



Derivatives High/Low Report

High/Low for 11/11/2005

| 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 |
|------------|------------------|--------|------|---------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/11/2005 | GOVI 2006/02/02 | | | jGovi | 230.6600 | 230.9090 | 0.108 | 230.4200 | 230.4200 | 506 |
| 11/11/2005 | GOVI 2006/02/02 | 230.00 | Call | jGovi | 38,920.0000 | 40,061.0000 | 2.932 | 0 | 0 | 0 |
| 11/11/2005 | GOVI 2006/02/02 | 230.00 | Put | jGovi | 32,320.0000 | 30,971.0000 | (4.174) | 0 | 0 | 0 |
| 11/11/2005 | GOVI 2006/05/04 | | | jGovi | 234.9790 | 235.2100 | 0.098 | 0.0000 | 0.0000 | 195 |
| 11/11/2005 | GOVI 2006/05/04 | 230.00 | Put | jGovi | 13,095.0000 | 12,426.0000 | (5.109) | 0 | 0 | 0 |
| 11/11/2005 | GOVI 2006/05/04 | 230.00 | Call | jGovi | 62,885.0000 | 64,526.0000 | 2.610 | 0 | 0 | 0 |
| 11/11/2005 | GOVI 2006/08/03 | | | jGovi | 239.4370 | 239.6420 | 0.086 | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | GOVI 2006/08/03 | 230.00 | Call | jGovi | 103,477.0000 | 105,146.0000 | 1.613 | 0 | 0 | 0 |
| 11/11/2005 | GOVI 2006/08/03 | 230.00 | Put | jGovi | 9,107.0000 | 8,726.0000 | (4.184) | 0 | 0 | 0 |
| 11/11/2005 | GOVI 2006/11/02 | | | jGovi | 244.0120 | 244.1870 | 0.072 | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | GOVI 2006/11/02 | 230.00 | Call | jGovi | 145,419.0000 | 146,974.0000 | 1.069 | 0 | 0 | 0 |
| 11/11/2005 | GOVI 2006/11/02 | 230.00 | Put | jGovi | 5,299.0000 | 5,104.0000 | (3.680) | 0 | 0 | 0 |
| 11/11/2005 | J152 2006/02/28 | | | jSwap | 7.1820 | 7.1760 | (0.084) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | J153 2010/08/31 | | | jSwap | 7.7700 | 7.7510 | (0.245) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | J157 2015/09/15 | | | jSwap | 8.0160 | 7.9900 | (0.324) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | J186 2026/12/21 | | | jSwap | 7.6460 | 7.6280 | (0.235) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | J194 2008/02/28 | | | jSwap | 7.6010 | 7.5820 | (0.250) | 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 |
|------------|------------------|------------|--------|------|----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/11/2005 | J201 | 2014/12/22 | | | jSwap | 7.9330 | 7.9140 | (0.240) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | J203 | 2017/09/15 | | | jSwap | 7.9660 | 7.9460 | (0.251) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | J204 | 2018/12/21 | | | jSwap | 7.9210 | 7.8970 | (0.303) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | J207 | 2020/01/15 | | | jSwap | 7.9060 | 7.8790 | (0.342) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | JBAR | 2005/03/16 | | | jBar | 7.1360 | 7.1360 | - | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | JFRA | 2006/02/02 | | | jFra | 7.3790 | 7.4010 | 0.298 | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | JFRA | 2006/02/02 | 7.25 | Call | Option on jFra | 621.0000 | 652.0000 | 4.992 | 0 | 0 | 0 |
| 11/11/2005 | JFRA | 2006/02/02 | 7.25 | Put | Option on jFra | 306.0000 | 283.0000 | (7.516) | 0 | 0 | 0 |
| 11/11/2005 | JFRA | 2006/05/04 | | | jFra | 7.5820 | 7.5940 | 0.158 | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | JFRA | 2006/05/04 | 7.00 | Put | Option on jFra | 332.0000 | 323.0000 | (2.711) | 0 | 0 | 0 |
| 11/11/2005 | JFRA | 2006/05/04 | 7.00 | Call | Option on jFra | 1,756.0000 | 1,776.0000 | 1.139 | 0 | 0 | 0 |
| 11/11/2005 | JFRA | 2006/08/03 | | | jFra | 7.7280 | 7.7520 | 0.311 | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | JFRA | 2006/08/03 | 7.00 | Call | Option on jFra | 2,273.0000 | 2,314.0000 | 1.804 | 0 | 0 | 0 |
| 11/11/2005 | JFRA | 2006/08/03 | 7.00 | Put | Option on jFra | 492.0000 | 475.0000 | (3.455) | 0 | 0 | 0 |
| 11/11/2005 | JFRA | 2006/11/02 | | | jFra | 7.8300 | 7.8580 | 0.358 | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | JFRA | 2006/11/02 | 7.00 | Call | Option on jFra | 2,669.0000 | 2,716.0000 | 1.761 | 0 | 0 | 0 |
| 11/11/2005 | JFRA | 2006/11/02 | 7.00 | Put | Option on jFra | 639.0000 | 618.0000 | (3.286) | 0 | 0 | 0 |
| 11/11/2005 | JFRA | 2007/02/01 | | | jFra | 7.9220 | 7.9530 | 0.391 | 0.0000 | 0.0000 | 500 |
| 11/11/2005 | JFRA | 2007/02/01 | 7.50 | Put | Option on jFra | 1,145.0000 | 1,113.0000 | (2.795) | 0 | 0 | 0 |
| 11/11/2005 | JFRA | 2007/02/01 | 7.50 | Call | Option on jFra | 2,176.0000 | 2,220.0000 | 2.022 | 0 | 0 | 0 |
| 11/11/2005 | JFRA | 2007/05/03 | | | jFra | 7.9910 | 8.0160 | 0.313 | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | JFRA | 2007/05/03 | 7.50 | Put | Option on jFra | 1,256.0000 | 1,231.0000 | (1.990) | 0 | 0 | 0 |
| 11/11/2005 | JFRA | 2007/05/03 | 7.50 | Call | Option on jFra | 2,456.0000 | 2,492.0000 | 1.466 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/11/2005 | JFRA | 2007/08/02 | | | jFra | 7.9860 | 8.0070 | 0.263 | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | JFRA | 2007/08/02 | 7.50 | Put | Option on jFra | 1,402.0000 | 1,380.0000 | (1.569) | 0 | 0 | 0 |
| 11/11/2005 | JFRA | 2007/08/02 | 7.50 | Call | Option on jFra | 2,590.0000 | 2,619.0000 | 1.120 | 0 | 0 | 0 |
| 11/11/2005 | JFRA | 2007/11/01 | | | jFra | 8.0230 | 8.0140 | (0.112) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | JFRA | 2007/11/01 | 7.50 | Put | Option on jFra | 1,556.0000 | 1,564.0000 | 0.514 | 0 | 0 | 0 |
| 11/11/2005 | JFRA | 2007/11/01 | 7.50 | Call | Option on jFra | 2,930.0000 | 2,915.0000 | (0.512) | 0 | 0 | 0 |
| 11/11/2005 | JN02 | 2006/02/02 | | | jNote | 7.7980 | 7.8170 | 0.244 | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | JN02 | 2006/02/02 | 7.25 | Put | Option on jNote | 1,300.0000 | 1,212.0000 | (6.769) | 0 | 0 | 0 |
| 11/11/2005 | JN02 | 2006/02/02 | 7.25 | Call | Option on jNote | 11,432.0000 | 11,697.0000 | 2.318 | 0 | 0 | 0 |
| 11/11/2005 | JN05 | 2006/02/02 | | | jNote | 8.0560 | 8.0380 | (0.223) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | JN05 | 2006/02/02 | 7.75 | Put | Option on jNote | 4,825.0000 | 5,005.0000 | 3.731 | 0 | 0 | 0 |
| 11/11/2005 | JN05 | 2006/02/02 | 7.75 | Call | Option on jNote | 17,364.0000 | 16,807.0000 | (3.208) | 0 | 0 | 0 |
| 11/11/2005 | JN10 | 2006/02/02 | | | jNote | 8.1240 | 8.1040 | (0.246) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | JN10 | 2006/02/02 | 8.00 | Put | Option on jNote | 11,473.0000 | 11,964.0000 | 4.280 | 0 | 0 | 0 |
| 11/11/2005 | JN10 | 2006/02/02 | 8.00 | Call | Option on jNote | 19,931.0000 | 19,063.0000 | (4.355) | 0 | 0 | 0 |
