

# Derivatives High/Low Report

High/Low for 10/10/2005

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
10/10/2005	GOVI 2005/11/03			jGovi	225.0230	225.7560	0.326	0.0000	0.0000	463
10/10/2005	GOVI 2005/11/03	228.00	Call	jGovi	3,500.0000	4,520.0000	29.143	0	0	0
10/10/2005	GOVI 2005/11/03	228.00	Put	jGovi	33,270.0000	26,960.0000	(18.966)	0	0	0
10/10/2005	GOVI 2006/02/02			jGovi	228.9970	229.7410	0.325	0.0000	0.0000	0
10/10/2005	GOVI 2006/02/02	230.00	Call	jGovi	38,778.0000	41,839.0000	7.894	0	0	0
10/10/2005	GOVI 2006/02/02	230.00	Put	jGovi	48,808.0000	44,429.0000	(8.972)	0	0	0
10/10/2005	GOVI 2006/05/04			jGovi	233.1670	233.9130	0.320	0.0000	0.0000	57
10/10/2005	GOVI 2006/05/04	230.00	Put	jGovi	22,650.0000	19,863.0000	(12.305)	0	0	0
10/10/2005	GOVI 2006/05/04	230.00	Call	jGovi	54,320.0000	58,993.0000	8.603	0	0	0
10/10/2005	GOVI 2006/08/03			jGovi	237.4950	238.2350	0.312	0.0000	0.0000	0
10/10/2005	GOVI 2006/08/03	230.00	Call	jGovi	89,640.0000	95,252.0000	6.261	0	0	0
10/10/2005	GOVI 2006/08/03	230.00	Put	jGovi	14,690.0000	12,902.0000	(12.172)	0	0	0
10/10/2005	GOVI 2006/11/02			jGovi	241.9870	242.7080	0.298	0.0000	0.0000	0
10/10/2005	GOVI 2006/11/02	230.00	Put	jGovi	8,756.0000	7,683.0000	(12.254)	0	0	0
10/10/2005	GOVI 2006/11/02	230.00	Call	jGovi	128,626.0000	134,763.0000	4.771	0	0	0
10/10/2005	J152 2006/02/28			jSwap	7.1090	7.1070	(0.028)	0.0000	0.0000	0
10/10/2005	J153 2010/08/31			jSwap	7.9150	7.8560	(0.745)	0.0000	0.0000	0
10/10/2005	J157 2015/09/15			jSwap	8.1610	8.0960	(0.796)	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
10/10/2005	J186	2026/12/21			jSwap	7.7870	7.7230	(0.822)	0.0000	0.0000	0
10/10/2005	J194	2008/02/28			jSwap	7.6400	7.5880	(0.681)	0.0000	0.0000	0
10/10/2005	J201	2014/12/22			jSwap	8.0860	8.0240	(0.767)	0.0000	0.0000	0
10/10/2005	J203	2017/09/15			jSwap	8.1040	8.0400	(0.790)	0.0000	0.0000	0
10/10/2005	J204	2018/12/21			jSwap	8.0630	8.0060	(0.707)	0.0000	0.0000	0
10/10/2005	J207	2020/01/15			jSwap	8.0540	7.9990	(0.683)	0.0000	0.0000	0
10/10/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
10/10/2005	JFRA	2005/11/03			jFra	7.0520	7.0500	(0.028)	0.0000	0.0000	0
10/10/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	508.0000	508.0000	-	0	0	0
10/10/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	23.0000	18.0000	(21.739)	0	0	0
10/10/2005	JFRA	2006/02/02			jFra	7.0980	7.0720	(0.366)	0.0000	0.0000	0
10/10/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	363.0000	333.0000	(8.264)	0	0	0
10/10/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	736.0000	769.0000	4.484	0	0	0
10/10/2005	JFRA	2006/05/04			jFra	7.2020	7.1760	(0.361)	0.0000	0.0000	0
10/10/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	718.0000	738.0000	2.786	0	0	0
10/10/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,213.0000	1,169.0000	(3.627)	0	0	0
10/10/2005	JFRA	2006/08/03			jFra	7.3310	7.3110	(0.273)	0.0000	0.0000	0
10/10/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	884.0000	897.0000	1.471	0	0	0
10/10/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,694.0000	1,659.0000	(2.066)	0	0	0
10/10/2005	JFRA	2006/11/02			jFra	7.5130	7.4690	(0.586)	0.0000	0.0000	0
10/10/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	953.0000	988.0000	3.673	0	0	0
10/10/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,209.0000	2,136.0000	(3.305)	0	0	0

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10/10/2005	JFRA	2007/02/01			jFra	7.6600	7.6330	(0.352)	0.0000	0.0000	500
10/10/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,480.0000	1,506.0000	1.757	0	0	0
10/10/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,871.0000	1,831.0000	(2.138)	0	0	0
10/10/2005	JFRA	2007/05/03			jFra	7.9770	7.8720	(1.316)	0.0000	0.0000	0
10/10/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,324.0000	1,425.0000	7.628	0	0	0
10/10/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,490.0000	2,334.0000	(6.265)	0	0	0
10/10/2005	JFRA	2007/08/02			jFra	8.2260	8.0470	(2.176)	0.0000	0.0000	0
10/10/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,001.0000	2,725.0000	(9.197)	0	0	0
10/10/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,227.0000	1,388.0000	13.121	0	0	0
10/10/2005	JFRA	2007/11/01			jFra	8.0130	7.9800	(0.412)	0.0000	0.0000	0
10/10/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,964.0000	2,908.0000	(1.889)	0	0	0
10/10/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,615.0000	1,646.0000	1.920	0	0	0
10/10/2005	JN02	2005/11/03			jNote	7.4910	7.4390	(0.694)	0.0000	0.0000	0
10/10/2005	JN02	2005/11/03	7.50	Put	Option on jNote	2,528.0000	2,906.0000	14.953	0	0	0
10/10/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,359.0000	1,788.0000	(24.205)	0	0	0
10/10/2005	JN02	2006/02/02			jNote	7.6150	7.5590	(0.735)	0.0000	0.0000	0
10/10/2005	JN02	2006/02/02	7.25	Put	Option on jNote	2,880.0000	3,156.0000	9.583	0	0	0
10/10/2005	JN02	2006/02/02	7.25	Call	Option on jNote	9,644.0000	8,886.0000	(7.860)	0	0	0
10/10/2005	JN05	2005/11/03			jNote	7.9770	7.9260	(0.639)	0.0000	0.0000	0
10/10/2005	JN05	2005/11/03	8.00	Put	Option on jNote	5,931.0000	6,807.0000	14.770	0	0	0
10/10/2005	JN05	2005/11/03	8.00	Call	Option on jNote	4,983.0000	3,756.0000	(24.624)	0	0	0
10/10/2005	JN05	2006/02/02			jNote	8.0570	8.0040	(0.658)	0.0000	0.0000	0
10/10/2005	JN05	2006/02/02	7.75	Put	Option on jNote	6,439.0000	7,061.0000	9.660	0	0	0
10/10/2005	JN05	2006/02/02	7.75	Call	Option on jNote	19,045.0000	17,504.0000	(8.091)	0	0	0
10/10/2005	JN10	2005/11/03			jNote	8.1400	8.0860	(0.663)	0.0000	0.0000	0
10/10/2005	JN10	2005/11/03	8.00	Put	Option on jNote	4,532.0000	5,397.0000	19.086	0	0	0
10/10/2005	JN10	2005/11/03	8.00	Call	Option on jNote	14,098.0000	11,287.0000	(19.939)	0	0	0

