

Derivatives High/Low Report

High/Low for 12/12/2005

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
12/12/2005	GOVI	2006/02/02			jGovi	235.2050	235.6840	0.204	0.0000	0.0000	506
12/12/2005	GOVI	2006/02/02	230.00	Put	jGovi	10,128.0000	8,474.0000	(16.331)	0	0	0
12/12/2005	GOVI	2006/02/02	230.00	Call	jGovi	62,178.0000	65,314.0000	5.044	0	0	0
12/12/2005	GOVI	2006/05/04			jGovi	239.5150	239.9650	0.188	240.3400	240.3400	220
12/12/2005	GOVI	2006/05/04	230.00	Put	jGovi	3,475.0000	2,940.0000	(15.396)	0	0	0
12/12/2005	GOVI	2006/05/04	230.00	Call	jGovi	98,625.0000	102,590.0000	4.020	0	0	0
12/12/2005	GOVI	2006/08/03			jGovi	243.9220	244.3390	0.171	0.0000	0.0000	0
12/12/2005	GOVI	2006/08/03	230.00	Put	jGovi	2,969.0000	2,621.0000	(11.721)	0	0	0
12/12/2005	GOVI	2006/08/03	230.00	Call	jGovi	142,189.0000	146,011.0000	2.688	0	0	0
12/12/2005	GOVI	2006/11/02			jGovi	248.3850	248.7750	0.157	0.0000	0.0000	0
12/12/2005	GOVI	2006/11/02	230.00	Put	jGovi	1,819.0000	1,628.0000	(10.500)	0	0	0
12/12/2005	GOVI	2006/11/02	230.00	Call	jGovi	185,669.0000	189,378.0000	1.998	0	0	0
12/12/2005	J152	2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
12/12/2005	J153	2010/08/31			jSwap	7.4010	7.3770	(0.324)	0.0000	0.0000	0
12/12/2005	J157	2015/09/15			jSwap	7.6380	7.5930	(0.589)	0.0000	0.0000	0
12/12/2005	J186	2026/12/21			jSwap	7.2420	7.1980	(0.608)	0.0000	0.0000	0
12/12/2005	J194	2008/02/28			jSwap	7.2810	7.2560	(0.343)	0.0000	0.0000	0

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12/12/2005	J201	2014/12/22			jSwap	7.5620	7.5240	(0.503)	0.0000	0.0000	0
12/12/2005	J203	2017/09/15			jSwap	7.5980	7.5540	(0.579)	0.0000	0.0000	0
12/12/2005	J204	2018/12/21			jSwap	7.5600	7.5170	(0.569)	0.0000	0.0000	0
12/12/2005	J207	2020/01/15			jSwap	7.5390	7.4950	(0.584)	0.0000	0.0000	0
12/12/2005	JBAR	2005/03/16			jBar	7.1070	7.0860	(0.295)	0.0000	0.0000	0
12/12/2005	JFRA	2006/02/02			jFra	7.1500	7.1350	(0.210)	0.0000	0.0000	0
12/12/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	252.0000	228.0000	(9.524)	0	0	0
12/12/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	496.0000	510.0000	2.823	0	0	0
12/12/2005	JFRA	2006/05/04			jFra	7.0010	7.0170	0.229	0.0000	0.0000	0
12/12/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	791.0000	803.0000	1.517	0	0	0
12/12/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	789.0000	761.0000	(3.549)	0	0	0
12/12/2005	JFRA	2006/08/03			jFra	7.1390	7.1450	0.084	0.0000	0.0000	0
12/12/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,287.0000	1,289.0000	0.155	0	0	0
12/12/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	947.0000	933.0000	(1.478)	0	0	0
12/12/2005	JFRA	2006/11/02			jFra	7.2150	7.2310	0.222	0.0000	0.0000	0
12/12/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	1,652.0000	1,668.0000	0.969	0	0	0
12/12/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,125.0000	1,102.0000	(2.044)	0	0	0
12/12/2005	JFRA	2007/02/01			jFra	7.2920	7.2980	0.082	0.0000	0.0000	500
12/12/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,824.0000	1,811.0000	(0.713)	0	0	0
12/12/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,315.0000	1,316.0000	0.076	0	0	0
12/12/2005	JFRA	2007/05/03			jFra	7.3570	7.3900	0.449	0.0000	0.0000	0
12/12/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,926.0000	1,878.0000	(2.492)	0	0	0
12/12/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	1,576.0000	1,609.0000	2.094	0	0	0