| 11/11/2005 | JROD | 2005/11/30 | | | jRod | 6.6860 | 6.5350 | (2.258) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | JROD | 2005/12/30 | | | jRod | 6.8070 | 6.6540 | (2.248) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | JROD | 2006/01/31 | | | jRod | 6.9970 | 6.8390 | (2.258) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | JROD | 2006/02/28 | | | jRod | 6.9560 | 6.8740 | (1.179) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | JROD | 2006/03/31 | | | jRod | 7.0510 | 6.9690 | (1.163) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | JROD | 2006/04/28 | | | jRod | 7.1450 | 7.0630 | (1.148) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | JROD | 2006/05/31 | | | jRod | 7.0820 | 7.0300 | (0.734) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | JROD | 2006/06/30 | | | jRod | 7.1730 | 7.1190 | (0.753) | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/11/2005 | JROD | 2006/07/31 | | | jRod | 7.2830 | 7.2280 | (0.755) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | JROD | 2006/08/31 | | | jRod | 7.2350 | 7.1920 | (0.594) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | R153 | 2006/02/02 | | | Bond Future | 7.8430 | 7.8480 | 0.064 | 0.0000 | 0.0000 | 266 |
| 11/11/2005 | R153 | 2006/02/02 | 7.50 | Call | Option on Bond Future | 4,190.0000 | 4,083.0000 | (2.554) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/02/02 | 7.00 | Put | Option on Bond Future | 36,764.0000 | 36,949.0000 | 0.503 | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/02/02 | 8.25 | Put | Option on Bond Future | 4,811.0000 | 4,811.0000 | - | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/02/02 | 7.50 | Put | Option on Bond Future | 18,782.0000 | 18,885.0000 | 0.548 | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/02/02 | 8.25 | Call | Option on Bond Future | 21,836.0000 | 21,626.0000 | (0.962) | 0 | 0 | 1 |
| 11/11/2005 | R153 | 2006/02/02 | 7.75 | Put | Option on Bond Future | 12,333.0000 | 12,390.0000 | 0.462 | 0 | 0 | 1 |
| 11/11/2005 | R153 | 2006/02/02 | 7.00 | Call | Option on Bond Future | 493.0000 | 468.0000 | (5.071) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/02/02 | 7.25 | Call | Option on Bond Future | 1,673.0000 | 1,613.0000 | (3.586) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/02/02 | 6.75 | Call | Option on Bond Future | 143.0000 | 133.0000 | (6.993) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/02/02 | 7.75 | Call | Option on Bond Future | 8,399.0000 | 8,245.0000 | (1.834) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/02/02 | 9.00 | Put | Option on Bond Future | 1,158.0000 | 1,145.0000 | (1.123) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/02/02 | 9.00 | Call | Option on Bond Future | 48,756.0000 | 48,532.0000 | (0.459) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/02/02 | 7.25 | Put | Option on Bond Future | 27,043.0000 | 27,194.0000 | 0.558 | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/02/02 | 8.75 | Put | Option on Bond Future | 1,851.0000 | 1,838.0000 | (0.702) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/02/02 | 8.50 | Call | Option on Bond Future | 30,313.0000 | 30,092.0000 | (0.729) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/02/02 | 6.75 | Put | Option on Bond Future | 47,438.0000 | 47,639.0000 | 0.424 | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/02/02 | 8.75 | Call | Option on Bond Future | 39,372.0000 | 39,148.0000 | (0.569) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/02/02 | 8.50 | Put | Option on Bond Future | 2,982.0000 | 2,972.0000 | (0.335) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/02/02 | 8.00 | Call | Option on Bond Future | 14,306.0000 | 14,117.0000 | (1.321) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/02/02 | 8.00 | Put | Option on Bond Future | 7,702.0000 | 7,724.0000 | 0.286 | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/05/04 | | | Bond Future | 7.8590 | 7.8680 | 0.115 | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | R153 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 12,706.0000 | 12,499.0000 | (1.629) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 17,084.0000 | 17,238.0000 | 0.901 | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 8,191.0000 | 8,273.0000 | 1.001 | 0 | 0 | 20 |
| 11/11/2005 | R153 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 23,730.0000 | 23,451.0000 | (1.176) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 17,719.0000 | 17,473.0000 | (1.388) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 12,085.0000 | 12,200.0000 | 0.952 | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/05/04 | 9.25 | Put | Option on Bond Future | 1,070.0000 | 1,080.0000 | 0.935 | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/05/04 | 9.25 | Call | Option on Bond Future | 55,188.0000 | 54,838.0000 | (0.634) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/11/2005 | R153 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 1,921.0000 | 1,940.0000 | 0.989 | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 46,548.0000 | 46,206.0000 | (0.735) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 3,274.0000 | 3,307.0000 | 1.008 | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 38,308.0000 | 37,980.0000 | (0.856) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 5,305.0000 | 5,359.0000 | 1.018 | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 30,643.0000 | 30,336.0000 | (1.002) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/05/04 | 6.75 | Put | Option on Bond Future | 47,602.0000 | 47,901.0000 | 0.628 | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/05/04 | 6.75 | Call | Option on Bond Future | 2,084.0000 | 2,022.0000 | (2.975) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 3,541.0000 | 3,450.0000 | (2.570) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 5,700.0000 | 5,573.0000 | (2.228) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 38,608.0000 | 38,877.0000 | 0.697 | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 23,215.0000 | 23,409.0000 | 0.836 | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 30,427.0000 | 30,661.0000 | 0.769 | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 8,717.0000 | 8,550.0000 | (1.916) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/08/03 | | | Bond Future | 7.8670 | 7.8810 | 0.178 | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | R153 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 20,053.0000 | 20,303.0000 | 1.247 | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 15,608.0000 | 15,328.0000 | (1.794) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 21,133.0000 | 20,808.0000 | (1.538) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 16,106.0000 | 16,311.0000 | 1.273 | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 4,119.0000 | 3,995.0000 | (3.010) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 7,994.0000 | 8,082.0000 | 1.101 | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 37,569.0000 | 37,976.0000 | 1.083 | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 7,026.0000 | 6,850.0000 | (2.505) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 30,708.0000 | 31,063.0000 | 1.156 | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 10,872.0000 | 10,643.0000 | (2.106) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 42,254.0000 | 41,831.0000 | (1.001) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 11,125.0000 | 11,259.0000 | 1.204 | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 34,809.0000 | 34,412.0000 | (1.141) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 27,726.0000 | 27,361.0000 | (1.316) | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 24,886.0000 | 25,188.0000 | 1.214 | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 13,323.0000 | 13,489.0000 | 1.246 | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 9,383.0000 | 9,492.0000 | 1.162 | 0 | 0 | 0 |
| 11/11/2005 | R153 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 49,958.0000 | 49,515.0000 | (0.887) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/02/02 | | | Bond Future | 8.0490 | 8.0230 | (0.323) | 0.0000 | 0.0000 | 140 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/11/2005 | R157 | 2006/02/02 | 8.25 | Call | Option on Bond Future | 30,831.0000 | 32,046.0000 | 3.941 | 0 | 0 | 250 |
| 11/11/2005 | R157 | 2006/02/02 | 8.00 | Call | Option on Bond Future | 18,544.0000 | 19,448.0000 | 4.875 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/02/02 | 6.75 | Call | Option on Bond Future | 70.0000 | 77.0000 | 10.000 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/02/02 | 8.00 | Put | Option on Bond Future | 22,541.0000 | 21,326.0000 | (5.390) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/02/02 | 7.50 | Call | Option on Bond Future | 4,191.0000 | 4,492.0000 | 7.182 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/02/02 | 7.75 | Put | Option on Bond Future | 34,401.0000 | 32,859.0000 | (4.482) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/02/02 | 6.75 | Put | Option on Bond Future | 111,646.0000 | 109,535.0000 | (1.891) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/02/02 | 7.75 | Call | Option on Bond Future | 9,760.0000 | 10,337.0000 | 5.912 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/02/02 | 7.00 | Call | Option on Bond Future | 303.0000 | 334.0000 | 10.231 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/02/02 | 7.25 | Call | Option on Bond Future | 1,362.0000 | 1,481.0000 | 8.737 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/02/02 | 9.00 | Put | Option on Bond Future | 3,814.0000 | 3,499.0000 | (8.259) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/02/02 | 9.25 | Call | Option on Bond Future | 95,146.0000 | 97,078.0000 | 2.031 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/02/02 | 9.25 | Put | Option on Bond Future | 1,980.0000 | 1,793.0000 | (9.444) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/02/02 | 9.00 | Call | Option on Bond Future | 78,324.0000 | 80,129.0000 | 2.305 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/02/02 | 7.00 | Put | Option on Bond Future | 89,470.0000 | 87,383.0000 | (2.333) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/02/02 | 8.75 | Put | Option on Bond Future | 5,956.0000 | 5,502.0000 | (7.623) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/02/02 | 8.50 | Put | Option on Bond Future | 9,325.0000 | 8,678.0000 | (6.938) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/02/02 | 7.25 | Put | Option on Bond Future | 68,578.0000 | 66,578.0000 | (2.916) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/02/02 | 7.50 | Put | Option on Bond Future | 49,901.0000 | 48,084.0000 | (3.641) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/02/02 | 8.50 | Call | Option on Bond Future | 45,376.0000 | 46,848.0000 | 3.244 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/02/02 | 8.75 | Call | Option on Bond Future | 61,431.0000 | 63,096.0000 | 2.710 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/02/02 | 8.25 | Put | Option on Bond Future | 14,600.0000 | 13,697.0000 | (6.185) | 0 | 0 | 250 |
| 11/11/2005 | R157 | 2006/05/04 | | | Bond Future | 8.0670 | 8.0420 | (0.310) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | R157 | 2006/05/04 | 9.25 | Put | Option on Bond Future | 7,390.0000 | 7,037.0000 | (4.777) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/05/04 | 9.25 | Call | Option on Bond Future | 97,225.0000 | 98,862.0000 | 1.684 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 38,411.0000 | 39,501.0000 | 2.838 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 31,568.0000 | 30,463.0000 | (3.500) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 26,223.0000 | 27,109.0000 | 3.379 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 10,936.0000 | 10,463.0000 | (4.325) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 82,481.0000 | 83,998.0000 | 1.839 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 23,957.0000 | 23,057.0000 | (3.757) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 52,114.0000 | 53,377.0000 | 2.424 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 71,889.0000 | 70,162.0000 | (2.402) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 4,718.0000 | 4,982.0000 | 5.596 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 66,941.0000 | 68,345.0000 | 2.097 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/11/2005 | R157 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 14,051.0000 | 13,465.0000 | (4.171) | 0 | 0 | 115 |
