

Derivatives High/Low Report

High/Low for 11/10/2005

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
11/10/2005	GOVI 2005/11/03			jGovi	225.7560	225.8320	0.034	0.0000	0.0000	463
11/10/2005	GOVI 2005/11/03	228.00	Put	jGovi	26,960.0000	26,176.0000	(2.908)	0	0	0
11/10/2005	GOVI 2005/11/03	228.00	Call	jGovi	4,520.0000	4,496.0000	(0.531)	0	0	0
11/10/2005	GOVI 2006/02/02			jGovi	229.7410	229.8170	0.033	0.0000	0.0000	0
11/10/2005	GOVI 2006/02/02	230.00	Put	jGovi	44,429.0000	43,862.0000	(1.276)	0	0	0
11/10/2005	GOVI 2006/02/02	230.00	Call	jGovi	41,839.0000	42,032.0000	0.461	0	0	0
11/10/2005	GOVI 2006/05/04			jGovi	233.9130	233.9850	0.031	0.0000	0.0000	57
11/10/2005	GOVI 2006/05/04	230.00	Put	jGovi	19,863.0000	19,550.0000	(1.576)	0	0	0
11/10/2005	GOVI 2006/05/04	230.00	Call	jGovi	58,993.0000	59,400.0000	0.690	0	0	0
11/10/2005	GOVI 2006/08/03			jGovi	238.2350	238.2990	0.027	0.0000	0.0000	0
11/10/2005	GOVI 2006/08/03	230.00	Put	jGovi	12,902.0000	12,717.0000	(1.434)	0	0	0
11/10/2005	GOVI 2006/08/03	230.00	Call	jGovi	95,252.0000	95,707.0000	0.478	0	0	0
11/10/2005	GOVI 2006/11/02			jGovi	242.7080	242.7620	0.022	0.0000	0.0000	0
11/10/2005	GOVI 2006/11/02	230.00	Call	jGovi	134,763.0000	135,202.0000	0.326	0	0	0
11/10/2005	GOVI 2006/11/02	230.00	Put	jGovi	7,683.0000	7,582.0000	(1.315)	0	0	0
11/10/2005	J152 2006/02/28			jSwap	7.1070	7.1070	-	0.0000	0.0000	0
11/10/2005	J153 2010/08/31			jSwap	7.8560	7.8370	(0.242)	0.0000	0.0000	0
11/10/2005	J157 2015/09/15			jSwap	8.0960	8.0980	0.025	0.0000	0.0000	0

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11/10/2005	J186	2026/12/21			jSwap	7.7230	7.7230	-	0.0000	0.0000	0
11/10/2005	J194	2008/02/28			jSwap	7.5880	7.5690	(0.250)	0.0000	0.0000	0
11/10/2005	J201	2014/12/22			jSwap	8.0240	8.0240	-	0.0000	0.0000	0
11/10/2005	J203	2017/09/15			jSwap	8.0400	8.0400	-	0.0000	0.0000	0
11/10/2005	J204	2018/12/21			jSwap	8.0060	8.0050	(0.012)	0.0000	0.0000	0
11/10/2005	J207	2020/01/15			jSwap	7.9990	7.9970	(0.025)	0.0000	0.0000	0
11/10/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
11/10/2005	JFRA	2005/11/03			jFra	7.0500	7.0490	(0.014)	0.0000	0.0000	0
11/10/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	18.0000	16.0000	(11.111)	0	0	0
11/10/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	508.0000	509.0000	0.197	0	0	0
11/10/2005	JFRA	2006/02/02			jFra	7.0720	7.0650	(0.099)	0.0000	0.0000	0
11/10/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	333.0000	324.0000	(2.703)	0	0	0
11/10/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	769.0000	777.0000	1.040	0	0	0
11/10/2005	JFRA	2006/05/04			jFra	7.1760	7.1650	(0.153)	0.0000	0.0000	0
11/10/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,169.0000	1,152.0000	(1.454)	0	0	0
11/10/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	738.0000	747.0000	1.220	0	0	0
11/10/2005	JFRA	2006/08/03			jFra	7.3110	7.2910	(0.274)	0.0000	0.0000	0
11/10/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,659.0000	1,628.0000	(1.869)	0	0	0
11/10/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	897.0000	915.0000	2.007	0	0	0
11/10/2005	JFRA	2006/11/02			jFra	7.4690	7.4630	(0.080)	0.0000	0.0000	0
11/10/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,136.0000	2,125.0000	(0.515)	0	0	0
11/10/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	988.0000	992.0000	0.405	0	0	0

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11/10/2005	JFRA	2007/02/01			jFra	7.6330	7.6160	(0.223)	0.0000	0.0000	500
11/10/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,831.0000	1,807.0000	(1.311)	0	0	0
11/10/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,506.0000	1,524.0000	1.195	0	0	0
11/10/2005	JFRA	2007/05/03			jFra	7.8720	7.8610	(0.140)	0.0000	0.0000	0
11/10/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,334.0000	2,317.0000	(0.728)	0	0	0
11/10/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,425.0000	1,434.0000	0.632	0	0	0
11/10/2005	JFRA	2007/08/02			jFra	8.0470	8.0560	0.112	0.0000	0.0000	0
11/10/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,725.0000	2,737.0000	0.440	0	0	0
11/10/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,388.0000	1,378.0000	(0.720)	0	0	0
11/10/2005	JFRA	2007/11/01			jFra	7.9800	7.9220	(0.727)	0.0000	0.0000	0
11/10/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,908.0000	2,818.0000	(3.095)	0	0	0
11/10/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,646.0000	1,708.0000	3.767	0	0	0
11/10/2005	JN02	2005/11/03			jNote	7.4390	7.4310	(0.108)	0.0000	0.0000	0
11/10/2005	JN02	2005/11/03	7.50	Call	Option on jNote	1,788.0000	1,679.0000	(6.096)	0	0	0
11/10/2005	JN02	2005/11/03	7.50	Put	Option on jNote	2,906.0000	2,945.0000	1.342	0	0	0
11/10/2005	JN02	2006/02/02			jNote	7.5590	7.5440	(0.198)	0.0000	0.0000	0
11/10/2005	JN02	2006/02/02	7.25	Put	Option on jNote	3,156.0000	3,231.0000	2.376	0	0	0
11/10/2005	JN02	2006/02/02	7.25	Call	Option on jNote	8,886.0000	8,680.0000	(2.318)	0	0	0
11/10/2005	JN05	2005/11/03			jNote	7.9260	7.9020	(0.303)	0.0000	0.0000	0
11/10/2005	JN05	2005/11/03	8.00	Call	Option on jNote	3,756.0000	3,267.0000	(13.019)	0	0	0
11/10/2005	JN05	2005/11/03	8.00	Put	Option on jNote	6,807.0000	7,310.0000	7.389	0	0	0
11/10/2005	JN05	2006/02/02			jNote	8.0040	7.9800	(0.300)	0.0000	0.0000	0
11/10/2005	JN05	2006/02/02	7.75	Put	Option on jNote	7,061.0000	7,377.0000	4.475	0	0	0
11/10/2005	JN05	2006/02/02	7.75	Call	Option on jNote	17,504.0000	16,839.0000	(3.799)	0	0	0
11/10/2005	JN10	2005/11/03			jNote	8.0860	8.0810	(0.062)	0.0000	0.0000	0
11/10/2005	JN10	2005/11/03	8.00	Call	Option on jNote	11,287.0000	10,918.0000	(3.269)	0	0	0
11/10/2005	JN10	2005/11/03	8.00	Put	Option on jNote	5,397.0000	5,368.0000	(0.537)	0	0	0

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11/10/2005	JN10	2006/02/02			jNote	8.1220	8.1160	(0.074)	0.0000	0.0000	0
11/10/2005	JN10	2006/02/02	8.00	Call	Option on jNote	22,415.0000	22,109.0000	(1.365)	0	0	0
11/10/2005	JN10	2006/02/02	8.00	Put	Option on jNote	14,081.0000	14,182.0000	0.717	0	0	0
11/10/2005	JROD	2005/10/31			jRod	6.6900	6.6880	(0.030)	0.0000	0.0000	0
11/10/2005	JROD	2005/11/30			jRod	6.7790	6.7750	(0.059)	0.0000	0.0000	0
11/10/2005	JROD	2005/12/30			jRod	6.8870	6.8830	(0.058)	0.0000	0.0000	0
11/10/2005	JROD	2006/01/31			jRod	6.8690	6.8670	(0.029)	0.0000	0.0000	0
11/10/2005	JROD	2006/02/28			jRod	6.9310	6.9290	(0.029)	0.0000	0.0000	0
11/10/2005	JROD	2006/03/31			jRod	7.0050	7.0030	(0.029)	0.0000	0.0000	0
11/10/2005	JROD	2006/04/28			jRod	6.9630	6.9610	(0.029)	0.0000	0.0000	0
11/10/2005	JROD	2006/05/31			jRod	7.0270	7.0260	(0.014)	0.0000	0.0000	0
11/10/2005	JROD	2006/06/30			jRod	7.0890	7.0890	-	0.0000	0.0000	0
11/10/2005	JROD	2006/07/31			jRod	7.0480	7.0500	0.028	0.0000	0.0000	0
11/10/2005	JROD	2006/08/31			jRod	7.1060	7.1080	0.028	0.0000	0.0000	0
11/10/2005	R152	2005/11/03			Bond Future	7.1310	7.1270	(0.056)	0.0000	0.0000	0
11/10/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,190.0000	1,178.0000	(1.008)	0	0	0
11/10/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
11/10/2005	R153	2005/11/03			Bond Future	7.8840	7.8630	(0.266)	0.0000	0.0000	249
11/10/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	3,968.0000	3,514.0000	(11.442)	0	0	0
11/10/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	9,091.0000	9,569.0000	5.258	0	0	0
11/10/2005	R153	2005/11/03	7.50	Call	Option on Bond Future	792.0000	843.0000	6.439	0	0	0