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10/10/2005	JN10	2006/02/02			jNote	8.1770	8.1220	(0.673)	0.0000	0.0000	0
10/10/2005	JN10	2006/02/02	8.00	Call	Option on jNote	24,804.0000	22,415.0000	(9.632)	0	0	0
10/10/2005	JN10	2006/02/02	8.00	Put	Option on jNote	12,743.0000	14,081.0000	10.500	0	0	0
10/10/2005	JROD	2005/10/31			jRod	6.5530	6.6900	2.091	0.0000	0.0000	0
10/10/2005	JROD	2005/11/30			jRod	6.6390	6.7790	2.109	0.0000	0.0000	0
10/10/2005	JROD	2005/12/30			jRod	6.7460	6.8870	2.090	0.0000	0.0000	0
10/10/2005	JROD	2006/01/31			jRod	6.8000	6.8690	1.015	0.0000	0.0000	0
10/10/2005	JROD	2006/02/28			jRod	6.8620	6.9310	1.006	0.0000	0.0000	0
10/10/2005	JROD	2006/03/31			jRod	6.9380	7.0050	0.966	0.0000	0.0000	0
10/10/2005	JROD	2006/04/28			jRod	6.9180	6.9630	0.650	0.0000	0.0000	0
10/10/2005	JROD	2006/05/31			jRod	6.9790	7.0270	0.688	0.0000	0.0000	0
10/10/2005	JROD	2006/06/30			jRod	7.0390	7.0890	0.710	0.0000	0.0000	0
10/10/2005	JROD	2006/07/31			jRod	7.0070	7.0480	0.585	0.0000	0.0000	0
10/10/2005	JROD	2006/08/31			jRod	7.0600	7.1060	0.652	0.0000	0.0000	0
10/10/2005	R152	2005/11/03			Bond Future	7.1350	7.1310	(0.056)	0.0000	0.0000	0
10/10/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
10/10/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,204.0000	1,190.0000	(1.163)	0	0	0
10/10/2005	R153	2005/11/03			Bond Future	7.9450	7.8840	(0.768)	7.8900	7.8900	249
10/10/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	5,422.0000	3,968.0000	(26.817)	0	0	0
10/10/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	7,848.0000	9,091.0000	15.838	0	0	0
10/10/2005	R153	2005/11/03	7.50	Call	Option on Bond Future	664.0000	792.0000	19.277	0	0	0
10/10/2005	R153	2005/11/03	7.50	Put	Option on Bond Future	20,524.0000	17,954.0000	(12.522)	0	0	0

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10/10/2005	R153	2005/11/03	8.75	Call	Option on Bond Future	35,117.0000	37,694.0000	7.338	0	0	0
10/10/2005	R153	2005/11/03	7.25	Put	Option on Bond Future	31,281.0000	28,595.0000	(8.587)	0	0	0
10/10/2005	R153	2005/11/03	7.25	Call	Option on Bond Future	81.0000	92.0000	13.580	0	0	0
10/10/2005	R153	2005/11/03	7.00	Put	Option on Bond Future	42,680.0000	39,982.0000	(6.321)	0	0	0
10/10/2005	R153	2005/11/03	7.00	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
10/10/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	45,526.0000	48,186.0000	5.843	0	0	0
10/10/2005	R153	2005/11/03	8.75	Put	Option on Bond Future	225.0000	105.0000	(53.333)	0	0	0
10/10/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	63.0000	25.0000	(60.317)	0	0	5
10/10/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	738.0000	406.0000	(44.986)	0	0	0
10/10/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	24,934.0000	27,300.0000	9.489	0	0	0
10/10/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	11,514.0000	9,357.0000	(18.734)	0	0	0
10/10/2005	R153	2005/11/03	9.25	Call	Option on Bond Future	55,929.0000	58,616.0000	4.804	0	0	0
10/10/2005	R153	2005/11/03	9.25	Put	Option on Bond Future	17.0000	5.0000	(70.588)	0	0	0
10/10/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	2,863.0000	3,403.0000	18.861	0	0	0
10/10/2005	R153	2005/11/03	8.25	Put	Option on Bond Future	2,152.0000	1,380.0000	(35.874)	0	0	5
10/10/2005	R153	2005/11/03	8.25	Call	Option on Bond Future	15,527.0000	17,452.0000	12.398	0	0	0
10/10/2005	R153	2006/02/02			Bond Future	8.0060	7.9400	(0.824)	0.0000	0.0000	0
10/10/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	13,854.0000	15,112.0000	9.080	0	0	0
10/10/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	14,106.0000	12,593.0000	(10.726)	0	0	0
10/10/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	44,303.0000	46,534.0000	5.036	0	0	0
10/10/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	34,581.0000	32,159.0000	(7.004)	0	0	0
10/10/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	35,717.0000	37,774.0000	5.759	0	0	0
10/10/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	5,052.0000	4,339.0000	(14.113)	0	0	0
10/10/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	3,560.0000	3,022.0000	(15.112)	0	0	0
10/10/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	7,161.0000	6,226.0000	(13.057)	0	0	0
10/10/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	27,635.0000	29,471.0000	6.644	0	0	0
10/10/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	10,098.0000	8,895.0000	(11.913)	0	0	0
10/10/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	20,268.0000	21,835.0000	7.731	0	0	0
10/10/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	945.0000	1,110.0000	17.460	0	0	0
10/10/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	44,072.0000	41,467.0000	(5.911)	0	0	0
10/10/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	54,447.0000	51,737.0000	(4.977)	0	0	0
10/10/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	296.0000	356.0000	20.270	0	0	0
10/10/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	2,355.0000	2,703.0000	14.777	0	0	0
10/10/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	19,414.0000	17,570.0000	(9.498)	0	0	2
10/10/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	8,624.0000	9,550.0000	10.737	0	0	0