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12/12/2005	JFRA	2007/08/02			jFra	7.3930	7.3950	0.027	0.0000	0.0000	0
12/12/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	1,766.0000	1,764.0000	(0.113)	0	0	0
12/12/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,028.0000	2,021.0000	(0.345)	0	0	0
12/12/2005	JFRA	2007/11/01			jFra	7.5340	7.5110	(0.305)	0.0000	0.0000	0
12/12/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,087.0000	2,112.0000	1.198	0	0	0
12/12/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,176.0000	2,141.0000	(1.608)	0	0	0
12/12/2005	JN02	2006/02/02			jNote	7.2570	7.2610	0.055	0.0000	0.0000	0
12/12/2005	JN02	2006/02/02	7.25	Put	Option on jNote	3,794.0000	3,642.0000	(4.006)	0	0	0
12/12/2005	JN02	2006/02/02	7.25	Call	Option on jNote	3,915.0000	3,855.0000	(1.533)	0	0	0
12/12/2005	JN05	2006/02/02			jNote	7.5870	7.5730	(0.185)	0.0000	0.0000	0
12/12/2005	JN05	2006/02/02	7.75	Call	Option on jNote	5,115.0000	4,698.0000	(8.152)	0	0	0
12/12/2005	JN05	2006/02/02	7.75	Put	Option on jNote	11,878.0000	12,043.0000	1.389	0	0	0
12/12/2005	JN10	2006/02/02			jNote	7.7020	7.6750	(0.351)	0.0000	0.0000	0
12/12/2005	JN10	2006/02/02	8.00	Call	Option on jNote	4,844.0000	4,118.0000	(14.988)	0	0	0
12/12/2005	JN10	2006/02/02	8.00	Put	Option on jNote	25,584.0000	26,757.0000	4.585	0	0	0
12/12/2005	JROD	2005/12/30			jRod	6.5400	6.6820	2.171	0.0000	0.0000	0
12/12/2005	JROD	2006/01/31			jRod	6.6700	6.7990	1.934	0.0000	0.0000	0
12/12/2005	JROD	2006/02/28			jRod	6.8250	6.9410	1.700	0.0000	0.0000	0
12/12/2005	JROD	2006/03/31			jRod	6.8690	6.9210	0.757	0.0000	0.0000	0
12/12/2005	JROD	2006/04/28			jRod	6.9500	7.0010	0.734	0.0000	0.0000	0
12/12/2005	JROD	2006/05/31			jRod	7.0360	7.0890	0.753	0.0000	0.0000	0
12/12/2005	JROD	2006/06/30			jRod	6.9870	7.0240	0.530	0.0000	0.0000	0
12/12/2005	JROD	2006/07/31			jRod	7.0450	7.0820	0.525	0.0000	0.0000	0

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12/12/2005	JROD	2006/08/31			jRod	7.1050	7.1390	0.479	0.0000	0.0000	0
12/12/2005	R153	2006/02/02			Bond Future	7.4370	7.4070	(0.403)	0.0000	0.0000	277
12/12/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	6,711.0000	5,939.0000	(11.504)	0	0	0
12/12/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	3,313.0000	2,812.0000	(15.122)	0	0	1
12/12/2005	R153	2006/02/02	7.80	Put	Option on Bond Future	2,848.0000	2,395.0000	(15.906)	0	0	0
12/12/2005	R153	2006/02/02	7.05	Put	Option on Bond Future	18,590.0000	17,407.0000	(6.364)	0	0	1
12/12/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	4,263.0000	4,519.0000	6.005	0	0	0
12/12/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	9,415.0000	9,934.0000	5.512	0	0	0
12/12/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	12,337.0000	11,302.0000	(8.389)	0	0	1
12/12/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	25,410.0000	26,414.0000	3.951	0	0	0
12/12/2005	R153	2006/02/02	7.80	Call	Option on Bond Future	18,327.0000	19,166.0000	4.578	0	0	1
12/12/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	16,675.0000	17,465.0000	4.738	0	0	1
12/12/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	1,509.0000	1,222.0000	(19.019)	0	0	0
12/12/2005	R153	2006/02/02	7.05	Call	Option on Bond Future	1,806.0000	1,913.0000	5.925	0	0	0
12/12/2005	R153	2006/02/02	7.45	Call	Option on Bond Future	8,201.0000	8,664.0000	5.646	0	0	0
12/12/2005	R153	2006/02/02	7.45	Put	Option on Bond Future	7,642.0000	6,814.0000	(10.835)	0	0	0
12/12/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	77.0000	53.0000	(31.169)	0	0	0
12/12/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	159.0000	113.0000	(28.931)	0	0	0
12/12/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	44,961.0000	46,166.0000	2.680	0	0	0
12/12/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	334.0000	248.0000	(25.749)	0	0	0
12/12/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	54,977.0000	56,222.0000	2.265	0	0	0
12/12/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	64,972.0000	66,239.0000	1.950	0	0	0
12/12/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	30,385.0000	29,109.0000	(4.199)	0	0	0
12/12/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	387.0000	401.0000	3.618	0	0	0
12/12/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	35,032.0000	36,163.0000	3.228	0	0	1
12/12/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	20,375.0000	19,166.0000	(5.934)	0	0	0
12/12/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	710.0000	550.0000	(22.535)	0	0	0
12/12/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,401.0000	1,482.0000	5.782	0	0	0
12/12/2005	R153	2006/02/02	7.95	Put	Option on Bond Future	1,776.0000	1,452.0000	(18.243)	0	0	0
12/12/2005	R153	2006/02/02	7.65	Put	Option on Bond Future	4,441.0000	3,836.0000	(13.623)	0	0	0
12/12/2005	R153	2006/02/02	7.70	Call	Option on Bond Future	15,083.0000	15,821.0000	4.893	0	0	0
12/12/2005	R153	2006/02/02	7.65	Call	Option on Bond Future	13,555.0000	14,240.0000	5.053	0	0	0
12/12/2005	R153	2006/02/02	7.60	Call	Option on Bond Future	12,097.0000	12,728.0000	5.216	0	0	0
12/12/2005	R153	2006/02/02	7.60	Put	Option on Bond Future	5,115.0000	4,455.0000	(12.903)	0	0	0