11/10/2005	R153	2005/11/03	7.50	Put	Option on Bond Future	17,954.0000	17,075.0000	(4.896)	0	0	0

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11/10/2005	R153	2005/11/03	8.75	Call	Option on Bond Future	37,694.0000	38,597.0000	2.396	0	0	0
11/10/2005	R153	2005/11/03	7.25	Put	Option on Bond Future	28,595.0000	27,669.0000	(3.238)	0	0	0
11/10/2005	R153	2005/11/03	7.25	Call	Option on Bond Future	92.0000	97.0000	5.435	0	0	0
11/10/2005	R153	2005/11/03	7.00	Put	Option on Bond Future	39,982.0000	39,051.0000	(2.329)	0	0	0
11/10/2005	R153	2005/11/03	7.00	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
11/10/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	48,186.0000	49,109.0000	1.915	0	0	0
11/10/2005	R153	2005/11/03	8.75	Put	Option on Bond Future	105.0000	78.0000	(25.714)	0	0	0
11/10/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	25.0000	17.0000	(32.000)	0	0	5
11/10/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	406.0000	321.0000	(20.936)	0	0	0
11/10/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	27,300.0000	28,145.0000	3.095	0	0	0
11/10/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	9,357.0000	8,642.0000	(7.641)	0	0	0
11/10/2005	R153	2005/11/03	9.25	Call	Option on Bond Future	58,616.0000	59,544.0000	1.583	0	0	0
11/10/2005	R153	2005/11/03	9.25	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
11/10/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	3,403.0000	3,619.0000	6.347	0	0	0
11/10/2005	R153	2005/11/03	8.25	Call	Option on Bond Future	17,452.0000	18,163.0000	4.074	0	0	0
11/10/2005	R153	2005/11/03	8.25	Put	Option on Bond Future	1,380.0000	1,160.0000	(15.942)	0	0	5
11/10/2005	R153	2006/02/02			Bond Future	7.9400	7.9180	(0.277)	0.0000	0.0000	0
11/10/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	12,593.0000	12,108.0000	(3.851)	0	0	0
11/10/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	15,112.0000	15,551.0000	2.905	0	0	0
11/10/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	46,534.0000	47,292.0000	1.629	0	0	0
11/10/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	32,159.0000	31,361.0000	(2.481)	0	0	0
11/10/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	37,774.0000	38,476.0000	1.858	0	0	0
11/10/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	4,339.0000	4,116.0000	(5.139)	0	0	0
11/10/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	3,022.0000	2,855.0000	(5.526)	0	0	0
11/10/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	6,226.0000	5,932.0000	(4.722)	0	0	0
11/10/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	29,471.0000	30,101.0000	2.138	0	0	0
11/10/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	8,895.0000	8,513.0000	(4.295)	0	0	0
11/10/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	21,835.0000	22,378.0000	2.487	0	0	0
11/10/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,110.0000	1,171.0000	5.495	0	0	0
11/10/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	41,467.0000	40,602.0000	(2.086)	0	0	0
11/10/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	51,737.0000	50,835.0000	(1.743)	0	0	0
11/10/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	356.0000	379.0000	6.461	0	0	0
11/10/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	2,703.0000	2,830.0000	4.698	0	0	0
11/10/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	17,570.0000	16,973.0000	(3.398)	0	0	2
11/10/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	24,136.0000	23,430.0000	(2.925)	0	0	0

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11/10/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	5,458.0000	5,677.0000	4.012	0	0	0
11/10/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	9,550.0000	9,878.0000	3.435	0	0	0
11/10/2005	R153	2006/05/04			Bond Future	7.9800	7.9570	(0.288)	0.0000	0.0000	0
11/10/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	16,045.0000	16,484.0000	2.736	0	0	0
11/10/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	15,248.0000	14,769.0000	(3.141)	0	0	0
11/10/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	42,816.0000	43,579.0000	1.782	0	0	0
11/10/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	3,025.0000	2,871.0000	(5.091)	0	0	0
11/10/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	51,095.0000	51,910.0000	1.595	0	0	0
11/10/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	1,814.0000	1,711.0000	(5.678)	0	0	0
11/10/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	1,993.0000	2,076.0000	4.165	0	0	0
11/10/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	4,825.0000	4,606.0000	(4.539)	0	0	0
11/10/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	35,022.0000	35,720.0000	1.993	0	0	0
11/10/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	27,873.0000	28,493.0000	2.224	0	0	0
11/10/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	27,290.0000	26,634.0000	(2.404)	0	0	0
11/10/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	11,529.0000	11,876.0000	3.010	0	0	0
11/10/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	20,744.0000	20,173.0000	(2.753)	0	0	0
11/10/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	21,511.0000	22,043.0000	2.473	0	0	0
11/10/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	10,809.0000	10,423.0000	(3.571)	0	0	0
11/10/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	7,372.0000	7,074.0000	(4.042)	0	0	0
11/10/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	5,257.0000	5,444.0000	3.557	0	0	0
11/10/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	43,220.0000	42,430.0000	(1.828)	0	0	0
11/10/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	3,317.0000	3,445.0000	3.859	0	0	0
11/10/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	52,349.0000	51,513.0000	(1.597)	0	0	0
11/10/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	7,956.0000	8,217.0000	3.281	0	0	0
11/10/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	34,820.0000	34,091.0000	(2.094)	0	0	0
11/10/2005	R153	2006/08/03			Bond Future	8.0140	7.9900	(0.299)	0.0000	0.0000	0
11/10/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	18,214.0000	17,737.0000	(2.619)	0	0	0
11/10/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	17,686.0000	18,114.0000	2.420	0	0	0
11/10/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	4,992.0000	5,155.0000	3.265	0	0	0
11/10/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	43,997.0000	43,255.0000	(1.686)	0	0	0
11/10/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	7,162.0000	7,381.0000	3.058	0	0	0
11/10/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	36,399.0000	35,713.0000	(1.885)	0	0	0
11/10/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	9,962.0000	10,245.0000	2.841	0	0	0
11/10/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	5,126.0000	4,926.0000	(3.902)	0	0	0

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11/10/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	41,535.0000	42,240.0000	1.697	0	0	0
11/10/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	7,331.0000	7,071.0000	(3.547)	0	0	0
11/10/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	34,647.0000	35,291.0000	1.859	0	0	0
11/10/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	10,196.0000	9,868.0000	(3.217)	0	0	0
11/10/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	29,531.0000	28,909.0000	(2.106)	0	0	0
11/10/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	13,458.0000	13,811.0000	2.623	0	0	0