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10/10/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	26,295.0000	24,136.0000	(8.211)	0	0	0
10/10/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	4,847.0000	5,458.0000	12.606	0	0	0
10/10/2005	R153	2006/05/04			Bond Future	8.0500	7.9800	(0.870)	0.0000	0.0000	0
10/10/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	14,764.0000	16,045.0000	8.677	0	0	0
10/10/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	16,753.0000	15,248.0000	(8.983)	0	0	0
10/10/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	2,155.0000	1,814.0000	(15.824)	0	0	0
10/10/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	32,946.0000	35,022.0000	6.301	0	0	0
10/10/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	5,535.0000	4,825.0000	(12.827)	0	0	0
10/10/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	40,534.0000	42,816.0000	5.630	0	0	0
10/10/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	3,530.0000	3,025.0000	(14.306)	0	0	0
10/10/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	48,650.0000	51,095.0000	5.026	0	0	0
10/10/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	8,325.0000	7,372.0000	(11.447)	0	0	0
10/10/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	1,760.0000	1,993.0000	13.239	0	0	0
10/10/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	26,040.0000	27,873.0000	7.039	0	0	0
10/10/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	19,949.0000	21,511.0000	7.830	0	0	0
10/10/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	37,069.0000	34,820.0000	(6.067)	0	0	0
10/10/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	7,202.0000	7,956.0000	10.469	0	0	0
10/10/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	29,323.0000	27,290.0000	(6.933)	0	0	0
10/10/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	10,523.0000	11,529.0000	9.560	0	0	0
10/10/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	22,524.0000	20,744.0000	(7.903)	0	0	0
10/10/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	12,033.0000	10,809.0000	(10.172)	0	0	0
10/10/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	2,953.0000	3,317.0000	12.326	0	0	0
10/10/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	54,902.0000	52,349.0000	(4.650)	0	0	0
10/10/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	4,719.0000	5,257.0000	11.401	0	0	0
10/10/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	45,643.0000	43,220.0000	(5.309)	0	0	0
10/10/2005	R153	2006/08/03			Bond Future	8.0850	8.0140	(0.878)	0.0000	0.0000	0
10/10/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	16,465.0000	17,686.0000	7.416	0	0	0
10/10/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	19,664.0000	18,214.0000	(7.374)	0	0	0
10/10/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	4,536.0000	4,992.0000	10.053	0	0	0
10/10/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	46,211.0000	43,997.0000	(4.791)	0	0	0
10/10/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	6,548.0000	7,162.0000	9.377	0	0	0
10/10/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	8,138.0000	7,331.0000	(9.916)	0	0	0
10/10/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	39,489.0000	41,535.0000	5.181	0	0	0
10/10/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	5,750.0000	5,126.0000	(10.852)	0	0	0

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10/10/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	32,783.0000	34,647.0000	5.686	0	0	0
10/10/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	11,206.0000	10,196.0000	(9.013)	0	0	0
10/10/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	26,664.0000	28,325.0000	6.229	0	0	0
10/10/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	15,031.0000	13,803.0000	(8.170)	0	0	0
10/10/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	38,456.0000	36,399.0000	(5.349)	0	0	0
10/10/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	9,164.0000	9,962.0000	8.708	0	0	0
10/10/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	31,404.0000	29,531.0000	(5.964)	0	0	0
10/10/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	25,126.0000	23,457.0000	(6.643)	0	0	0
10/10/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	21,208.0000	22,651.0000	6.804	0	0	0
10/10/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	12,455.0000	13,458.0000	8.053	0	0	0
10/10/2005	R157	2005/11/03			Bond Future	8.1650	8.0990	(0.808)	0.0000	0.0000	13
10/10/2005	R157	2005/11/03	8.25	Put	Option on Bond Future	9,346.0000	6,643.0000	(28.921)	0	0	0
10/10/2005	R157	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2005	R157	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2005	R157	2005/11/03	7.00	Put	Option on Bond Future	100,766.0000	95,315.0000	(5.410)	0	0	0
10/10/2005	R157	2005/11/03	6.75	Put	Option on Bond Future	123,700.0000	118,250.0000	(4.406)	0	0	0
10/10/2005	R157	2005/11/03	8.25	Call	Option on Bond Future	16,322.0000	19,070.0000	16.836	0	0	0
10/10/2005	R157	2005/11/03	9.25	Put	Option on Bond Future	82.0000	29.0000	(64.634)	0	0	0
10/10/2005	R157	2005/11/03	7.25	Call	Option on Bond Future	15.0000	16.0000	6.667	0	0	0
10/10/2005	R157	2005/11/03	7.25	Put	Option on Bond Future	78,322.0000	72,872.0000	(6.958)	0	0	0
10/10/2005	R157	2005/11/03	8.75	Call	Option on Bond Future	48,315.0000	53,166.0000	10.040	0	0	0
10/10/2005	R157	2005/11/03	8.75	Put	Option on Bond Future	1,280.0000	680.0000	(46.875)	0	0	0
10/10/2005	R157	2005/11/03	9.00	Call	Option on Bond Future	66,853.0000	72,084.0000	7.825	0	0	0
10/10/2005	R157	2005/11/03	8.50	Put	Option on Bond Future	3,709.0000	2,301.0000	(37.962)	0	0	0
10/10/2005	R157	2005/11/03	8.50	Call	Option on Bond Future	30,921.0000	34,965.0000	13.078	0	0	0
10/10/2005	R157	2005/11/03	7.75	Put	Option on Bond Future	36,428.0000	31,341.0000	(13.965)	0	0	0
10/10/2005	R157	2005/11/03	7.50	Call	Option on Bond Future	236.0000	282.0000	19.492	0	0	0
10/10/2005	R157	2005/11/03	7.50	Put	Option on Bond Future	56,551.0000	51,145.0000	(9.560)	0	0	0
10/10/2005	R157	2005/11/03	7.75	Call	Option on Bond Future	1,651.0000	2,015.0000	22.047	0	0	0
10/10/2005	R157	2005/11/03	9.00	Put	Option on Bond Future	399.0000	180.0000	(54.887)	0	0	0
10/10/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	6,384.0000	7,697.0000	20.567	0	0	0
10/10/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	20,067.0000	15,929.0000	(20.621)	0	0	0
10/10/2005	R157	2005/11/03	9.25	Call	Option on Bond Future	85,559.0000	90,957.0000	6.309	0	0	0
10/10/2005	R157	2006/02/02			Bond Future	8.2100	8.1410	(0.840)	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
10/10/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	25,618.0000	22,741.0000	(11.230)	0	0	0
10/10/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	316.0000	383.0000	21.203	0	0	0
10/10/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	28,827.0000	31,509.0000	9.304	0	0	0
10/10/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	849.0000	1,020.0000	20.141	0	0	0
10/10/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	124,913.0000	119,421.0000	(4.397)	0	0	0
10/10/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	103,038.0000	97,649.0000	(5.230)	0	0	0
10/10/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	2,381.0000	2,796.0000	17.430	0	0	0
10/10/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	64,175.0000	59,434.0000	(7.388)	0	0	0
10/10/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	5,443.0000	6,262.0000	15.047	0	0	0
10/10/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	70,590.0000	74,814.0000	5.984	0	0	0
10/10/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	9,101.0000	7,765.0000	(14.680)	0	0	0
10/10/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	12,925.0000	11,168.0000	(13.594)	0	0	0
10/10/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	48,361.0000	44,175.0000	(8.656)	0	0	0
10/10/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	85,813.0000	90,438.0000	5.390	0	0	0
10/10/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	5,668.0000	4,733.0000	(16.496)	0	0	0
10/10/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	10,698.0000	12,073.0000	12.853	0	0	0
10/10/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	82,618.0000	77,473.0000	(6.227)	0	0	0
10/10/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	35,436.0000	31,898.0000	(9.984)	0	0	0
10/10/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	55,378.0000	59,182.0000	6.869	0	0	0
10/10/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	18,417.0000	20,439.0000	10.979	0	0	0
10/10/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	41,284.0000	44,572.0000	7.964	0	0	0
10/10/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	18,255.0000	15,982.0000	(12.451)	0	0	0
10/10/2005	R157	2006/05/04			Bond Future	8.2440	8.1740	(0.849)	0.0000	0.0000	0
10/10/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	86,866.0000	82,107.0000	(5.479)	0	0	0
10/10/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	105,918.0000	100,880.0000	(4.757)	0	0	0
10/10/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	3,314.0000	3,782.0000	14.122	0	0	0
10/10/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	5,712.0000	6,459.0000	13.078	0	0	0
10/10/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	35,416.0000	32,558.0000	(8.070)	0	0	0
10/10/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	35,887.0000	38,535.0000	7.379	0	0	0
10/10/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	60,627.0000	64,133.0000	5.783	0	0	0
10/10/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	21,721.0000	19,720.0000	(9.212)	0	0	115
10/10/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	10,435.0000	11,605.0000	11.212	0	0	0
10/10/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	56,584.0000	52,731.0000	(6.809)	0	0	0
10/10/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	44,949.0000	41,600.0000	(7.451)	0	0	0
10/10/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	17,059.0000	18,712.0000	9.690	0	0	0