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12/12/2005	R153	2006/02/02	7.55	Put	Option on Bond Future	5,870.0000	5,154.0000	(12.198)	0	0	0
12/12/2005	R153	2006/02/02	7.70	Put	Option on Bond Future	3,842.0000	3,290.0000	(14.368)	0	0	0
12/12/2005	R153	2006/02/02	7.30	Put	Option on Bond Future	11,014.0000	10,027.0000	(8.961)	0	0	0
12/12/2005	R153	2006/02/02	7.90	Put	Option on Bond Future	2,085.0000	1,721.0000	(17.458)	0	0	0
12/12/2005	R153	2006/02/02	7.30	Call	Option on Bond Future	5,106.0000	5,410.0000	5.954	0	0	0
12/12/2005	R153	2006/02/02	7.90	Call	Option on Bond Future	21,784.0000	22,712.0000	4.260	0	0	0
12/12/2005	R153	2006/02/02	7.85	Call	Option on Bond Future	20,032.0000	20,916.0000	4.413	0	0	0
12/12/2005	R153	2006/02/02	7.85	Put	Option on Bond Future	2,440.0000	2,034.0000	(16.639)	0	0	0
12/12/2005	R153	2006/02/02	7.55	Call	Option on Bond Future	10,716.0000	11,290.0000	5.356	0	0	0
12/12/2005	R153	2006/02/02	7.40	Put	Option on Bond Future	8,668.0000	7,785.0000	(10.187)	0	0	0
12/12/2005	R153	2006/02/02	7.40	Call	Option on Bond Future	7,076.0000	7,484.0000	5.766	0	0	0
12/12/2005	R153	2006/02/02	7.15	Call	Option on Bond Future	2,858.0000	3,031.0000	6.053	0	0	0
12/12/2005	R153	2006/02/02	7.95	Call	Option on Bond Future	23,579.0000	24,546.0000	4.101	0	0	0
12/12/2005	R153	2006/02/02	7.10	Call	Option on Bond Future	2,290.0000	2,428.0000	6.026	0	0	0
12/12/2005	R153	2006/02/02	7.15	Put	Option on Bond Future	15,277.0000	14,159.0000	(7.318)	0	0	0
12/12/2005	R153	2006/02/02	7.10	Put	Option on Bond Future	16,889.0000	15,736.0000	(6.827)	0	0	0
12/12/2005	R153	2006/02/02	7.20	Put	Option on Bond Future	13,758.0000	12,680.0000	(7.835)	0	0	0
12/12/2005	R153	2006/02/02	7.20	Call	Option on Bond Future	3,514.0000	3,727.0000	6.061	0	0	0
12/12/2005	R153	2006/02/02	7.35	Put	Option on Bond Future	9,792.0000	8,855.0000	(9.569)	0	0	0
12/12/2005	R153	2006/02/02	7.35	Call	Option on Bond Future	6,044.0000	6,398.0000	5.857	0	0	0
12/12/2005	R153	2006/05/04			Bond Future	7.4350	7.4080	(0.363)	0.0000	0.0000	0
12/12/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	12,379.0000	11,735.0000	(5.202)	0	0	0
12/12/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	15,028.0000	15,486.0000	3.048	0	0	0
12/12/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	8,165.0000	7,657.0000	(6.222)	0	0	0
12/12/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	20,933.0000	21,528.0000	2.842	0	0	0
12/12/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	27,879.0000	28,606.0000	2.608	0	0	0
12/12/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	4,037.0000	4,170.0000	3.295	0	0	0
12/12/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	32,409.0000	31,439.0000	(2.993)	0	0	0
12/12/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	6,632.0000	6,850.0000	3.287	0	0	0
12/12/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	24,552.0000	23,667.0000	(3.605)	0	0	0
12/12/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	10,262.0000	10,591.0000	3.206	0	0	0
12/12/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	17,842.0000	17,068.0000	(4.338)	0	0	0
12/12/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	44,150.0000	45,084.0000	2.116	0	0	0
12/12/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	192.0000	163.0000	(15.104)	0	0	0
12/12/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	71,457.0000	72,530.0000	1.502	0	0	0

