/02 | 8.80   | Put  | Option on Bond Future | 18,343.0000          | 17,865.0000       | (2.606)           | 0            | 0           | 0             |
| 04/10/2006          | R207             | 2007/08/02 | 8.80   | Call | Option on Bond Future | 40,290.0000          | 41,021.0000       | 1.814             | 0            | 0           | 0             |
| 04/10/2006          | R207             | 2007/08/02 | 8.50   | Put  | Option on Bond Future | 27,790.0000          | 27,168.0000       | (2.238)           | 0            | 0           | 0             |
| 04/10/2006          | R207             | 2007/08/02 | 8.50   | Call | Option on Bond Future | 28,784.0000          | 29,371.0000       | 2.039             | 0            | 0           | 0             |
| 04/10/2006          | TRTI             | 2006/11/02 |        |      | Index Future          | 234.1130             | 233.7720          | (0.146)           | 0.0000       | 0.0000      | 500           |
| <b>Grand Total:</b> |                  |            |        |      |                       |                      |                   |                   |              |             | <b>2,930</b>  |