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10/10/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	70,566.0000	66,230.0000	(6.145)	0	0	0
10/10/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	47,649.0000	50,751.0000	6.510	0	0	0
10/10/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	25,621.0000	27,778.0000	8.419	0	0	0
10/10/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	27,770.0000	25,365.0000	(8.660)	0	0	0
10/10/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	13,324.0000	11,967.0000	(10.185)	0	0	0
10/10/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	89,175.0000	93,325.0000	4.654	0	0	0
10/10/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	17,015.0000	15,363.0000	(9.709)	0	0	0
10/10/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	74,577.0000	78,431.0000	5.168	0	0	0
10/10/2005	R157	2006/08/03			Bond Future	8.2730	8.2000	(0.882)	0.0000	0.0000	0
10/10/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	34,616.0000	31,740.0000	(8.308)	0	0	0
10/10/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	32,853.0000	35,582.0000	8.307	0	0	0
10/10/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	24,439.0000	26,664.0000	9.104	0	0	0
10/10/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	45,566.0000	42,186.0000	(7.418)	0	0	0
10/10/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	58,452.0000	54,594.0000	(6.600)	0	0	0
10/10/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	73,207.0000	68,919.0000	(5.857)	0	0	0
10/10/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	17,580.0000	19,327.0000	9.937	0	0	0
10/10/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	12,198.0000	13,516.0000	10.805	0	0	0
10/10/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	42,812.0000	46,046.0000	7.554	0	0	0
10/10/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	18,369.0000	16,479.0000	(10.289)	0	0	0
10/10/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	8,637.0000	7,557.0000	(12.504)	0	0	0
10/10/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	54,221.0000	57,937.0000	6.853	0	0	0
10/10/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	80,675.0000	85,201.0000	5.610	0	0	0
10/10/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	66,915.0000	71,066.0000	6.203	0	0	0
10/10/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	12,795.0000	11,340.0000	(11.372)	0	0	0
10/10/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	89,689.0000	85,036.0000	(5.188)	0	0	0
10/10/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	25,584.0000	23,213.0000	(9.268)	0	0	0
10/10/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	107,710.0000	102,762.0000	(4.594)	0	0	0
10/10/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	8,144.0000	9,097.0000	11.702	0	0	0
10/10/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	5,221.0000	5,879.0000	12.603	0	0	0
10/10/2005	R186	2005/11/03			Bond Future	7.8510	7.7860	(0.828)	0.0000	0.0000	0
10/10/2005	R186	2005/11/03	7.00	Put	Option on Bond Future	112,058.0000	104,003.0000	(7.188)	0	0	0
10/10/2005	R186	2005/11/03	8.25	Call	Option on Bond Future	51,498.0000	58,009.0000	12.643	0	0	0
10/10/2005	R186	2005/11/03	8.75	Put	Option on Bond Future	239.0000	91.0000	(61.925)	0	0	0
10/10/2005	R186	2005/11/03	8.75	Call	Option on Bond Future	104,090.0000	112,001.0000	7.600	0	0	0

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10/10/2005	R186	2005/11/03	8.50	Put	Option on Bond Future	1,137.0000	555.0000	(51.187)	0	0	0
10/10/2005	R186	2005/11/03	7.75	Put	Option on Bond Future	24,485.0000	18,890.0000	(22.851)	0	0	0
10/10/2005	R186	2005/11/03	8.50	Call	Option on Bond Future	77,475.0000	84,952.0000	9.651	0	0	0
10/10/2005	R186	2005/11/03	7.50	Put	Option on Bond Future	47,689.0000	40,382.0000	(15.322)	0	0	0
10/10/2005	R186	2005/11/03	7.75	Call	Option on Bond Future	11,928.0000	14,393.0000	20.666	0	0	0
10/10/2005	R186	2005/11/03	9.00	Call	Option on Bond Future	130,418.0000	138,450.0000	6.159	0	0	0
10/10/2005	R186	2005/11/03	8.25	Put	Option on Bond Future	3,701.0000	2,153.0000	(41.827)	0	0	0
10/10/2005	R186	2005/11/03	8.00	Call	Option on Bond Future	28,581.0000	33,306.0000	16.532	0	0	0
10/10/2005	R186	2005/11/03	8.00	Put	Option on Bond Future	10,400.0000	7,065.0000	(32.067)	0	0	0
10/10/2005	R186	2005/11/03	7.00	Call	Option on Bond Future	29.0000	33.0000	13.793	0	0	0
10/10/2005	R186	2005/11/03	7.50	Call	Option on Bond Future	3,221.0000	3,973.0000	23.347	0	0	0
10/10/2005	R186	2005/11/03	9.00	Put	Option on Bond Future	38.0000	11.0000	(71.053)	0	0	0
10/10/2005	R186	2005/11/03	6.75	Put	Option on Bond Future	147,793.0000	139,734.0000	(5.453)	0	0	0
10/10/2005	R186	2005/11/03	6.50	Put	Option on Bond Future	184,961.0000	176,902.0000	(4.357)	0	0	0
10/10/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	479.0000	582.0000	21.503	0	0	0
10/10/2005	R186	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	78,085.0000	70,129.0000	(10.189)	0	0	0
10/10/2005	R186	2005/11/03	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
10/10/2005	R186	2006/02/02			Bond Future	7.8690	7.8020	(0.851)	0.0000	0.0000	0
10/10/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	88,831.0000	82,014.0000	(7.674)	0	0	0
10/10/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	31,587.0000	34,977.0000	10.732	0	0	0
10/10/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	67,456.0000	72,758.0000	7.860	0	0	0
10/10/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	46,272.0000	41,425.0000	(10.475)	0	0	0
10/10/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	132,805.0000	140,048.0000	5.454	0	0	0
10/10/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	370.0000	457.0000	23.514	0	0	0
10/10/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	15,044.0000	12,854.0000	(14.557)	0	0	0
10/10/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	110,234.0000	116,955.0000	6.097	0	0	0
10/10/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	9,517.0000	10,936.0000	14.910	0	0	0
10/10/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	9,165.0000	7,651.0000	(16.519)	0	0	0
10/10/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	117,544.0000	110,020.0000	(6.401)	0	0	0
10/10/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	88,743.0000	94,788.0000	6.812	0	0	0
10/10/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	4,046.0000	4,758.0000	17.598	0	0	0
10/10/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	150,448.0000	142,506.0000	(5.279)	0	0	0
10/10/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	186,261.0000	178,112.0000	(4.375)	0	0	0
10/10/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,445.0000	1,738.0000	20.277	0	0	0