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12/12/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	422.0000	365.0000	(13.507)	0	0	0
12/12/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	1,665.0000	1,497.0000	(10.090)	0	0	0
12/12/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	53,047.0000	54,048.0000	1.887	0	0	0
12/12/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	62,195.0000	63,241.0000	1.682	0	0	0
12/12/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	866.0000	765.0000	(11.663)	0	0	0
12/12/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	35,689.0000	36,532.0000	2.362	0	0	0
12/12/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	5,098.0000	4,723.0000	(7.356)	0	0	0
12/12/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	3,004.0000	2,744.0000	(8.655)	0	0	20
12/12/2005	R153	2006/08/03			Bond Future	7.4290	7.4050	(0.323)	0.0000	0.0000	0
12/12/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	17,528.0000	17,924.0000	2.259	0	0	0
12/12/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	8,806.0000	8,429.0000	(4.281)	0	0	0
12/12/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	30,583.0000	31,133.0000	1.798	0	0	0
12/12/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	23,722.0000	24,200.0000	2.015	0	0	0
12/12/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	11,417.0000	10,968.0000	(3.933)	0	0	0
12/12/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	14,792.0000	14,262.0000	(3.583)	0	0	0
12/12/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	46,266.0000	46,919.0000	1.411	0	0	0
12/12/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	4,073.0000	3,868.0000	(5.033)	0	0	0
12/12/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	4,843.0000	4,607.0000	(4.873)	0	0	0
12/12/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	62,786.0000	63,508.0000	1.150	0	0	0
12/12/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	38,272.0000	38,878.0000	1.583	0	0	0
12/12/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	5,833.0000	5,559.0000	(4.697)	0	0	0
12/12/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	54,463.0000	55,154.0000	1.269	0	0	0
12/12/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	24,473.0000	23,772.0000	(2.864)	0	0	0
12/12/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	12,162.0000	12,473.0000	2.557	0	0	0
12/12/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	19,095.0000	18,479.0000	(3.226)	0	0	0
12/12/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	7,773.0000	7,998.0000	2.895	0	0	0
12/12/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	7,119.0000	6,799.0000	(4.495)	0	0	0
12/12/2005	R157	2006/02/02			Bond Future	7.6500	7.6050	(0.588)	0.0000	0.0000	145
12/12/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	748.0000	527.0000	(29.545)	0	0	0
12/12/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	37,749.0000	34,407.0000	(8.853)	0	0	0
12/12/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	12,262.0000	10,342.0000	(15.658)	0	0	0
12/12/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	3,550.0000	4,000.0000	12.676	0	0	0
12/12/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	20,638.0000	22,509.0000	9.066	0	0	0
12/12/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	70,569.0000	73,963.0000	4.809	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
12/12/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	89,240.0000	92,811.0000	4.002	0	0	0
12/12/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	56,984.0000	53,308.0000	(6.451)	0	0	0
12/12/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	127.0000	80.0000	(37.008)	0	0	0
12/12/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	1,501.0000	1,103.0000	(26.516)	0	0	0
12/12/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	126,310.0000	130,055.0000	2.965	0	0	0
12/12/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	107,904.0000	111,574.0000	3.401	0	0	0
12/12/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	377.0000	255.0000	(32.361)	0	0	0
12/12/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	834.0000	949.0000	13.789	0	0	0
12/12/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	168.0000	188.0000	11.905	0	0	0
12/12/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	78,727.0000	74,956.0000	(4.790)	0	0	0
12/12/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	6,101.0000	4,902.0000	(19.653)	0	0	0
12/12/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	35,121.0000	37,713.0000	7.380	0	0	0
12/12/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	52,293.0000	55,379.0000	5.901	0	0	250
12/12/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	9,912.0000	10,994.0000	10.916	0	0	0
12/12/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	22,605.0000	19,896.0000	(11.984)	0	0	0
12/12/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	3,046.0000	2,340.0000	(23.178)	0	0	250
12/12/2005	R157	2006/05/04			Bond Future	7.6590	7.6140	(0.588)	0.0000	0.0000	0
12/12/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	60,304.0000	57,090.0000	(5.330)	0	0	0
12/12/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	5,606.0000	4,960.0000	(11.523)	0	0	115
12/12/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	4,678.0000	5,170.0000	10.517	0	0	0
12/12/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	10,701.0000	9,602.0000	(10.270)	0	0	0
12/12/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	10,167.0000	11,060.0000	8.783	0	0	0
12/12/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	91,491.0000	94,551.0000	3.345	0	0	0
12/12/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	74,533.0000	77,398.0000	3.844	0	0	0
12/12/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	44,343.0000	41,530.0000	(6.344)	0	0	0
12/12/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	58,150.0000	60,756.0000	4.482	0	0	0
12/12/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	108,704.0000	111,909.0000	2.948	0	0	0
12/12/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	7,676.0000	6,836.0000	(10.943)	0	0	0
12/12/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	125,335.0000	128,705.0000	2.689	0	0	0
12/12/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	2,505.0000	2,170.0000	(13.373)	0	0	0
12/12/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	4,164.0000	3,664.0000	(12.008)	0	0	0
12/12/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	42,713.0000	44,984.0000	5.317	0	0	0
12/12/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	18,448.0000	19,812.0000	7.394	0	0	50
12/12/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	15,063.0000	13,628.0000	(9.527)	0	0	0
12/12/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	31,601.0000	29,259.0000	(7.411)	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
12/12/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	29,457.0000	31,297.0000	6.246	0	0	0
12/12/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	22,004.0000	20,139.0000	(8.476)	0	0	0
12/12/2005	R157	2006/08/03			Bond Future	7.6650	7.6220	(0.561)	0.0000	0.0000	0
12/12/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	15,386.0000	14,356.0000	(6.694)	0	0	0
12/12/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	26,065.0000	27,432.0000	5.245	0	0	0
12/12/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	80,288.0000	82,716.0000	3.024	0	0	0
12/12/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	96,261.0000	98,846.0000	2.685	0	0	0
12/12/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	10,658.0000	9,912.0000	(6.999)	0	0	0
12/12/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	112,452.0000	115,165.0000	2.413	0	0	0
12/12/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	7,660.0000	7,076.0000	(7.624)	0	0	0
12/12/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	127,372.0000	130,247.0000	2.257	0	0	0
12/12/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	50,698.0000	48,264.0000	(4.801)	0	0	0
12/12/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	12,734.0000	11,861.0000	(6.856)	0	0	0
12/12/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	16,828.0000	17,853.0000	6.091	0	0	0
12/12/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	39,400.0000	37,308.0000	(5.310)	0	0	0
12/12/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	9,723.0000	10,418.0000	7.148	0	0	0
12/12/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	64,537.0000	61,774.0000	(4.281)	0	0	0
12/12/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	64,808.0000	67,041.0000	3.446	0	0	0
12/12/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	18,897.0000	17,671.0000	(6.488)	0	0	0
12/12/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	23,524.0000	22,058.0000	(6.232)	0	0	0
12/12/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	50,072.0000	52,064.0000	3.978	0	0	0
12/12/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	30,474.0000	28,711.0000	(5.785)	0	0	0
12/12/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	37,276.0000	38,972.0000	4.550	0	0	0
12/12/2005	R186	2006/02/02			Bond Future	7.2980	7.2530	(0.617)	0.0000	0.0000	0
12/12/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	62,706.0000	67,577.0000	7.768	0	0	0
12/12/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	37,512.0000	41,295.0000	10.085	0	0	0
12/12/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	4,493.0000	3,351.0000	(25.417)	0	0	0
12/12/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	11,009.0000	8,778.0000	(20.265)	0	0	0
12/12/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	800.0000	533.0000	(33.375)	0	0	0
12/12/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	146,945.0000	152,831.0000	4.006	0	0	0
12/12/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	42.0000	23.0000	(45.238)	0	0	0
12/12/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	119,010.0000	124,758.0000	4.830	0	0	0
12/12/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	349.0000	222.0000	(36.390)	0	0	0
12/12/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	200,406.0000	206,402.0000	2.992	0	0	0