11/10/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	23,457.0000	22,906.0000	(2.349)	0	0	0
11/10/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	13,803.0000	13,402.0000	(2.905)	0	0	0
11/10/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	28,325.0000	28,902.0000	2.037	0	0	0
11/10/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	22,651.0000	23,155.0000	2.225	0	0	0
11/10/2005	R157	2005/11/03			Bond Future	8.0990	8.0980	(0.012)	0.0000	0.0000	13
11/10/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	7,697.0000	7,500.0000	(2.559)	0	0	0
11/10/2005	R157	2005/11/03	6.75	Put	Option on Bond Future	118,250.0000	118,167.0000	(0.070)	0	0	0
11/10/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	15,929.0000	15,650.0000	(1.752)	0	0	0
11/10/2005	R157	2005/11/03	7.25	Call	Option on Bond Future	16.0000	13.0000	(18.750)	0	0	0
11/10/2005	R157	2005/11/03	9.25	Put	Option on Bond Future	29.0000	23.0000	(20.690)	0	0	0
11/10/2005	R157	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2005	R157	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2005	R157	2005/11/03	7.00	Put	Option on Bond Future	95,315.0000	95,232.0000	(0.087)	0	0	0
11/10/2005	R157	2005/11/03	7.25	Put	Option on Bond Future	72,872.0000	72,786.0000	(0.118)	0	0	0
11/10/2005	R157	2005/11/03	8.75	Call	Option on Bond Future	53,166.0000	53,177.0000	0.021	0	0	0
11/10/2005	R157	2005/11/03	8.75	Put	Option on Bond Future	680.0000	608.0000	(10.588)	0	0	0
11/10/2005	R157	2005/11/03	9.00	Call	Option on Bond Future	72,084.0000	72,140.0000	0.078	0	0	0
11/10/2005	R157	2005/11/03	8.50	Put	Option on Bond Future	2,301.0000	2,144.0000	(6.823)	0	0	0
11/10/2005	R157	2005/11/03	8.50	Call	Option on Bond Future	34,965.0000	34,890.0000	(0.215)	0	0	0
11/10/2005	R157	2005/11/03	7.75	Put	Option on Bond Future	31,341.0000	31,141.0000	(0.638)	0	0	0
11/10/2005	R157	2005/11/03	7.50	Call	Option on Bond Future	282.0000	250.0000	(11.348)	0	0	0
11/10/2005	R157	2005/11/03	7.50	Put	Option on Bond Future	51,145.0000	51,031.0000	(0.223)	0	0	0
11/10/2005	R157	2005/11/03	7.75	Call	Option on Bond Future	2,015.0000	1,898.0000	(5.806)	0	0	0
11/10/2005	R157	2005/11/03	8.25	Call	Option on Bond Future	19,070.0000	18,898.0000	(0.902)	0	0	0
11/10/2005	R157	2005/11/03	8.25	Put	Option on Bond Future	6,643.0000	6,388.0000	(3.839)	0	0	0
11/10/2005	R157	2005/11/03	9.00	Put	Option on Bond Future	180.0000	153.0000	(15.000)	0	0	0
11/10/2005	R157	2005/11/03	9.25	Call	Option on Bond Future	90,957.0000	91,034.0000	0.085	0	0	0
11/10/2005	R157	2006/02/02			Bond Future	8.1410	8.1410	-	0.0000	0.0000	1

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
11/10/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	1,020.0000	997.0000	(2.255)	0	0	0
11/10/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	119,421.0000	119,410.0000	(0.009)	0	0	0
11/10/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	383.0000	372.0000	(2.872)	0	0	0
11/10/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	22,741.0000	22,624.0000	(0.514)	19,200	19,200	250
11/10/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	31,509.0000	31,393.0000	(0.368)	27,600	27,600	250
11/10/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	97,649.0000	97,627.0000	(0.023)	0	0	0
11/10/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	77,473.0000	77,429.0000	(0.057)	0	0	0
11/10/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	2,796.0000	2,751.0000	(1.609)	0	0	0
11/10/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	74,814.0000	74,725.0000	(0.119)	0	0	0
11/10/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	7,765.0000	7,677.0000	(1.133)	0	0	0
11/10/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	11,168.0000	11,067.0000	(0.904)	0	0	0
11/10/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	44,175.0000	44,080.0000	(0.215)	0	0	0
11/10/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	90,438.0000	90,370.0000	(0.075)	0	0	0
11/10/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	4,733.0000	4,666.0000	(1.416)	0	0	0
11/10/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	12,073.0000	11,978.0000	(0.787)	0	0	0
11/10/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	31,898.0000	31,788.0000	(0.345)	0	0	0
11/10/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	6,262.0000	6,191.0000	(1.134)	0	0	0
11/10/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	20,439.0000	20,329.0000	(0.538)	0	0	0
11/10/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	59,434.0000	59,363.0000	(0.119)	0	0	0
11/10/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	15,982.0000	15,870.0000	(0.701)	0	0	0
11/10/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	44,572.0000	44,460.0000	(0.251)	0	0	0
11/10/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	59,182.0000	59,080.0000	(0.172)	0	0	0
11/10/2005	R157	2006/05/04			Bond Future	8.1740	8.1740	-	0.0000	0.0000	0
11/10/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	66,230.0000	66,169.0000	(0.092)	0	0	0
11/10/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	100,880.0000	100,846.0000	(0.034)	0	0	0
11/10/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	3,782.0000	3,749.0000	(0.873)	0	0	0
11/10/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	38,535.0000	38,449.0000	(0.223)	0	0	0
11/10/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	82,107.0000	82,061.0000	(0.056)	0	0	0
11/10/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	6,459.0000	6,414.0000	(0.697)	0	0	0
11/10/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	32,558.0000	32,472.0000	(0.264)	0	0	0
11/10/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	11,605.0000	11,544.0000	(0.526)	0	0	0
11/10/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	19,720.0000	19,638.0000	(0.416)	0	0	115
11/10/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	64,133.0000	64,051.0000	(0.128)	0	0	0
11/10/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	18,712.0000	18,639.0000	(0.390)	0	0	0
11/10/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	27,778.0000	27,696.0000	(0.295)	0	0	0

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11/10/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	52,731.0000	52,658.0000	(0.138)	0	0	0
11/10/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	41,600.0000	41,518.0000	(0.197)	0	0	0
11/10/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	25,365.0000	25,280.0000	(0.335)	0	0	0
11/10/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	50,751.0000	50,665.0000	(0.169)	0	0	0
11/10/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	11,967.0000	11,897.0000	(0.585)	0	0	0
11/10/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	93,325.0000	93,255.0000	(0.075)	0	0	0
11/10/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	78,431.0000	78,354.0000	(0.098)	0	0	0
11/10/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	15,363.0000	15,286.0000	(0.501)	0	0	0
11/10/2005	R157	2006/08/03			Bond Future	8.2000	8.2010	0.012	0.0000	0.0000	0
11/10/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	31,740.0000	31,719.0000	(0.066)	0	0	0
11/10/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	35,582.0000	35,485.0000	(0.273)	0	0	0
11/10/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	26,664.0000	26,574.0000	(0.338)	0	0	0
11/10/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	54,594.0000	54,591.0000	(0.005)	0	0	0
11/10/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	19,327.0000	19,247.0000	(0.414)	0	0	0