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10/10/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	32,272.0000	28,438.0000	(11.880)	0	0	0
10/10/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	64,970.0000	59,085.0000	(9.058)	0	0	0
10/10/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	48,140.0000	52,542.0000	9.144	0	0	0
10/10/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	18,576.0000	20,926.0000	12.651	0	0	0
10/10/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	5,338.0000	4,346.0000	(18.584)	0	0	0
10/10/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	22,143.0000	19,209.0000	(13.250)	0	0	0
10/10/2005	R186	2006/05/04			Bond Future	7.8820	7.8140	(0.863)	0.0000	0.0000	0
10/10/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	39,667.0000	35,857.0000	(9.605)	0	0	0
10/10/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	53,860.0000	58,340.0000	8.318	0	0	0
10/10/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	132,445.0000	139,633.0000	5.427	0	0	0
10/10/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	125,768.0000	118,861.0000	(5.492)	0	0	0
10/10/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	11,456.0000	12,840.0000	12.081	0	0	0
10/10/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	18,220.0000	20,242.0000	11.098	0	0	0
10/10/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	156,344.0000	148,940.0000	(4.736)	0	0	0
10/10/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	189,932.0000	182,171.0000	(4.086)	0	0	0
10/10/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	3,774.0000	4,305.0000	14.070	0	0	0
10/10/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	6,789.0000	7,676.0000	13.065	0	0	0
10/10/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	98,591.0000	92,321.0000	(6.360)	0	0	0
10/10/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	7,269.0000	6,166.0000	(15.174)	0	0	0
10/10/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	55,490.0000	50,817.0000	(8.421)	0	0	0
10/10/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	75,115.0000	69,604.0000	(7.337)	0	0	0
10/10/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	39,319.0000	42,937.0000	9.202	0	0	0
10/10/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	27,440.0000	30,220.0000	10.131	0	0	0
10/10/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	110,647.0000	117,333.0000	6.043	0	0	0
10/10/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	18,260.0000	16,024.0000	(12.245)	0	0	0
10/10/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	11,735.0000	10,130.0000	(13.677)	0	0	0
10/10/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	89,949.0000	96,004.0000	6.732	0	0	0
10/10/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	70,860.0000	76,170.0000	7.494	0	0	0
10/10/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	27,397.0000	24,415.0000	(10.884)	0	0	0
10/10/2005	R186	2006/08/03			Bond Future	7.8920	7.8220	(0.887)	0.0000	0.0000	0
10/10/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	36,087.0000	39,197.0000	8.618	0	0	0
10/10/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	107,149.0000	101,115.0000	(5.631)	0	0	0
10/10/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	132,946.0000	126,309.0000	(4.992)	0	0	0
10/10/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	18,208.0000	20,041.0000	10.067	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	84,656.0000	79,297.0000	(6.330)	0	0	0
10/10/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	26,109.0000	28,545.0000	9.330	0	0	0
10/10/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	78,652.0000	83,909.0000	6.684	0	0	0
10/10/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	157,139.0000	164,516.0000	4.695	0	0	0
10/10/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	96,545.0000	102,453.0000	6.119	0	0	0
10/10/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	161,921.0000	154,772.0000	(4.415)	0	0	0
10/10/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	49,559.0000	45,644.0000	(7.900)	0	0	0
10/10/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	8,656.0000	7,564.0000	(12.616)	0	0	0
10/10/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	62,459.0000	67,013.0000	7.291	0	0	0
10/10/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	36,657.0000	33,444.0000	(8.765)	0	0	0
10/10/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	12,872.0000	11,378.0000	(11.607)	0	0	0
10/10/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	115,822.0000	122,306.0000	5.598	0	0	0
10/10/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	26,486.0000	23,924.0000	(9.673)	0	0	0
10/10/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	18,688.0000	16,703.0000	(10.622)	0	0	0
10/10/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	12,206.0000	13,526.0000	10.814	0	0	0
10/10/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	136,135.0000	143,110.0000	5.124	0	0	0
10/10/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	48,218.0000	52,046.0000	7.939	0	0	0
10/10/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	65,491.0000	60,849.0000	(7.088)	0	0	0
10/10/2005	R194	2005/11/03			Bond Future	7.6810	7.6240	(0.742)	0.0000	0.0000	0
10/10/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	5,264.0000	4,285.0000	(18.598)	0	0	0
10/10/2005	R194	2005/11/03	9.00	Call	Option on Bond Future	27,830.0000	29,053.0000	4.395	0	0	0
10/10/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	1,369.0000	1,615.0000	17.969	0	0	0
10/10/2005	R194	2005/11/03	8.50	Call	Option on Bond Future	17,458.0000	18,646.0000	6.805	0	0	0
10/10/2005	R194	2005/11/03	8.50	Put	Option on Bond Future	66.0000	29.0000	(56.061)	0	0	0
10/10/2005	R194	2005/11/03	7.75	Call	Option on Bond Future	3,874.0000	4,453.0000	14.946	0	0	0
10/10/2005	R194	2005/11/03	8.75	Call	Option on Bond Future	22,638.0000	23,855.0000	5.376	0	0	0
10/10/2005	R194	2005/11/03	7.75	Put	Option on Bond Future	2,394.0000	1,749.0000	(26.942)	0	0	0
10/10/2005	R194	2005/11/03	8.75	Put	Option on Bond Future	11.0000	3.0000	(72.727)	0	0	0
10/10/2005	R194	2005/11/03	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
10/10/2005	R194	2005/11/03	8.25	Put	Option on Bond Future	304.0000	167.0000	(45.066)	0	0	0
10/10/2005	R194	2005/11/03	8.25	Call	Option on Bond Future	12,427.0000	13,514.0000	8.747	0	0	0
10/10/2005	R194	2005/11/03	7.25	Call	Option on Bond Future	275.0000	327.0000	18.909	0	0	0
10/10/2005	R194	2005/11/03	8.00	Call	Option on Bond Future	7,739.0000	8,631.0000	11.526	0	0	0
10/10/2005	R194	2005/11/03	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2005	R194	2005/11/03	6.25	Put	Option on Bond Future	31,302.0000	30,077.0000	(3.913)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2005	R194	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2005	R194	2005/11/03	6.50	Put	Option on Bond Future	25,748.0000	24,523.0000	(4.758)	0	0	0
10/10/2005	R194	2005/11/03	7.25	Put	Option on Bond Future	9,579.0000	8,406.0000	(12.246)	0	0	0
10/10/2005	R194	2005/11/03	7.00	Put	Option on Bond Future	14,773.0000	13,552.0000	(8.265)	0	0	0
10/10/2005	R194	2005/11/03	7.00	Call	Option on Bond Future	24.0000	27.0000	12.500	0	0	0
10/10/2005	R194	2005/11/03	8.00	Put	Option on Bond Future	920.0000	588.0000	(36.087)	0	0	0
10/10/2005	R194	2005/11/03	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
10/10/2005	R194	2005/11/03	6.75	Put	Option on Bond Future	20,231.0000	19,007.0000	(6.050)	0	0	0
10/10/2005	R194	2006/02/02			Bond Future	7.7610	7.6970	(0.825)	0.0000	0.0000	0
10/10/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	11,843.0000	10,869.0000	(8.224)	0	0	0
10/10/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	5.0000	7.0000	40.000	0	0	0
10/10/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	1,969.0000	2,224.0000	12.951	0	0	0
10/10/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	6,177.0000	6,728.0000	8.920	0	0	0
10/10/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	29,559.0000	28,331.0000	(4.154)	0	0	0
10/10/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	3,291.0000	2,869.0000	(12.823)	0	0	0
10/10/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	6,388.0000	5,709.0000	(10.629)	0	0	0
10/10/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	24,640.0000	23,423.0000	(4.939)	0	0	0
10/10/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	3,748.0000	4,149.0000	10.699	0	0	0
10/10/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	15,555.0000	14,457.0000	(7.059)	0	0	0
10/10/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	12,628.0000	13,436.0000	6.398	0	0	0
10/10/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	805.0000	937.0000	16.398	0	0	0
10/10/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	19,906.0000	18,727.0000	(5.923)	0	0	0
10/10/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	50.0000	63.0000	26.000	0	0	0
10/10/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	251.0000	302.0000	20.319	0	0	0
10/10/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	717.0000	583.0000	(18.689)	0	0	0
10/10/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	24,163.0000	25,260.0000	4.540	0	0	0
10/10/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	1,255.0000	1,047.0000	(16.574)	0	0	0
10/10/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	2,084.0000	1,780.0000	(14.587)	0	0	0
10/10/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	16,152.0000	17,078.0000	5.733	0	0	0
10/10/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	20,026.0000	21,049.0000	5.108	0	0	0
10/10/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	9,175.0000	9,864.0000	7.510	0	0	0
10/10/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	4,598.0000	4,057.0000	(11.766)	0	0	0
10/10/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	8,776.0000	7,947.0000	(9.446)	0	0	0
10/10/2005	R194	2006/05/04			Bond Future	7.8140	7.7430	(0.909)	0.0000	0.0000	0