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12/12/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	174,125.0000	180,076.0000	3.418	0	0	0
12/12/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	159.0000	97.0000	(38.994)	0	0	0
12/12/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	46,450.0000	41,396.0000	(10.881)	0	0	0
12/12/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,097.0000	1,312.0000	19.599	0	0	0
12/12/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	77,203.0000	71,404.0000	(7.511)	0	0	0
12/12/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	17,778.0000	20,098.0000	13.050	0	0	0
12/12/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	24,195.0000	20,500.0000	(15.272)	0	0	0
12/12/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	5,849.0000	6,810.0000	16.430	0	0	0
12/12/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	90,651.0000	96,106.0000	6.018	0	0	0
12/12/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	113,147.0000	107,161.0000	(5.290)	0	0	0
12/12/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	152.0000	181.0000	19.079	0	0	0
12/12/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	1,886.0000	1,327.0000	(29.639)	0	0	0
12/12/2005	R186	2006/05/04			Bond Future	7.2950	7.2510	(0.603)	0.0000	0.0000	0
12/12/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	30,914.0000	33,473.0000	8.278	0	0	0
12/12/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	36,889.0000	33,606.0000	(8.900)	0	0	0
12/12/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	50,301.0000	53,716.0000	6.789	0	0	0
12/12/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	23,580.0000	21,153.0000	(10.293)	0	0	0
12/12/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	73,013.0000	77,136.0000	5.647	0	0	0
12/12/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	14,789.0000	13,069.0000	(11.630)	0	0	0
12/12/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	56,098.0000	51,904.0000	(7.476)	0	0	0
12/12/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	201,417.0000	206,965.0000	2.754	0	0	0
12/12/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	114,408.0000	108,940.0000	(4.779)	0	0	0
12/12/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	2,646.0000	3,019.0000	14.097	0	0	0
12/12/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	1,845.0000	1,551.0000	(15.935)	0	0	0
12/12/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	6,696.0000	7,544.0000	12.664	0	0	0
12/12/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	16,181.0000	17,830.0000	10.191	0	0	0
12/12/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	81,855.0000	76,861.0000	(6.101)	0	0	0
12/12/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	176,660.0000	182,022.0000	3.035	0	0	0
12/12/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	124,541.0000	129,499.0000	3.981	0	0	0
12/12/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	4,668.0000	4,022.0000	(13.839)	0	0	0
12/12/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	150,752.0000	155,949.0000	3.447	0	0	0
12/12/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	6,682.0000	5,798.0000	(13.230)	0	0	0
12/12/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	3,353.0000	2,872.0000	(14.345)	0	0	0
12/12/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	98,412.0000	103,026.0000	4.688	0	0	0
12/12/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	9,824.0000	8,596.0000	(12.500)	0	0	0

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12/12/2005	R186	2006/08/03			Bond Future	7.2920	7.2480	(0.603)	0.0000	0.0000	0
12/12/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	46,124.0000	42,983.0000	(6.810)	0	0	0
12/12/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	14,263.0000	13,036.0000	(8.603)	0	0	0
12/12/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	24,471.0000	26,409.0000	7.920	0	0	0
12/12/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	131,758.0000	136,335.0000	3.474	0	0	0
12/12/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	156,967.0000	161,773.0000	3.062	0	0	0
12/12/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	63,708.0000	59,842.0000	(6.068)	0	0	0
12/12/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	11,408.0000	10,409.0000	(8.757)	0	0	0
12/12/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	4,081.0000	3,653.0000	(10.488)	0	0	0
12/12/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	9,345.0000	8,518.0000	(8.850)	0	0	0
12/12/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	23,837.0000	21,905.0000	(8.105)	0	0	0
12/12/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	86,828.0000	82,246.0000	(5.277)	0	0	0
12/12/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	40,585.0000	43,248.0000	6.562	0	0	0
12/12/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	181,980.0000	186,957.0000	2.735	0	0	0
12/12/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	82,065.0000	85,937.0000	4.718	0	0	0
12/12/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	228,064.0000	233,441.0000	2.358	0	0	0
12/12/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	60,087.0000	63,407.0000	5.525	0	0	0
12/12/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	205,004.0000	210,206.0000	2.538	0	0	0
12/12/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	6,241.0000	5,639.0000	(9.646)	0	0	0
12/12/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	33,156.0000	30,672.0000	(7.492)	0	0	0
12/12/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	12,613.0000	13,836.0000	9.696	0	0	0
12/12/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	106,609.0000	110,884.0000	4.010	0	0	0
12/12/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	18,209.0000	16,680.0000	(8.397)	0	0	0
12/12/2005	R194	2006/02/02			Bond Future	7.3170	7.2810	(0.492)	0.0000	0.0000	50
12/12/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	3,898.0000	3,428.0000	(12.057)	0	0	0
12/12/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	27,376.0000	28,064.0000	2.513	0	0	0
12/12/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	31.0000	20.0000	(35.484)	0	0	0
12/12/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,597.0000	2,826.0000	8.818	0	0	0
12/12/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	8.0000	5.0000	(37.500)	0	0	0
12/12/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	71.0000	48.0000	(32.394)	0	0	0
12/12/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	32,028.0000	32,724.0000	2.173	0	0	0
12/12/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	22,712.0000	23,389.0000	2.981	0	0	0
12/12/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	16,049.0000	15,353.0000	(4.337)	0	0	0
12/12/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	18,069.0000	18,723.0000	3.619	0	0	0