11/10/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	42,186.0000	42,173.0000	(0.031)	0	0	0
11/10/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	46,046.0000	45,944.0000	(0.222)	0	0	0
11/10/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	23,213.0000	23,188.0000	(0.108)	0	0	0
11/10/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	16,479.0000	16,453.0000	(0.158)	0	0	0
11/10/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	7,557.0000	7,535.0000	(0.291)	0	0	0
11/10/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	68,919.0000	68,928.0000	0.013	0	0	0
11/10/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	85,201.0000	85,101.0000	(0.117)	0	0	0
11/10/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	71,066.0000	70,963.0000	(0.145)	0	0	0
11/10/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	11,340.0000	11,315.0000	(0.220)	0	0	0
11/10/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	13,516.0000	13,448.0000	(0.503)	0	0	0
11/10/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	57,937.0000	57,833.0000	(0.180)	0	0	0
11/10/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	9,097.0000	9,042.0000	(0.605)	0	0	0
11/10/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	85,036.0000	85,058.0000	0.026	0	0	0
11/10/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	102,762.0000	102,797.0000	0.034	0	0	0
11/10/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	5,879.0000	5,837.0000	(0.714)	0	0	0
11/10/2005	R186	2005/11/03			Bond Future	7.7860	7.7860	-	0.0000	0.0000	0
11/10/2005	R186	2005/11/03	7.00	Put	Option on Bond Future	104,003.0000	103,996.0000	(0.007)	0	0	0
11/10/2005	R186	2005/11/03	8.25	Call	Option on Bond Future	58,009.0000	57,846.0000	(0.281)	0	0	0
11/10/2005	R186	2005/11/03	8.75	Put	Option on Bond Future	91.0000	76.0000	(16.484)	0	0	0
11/10/2005	R186	2005/11/03	8.75	Call	Option on Bond Future	112,001.0000	111,986.0000	(0.013)	0	0	0

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11/10/2005	R186	2005/11/03	8.50	Put	Option on Bond Future	555.0000	490.0000	(11.712)	0	0	0
11/10/2005	R186	2005/11/03	8.50	Call	Option on Bond Future	84,952.0000	84,887.0000	(0.077)	0	0	0
11/10/2005	R186	2005/11/03	7.75	Call	Option on Bond Future	14,393.0000	14,046.0000	(2.411)	0	0	0
11/10/2005	R186	2005/11/03	7.50	Put	Option on Bond Future	40,382.0000	40,161.0000	(0.547)	0	0	0
11/10/2005	R186	2005/11/03	7.00	Call	Option on Bond Future	33.0000	27.0000	(18.182)	0	0	0
11/10/2005	R186	2005/11/03	7.75	Put	Option on Bond Future	18,890.0000	18,544.0000	(1.832)	0	0	0
11/10/2005	R186	2005/11/03	8.25	Put	Option on Bond Future	2,153.0000	1,990.0000	(7.571)	0	0	0
11/10/2005	R186	2005/11/03	8.00	Call	Option on Bond Future	33,306.0000	33,009.0000	(0.892)	0	0	0
11/10/2005	R186	2005/11/03	8.00	Put	Option on Bond Future	7,065.0000	6,768.0000	(4.204)	0	0	0
11/10/2005	R186	2005/11/03	9.00	Call	Option on Bond Future	138,450.0000	138,448.0000	(0.001)	0	0	0
11/10/2005	R186	2005/11/03	7.50	Call	Option on Bond Future	3,973.0000	3,752.0000	(5.563)	0	0	0
11/10/2005	R186	2005/11/03	9.00	Put	Option on Bond Future	11.0000	8.0000	(27.273)	0	0	0
11/10/2005	R186	2005/11/03	6.75	Put	Option on Bond Future	139,734.0000	139,734.0000	-	0	0	0
11/10/2005	R186	2005/11/03	6.50	Put	Option on Bond Future	176,902.0000	176,902.0000	-	0	0	0
11/10/2005	R186	2005/11/03	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
11/10/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	582.0000	517.0000	(11.168)	0	0	0
11/10/2005	R186	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	70,129.0000	70,065.0000	(0.091)	0	0	0
11/10/2005	R186	2006/02/02			Bond Future	7.8020	7.8020	-	0.0000	0.0000	0
11/10/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	82,014.0000	81,901.0000	(0.138)	0	0	0
11/10/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	41,425.0000	41,260.0000	(0.398)	0	0	0
11/10/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	34,977.0000	34,811.0000	(0.475)	0	0	0
11/10/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	72,758.0000	72,605.0000	(0.210)	0	0	0
11/10/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	140,048.0000	139,976.0000	(0.051)	0	0	0
11/10/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	457.0000	443.0000	(3.063)	0	0	0
11/10/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	7,651.0000	7,549.0000	(1.333)	0	0	0
11/10/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	4,346.0000	4,273.0000	(1.680)	0	0	0
11/10/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	10,936.0000	10,823.0000	(1.033)	0	0	0
11/10/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	116,955.0000	116,853.0000	(0.087)	0	0	0
11/10/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	110,020.0000	109,948.0000	(0.065)	0	0	0
11/10/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	94,788.0000	94,655.0000	(0.140)	0	0	0
11/10/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	4,758.0000	4,686.0000	(1.513)	0	0	0
11/10/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	19,209.0000	19,056.0000	(0.797)	0	0	0
11/10/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	142,506.0000	142,468.0000	(0.027)	0	0	0
11/10/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	12,854.0000	12,721.0000	(1.035)	0	0	0

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11/10/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	178,112.0000	178,098.0000	(0.008)	0	0	0
11/10/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,738.0000	1,701.0000	(2.129)	0	0	0
11/10/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	20,926.0000	20,779.0000	(0.702)	0	0	0
11/10/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	59,085.0000	58,937.0000	(0.250)	0	0	0
11/10/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	28,438.0000	28,272.0000	(0.584)	0	0	0
11/10/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	52,542.0000	52,376.0000	(0.316)	0	0	0
11/10/2005	R186	2006/05/04			Bond Future	7.8140	7.8140	-	0.0000	0.0000	0
11/10/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	42,937.0000	42,824.0000	(0.263)	0	0	0
11/10/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	50,817.0000	50,704.0000	(0.222)	0	0	0
11/10/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	139,633.0000	139,581.0000	(0.037)	0	0	0
11/10/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	118,861.0000	118,781.0000	(0.067)	0	0	0
11/10/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	148,940.0000	148,879.0000	(0.041)	0	0	0
11/10/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	20,242.0000	20,145.0000	(0.479)	0	0	0
11/10/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	58,340.0000	58,230.0000	(0.189)	0	0	0
11/10/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	7,676.0000	7,615.0000	(0.795)	0	0	0
11/10/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	4,305.0000	4,261.0000	(1.022)	0	0	0
11/10/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	6,166.0000	6,114.0000	(0.843)	0	0	0
11/10/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	182,171.0000	182,128.0000	(0.024)	0	0	0
11/10/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	92,321.0000	92,224.0000	(0.105)	0	0	0
11/10/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	35,857.0000	35,747.0000	(0.307)	0	0	0
11/10/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	12,840.0000	12,760.0000	(0.623)	0	0	0
11/10/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	69,604.0000	69,495.0000	(0.157)	0	0	0