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10/10/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	7,934.0000	7,269.0000	(8.382)	0	0	0
10/10/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	6,845.0000	7,388.0000	7.933	0	0	0
10/10/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	1,288.0000	1,104.0000	(14.286)	0	0	0
10/10/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	21,194.0000	22,219.0000	4.836	0	0	0
10/10/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	17,738.0000	18,690.0000	5.367	0	0	0
10/10/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,438.0000	2,685.0000	10.131	0	0	0
10/10/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	19,908.0000	18,875.0000	(5.189)	0	0	0
10/10/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	23,682.0000	22,592.0000	(4.603)	0	0	0
10/10/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	1,020.0000	1,138.0000	11.569	0	0	0
10/10/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	27,669.0000	26,537.0000	(4.091)	0	0	0
10/10/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	16,400.0000	15,439.0000	(5.860)	0	0	0
10/10/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	1,986.0000	1,729.0000	(12.941)	0	0	0
10/10/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	621.0000	697.0000	12.238	0	0	0
10/10/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,561.0000	3,895.0000	9.379	0	0	0
10/10/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,608.0000	1,783.0000	10.883	0	0	0
10/10/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	5,020.0000	5,454.0000	8.645	0	0	0
10/10/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	4,240.0000	3,795.0000	(10.495)	0	0	0
10/10/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	14,529.0000	15,392.0000	5.940	0	0	0
10/10/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	13,209.0000	12,335.0000	(6.617)	0	0	0
10/10/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	11,618.0000	12,381.0000	6.567	0	0	0
10/10/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	2,953.0000	2,608.0000	(11.683)	0	0	0
10/10/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	10,377.0000	9,603.0000	(7.459)	0	0	0
10/10/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	5,891.0000	5,337.0000	(9.404)	0	0	0
10/10/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	9,047.0000	9,701.0000	7.229	0	0	0
10/10/2005	R194	2006/08/03			Bond Future	7.8530	7.7760	(0.981)	0.0000	0.0000	0
10/10/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	13,175.0000	12,388.0000	(5.973)	0	0	0
10/10/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	4,225.0000	4,574.0000	8.260	0	0	0
10/10/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	15,833.0000	14,974.0000	(5.425)	0	0	0
10/10/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,140.0000	3,418.0000	8.854	0	0	0
10/10/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,278.0000	2,493.0000	9.438	0	0	0
10/10/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	5,554.0000	5,982.0000	7.706	0	0	0
10/10/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	18,731.0000	17,809.0000	(4.922)	0	0	0
10/10/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	7,143.0000	7,654.0000	7.154	0	0	0
10/10/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	10,781.0000	10,072.0000	(6.576)	0	0	0
10/10/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	5,278.0000	4,821.0000	(8.659)	0	0	0

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10/10/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	6,831.0000	6,290.0000	(7.920)	0	0	0
10/10/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	2,136.0000	1,898.0000	(11.142)	0	0	0
10/10/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	8,664.0000	8,038.0000	(7.225)	0	0	0
10/10/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	2,954.0000	2,651.0000	(10.257)	0	0	0
10/10/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	16,075.0000	16,910.0000	5.194	0	0	0
10/10/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	3,992.0000	3,616.0000	(9.419)	0	0	0
10/10/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	8,997.0000	9,593.0000	6.624	0	0	0
10/10/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	11,114.0000	11,794.0000	6.118	0	0	0
10/10/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	13,480.0000	14,240.0000	5.638	0	0	0
10/10/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	18,874.0000	19,774.0000	4.768	0	0	0
10/10/2005	R201	2005/11/03			Bond Future	8.1530	8.0870	(0.810)	0.0000	0.0000	0
10/10/2005	R201	2005/11/03	8.50	Call	Option on Bond Future	24,885.0000	28,156.0000	13.144	0	0	0
10/10/2005	R201	2005/11/03	8.50	Put	Option on Bond Future	2,633.0000	1,601.0000	(39.195)	0	0	0
10/10/2005	R201	2005/11/03	8.75	Call	Option on Bond Future	38,775.0000	42,656.0000	10.009	0	0	0
10/10/2005	R201	2005/11/03	8.75	Put	Option on Bond Future	876.0000	453.0000	(48.288)	0	0	0
10/10/2005	R201	2005/11/03	8.25	Call	Option on Bond Future	13,152.0000	15,404.0000	17.123	0	0	0
10/10/2005	R201	2005/11/03	9.00	Put	Option on Bond Future	261.0000	113.0000	(56.705)	0	0	0
10/10/2005	R201	2005/11/03	7.75	Put	Option on Bond Future	27,948.0000	23,946.0000	(14.319)	0	0	0
10/10/2005	R201	2005/11/03	7.75	Call	Option on Bond Future	1,305.0000	1,606.0000	23.065	0	0	0
10/10/2005	R201	2005/11/03	8.25	Put	Option on Bond Future	6,869.0000	4,816.0000	(29.888)	0	0	0
10/10/2005	R201	2005/11/03	7.50	Put	Option on Bond Future	43,797.0000	39,530.0000	(9.743)	0	0	0
10/10/2005	R201	2005/11/03	7.50	Call	Option on Bond Future	179.0000	216.0000	20.670	0	0	0
10/10/2005	R201	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2005	R201	2005/11/03	6.75	Put	Option on Bond Future	96,680.0000	92,376.0000	(4.452)	0	0	0
10/10/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	5,123.0000	6,210.0000	21.218	0	0	0
10/10/2005	R201	2005/11/03	9.25	Call	Option on Bond Future	68,311.0000	72,581.0000	6.251	0	0	0
10/10/2005	R201	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2005	R201	2005/11/03	7.25	Call	Option on Bond Future	11.0000	12.0000	9.091	0	0	0
10/10/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	15,136.0000	11,918.0000	(21.261)	0	0	0
10/10/2005	R201	2005/11/03	7.25	Put	Option on Bond Future	60,954.0000	56,651.0000	(7.059)	0	0	0
10/10/2005	R201	2005/11/03	7.00	Put	Option on Bond Future	78,628.0000	74,324.0000	(5.474)	0	0	0
10/10/2005	R201	2005/11/03	9.25	Put	Option on Bond Future	50.0000	17.0000	(66.000)	0	0	0
10/10/2005	R201	2005/11/03	9.00	Call	Option on Bond Future	53,494.0000	57,650.0000	7.769	0	0	0
10/10/2005	R201	2006/02/02			Bond Future	8.1940	8.1250	(0.842)	0.0000	0.0000	0