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12/12/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
12/12/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	32.0000	35.0000	9.375	0	0	0
12/12/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	20,985.0000	20,286.0000	(3.331)	0	0	0
12/12/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	13,518.0000	14,126.0000	4.498	0	0	0
12/12/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	159.0000	114.0000	(28.302)	0	0	0
12/12/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	7,078.0000	6,471.0000	(8.576)	0	0	0
12/12/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	901.0000	993.0000	10.211	0	0	0
12/12/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	11,272.0000	10,593.0000	(6.024)	0	0	0
12/12/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	190.0000	210.0000	10.526	0	0	0
12/12/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	367.0000	277.0000	(24.523)	0	0	0
12/12/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	828.0000	657.0000	(20.652)	0	0	0
12/12/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	5,448.0000	5,840.0000	7.195	0	0	0
12/12/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	1,903.0000	1,596.0000	(16.132)	0	0	0
12/12/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	9,190.0000	9,718.0000	5.745	0	0	0
12/12/2005	R194	2006/05/04			Bond Future	7.2950	7.2640	(0.425)	0.0000	0.0000	0
12/12/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	13,305.0000	13,712.0000	3.059	0	0	0
12/12/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	303.0000	266.0000	(12.211)	0	0	0
12/12/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	1,276.0000	1,150.0000	(9.875)	0	0	0
12/12/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	29,083.0000	29,579.0000	1.705	0	0	0
12/12/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,088.0000	1,162.0000	6.801	0	0	0
12/12/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	25,050.0000	25,533.0000	1.928	0	0	0
12/12/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	18,367.0000	17,847.0000	(2.831)	0	0	0
12/12/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	192.0000	206.0000	7.292	0	0	0
12/12/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	424.0000	374.0000	(11.792)	0	0	0
12/12/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	487.0000	522.0000	7.187	0	0	0
12/12/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	10,515.0000	10,056.0000	(4.365)	0	0	0
12/12/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	14,276.0000	13,778.0000	(3.488)	0	0	0
12/12/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	7,247.0000	6,848.0000	(5.506)	0	0	0
12/12/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	21,045.0000	21,511.0000	2.214	0	0	0
12/12/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	869.0000	777.0000	(10.587)	0	0	0
12/12/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	17,120.0000	17,561.0000	2.576	0	0	0
12/12/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,159.0000	2,293.0000	6.207	0	0	0
12/12/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	595.0000	528.0000	(11.261)	0	0	0
12/12/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	4,882.0000	4,561.0000	(6.575)	0	0	0
12/12/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	3,191.0000	2,946.0000	(7.678)	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
12/12/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	6,708.0000	6,996.0000	4.293	0	0	0
12/12/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	4,108.0000	4,320.0000	5.161	0	0	0
12/12/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	9,806.0000	10,161.0000	3.620	0	0	0
12/12/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	2,021.0000	1,843.0000	(8.808)	0	0	0
12/12/2005	R194	2006/08/03			Bond Future	7.2580	7.2340	(0.331)	0.0000	0.0000	0
12/12/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	7,456.0000	7,206.0000	(3.353)	0	0	0
12/12/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,595.0000	3,704.0000	3.032	0	0	0
12/12/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,349.0000	2,424.0000	3.193	0	0	0
12/12/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	16,613.0000	16,871.0000	1.553	0	0	0
12/12/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	9,971.0000	9,687.0000	(2.848)	0	0	0
12/12/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	1,946.0000	1,846.0000	(5.139)	0	0	0
12/12/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,113.0000	1,050.0000	(5.660)	0	0	0
12/12/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	1,598.0000	1,513.0000	(5.319)	0	0	0
12/12/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	19,916.0000	20,190.0000	1.376	0	0	0
12/12/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	26,682.0000	26,978.0000	1.109	0	0	0
12/12/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	13,437.0000	13,676.0000	1.779	0	0	0
12/12/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	23,267.0000	23,553.0000	1.229	0	0	0
12/12/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	1,315.0000	1,242.0000	(5.551)	0	0	0
12/12/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	2,440.0000	2,320.0000	(4.918)	0	0	0
12/12/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	4,283.0000	4,105.0000	(4.156)	0	0	0
12/12/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	7,887.0000	8,067.0000	2.282	0	0	0
12/12/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	10,540.0000	10,752.0000	2.011	0	0	0
12/12/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	3,231.0000	3,084.0000	(4.550)	0	0	0
12/12/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	5,668.0000	5,455.0000	(3.758)	0	0	0
12/12/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	5,548.0000	5,694.0000	2.632	0	0	0
12/12/2005	R201	2006/02/02			Bond Future	7.6120	7.5720	(0.525)	0.0000	0.0000	0
12/12/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	30,207.0000	32,018.0000	5.995	0	0	0
12/12/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	4,766.0000	3,909.0000	(17.982)	0	0	0
12/12/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	9,359.0000	8,017.0000	(14.339)	0	0	0
12/12/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	18,498.0000	19,824.0000	7.168	0	0	0
12/12/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	115.0000	75.0000	(34.783)	0	0	0
12/12/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	17,007.0000	15,134.0000	(11.013)	0	0	0
12/12/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	102,385.0000	105,013.0000	2.567	0	0	0
12/12/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	87,833.0000	90,403.0000	2.926	0	0	0