11/10/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	10,130.0000	10,061.0000	(0.681)	0	0	0
11/10/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	30,220.0000	30,111.0000	(0.361)	0	0	0
11/10/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	16,024.0000	15,938.0000	(0.537)	0	0	0
11/10/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	117,333.0000	117,265.0000	(0.058)	0	0	0
11/10/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	24,415.0000	24,315.0000	(0.410)	0	0	0
11/10/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	76,170.0000	76,069.0000	(0.133)	0	0	0
11/10/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	96,004.0000	95,918.0000	(0.090)	0	0	0
11/10/2005	R186	2006/08/03			Bond Future	7.8220	7.8230	0.013	0.0000	0.0000	0
11/10/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	20,041.0000	19,935.0000	(0.529)	0	0	0
11/10/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	39,197.0000	39,055.0000	(0.362)	0	0	0
11/10/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	101,115.0000	101,111.0000	(0.004)	0	0	0
11/10/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	126,309.0000	126,324.0000	0.012	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
11/10/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	79,297.0000	79,276.0000	(0.026)	0	0	0
11/10/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	28,545.0000	28,419.0000	(0.441)	0	0	0
11/10/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	83,909.0000	83,742.0000	(0.199)	0	0	0
11/10/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	11,378.0000	11,341.0000	(0.325)	0	0	0
11/10/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	60,849.0000	60,815.0000	(0.056)	0	0	0
11/10/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	102,453.0000	102,286.0000	(0.163)	0	0	0
11/10/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	154,772.0000	154,808.0000	0.023	0	0	0
11/10/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	7,564.0000	7,533.0000	(0.410)	0	0	0
11/10/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	52,046.0000	51,891.0000	(0.298)	0	0	0
11/10/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	33,444.0000	33,399.0000	(0.135)	0	0	0
11/10/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	143,110.0000	142,952.0000	(0.110)	0	0	0
11/10/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	122,306.0000	122,143.0000	(0.133)	0	0	0
11/10/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	23,924.0000	23,879.0000	(0.188)	0	0	0
11/10/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	16,703.0000	16,660.0000	(0.257)	0	0	0
11/10/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	13,526.0000	13,441.0000	(0.628)	0	0	0
11/10/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	164,516.0000	164,364.0000	(0.092)	0	0	0
11/10/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	45,644.0000	45,602.0000	(0.092)	0	0	0
11/10/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	67,013.0000	66,850.0000	(0.243)	0	0	0
11/10/2005	R194	2005/11/03			Bond Future	7.6240	7.6030	(0.275)	0.0000	0.0000	0
11/10/2005	R194	2005/11/03	7.75	Call	Option on Bond Future	4,453.0000	4,695.0000	5.435	0	0	0
11/10/2005	R194	2005/11/03	9.00	Call	Option on Bond Future	29,053.0000	29,505.0000	1.556	0	0	0
11/10/2005	R194	2005/11/03	7.75	Put	Option on Bond Future	1,749.0000	1,539.0000	(12.007)	0	0	0
11/10/2005	R194	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2005	R194	2005/11/03	8.75	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
11/10/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	1,615.0000	1,724.0000	6.749	0	0	0
11/10/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	4,285.0000	3,943.0000	(7.981)	0	0	0
11/10/2005	R194	2005/11/03	8.75	Call	Option on Bond Future	23,855.0000	24,306.0000	1.891	0	0	0
11/10/2005	R194	2005/11/03	8.25	Call	Option on Bond Future	13,514.0000	13,929.0000	3.071	0	0	0
11/10/2005	R194	2005/11/03	8.50	Call	Option on Bond Future	18,646.0000	19,089.0000	2.376	0	0	0
11/10/2005	R194	2005/11/03	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
11/10/2005	R194	2005/11/03	6.50	Put	Option on Bond Future	24,523.0000	24,072.0000	(1.839)	0	0	0
11/10/2005	R194	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2005	R194	2005/11/03	6.25	Put	Option on Bond Future	30,077.0000	29,626.0000	(1.499)	0	0	0
11/10/2005	R194	2005/11/03	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2005	R194	2005/11/03	6.75	Put	Option on Bond Future	19,007.0000	18,555.0000	(2.378)	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
11/10/2005	R194	2005/11/03	8.50	Put	Option on Bond Future	29.0000	21.0000	(27.586)	0	0	0
11/10/2005	R194	2005/11/03	7.00	Call	Option on Bond Future	27.0000	29.0000	7.407	0	0	0
11/10/2005	R194	2005/11/03	7.25	Call	Option on Bond Future	327.0000	351.0000	7.339	0	0	0
11/10/2005	R194	2005/11/03	8.25	Put	Option on Bond Future	167.0000	130.0000	(22.156)	0	0	0
11/10/2005	R194	2005/11/03	8.00	Put	Option on Bond Future	588.0000	490.0000	(16.667)	0	0	0
11/10/2005	R194	2005/11/03	8.00	Call	Option on Bond Future	8,631.0000	8,984.0000	4.090	0	0	0
11/10/2005	R194	2005/11/03	7.25	Put	Option on Bond Future	8,406.0000	7,979.0000	(5.080)	0	0	0
11/10/2005	R194	2005/11/03	7.00	Put	Option on Bond Future	13,552.0000	13,102.0000	(3.321)	0	0	0
11/10/2005	R194	2006/02/02			Bond Future	7.6970	7.6730	(0.312)	0.0000	0.0000	0
11/10/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	28,331.0000	27,870.0000	(1.627)	0	0	0
11/10/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,224.0000	2,330.0000	4.766	0	0	0
11/10/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	7.0000	8.0000	14.286	0	0	0
11/10/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	1,780.0000	1,676.0000	(5.843)	0	0	0
11/10/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	10,869.0000	10,513.0000	(3.275)	0	0	0
11/10/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	63.0000	69.0000	9.524	0	0	0
11/10/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	23,423.0000	22,967.0000	(1.947)	0	0	0
11/10/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	14,457.0000	14,051.0000	(2.808)	0	0	0
11/10/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	18,727.0000	18,288.0000	(2.344)	0	0	0
11/10/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	9,864.0000	10,136.0000	2.758	0	0	0
11/10/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	7,947.0000	7,648.0000	(3.762)	0	0	0
11/10/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	6,728.0000	6,948.0000	3.270	0	0	0
11/10/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	4,149.0000	4,312.0000	3.929	0	0	0
11/10/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	5,709.0000	5,467.0000	(4.239)	0	0	0
11/10/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	937.0000	993.0000	5.977	0	0	0
11/10/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	302.0000	324.0000	7.285	0	0	0
11/10/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	4,057.0000	3,867.0000	(4.683)	0	0	0
11/10/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	17,078.0000	17,436.0000	2.096	0	0	0
11/10/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	13,436.0000	13,752.0000	2.352	0	0	0
11/10/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	2,869.0000	2,723.0000	(5.089)	0	0	0
11/10/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	583.0000	539.0000	(7.547)	0	0	0