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10/10/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	6,679.0000	5,672.0000	(15.077)	0	0	0
10/10/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	68,490.0000	72,195.0000	5.410	0	0	0
10/10/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	19,420.0000	17,186.0000	(11.504)	0	0	0
10/10/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	22,972.0000	25,137.0000	9.425	0	0	0
10/10/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	8,513.0000	9,624.0000	13.051	0	0	0
10/10/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	37,244.0000	33,956.0000	(8.828)	0	0	0
10/10/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	4,090.0000	3,397.0000	(16.944)	0	0	0
10/10/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	115,398.0000	111,016.0000	(3.797)	0	0	0
10/10/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	32,931.0000	35,581.0000	8.047	0	0	0
10/10/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	13,713.0000	11,963.0000	(12.762)	0	0	0
10/10/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	44,171.0000	47,231.0000	6.928	0	0	0
10/10/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	9,593.0000	8,254.0000	(13.958)	0	0	0
10/10/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	56,315.0000	59,706.0000	6.021	0	0	0
10/10/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	27,101.0000	24,337.0000	(10.199)	0	0	0
10/10/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	14,673.0000	16,307.0000	11.136	0	0	0
10/10/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	49,687.0000	45,950.0000	(7.521)	0	0	0
10/10/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	4,325.0000	4,986.0000	15.283	0	0	0
10/10/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	225.0000	275.0000	22.222	0	0	0
10/10/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	97,528.0000	93,180.0000	(4.458)	0	0	0
10/10/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	71.0000	88.0000	23.944	0	0	0
10/10/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	622.0000	753.0000	21.061	0	0	0
10/10/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	1,838.0000	2,168.0000	17.954	0	0	0
10/10/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	64,168.0000	60,099.0000	(6.341)	0	0	0
10/10/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	80,263.0000	75,995.0000	(5.318)	0	0	0
10/10/2005	R201	2006/05/04			Bond Future	8.2280	8.1570	(0.863)	0.0000	0.0000	0
10/10/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	52,757.0000	56,269.0000	6.657	0	0	0
10/10/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	6,196.0000	5,284.0000	(14.719)	0	0	0
10/10/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	64,754.0000	68,569.0000	5.892	0	0	0
10/10/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	3,700.0000	3,091.0000	(16.459)	0	0	0
10/10/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	21,906.0000	19,690.0000	(10.116)	0	0	0
10/10/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	9,882.0000	8,590.0000	(13.074)	0	0	0
10/10/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	15,042.0000	13,307.0000	(11.534)	0	0	0
10/10/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	23,272.0000	25,479.0000	9.483	0	0	0
10/10/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	6,905.0000	7,795.0000	12.889	0	0	0
10/10/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	53,445.0000	49,912.0000	(6.611)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	10,894.0000	12,171.0000	11.722	0	0	0
10/10/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	41,154.0000	38,007.0000	(7.647)	0	0	0
10/10/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	16,312.0000	18,038.0000	10.581	0	0	0
10/10/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	41,669.0000	44,800.0000	7.514	0	0	0
10/10/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	31,766.0000	34,454.0000	8.462	0	0	0
10/10/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	30,605.0000	27,907.0000	(8.816)	0	0	0
10/10/2005	R201	2006/08/03			Bond Future	8.2570	8.1850	(0.872)	0.0000	0.0000	0
10/10/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	57,240.0000	53,908.0000	(5.821)	0	0	0
10/10/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	14,258.0000	15,648.0000	9.749	0	0	0
10/10/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	45,641.0000	42,648.0000	(6.558)	0	0	0
10/10/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	9,930.0000	10,981.0000	10.584	0	0	0
10/10/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	19,762.0000	21,527.0000	8.931	0	0	0
10/10/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	26,927.0000	24,703.0000	(8.259)	0	0	0
10/10/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	26,501.0000	28,661.0000	8.151	0	0	0
10/10/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	35,519.0000	32,901.0000	(7.371)	0	0	0
10/10/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	34,468.0000	37,023.0000	7.413	0	0	0
10/10/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	6,621.0000	5,797.0000	(12.445)	0	0	0
10/10/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	9,856.0000	8,741.0000	(11.313)	0	0	0
10/10/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	53,724.0000	56,993.0000	6.085	0	0	0
10/10/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	64,705.0000	68,265.0000	5.502	0	0	0
10/10/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	19,849.0000	18,021.0000	(9.210)	0	0	0
10/10/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	14,205.0000	12,752.0000	(10.229)	0	0	0
10/10/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	43,587.0000	46,517.0000	6.722	0	0	0
10/10/2005	R203	2005/11/03			Bond Future	8.1320	8.0660	(0.812)	0.0000	0.0000	0
10/10/2005	R203	2005/11/03	8.25	Put	Option on Bond Future	5,654.0000	3,643.0000	(35.568)	0	0	0
10/10/2005	R203	2005/11/03	8.25	Call	Option on Bond Future	14,525.0000	17,522.0000	20.633	0	0	0
10/10/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	15,378.0000	11,744.0000	(23.631)	0	0	0
10/10/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	5,329.0000	6,702.0000	25.765	0	0	0
10/10/2005	R203	2005/11/03	8.50	Call	Option on Bond Future	28,730.0000	33,040.0000	15.002	0	0	0
10/10/2005	R203	2005/11/03	8.50	Put	Option on Bond Future	1,409.0000	711.0000	(49.539)	0	0	0
10/10/2005	R203	2005/11/03	8.75	Call	Option on Bond Future	45,538.0000	50,403.0000	10.683	0	0	0
10/10/2005	R203	2005/11/03	7.75	Put	Option on Bond Future	30,744.0000	26,091.0000	(15.135)	0	0	0
10/10/2005	R203	2005/11/03	7.75	Call	Option on Bond Future	1,290.0000	1,646.0000	27.597	0	0	0
10/10/2005	R203	2005/11/03	7.50	Put	Option on Bond Future	49,547.0000	44,583.0000	(10.019)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2005	R203	2005/11/03	7.50	Call	Option on Bond Future	191.0000	235.0000	23.037	0	0	0
10/10/2005	R203	2005/11/03	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
10/10/2005	R203	2005/11/03	8.75	Put	Option on Bond Future	224.0000	82.0000	(63.393)	0	0	0
10/10/2005	R203	2005/11/03	7.00	Put	Option on Bond Future	90,714.0000	85,706.0000	(5.521)	0	0	0
10/10/2005	R203	2005/11/03	7.25	Put	Option on Bond Future	69,787.0000	64,781.0000	(7.173)	0	0	0
10/10/2005	R203	2005/11/03	7.25	Call	Option on Bond Future	16.0000	18.0000	12.500	0	0	0
10/10/2005	R203	2005/11/03	9.00	Call	Option on Bond Future	62,883.0000	67,875.0000	7.939	0	0	0
10/10/2005	R203	2005/11/03	9.00	Put	Option on Bond Future	22.0000	5.0000	(77.273)	0	0	0
10/10/2005	R203	2006/02/02			Bond Future	8.1670	8.0990	(0.833)	0.0000	0.0000	0
10/10/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	17,016.0000	14,627.0000	(14.040)	0	0	0