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12/12/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	59,698.0000	57,050.0000	(4.436)	0	0	0
12/12/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	9,516.0000	10,310.0000	8.344	0	0	0
12/12/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	265.0000	285.0000	7.547	0	0	0
12/12/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	77,505.0000	74,839.0000	(3.440)	0	0	0
12/12/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	49.0000	51.0000	4.082	0	0	0
12/12/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	43,858.0000	46,008.0000	4.902	0	0	0
12/12/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	327.0000	229.0000	(29.969)	0	0	0
12/12/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	42,846.0000	40,281.0000	(5.987)	0	0	0
12/12/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	1,076.0000	1,178.0000	9.480	0	0	0
12/12/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	2,436.0000	1,918.0000	(21.264)	0	0	0
12/12/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	630.0000	458.0000	(27.302)	0	0	0
12/12/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	73,078.0000	75,574.0000	3.416	0	0	0
12/12/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	1,239.0000	937.0000	(24.374)	0	0	0
12/12/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	3,816.0000	4,170.0000	9.277	0	0	0
12/12/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	28,275.0000	25,961.0000	(8.184)	0	0	0
12/12/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	58,328.0000	60,694.0000	4.056	0	0	0
12/12/2005	R201	2006/05/04			Bond Future	7.6210	7.5810	(0.525)	0.0000	0.0000	0
12/12/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	36,772.0000	38,349.0000	4.289	0	0	0
12/12/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	12,444.0000	11,412.0000	(8.293)	0	0	0
12/12/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	26,155.0000	27,449.0000	4.947	0	0	0
12/12/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	25,072.0000	23,446.0000	(6.485)	0	0	0
12/12/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	17,153.0000	18,136.0000	5.731	0	0	0
12/12/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	17,794.0000	16,478.0000	(7.396)	0	0	0
12/12/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	101,955.0000	104,296.0000	2.296	0	0	0
12/12/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	2,280.0000	2,011.0000	(11.798)	0	0	0
12/12/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	61,941.0000	63,919.0000	3.193	0	0	0
12/12/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	75,300.0000	77,414.0000	2.807	0	0	0
12/12/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	9,012.0000	8,204.0000	(8.966)	0	0	0
12/12/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	6,597.0000	5,965.0000	(9.580)	0	0	0
12/12/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	3,681.0000	3,290.0000	(10.622)	0	0	0
12/12/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	88,863.0000	91,082.0000	2.497	0	0	0
12/12/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	4,892.0000	4,397.0000	(10.119)	0	0	0
12/12/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	48,999.0000	50,800.0000	3.676	0	0	0
12/12/2005	R201	2006/08/03			Bond Future	7.6280	7.5900	(0.498)	0.0000	0.0000	0

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12/12/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	19,203.0000	18,163.0000	(5.416)	0	0	0
12/12/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	42,563.0000	43,947.0000	3.252	0	0	0
12/12/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	23,274.0000	24,245.0000	4.172	0	0	0
12/12/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	10,636.0000	9,996.0000	(6.017)	0	0	0
12/12/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	79,136.0000	80,919.0000	2.253	0	0	0
12/12/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	32,323.0000	33,510.0000	3.672	0	0	0
12/12/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	103,713.0000	105,700.0000	1.916	0	0	0
12/12/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	31,466.0000	30,013.0000	(4.618)	0	0	0
12/12/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	12,794.0000	12,045.0000	(5.854)	0	0	0
12/12/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	6,511.0000	6,074.0000	(6.712)	0	0	0
12/12/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	91,936.0000	93,808.0000	2.036	0	0	0
12/12/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	66,531.0000	68,206.0000	2.518	0	0	0
12/12/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	24,588.0000	23,352.0000	(5.027)	0	0	0
12/12/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	8,950.0000	8,398.0000	(6.168)	0	0	0
12/12/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	54,273.0000	55,816.0000	2.843	0	0	0
12/12/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	15,580.0000	14,699.0000	(5.655)	0	0	0
12/12/2005	R203	2006/02/02			Bond Future	7.6320	7.5860	(0.603)	0.0000	0.0000	11
12/12/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	18,519.0000	20,467.0000	10.519	0	0	0
12/12/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	19,386.0000	16,870.0000	(12.978)	0	0	0
12/12/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	48,170.0000	51,432.0000	6.772	0	0	0
12/12/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	9,316.0000	7,647.0000	(17.915)	0	0	0
12/12/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	1,151.0000	796.0000	(30.843)	0	0	0
12/12/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	8,962.0000	10,063.0000	12.285	0	0	0
12/12/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	3,663.0000	2,786.0000	(23.942)	0	0	0
12/12/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	32,009.0000	34,748.0000	8.557	0	0	0
12/12/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	54.0000	29.0000	(46.296)	0	0	0
12/12/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	8.0000	4.0000	(50.000)	0	0	0
12/12/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	52,240.0000	48,764.0000	(6.654)	0	0	0
12/12/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	1,059.0000	1,201.0000	13.409	0	0	0
12/12/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	3,492.0000	3,960.0000	13.402	0	0	0
12/12/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	34,039.0000	30,889.0000	(9.254)	0	0	0
12/12/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	65,520.0000	69,028.0000	5.354	0	0	0
12/12/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	100,357.0000	103,970.0000	3.600	0	0	0
12/12/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	83,063.0000	86,655.0000	4.324	0	0	0
12/12/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	284.0000	175.0000	(38.380)	0	0	0