11/10/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	25,260.0000	25,678.0000	1.655	0	0	0
11/10/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	21,049.0000	21,441.0000	1.862	0	0	0
11/10/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	1,047.0000	978.0000	(6.590)	0	0	0
11/10/2005	R194	2006/05/04			Bond Future	7.7430	7.7170	(0.336)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/10/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	7,269.0000	7,034.0000	(3.233)	0	0	0
11/10/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	22,219.0000	22,600.0000	1.715	0	0	0
11/10/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	7,388.0000	7,596.0000	2.815	0	0	0
11/10/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	1,104.0000	1,043.0000	(5.525)	0	0	0
11/10/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	18,690.0000	19,046.0000	1.905	0	0	0
11/10/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,685.0000	2,782.0000	3.613	0	0	0
11/10/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	18,875.0000	18,501.0000	(1.981)	0	0	0
11/10/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	22,592.0000	22,197.0000	(1.748)	0	0	0
11/10/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	1,138.0000	1,185.0000	4.130	0	0	0
11/10/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	26,537.0000	26,125.0000	(1.553)	0	0	0
11/10/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	15,439.0000	15,093.0000	(2.241)	0	0	0
11/10/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	1,729.0000	1,642.0000	(5.032)	0	0	0
11/10/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	697.0000	728.0000	4.448	0	0	0
11/10/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,895.0000	4,025.0000	3.338	0	0	0
11/10/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,783.0000	1,852.0000	3.870	0	0	0
11/10/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	5,454.0000	5,622.0000	3.080	0	0	0
11/10/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	3,795.0000	3,641.0000	(4.058)	0	0	0
11/10/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	15,392.0000	15,717.0000	2.111	0	0	0
11/10/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	12,335.0000	12,022.0000	(2.537)	0	0	0
11/10/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	12,381.0000	12,669.0000	2.326	0	0	0
11/10/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	2,608.0000	2,490.0000	(4.525)	0	0	0
11/10/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	5,337.0000	5,144.0000	(3.616)	0	0	0
11/10/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	9,603.0000	9,328.0000	(2.864)	0	0	0
11/10/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	9,701.0000	9,951.0000	2.577	0	0	0
11/10/2005	R194	2006/08/03			Bond Future	7.7760	7.7480	(0.360)	0.0000	0.0000	0
11/10/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	12,388.0000	12,108.0000	(2.260)	0	0	0
11/10/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	14,974.0000	14,667.0000	(2.050)	0	0	0
11/10/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	4,574.0000	4,708.0000	2.930	0	0	0
11/10/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,418.0000	3,525.0000	3.130	0	0	0
11/10/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	5,982.0000	6,145.0000	2.725	0	0	0
11/10/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,493.0000	2,576.0000	3.329	0	0	0
11/10/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	17,809.0000	17,478.0000	(1.859)	0	0	0
11/10/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	10,072.0000	9,821.0000	(2.492)	0	0	0
11/10/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	19,774.0000	20,107.0000	1.684	0	0	0
11/10/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	6,290.0000	6,101.0000	(3.005)	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
11/10/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,898.0000	1,818.0000	(4.215)	0	0	0
11/10/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	2,651.0000	2,547.0000	(3.923)	0	0	0
11/10/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	16,910.0000	17,220.0000	1.833	0	0	0
11/10/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	3,616.0000	3,486.0000	(3.595)	0	0	0
11/10/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	14,240.0000	14,524.0000	1.994	0	0	0
11/10/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	9,593.0000	9,818.0000	2.345	0	0	0
11/10/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	11,794.0000	12,049.0000	2.162	0	0	0
11/10/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	4,821.0000	4,663.0000	(3.277)	0	0	0
11/10/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	8,038.0000	7,818.0000	(2.737)	0	0	0
11/10/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	7,654.0000	7,848.0000	2.535	0	0	0
11/10/2005	R201	2005/11/03			Bond Future	8.0870	8.0870	-	0.0000	0.0000	0
11/10/2005	R201	2005/11/03	7.75	Put	Option on Bond Future	23,946.0000	23,845.0000	(0.422)	0	0	0
11/10/2005	R201	2005/11/03	8.50	Call	Option on Bond Future	28,156.0000	28,050.0000	(0.376)	0	0	0
11/10/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	6,210.0000	6,031.0000	(2.882)	0	0	0
11/10/2005	R201	2005/11/03	8.75	Call	Option on Bond Future	42,656.0000	42,608.0000	(0.113)	0	0	0
11/10/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	11,918.0000	11,740.0000	(1.494)	0	0	0
11/10/2005	R201	2005/11/03	7.75	Call	Option on Bond Future	1,606.0000	1,505.0000	(6.289)	0	0	0
11/10/2005	R201	2005/11/03	8.50	Put	Option on Bond Future	1,601.0000	1,495.0000	(6.621)	0	0	0
11/10/2005	R201	2005/11/03	7.50	Put	Option on Bond Future	39,530.0000	39,504.0000	(0.066)	0	0	0
11/10/2005	R201	2005/11/03	7.25	Call	Option on Bond Future	12.0000	9.0000	(25.000)	0	0	0
11/10/2005	R201	2005/11/03	7.25	Put	Option on Bond Future	56,651.0000	56,649.0000	(0.004)	0	0	0
11/10/2005	R201	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2005	R201	2005/11/03	6.75	Put	Option on Bond Future	92,376.0000	92,376.0000	-	0	0	0
11/10/2005	R201	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2005	R201	2005/11/03	7.00	Put	Option on Bond Future	74,324.0000	74,324.0000	-	0	0	0
11/10/2005	R201	2005/11/03	8.75	Put	Option on Bond Future	453.0000	406.0000	(10.375)	0	0	0
11/10/2005	R201	2005/11/03	7.50	Call	Option on Bond Future	216.0000	190.0000	(12.037)	0	0	0
11/10/2005	R201	2005/11/03	8.25	Put	Option on Bond Future	4,816.0000	4,644.0000	(3.571)	0	0	0
11/10/2005	R201	2005/11/03	9.25	Call	Option on Bond Future	72,581.0000	72,578.0000	(0.004)	0	0	0
11/10/2005	R201	2005/11/03	8.25	Call	Option on Bond Future	15,404.0000	15,231.0000	(1.123)	0	0	0
11/10/2005	R201	2005/11/03	9.25	Put	Option on Bond Future	17.0000	13.0000	(23.529)	0	0	0
11/10/2005	R201	2005/11/03	9.00	Put	Option on Bond Future	113.0000	97.0000	(14.159)	0	0	0
11/10/2005	R201	2005/11/03	9.00	Call	Option on Bond Future	57,650.0000	57,633.0000	(0.029)	0	0	0
11/10/2005	R201	2006/02/02			Bond Future	8.1250	8.1250	-	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/10/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	24,337.0000	24,250.0000	(0.357)	0	0	0
11/10/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	16,307.0000	16,220.0000	(0.534)	0	0	0
11/10/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	25,137.0000	25,047.0000	(0.358)	0	0	0
11/10/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	17,186.0000	17,096.0000	(0.524)	0	0	0
11/10/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	3,397.0000	3,346.0000	(1.501)	0	0	0