10/10/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	23,165.0000	25,850.0000	11.591	0	0	0
10/10/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	26,999.0000	23,857.0000	(11.637)	0	0	0
10/10/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	14,474.0000	16,407.0000	13.355	0	0	0
10/10/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	5,322.0000	4,273.0000	(19.711)	0	0	0
10/10/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	2,611.0000	2,014.0000	(22.865)	0	0	0
10/10/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	827.0000	994.0000	20.193	0	0	0
10/10/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	9,924.0000	8,263.0000	(16.737)	0	0	0
10/10/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	34,289.0000	37,703.0000	9.957	0	0	0
10/10/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	47,460.0000	51,486.0000	8.483	0	0	0
10/10/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	62,090.0000	66,567.0000	7.211	0	0	0
10/10/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	39,945.0000	36,126.0000	(9.561)	0	0	0
10/10/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	55,583.0000	51,236.0000	(7.821)	0	0	0
10/10/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	92,878.0000	87,970.0000	(5.284)	0	0	0
10/10/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	8,277.0000	9,532.0000	15.162	0	0	0
10/10/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	1,995.0000	2,368.0000	18.697	0	0	0
10/10/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	4,289.0000	5,017.0000	16.974	0	0	0
10/10/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	73,413.0000	68,711.0000	(6.405)	0	0	0
10/10/2005	R203	2006/05/04			Bond Future	8.1930	8.1230	(0.854)	0.0000	0.0000	0
10/10/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	34,577.0000	31,526.0000	(8.824)	0	0	0
10/10/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	16,759.0000	14,824.0000	(11.546)	0	0	0
10/10/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	20,312.0000	22,404.0000	10.299	0	0	0
10/10/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	38,905.0000	42,112.0000	8.243	0	0	0
10/10/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	28,735.0000	31,389.0000	9.236	0	0	0
10/10/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	6,823.0000	5,819.0000	(14.715)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	24,573.0000	22,085.0000	(10.125)	0	0	0
10/10/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	61,240.0000	57,195.0000	(6.605)	0	0	0
10/10/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	46,828.0000	43,246.0000	(7.649)	0	0	0
10/10/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	77,608.0000	73,189.0000	(5.694)	0	0	0
10/10/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	63,653.0000	67,793.0000	6.504	0	0	0
10/10/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	8,742.0000	9,840.0000	12.560	0	0	0
10/10/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	13,681.0000	15,242.0000	11.410	0	0	0
10/10/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	50,639.0000	54,351.0000	7.330	0	0	0
10/10/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	10,941.0000	9,510.0000	(13.079)	0	0	0
10/10/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	5,279.0000	6,003.0000	13.715	0	0	0
10/10/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	95,655.0000	90,959.0000	(4.909)	0	0	0
10/10/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	3,000.0000	3,447.0000	14.900	0	0	0
10/10/2005	R203	2006/08/03			Bond Future	8.2140	8.1430	(0.864)	0.0000	0.0000	0
10/10/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	30,454.0000	27,938.0000	(8.262)	0	0	0
10/10/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	33,044.0000	35,664.0000	7.929	0	0	0
10/10/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	81,334.0000	77,151.0000	(5.143)	0	0	0
10/10/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	98,344.0000	93,874.0000	(4.545)	0	0	0
10/10/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	42,666.0000	45,745.0000	7.217	0	0	0
10/10/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	52,234.0000	48,808.0000	(6.559)	0	0	0
10/10/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	22,331.0000	20,275.0000	(9.207)	0	0	0
10/10/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	15,910.0000	14,284.0000	(10.220)	0	0	0
10/10/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	53,571.0000	57,080.0000	6.550	0	0	0
10/10/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	5,526.0000	6,191.0000	12.034	0	0	0
10/10/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	18,034.0000	19,743.0000	9.477	0	0	0
10/10/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	24,820.0000	26,976.0000	8.687	0	0	0
10/10/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	8,530.0000	9,482.0000	11.161	0	0	0
10/10/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	40,404.0000	37,425.0000	(7.373)	0	0	0
10/10/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	65,912.0000	62,079.0000	(5.815)	0	0	0
10/10/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	12,643.0000	13,945.0000	10.298	0	0	0
10/10/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	65,581.0000	69,474.0000	5.936	0	0	0
10/10/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	11,000.0000	9,758.0000	(11.291)	0	0	0
10/10/2005	R204	2005/11/03			Bond Future	8.1200	8.0590	(0.751)	0.0000	0.0000	0
10/10/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	15,957.0000	18,864.0000	18.218	0	0	0
10/10/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	5,721.0000	3,775.0000	(34.015)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/10/2005	R204	2006/02/02			Bond Future	8.1500	8.0880	(0.761)	0.0000	0.0000	0
10/10/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	15,963.0000	17,836.0000	11.733	0	0	0
10/10/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	27,786.0000	24,796.0000	(10.761)	0	0	0
10/10/2005	R204	2006/05/04			Bond Future	8.1750	8.1110	(0.783)	0.0000	0.0000	0
10/10/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	35,863.0000	32,945.0000	(8.137)	0	0	0
10/10/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	22,242.0000	24,276.0000	9.145	0	0	0
10/10/2005	R204	2006/08/03			Bond Future	8.1960	8.1310	(0.793)	0.0000	0.0000	0
10/10/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	42,157.0000	39,300.0000	(6.777)	0	0	0
10/10/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	27,093.0000	29,198.0000	7.770	0	0	0
10/10/2005	R207	2005/11/03			Bond Future	8.0980	8.0410	(0.704)	0.0000	0.0000	0
10/10/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	14,598.0000	11,383.0000	(22.024)	0	0	0
10/10/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	6,776.0000	8,100.0000	19.540	0	0	0
10/10/2005	R207	2006/02/02			Bond Future	8.1250	8.0660	(0.726)	0.0000	0.0000	0
10/10/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	26,875.0000	24,075.0000	(10.419)	0	0	0
10/10/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	17,005.0000	18,846.0000	10.826	0	0	0
10/10/2005	R207	2006/05/04			Bond Future	8.1490	8.0880	(0.749)	0.0000	0.0000	0
10/10/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	35,052.0000	32,303.0000	(7.843)	0	0	0
10/10/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	23,411.0000	25,404.0000	8.513	0	0	0
10/10/2005	R207	2006/08/03			Bond Future	8.1690	8.1070	(0.759)	0.0000	0.0000	0
10/10/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	41,469.0000	38,769.0000	(6.511)	0	0	0
10/10/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	28,408.0000	30,470.0000	7.259	0	0	0

**Grand Total:** **1,410**