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12/12/2005	R203	2006/05/04			Bond Future	7.6380	7.5940	(0.576)	0.0000	0.0000	0
12/12/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	6,748.0000	5,927.0000	(12.167)	0	0	0
12/12/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	52,667.0000	55,254.0000	4.912	0	0	0
12/12/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	29,077.0000	26,961.0000	(7.277)	0	0	0
12/12/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	18,337.0000	19,629.0000	7.046	0	0	0
12/12/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	19,052.0000	17,391.0000	(8.718)	0	0	0
12/12/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	27,662.0000	29,410.0000	6.319	0	0	0
12/12/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	39,218.0000	41,413.0000	5.597	0	0	0
12/12/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	11,726.0000	10,512.0000	(10.353)	0	0	0
12/12/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	99,420.0000	102,674.0000	3.273	0	0	0
12/12/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	832.0000	677.0000	(18.630)	0	0	0
12/12/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	41,908.0000	39,379.0000	(6.035)	0	0	0
12/12/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	67,521.0000	70,417.0000	4.289	0	0	0
12/12/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	1,802.0000	1,508.0000	(16.315)	0	0	0
12/12/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	83,257.0000	86,372.0000	3.741	0	0	0
12/12/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	11,336.0000	12,216.0000	7.763	0	0	0
12/12/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	3,618.0000	3,106.0000	(14.151)	0	0	0
12/12/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	57,386.0000	54,524.0000	(4.987)	0	0	0
12/12/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	6,489.0000	7,035.0000	8.414	0	0	0
12/12/2005	R203	2006/08/03			Bond Future	7.6430	7.5990	(0.576)	0.0000	0.0000	0
12/12/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	24,385.0000	25,755.0000	5.618	0	0	0
12/12/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	25,410.0000	23,770.0000	(6.454)	0	0	0
12/12/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	33,515.0000	35,233.0000	5.126	0	0	0
12/12/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	56,626.0000	59,003.0000	4.198	0	0	0
12/12/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	11,731.0000	10,750.0000	(8.362)	0	0	0
12/12/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	35,349.0000	33,362.0000	(5.621)	0	0	0
12/12/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	44,325.0000	46,386.0000	4.650	0	0	0
12/12/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	17,604.0000	16,307.0000	(7.368)	0	0	0
12/12/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	61,844.0000	59,236.0000	(4.217)	0	0	0
12/12/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	11,331.0000	12,081.0000	6.619	0	0	0
12/12/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	17,009.0000	18,049.0000	6.114	0	0	0
12/12/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	47,508.0000	45,191.0000	(4.877)	0	0	0
12/12/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	7,506.0000	6,798.0000	(9.432)	0	0	0
12/12/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	84,572.0000	87,443.0000	3.395	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/12/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	99,593.0000	102,631.0000	3.050	0	0	0
12/12/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	2,707.0000	2,388.0000	(11.784)	0	0	0
12/12/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	4,606.0000	4,119.0000	(10.573)	0	0	0
12/12/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	70,146.0000	72,796.0000	3.778	0	0	0
12/12/2005	R204	2006/02/02			Bond Future	7.6050	7.5590	(0.605)	0.0000	0.0000	0
12/12/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	3,572.0000	2,704.0000	(24.300)	0	0	0
12/12/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	35,641.0000	38,597.0000	8.294	0	0	0
12/12/2005	R204	2006/05/04			Bond Future	7.6110	7.5660	(0.591)	0.0000	0.0000	0
12/12/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	43,086.0000	45,515.0000	5.638	0	0	0
12/12/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	11,883.0000	10,619.0000	(10.637)	0	0	0
12/12/2005	R204	2006/08/03			Bond Future	7.6160	7.5720	(0.578)	0.0000	0.0000	0
12/12/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	18,128.0000	16,788.0000	(7.392)	0	0	0
12/12/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	48,553.0000	50,778.0000	4.583	0	0	0
12/12/2005	R207	2006/02/02			Bond Future	7.5730	7.5270	(0.607)	0.0000	0.0000	0
12/12/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	3,253.0000	2,446.0000	(24.808)	0	0	0
12/12/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	38,073.0000	41,122.0000	8.008	0	0	0
12/12/2005	R207	2006/05/04			Bond Future	7.5790	7.5330	(0.607)	0.0000	0.0000	0
12/12/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	11,333.0000	10,089.0000	(10.977)	0	0	0
12/12/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	45,321.0000	47,891.0000	5.671	0	0	0
12/12/2005	R207	2006/08/03			Bond Future	7.5840	7.5390	(0.593)	0.0000	0.0000	0
12/12/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	17,599.0000	16,262.0000	(7.597)	0	0	0
12/12/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	50,833.0000	53,186.0000	4.629	0	0	0

Grand Total:

2,400