11/10/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	9,624.0000	9,549.0000	(0.779)	0	0	0
11/10/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	72,195.0000	72,145.0000	(0.069)	0	0	0
11/10/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	33,956.0000	33,882.0000	(0.218)	0	0	0
11/10/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	35,581.0000	35,494.0000	(0.245)	0	0	0
11/10/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	11,963.0000	11,877.0000	(0.719)	0	0	0
11/10/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	45,950.0000	45,894.0000	(0.122)	0	0	0
11/10/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	47,231.0000	47,153.0000	(0.165)	0	0	0
11/10/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	59,706.0000	59,640.0000	(0.111)	0	0	0
11/10/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	5,672.0000	5,605.0000	(1.181)	0	0	0
11/10/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	8,254.0000	8,177.0000	(0.933)	0	0	0
11/10/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	4,986.0000	4,930.0000	(1.123)	0	0	0
11/10/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	60,099.0000	60,064.0000	(0.058)	0	0	0
11/10/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	2,168.0000	2,133.0000	(1.614)	0	0	0
11/10/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	88.0000	85.0000	(3.409)	0	0	0
11/10/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	111,016.0000	111,013.0000	(0.003)	0	0	0
11/10/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	275.0000	267.0000	(2.909)	0	0	0
11/10/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	93,180.0000	93,172.0000	(0.009)	0	0	0
11/10/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	75,995.0000	75,978.0000	(0.022)	0	0	0
11/10/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	753.0000	736.0000	(2.258)	0	0	0
11/10/2005	R201	2006/05/04			Bond Future	8.1570	8.1570	-	0.0000	0.0000	0
11/10/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	68,569.0000	68,543.0000	(0.038)	0	0	0
11/10/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	19,690.0000	19,635.0000	(0.279)	0	0	0
11/10/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	3,091.0000	3,066.0000	(0.809)	0	0	0
11/10/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	5,284.0000	5,249.0000	(0.662)	0	0	0
11/10/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	25,479.0000	25,425.0000	(0.212)	0	0	0
11/10/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	56,269.0000	56,234.0000	(0.062)	0	0	0
11/10/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	7,795.0000	7,752.0000	(0.552)	0	0	0
11/10/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	44,800.0000	44,757.0000	(0.096)	0	0	0
11/10/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	12,171.0000	12,121.0000	(0.411)	0	0	0
11/10/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	49,912.0000	49,869.0000	(0.086)	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
11/10/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	8,590.0000	8,547.0000	(0.501)	0	0	0
11/10/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	38,007.0000	37,957.0000	(0.132)	0	0	0
11/10/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	27,907.0000	27,853.0000	(0.193)	0	0	0
11/10/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	18,038.0000	17,984.0000	(0.299)	0	0	0
11/10/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	13,307.0000	13,256.0000	(0.383)	0	0	0
11/10/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	34,454.0000	34,404.0000	(0.145)	0	0	0
11/10/2005	R201	2006/08/03			Bond Future	8.1850	8.1860	0.012	0.0000	0.0000	0
11/10/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	10,981.0000	10,927.0000	(0.492)	0	0	0
11/10/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	15,648.0000	15,584.0000	(0.409)	0	0	0
11/10/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	24,703.0000	24,687.0000	(0.065)	0	0	0
11/10/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	42,648.0000	42,645.0000	(0.007)	0	0	0
11/10/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	28,661.0000	28,584.0000	(0.269)	0	0	0
11/10/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	53,908.0000	53,915.0000	0.013	0	0	0
11/10/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	32,901.0000	32,890.0000	(0.033)	0	0	0
11/10/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	21,527.0000	21,455.0000	(0.334)	0	0	0
11/10/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	37,023.0000	36,942.0000	(0.219)	0	0	0
11/10/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	18,021.0000	18,001.0000	(0.111)	0	0	0
11/10/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	46,517.0000	46,435.0000	(0.176)	0	0	0
11/10/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	68,265.0000	68,186.0000	(0.116)	0	0	0
11/10/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	8,741.0000	8,721.0000	(0.229)	0	0	0
11/10/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	5,797.0000	5,780.0000	(0.293)	0	0	0
11/10/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	12,752.0000	12,731.0000	(0.165)	0	0	0
11/10/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	56,993.0000	56,912.0000	(0.142)	0	0	0
11/10/2005	R203	2005/11/03			Bond Future	8.0660	8.0650	(0.012)	0.0000	0.0000	0
11/10/2005	R203	2005/11/03	8.25	Call	Option on Bond Future	17,522.0000	17,424.0000	(0.559)	0	0	0
11/10/2005	R203	2005/11/03	8.25	Put	Option on Bond Future	3,643.0000	3,469.0000	(4.776)	0	0	0
11/10/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	11,744.0000	11,514.0000	(1.958)	0	0	0
11/10/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	6,702.0000	6,549.0000	(2.283)	0	0	0
11/10/2005	R203	2005/11/03	8.50	Call	Option on Bond Future	33,040.0000	33,048.0000	0.024	0	0	0
11/10/2005	R203	2005/11/03	8.50	Put	Option on Bond Future	711.0000	643.0000	(9.564)	0	0	0
11/10/2005	R203	2005/11/03	8.75	Call	Option on Bond Future	50,403.0000	50,466.0000	0.125	0	0	0
11/10/2005	R203	2005/11/03	7.75	Put	Option on Bond Future	26,091.0000	25,920.0000	(0.655)	0	0	0
11/10/2005	R203	2005/11/03	7.75	Call	Option on Bond Future	1,646.0000	1,550.0000	(5.832)	0	0	0
11/10/2005	R203	2005/11/03	7.50	Put	Option on Bond Future	44,583.0000	44,480.0000	(0.231)	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
11/10/2005	R203	2005/11/03	7.50	Call	Option on Bond Future	235.0000	208.0000	(11.489)	0	0	0
11/10/2005	R203	2005/11/03	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
11/10/2005	R203	2005/11/03	8.75	Put	Option on Bond Future	82.0000	69.0000	(15.854)	0	0	0
11/10/2005	R203	2005/11/03	7.00	Put	Option on Bond Future	85,706.0000	85,629.0000	(0.090)	0	0	0
11/10/2005	R203	2005/11/03	7.25	Put	Option on Bond Future	64,781.0000	64,702.0000	(0.122)	0	0	0
11/10/2005	R203	2005/11/03	7.25	Call	Option on Bond Future	18.0000	15.0000	(16.667)	0	0	0
11/10/2005	R203	2005/11/03	9.00	Call	Option on Bond Future	67,875.0000	67,950.0000	0.110	0	0	0
11/10/2005	R203	2005/11/03	9.00	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
11/10/2005	R203	2006/02/02			Bond Future	8.0990	8.0980	(0.012)	0.0000	0.0000	0
11/10/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	14,627.0000	14,513.0000	(0.779)	0	0	0
11/10/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	23,857.0000	23,730.0000	(0.532)	0	0	0
11/10/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	16,407.0000	16,354.0000	(0.323)	0	0	0