| 11/11/2005 | R157 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 90,525.0000 | 88,662.0000 | (2.058) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 9,551.0000 | 9,999.0000 | 4.691 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 1,904.0000 | 2,032.0000 | 6.723 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 55,699.0000 | 54,156.0000 | (2.770) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 42,278.0000 | 40,952.0000 | (3.136) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 18,251.0000 | 17,524.0000 | (3.983) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 16,736.0000 | 17,400.0000 | 3.967 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/08/03 | | | Bond Future | 8.0810 | 8.0570 | (0.297) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | R157 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 4,895.0000 | 5,118.0000 | 4.556 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 76,062.0000 | 74,555.0000 | (1.981) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 15,622.0000 | 16,140.0000 | 3.316 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 61,820.0000 | 60,471.0000 | (2.182) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 40,121.0000 | 39,099.0000 | (2.547) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 9,329.0000 | 9,689.0000 | 3.859 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 33,806.0000 | 34,651.0000 | 2.500 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 23,846.0000 | 24,530.0000 | 2.868 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 27,476.0000 | 26,726.0000 | (2.730) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 49,907.0000 | 48,724.0000 | (2.370) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/08/03 | 9.25 | Put | Option on Bond Future | 14,907.0000 | 14,451.0000 | (3.059) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/08/03 | 9.25 | Call | Option on Bond Future | 101,756.0000 | 103,167.0000 | 1.387 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 19,628.0000 | 19,073.0000 | (2.828) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 88,560.0000 | 89,871.0000 | 1.480 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 23,120.0000 | 22,476.0000 | (2.785) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 59,515.0000 | 60,632.0000 | 1.877 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 73,784.0000 | 75,007.0000 | 1.658 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 92,572.0000 | 90,928.0000 | (1.776) | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 46,096.0000 | 47,088.0000 | 2.152 | 0 | 0 | 0 |
| 11/11/2005 | R157 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 33,047.0000 | 32,172.0000 | (2.648) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/02/02 | | | Bond Future | 7.7170 | 7.6960 | (0.272) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | R186 | 2006/02/02 | 6.75 | Put | Option on Bond Future | 130,435.0000 | 127,827.0000 | (1.999) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/02/02 | 7.00 | Put | Option on Bond Future | 96,209.0000 | 93,701.0000 | (2.607) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/02/02 | 6.75 | Call | Option on Bond Future | 234.0000 | 257.0000 | 9.829 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/02/02 | 6.50 | Call | Option on Bond Future | 35.0000 | 39.0000 | 11.429 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/11/2005 | R186 | 2006/02/02 | 7.25 | Call | Option on Bond Future | 5,713.0000 | 6,090.0000 | 6.599 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/02/02 | 6.50 | Put | Option on Bond Future | 167,124.0000 | 164,496.0000 | (1.572) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/02/02 | 7.00 | Call | Option on Bond Future | 1,515.0000 | 1,638.0000 | 8.119 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/02/02 | 8.25 | Call | Option on Bond Future | 72,931.0000 | 74,934.0000 | 2.746 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/02/02 | 8.25 | Put | Option on Bond Future | 8,815.0000 | 8,187.0000 | (7.124) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/02/02 | 9.00 | Put | Option on Bond Future | 1,439.0000 | 1,298.0000 | (9.798) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/02/02 | 9.00 | Call | Option on Bond Future | 147,709.0000 | 150,198.0000 | 1.685 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/02/02 | 7.25 | Put | Option on Bond Future | 66,224.0000 | 63,969.0000 | (3.405) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/02/02 | 8.75 | Put | Option on Bond Future | 3,125.0000 | 2,859.0000 | (8.512) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/02/02 | 8.50 | Put | Option on Bond Future | 5,205.0000 | 4,796.0000 | (7.858) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/02/02 | 8.50 | Call | Option on Bond Future | 97,706.0000 | 99,929.0000 | 2.275 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/02/02 | 8.75 | Call | Option on Bond Future | 122,996.0000 | 125,361.0000 | 1.923 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/02/02 | 8.00 | Call | Option on Bond Future | 49,692.0000 | 51,378.0000 | 3.393 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/02/02 | 7.50 | Call | Option on Bond Future | 14,795.0000 | 15,582.0000 | 5.319 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/02/02 | 7.50 | Put | Option on Bond Future | 42,387.0000 | 40,542.0000 | (4.353) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/02/02 | 7.75 | Call | Option on Bond Future | 29,504.0000 | 30,768.0000 | 4.284 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/02/02 | 7.75 | Put | Option on Bond Future | 25,386.0000 | 24,018.0000 | (5.389) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/02/02 | 8.00 | Put | Option on Bond Future | 15,021.0000 | 14,076.0000 | (6.291) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/05/04 | | | Bond Future | 7.7200 | 7.7010 | (0.246) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | R186 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 7,059.0000 | 6,739.0000 | (4.533) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 152,126.0000 | 154,170.0000 | 1.344 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 41,374.0000 | 42,525.0000 | 2.782 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 61,248.0000 | 62,662.0000 | 2.309 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 11,090.0000 | 10,639.0000 | (4.067) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 129,893.0000 | 131,805.0000 | 1.472 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 37,654.0000 | 36,441.0000 | (3.221) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 27,165.0000 | 26,215.0000 | (3.497) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 83,176.0000 | 84,801.0000 | 1.954 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 106,272.0000 | 108,061.0000 | 1.683 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/05/04 | 6.50 | Put | Option on Bond Future | 167,000.0000 | 164,683.0000 | (1.387) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/05/04 | 6.50 | Call | Option on Bond Future | 732.0000 | 780.0000 | 6.557 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 14,694.0000 | 14,118.0000 | (3.920) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/05/04 | 6.75 | Put | Option on Bond Future | 131,721.0000 | 129,479.0000 | (1.702) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 6,114.0000 | 6,409.0000 | 4.825 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/05/04 | 6.75 | Call | Option on Bond Future | 2,057.0000 | 2,178.0000 | 5.882 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/11/2005 | R186 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 13,785.0000 | 14,335.0000 | 3.990 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 100,536.0000 | 98,467.0000 | (2.058) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 53,424.0000 | 51,909.0000 | (2.836) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 25,639.0000 | 26,488.0000 | 3.311 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 74,266.0000 | 72,452.0000 | (2.443) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 19,823.0000 | 19,084.0000 | (3.728) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/08/03 | | | Bond Future | 7.7210 | 7.7020 | (0.246) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | R186 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 21,106.0000 | 21,772.0000 | 3.156 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 11,211.0000 | 11,635.0000 | 3.782 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 105,103.0000 | 103,179.0000 | (1.831) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/08/03 | 6.75 | Call | Option on Bond Future | 4,918.0000 | 5,144.0000 | 4.595 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/08/03 | 6.75 | Put | Option on Bond Future | 133,789.0000 | 131,666.0000 | (1.587) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 81,302.0000 | 79,619.0000 | (2.070) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 34,498.0000 | 35,418.0000 | 2.667 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 24,353.0000 | 23,680.0000 | (2.764) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 92,760.0000 | 94,300.0000 | 1.660 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 14,509.0000 | 14,066.0000 | (3.053) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/08/03 | 9.25 | Call | Option on Bond Future | 179,571.0000 | 181,579.0000 | 1.118 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/08/03 | 9.25 | Put | Option on Bond Future | 10,243.0000 | 9,903.0000 | (3.319) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 158,616.0000 | 160,521.0000 | 1.201 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 20,189.0000 | 19,622.0000 | (2.808) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 138,167.0000 | 139,949.0000 | 1.290 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 29,920.0000 | 29,112.0000 | (2.701) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 115,256.0000 | 116,931.0000 | 1.453 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 50,956.0000 | 52,118.0000 | 2.280 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 37,336.0000 | 36,358.0000 | (2.619) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 62,223.0000 | 60,794.0000 | (2.297) | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 71,080.0000 | 72,451.0000 | 1.929 | 0 | 0 | 0 |
| 11/11/2005 | R186 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 47,384.0000 | 46,198.0000 | (2.503) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/02/02 | | | Bond Future | 7.7020 | 7.6800 | (0.286) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | R194 | 2006/02/02 | 6.50 | Put | Option on Bond Future | 23,467.0000 | 23,045.0000 | (1.798) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/02/02 | 8.50 | Put | Option on Bond Future | 839.0000 | 772.0000 | (7.986) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/02/02 | 7.00 | Put | Option on Bond Future | 13,925.0000 | 13,526.0000 | (2.865) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/02/02 | 7.50 | Call | Option on Bond Future | 2,507.0000 | 2,638.0000 | 5.225 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/11/2005 | R194 | 2006/02/02 | 8.75 | Call | Option on Bond Future | 20,402.0000 | 20,782.0000 | 1.863 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/02/02 | 6.75 | Call | Option on Bond Future | 58.0000 | 63.0000 | 8.621 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/02/02 | 7.75 | Call | Option on Bond Future | 4,844.0000 | 5,048.0000 | 4.211 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/02/02 | 7.25 | Put | Option on Bond Future | 9,765.0000 | 9,408.0000 | (3.656) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/02/02 | 7.00 | Call | Option on Bond Future | 309.0000 | 333.0000 | 7.767 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/02/02 | 6.50 | Call | Option on Bond Future | 11.0000 | 12.0000 | 9.091 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/02/02 | 7.75 | Put | Option on Bond Future | 3,921.0000 | 3,702.0000 | (5.585) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/02/02 | 6.25 | Put | Option on Bond Future | 28,422.0000 | 27,999.0000 | (1.488) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/02/02 | 6.75 | Put | Option on Bond Future | 18,579.0000 | 18,161.0000 | (2.250) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/02/02 | 7.25 | Call | Option on Bond Future | 1,025.0000 | 1,091.0000 | 6.439 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/02/02 | 6.25 | Call | Option on Bond Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/02/02 | 8.25 | Call | Option on Bond Future | 11,878.0000 | 12,199.0000 | 2.702 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/02/02 | 8.50 | Call | Option on Bond Future | 16,042.0000 | 16,397.0000 | 2.213 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/02/02 | 8.25 | Put | Option on Bond Future | 1,407.0000 | 1,305.0000 | (7.249) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/02/02 | 9.00 | Call | Option on Bond Future | 24,806.0000 | 25,206.0000 | 1.613 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/02/02 | 8.00 | Call | Option on Bond Future | 8,088.0000 | 8,357.0000 | 3.326 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/02/02 | 8.75 | Put | Option on Bond Future | 497.0000 | 454.0000 | (8.652) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/02/02 | 7.50 | Put | Option on Bond Future | 6,402.0000 | 6,109.0000 | (4.577) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/02/02 | 9.00 | Put | Option on Bond Future | 225.0000 | 202.0000 | (10.222) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/02/02 | 8.00 | Put | Option on Bond Future | 2,377.0000 | 2,223.0000 | (6.479) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/05/04 | | | Bond Future | 7.7140 | 7.6940 | (0.259) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | R194 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 856.0000 | 899.0000 | 5.023 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 9,858.0000 | 9,596.0000 | (2.658) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 13,116.0000 | 12,818.0000 | (2.272) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 7,207.0000 | 6,987.0000 | (3.053) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 1,913.0000 | 1,991.0000 | 4.077 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 11,712.0000 | 11,946.0000 | 1.998 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 1,445.0000 | 1,381.0000 | (4.429) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 2,633.0000 | 2,526.0000 | (4.064) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 22,695.0000 | 22,986.0000 | 1.282 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 3,552.0000 | 3,673.0000 | 3.407 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 18,899.0000 | 19,176.0000 | 1.466 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 15,205.0000 | 15,463.0000 | 1.697 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 1,926.0000 | 1,844.0000 | (4.258) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/05/04 | 6.75 | Put | Option on Bond Future | 16,993.0000 | 16,674.0000 | (1.877) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/11/2005 | R194 | 2006/05/04 | 6.50 | Put | Option on Bond Future | 21,123.0000 | 20,792.0000 | (1.567) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 5,127.0000 | 4,950.0000 | (3.452) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/05/04 | 6.75 | Call | Option on Bond Future | 394.0000 | 416.0000 | 5.584 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/05/04 | 6.25 | Call | Option on Bond Future | 60.0000 | 64.0000 | 6.667 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 1,087.0000 | 1,037.0000 | (4.600) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 5,740.0000 | 5,904.0000 | 2.857 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/05/04 | 6.50 | Call | Option on Bond Future | 163.0000 | 173.0000 | 6.135 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/05/04 | 6.25 | Put | Option on Bond Future | 25,406.0000 | 25,069.0000 | (1.326) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 8,463.0000 | 8,666.0000 | 2.399 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 3,605.0000 | 3,467.0000 | (3.828) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/08/03 | | | Bond Future | 7.7070 | 7.6940 | (0.169) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | R194 | 2006/08/03 | 6.75 | Call | Option on Bond Future | 1,136.0000 | 1,160.0000 | 2.113 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 6,249.0000 | 6,145.0000 | (1.664) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 6,885.0000 | 6,973.0000 | 1.278 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 9,257.0000 | 9,361.0000 | 1.123 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 4,934.0000 | 4,845.0000 | (1.804) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/08/03 | 6.75 | Put | Option on Bond Future | 15,431.0000 | 15,263.0000 | (1.089) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 3,357.0000 | 3,292.0000 | (1.936) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 15,002.0000 | 15,129.0000 | 0.847 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 18,084.0000 | 18,221.0000 | 0.758 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 2,395.0000 | 2,346.0000 | (2.046) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 21,290.0000 | 21,434.0000 | 0.676 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 4,029.0000 | 3,953.0000 | (1.886) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 2,805.0000 | 2,749.0000 | (1.996) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 7,898.0000 | 7,776.0000 | (1.545) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 12,022.0000 | 12,139.0000 | 0.973 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 1,841.0000 | 1,877.0000 | 1.955 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 12,376.0000 | 12,220.0000 | (1.261) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 9,929.0000 | 9,790.0000 | (1.400) | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 3,136.0000 | 3,189.0000 | 1.690 | 0 | 0 | 0 |
| 11/11/2005 | R194 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 4,828.0000 | 4,899.0000 | 1.471 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/02/02 | | | Bond Future | 8.0190 | 7.9980 | (0.262) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | R201 | 2006/02/02 | 6.75 | Put | Option on Bond Future | 86,214.0000 | 84,867.0000 | (1.562) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/02/02 | 6.50 | Call | Option on Bond Future | 26.0000 | 28.0000 | 7.692 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/11/2005 | R201 | 2006/02/02 | 7.25 | Call | Option on Bond Future | 1,555.0000 | 1,645.0000 | 5.788 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/02/02 | 8.50 | Put | Option on Bond Future | 7,523.0000 | 7,094.0000 | (5.703) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/02/02 | 6.50 | Put | Option on Bond Future | 104,149.0000 | 102,796.0000 | (1.299) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/02/02 | 8.50 | Call | Option on Bond Future | 37,945.0000 | 38,871.0000 | 2.440 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/02/02 | 7.00 | Call | Option on Bond Future | 415.0000 | 443.0000 | 6.747 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/02/02 | 8.75 | Call | Option on Bond Future | 50,647.0000 | 51,695.0000 | 2.069 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/02/02 | 7.00 | Put | Option on Bond Future | 68,853.0000 | 67,526.0000 | (1.927) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/02/02 | 9.00 | Put | Option on Bond Future | 3,170.0000 | 2,952.0000 | (6.877) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/02/02 | 6.75 | Call | Option on Bond Future | 114.0000 | 122.0000 | 7.018 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/02/02 | 9.00 | Call | Option on Bond Future | 64,008.0000 | 65,146.0000 | 1.778 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/02/02 | 7.50 | Call | Option on Bond Future | 4,235.0000 | 4,444.0000 | 4.935 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/02/02 | 8.75 | Put | Option on Bond Future | 4,866.0000 | 4,560.0000 | (6.289) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/02/02 | 8.00 | Call | Option on Bond Future | 16,418.0000 | 16,998.0000 | 3.533 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/02/02 | 7.25 | Put | Option on Bond Future | 52,681.0000 | 51,417.0000 | (2.399) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/02/02 | 9.25 | Put | Option on Bond Future | 1,685.0000 | 1,552.0000 | (7.893) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/02/02 | 8.00 | Put | Option on Bond Future | 17,644.0000 | 16,868.0000 | (4.398) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/02/02 | 9.25 | Call | Option on Bond Future | 77,288.0000 | 78,510.0000 | 1.581 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/02/02 | 7.50 | Put | Option on Bond Future | 38,395.0000 | 37,249.0000 | (2.985) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/02/02 | 8.25 | Put | Option on Bond Future | 11,576.0000 | 10,990.0000 | (5.062) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/02/02 | 8.25 | Call | Option on Bond Future | 26,331.0000 | 27,100.0000 | 2.921 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/02/02 | 7.75 | Put | Option on Bond Future | 26,633.0000 | 25,659.0000 | (3.657) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/02/02 | 7.75 | Call | Option on Bond Future | 9,104.0000 | 9,485.0000 | 4.185 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/05/04 | | | Bond Future | 8.0370 | 8.0180 | (0.236) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | R201 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 19,691.0000 | 19,136.0000 | (2.819) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/05/04 | 9.25 | Call | Option on Bond Future | 79,462.0000 | 80,426.0000 | 1.213 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 25,575.0000 | 24,906.0000 | (2.616) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 15,463.0000 | 15,869.0000 | 2.626 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 9,373.0000 | 9,658.0000 | 3.041 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 23,238.0000 | 23,768.0000 | 2.281 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/05/04 | 9.25 | Put | Option on Bond Future | 6,452.0000 | 6,217.0000 | (3.642) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 33,013.0000 | 33,657.0000 | 1.951 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 33,767.0000 | 32,973.0000 | (2.351) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 43,916.0000 | 44,658.0000 | 1.690 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 43,958.0000 | 43,043.0000 | (2.082) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 55,622.0000 | 56,446.0000 | 1.481 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/11/2005 | R201 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 15,236.0000 | 14,779.0000 | (2.999) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 9,349.0000 | 9,040.0000 | (3.305) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 11,879.0000 | 11,504.0000 | (3.157) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 67,866.0000 | 68,757.0000 | 1.313 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/08/03 | | | Bond Future | 8.0520 | 8.0340 | (0.224) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | R201 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 39,966.0000 | 39,263.0000 | (1.759) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 49,712.0000 | 50,363.0000 | 1.310 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 22,548.0000 | 22,089.0000 | (2.036) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 60,985.0000 | 61,697.0000 | 1.168 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/08/03 | 9.25 | Call | Option on Bond Future | 83,097.0000 | 83,919.0000 | 0.989 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 72,676.0000 | 73,438.0000 | 1.048 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 49,132.0000 | 48,338.0000 | (1.616) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/08/03 | 9.25 | Put | Option on Bond Future | 12,469.0000 | 12,180.0000 | (2.318) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 16,264.0000 | 15,916.0000 | (2.140) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 26,921.0000 | 26,390.0000 | (1.972) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 19,060.0000 | 18,661.0000 | (2.093) | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 14,367.0000 | 14,683.0000 | 2.199 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 29,200.0000 | 29,699.0000 | 1.709 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 39,040.0000 | 39,620.0000 | 1.486 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 21,126.0000 | 21,535.0000 | 1.936 | 0 | 0 | 0 |
| 11/11/2005 | R201 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 32,413.0000 | 31,801.0000 | (1.888) | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/02/02 | | | Bond Future | 8.0160 | 7.9950 | (0.262) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | R203 | 2006/02/02 | 8.25 | Put | Option on Bond Future | 8,818.0000 | 8,227.0000 | (6.702) | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/02/02 | 8.00 | Call | Option on Bond Future | 15,610.0000 | 16,312.0000 | 4.497 | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/02/02 | 8.25 | Call | Option on Bond Future | 26,283.0000 | 27,279.0000 | 3.790 | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/02/02 | 8.00 | Put | Option on Bond Future | 16,819.0000 | 15,934.0000 | (5.262) | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/02/02 | 7.00 | Put | Option on Bond Future | 81,182.0000 | 79,626.0000 | (1.917) | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/02/02 | 7.75 | Call | Option on Bond Future | 8,153.0000 | 8,579.0000 | 5.225 | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/02/02 | 7.50 | Put | Option on Bond Future | 43,651.0000 | 42,281.0000 | (3.139) | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/02/02 | 7.50 | Call | Option on Bond Future | 3,673.0000 | 3,890.0000 | 5.908 | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/02/02 | 7.25 | Put | Option on Bond Future | 61,504.0000 | 60,008.0000 | (2.432) | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/02/02 | 7.25 | Call | Option on Bond Future | 1,403.0000 | 1,494.0000 | 6.486 | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/02/02 | 7.75 | Put | Option on Bond Future | 28,505.0000 | 27,344.0000 | (4.073) | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/02/02 | 7.00 | Call | Option on Bond Future | 447.0000 | 478.0000 | 6.935 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/11/2005 | R203 | 2006/02/02 | 8.50 | Call | Option on Bond Future | 39,733.0000 | 40,980.0000 | 3.138 | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/02/02 | 8.75 | Call | Option on Bond Future | 55,067.0000 | 56,488.0000 | 2.580 | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/02/02 | 9.00 | Put | Option on Bond Future | 553.0000 | 484.0000 | (12.477) | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/02/02 | 8.50 | Put | Option on Bond Future | 4,051.0000 | 3,712.0000 | (8.368) | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/02/02 | 8.75 | Put | Option on Bond Future | 1,614.0000 | 1,447.0000 | (10.347) | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/02/02 | 9.00 | Call | Option on Bond Future | 71,347.0000 | 72,866.0000 | 2.129 | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/05/04 | | | Bond Future | 8.0300 | 8.0100 | (0.249) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | R203 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 58,266.0000 | 59,434.0000 | 2.005 | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 6,538.0000 | 6,217.0000 | (4.910) | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 45,089.0000 | 46,113.0000 | 2.271 | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 3,697.0000 | 3,490.0000 | (5.599) | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 10,914.0000 | 10,449.0000 | (4.261) | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 72,557.0000 | 73,839.0000 | 1.767 | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 36,903.0000 | 35,917.0000 | (2.672) | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 25,842.0000 | 25,031.0000 | (3.138) | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 17,238.0000 | 16,605.0000 | (3.672) | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 33,430.0000 | 34,286.0000 | 2.561 | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 23,607.0000 | 24,285.0000 | 2.872 | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 15,786.0000 | 16,289.0000 | 3.186 | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 9,939.0000 | 10,288.0000 | 3.511 | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 50,406.0000 | 49,266.0000 | (2.262) | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 66,159.0000 | 64,895.0000 | (1.911) | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 5,860.0000 | 6,085.0000 | 3.840 | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 83,845.0000 | 82,489.0000 | (1.617) | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 3,220.0000 | 3,353.0000 | 4.130 | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/08/03 | | | Bond Future | 8.0390 | 8.0210 | (0.224) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | R203 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 6,357.0000 | 6,540.0000 | 2.879 | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 86,455.0000 | 85,317.0000 | (1.316) | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 9,898.0000 | 10,163.0000 | 2.677 | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 31,781.0000 | 31,067.0000 | (2.247) | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 49,204.0000 | 50,060.0000 | 1.740 | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 23,027.0000 | 22,441.0000 | (2.545) | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 14,738.0000 | 15,104.0000 | 2.483 | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 10,944.0000 | 10,591.0000 | (3.226) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 11/11/2005 | R203 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 61,326.0000 | 62,293.0000 | 1.577 | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 16,148.0000 | 15,685.0000 | (2.867) | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 28,917.0000 | 29,524.0000 | 2.099 | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 38,337.0000 | 39,072.0000 | 1.917 | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 42,527.0000 | 41,688.0000 | (1.973) | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 69,982.0000 | 68,927.0000 | (1.508) | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 55,287.0000 | 54,332.0000 | (1.727) | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 21,047.0000 | 21,529.0000 | 2.290 | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 74,460.0000 | 75,522.0000 | 1.426 | 0 | 0 | 0 |
| 11/11/2005 | R203 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 7,159.0000 | 6,901.0000 | (3.604) | 0 | 0 | 0 |
| 11/11/2005 | R204 | 2006/02/02 | | | Bond Future | 7.9920 | 7.9660 | (0.325) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | R204 | 2006/02/02 | 8.00 | Put | Option on Bond Future | 16,972.0000 | 15,883.0000 | (6.416) | 0 | 0 | 0 |
| 11/11/2005 | R204 | 2006/02/02 | 8.00 | Call | Option on Bond Future | 17,608.0000 | 18,589.0000 | 5.571 | 0 | 0 | 0 |
| 11/11/2005 | R204 | 2006/05/04 | | | Bond Future | 8.0050 | 7.9800 | (0.312) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | R204 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 26,087.0000 | 27,026.0000 | 3.599 | 0 | 0 | 0 |
| 11/11/2005 | R204 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 26,479.0000 | 25,453.0000 | (3.875) | 0 | 0 | 0 |
| 11/11/2005 | R204 | 2006/08/03 | | | Bond Future | 8.0150 | 7.9910 | (0.299) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | R204 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 32,916.0000 | 31,952.0000 | (2.929) | 0 | 0 | 0 |
| 11/11/2005 | R204 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 31,753.0000 | 32,651.0000 | 2.828 | 0 | 0 | 0 |
| 11/11/2005 | R207 | 2006/02/02 | | | Bond Future | 7.9660 | 7.9350 | (0.389) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | R207 | 2006/02/02 | 8.00 | Call | Option on Bond Future | 18,960.0000 | 20,208.0000 | 6.582 | 0 | 0 | 0 |
| 11/11/2005 | R207 | 2006/02/02 | 8.00 | Put | Option on Bond Future | 16,251.0000 | 15,018.0000 | (7.587) | 0 | 0 | 0 |
| 11/11/2005 | R207 | 2006/05/04 | | | Bond Future | 7.9790 | 7.9480 | (0.389) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | R207 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 25,772.0000 | 24,546.0000 | (4.757) | 0 | 0 | 0 |
| 11/11/2005 | R207 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 27,429.0000 | 28,655.0000 | 4.470 | 0 | 0 | 0 |
| 11/11/2005 | R207 | 2006/08/03 | | | Bond Future | 7.9880 | 7.9580 | (0.376) | 0.0000 | 0.0000 | 0 |
| 11/11/2005 | R207 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 32,308.0000 | 31,137.0000 | (3.624) | 0 | 0 | 0 |
| 11/11/2005 | R207 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 33,245.0000 | 34,422.0000 | 3.540 | 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 |
|-----------|------------------|--------|-----|---------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
|-----------|------------------|--------|-----|---------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|

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|---------------------|--|--|--|--|--|--|--|--|--|--------------|
| Grand Total: | | | | | | | | | | 2,244 |
|---------------------|--|--|--|--|--|--|--|--|--|--------------|