11/10/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	25,850.0000	25,811.0000	(0.151)	0	0	0
11/10/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	4,273.0000	4,209.0000	(1.498)	0	0	0
11/10/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	66,567.0000	66,602.0000	0.053	0	0	0
11/10/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	2,014.0000	1,973.0000	(2.036)	0	0	0
11/10/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	994.0000	976.0000	(1.811)	0	0	0
11/10/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	8,263.0000	8,172.0000	(1.101)	0	0	0
11/10/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	51,486.0000	51,497.0000	0.021	0	0	0
11/10/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	37,703.0000	37,687.0000	(0.042)	0	0	0
11/10/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	36,126.0000	35,998.0000	(0.354)	0	0	0
11/10/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	9,532.0000	9,479.0000	(0.556)	0	0	0
11/10/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	51,236.0000	51,117.0000	(0.232)	0	0	0
11/10/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	87,970.0000	87,877.0000	(0.106)	0	0	0
11/10/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	2,368.0000	2,337.0000	(1.309)	0	0	0
11/10/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	5,017.0000	4,972.0000	(0.897)	0	0	0
11/10/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	68,711.0000	68,605.0000	(0.154)	0	0	0
11/10/2005	R203	2006/05/04			Bond Future	8.1230	8.1230	-	0.0000	0.0000	0
11/10/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	42,112.0000	42,054.0000	(0.138)	0	0	0
11/10/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	14,824.0000	14,766.0000	(0.391)	0	0	0
11/10/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	22,085.0000	22,021.0000	(0.290)	0	0	0
11/10/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	5,819.0000	5,780.0000	(0.670)	0	0	0
11/10/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	54,351.0000	54,301.0000	(0.092)	0	0	0
11/10/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	31,389.0000	31,326.0000	(0.201)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
11/10/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	67,793.0000	67,753.0000	(0.059)	0	0	0
11/10/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	57,195.0000	57,143.0000	(0.091)	0	0	0
11/10/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	15,242.0000	15,182.0000	(0.394)	0	0	0
11/10/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	6,003.0000	5,962.0000	(0.683)	0	0	0
11/10/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	43,246.0000	43,186.0000	(0.139)	0	0	0
11/10/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	31,526.0000	31,462.0000	(0.203)	0	0	0
11/10/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	22,404.0000	22,339.0000	(0.290)	0	0	0
11/10/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	73,189.0000	73,148.0000	(0.056)	0	0	0
11/10/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	9,510.0000	9,461.0000	(0.515)	0	0	0
11/10/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	9,840.0000	9,788.0000	(0.528)	0	0	0
11/10/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	90,959.0000	90,929.0000	(0.033)	0	0	0
11/10/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	3,447.0000	3,417.0000	(0.870)	0	0	0
11/10/2005	R203	2006/08/03			Bond Future	8.1430	8.1430	-	0.0000	0.0000	0
11/10/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	35,664.0000	35,611.0000	(0.149)	0	0	0
11/10/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	27,938.0000	27,885.0000	(0.190)	0	0	0
11/10/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	6,191.0000	6,159.0000	(0.517)	0	0	0
11/10/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	77,151.0000	77,112.0000	(0.051)	0	0	0
11/10/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	9,482.0000	9,443.0000	(0.411)	0	0	0
11/10/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	20,275.0000	20,225.0000	(0.247)	0	0	0
11/10/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	57,080.0000	57,035.0000	(0.079)	0	0	0
11/10/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	14,284.0000	14,239.0000	(0.315)	0	0	0
11/10/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	45,745.0000	45,695.0000	(0.109)	0	0	0
11/10/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	48,808.0000	48,757.0000	(0.104)	0	0	0
11/10/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	19,743.0000	19,693.0000	(0.253)	0	0	0
11/10/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	37,425.0000	37,371.0000	(0.144)	0	0	0
11/10/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	93,874.0000	93,842.0000	(0.034)	0	0	0
11/10/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	13,945.0000	13,900.0000	(0.323)	0	0	0
11/10/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	26,976.0000	26,922.0000	(0.200)	0	0	0
11/10/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	62,079.0000	62,034.0000	(0.072)	0	0	0
11/10/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	69,474.0000	69,435.0000	(0.056)	0	0	0
11/10/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	9,758.0000	9,720.0000	(0.389)	0	0	0
11/10/2005	R204	2005/11/03			Bond Future	8.0590	8.0590	-	0.0000	0.0000	0
11/10/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	3,775.0000	3,613.0000	(4.291)	0	0	0
11/10/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	18,864.0000	18,701.0000	(0.864)	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
11/10/2005	R204	2006/02/02			Bond Future	8.0880	8.0870	(0.012)	0.0000	0.0000	0
11/10/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	24,796.0000	24,662.0000	(0.540)	0	0	0
11/10/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	17,836.0000	17,781.0000	(0.308)	0	0	0
11/10/2005	R204	2006/05/04			Bond Future	8.1110	8.1120	0.012	0.0000	0.0000	0
11/10/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	32,945.0000	32,918.0000	(0.082)	0	0	0
11/10/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	24,276.0000	24,171.0000	(0.433)	0	0	0
11/10/2005	R204	2006/08/03			Bond Future	8.1310	8.1320	0.012	0.0000	0.0000	0
11/10/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	39,300.0000	39,284.0000	(0.041)	0	0	0
11/10/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	29,198.0000	29,105.0000	(0.319)	0	0	0
11/10/2005	R207	2005/11/03			Bond Future	8.0410	8.0410	-	0.0000	0.0000	0
11/10/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	8,100.0000	7,899.0000	(2.481)	0	0	0
11/10/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	11,383.0000	11,182.0000	(1.766)	0	0	0
11/10/2005	R207	2006/02/02			Bond Future	8.0660	8.0660	-	0.0000	0.0000	0
11/10/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	24,075.0000	23,983.0000	(0.382)	0	0	0
11/10/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	18,846.0000	18,754.0000	(0.488)	0	0	0
11/10/2005	R207	2006/05/04			Bond Future	8.0880	8.0890	0.012	0.0000	0.0000	0
11/10/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	32,303.0000	32,275.0000	(0.087)	0	0	0
11/10/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	25,404.0000	25,297.0000	(0.421)	0	0	0
11/10/2005	R207	2006/08/03			Bond Future	8.1070	8.1080	0.012	0.0000	0.0000	0
11/10/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	30,470.0000	30,376.0000	(0.309)	0	0	0
11/10/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	38,769.0000	38,751.0000	(0.046)	0	0	0

Grand Total: **1,910**