



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 12/10/2005

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/10/2005	GOVI 2005/11/03			jGovi	225.8320	225.7620	(0.031)	0.0000	0.0000	463
12/10/2005	GOVI 2005/11/03	228.00	Call	jGovi	4,496.0000	4,116.0000	(8.452)	0	0	0
12/10/2005	GOVI 2005/11/03	228.00	Put	jGovi	26,176.0000	26,496.0000	1.222	0	0	0
12/10/2005	GOVI 2006/02/02			jGovi	229.8170	229.7460	(0.031)	0.0000	0.0000	0
12/10/2005	GOVI 2006/02/02	230.00	Put	jGovi	43,862.0000	44,028.0000	0.378	0	0	0
12/10/2005	GOVI 2006/02/02	230.00	Call	jGovi	42,032.0000	41,488.0000	(1.294)	0	0	0
12/10/2005	GOVI 2006/05/04			jGovi	233.9850	233.9150	(0.030)	0.0000	0.0000	57
12/10/2005	GOVI 2006/05/04	230.00	Call	jGovi	59,400.0000	58,847.0000	(0.931)	0	0	0
12/10/2005	GOVI 2006/05/04	230.00	Put	jGovi	19,550.0000	19,697.0000	0.752	0	0	0
12/10/2005	GOVI 2006/08/03			jGovi	238.2990	238.2320	(0.028)	0.0000	0.0000	0
12/10/2005	GOVI 2006/08/03	230.00	Call	jGovi	95,707.0000	95,125.0000	(0.608)	0	0	0
12/10/2005	GOVI 2006/08/03	230.00	Put	jGovi	12,717.0000	12,805.0000	0.692	0	0	0
12/10/2005	GOVI 2006/11/02			jGovi	242.7620	242.6980	(0.026)	0.0000	0.0000	0
12/10/2005	GOVI 2006/11/02	230.00	Put	jGovi	7,582.0000	7,632.0000	0.659	0	0	0
12/10/2005	GOVI 2006/11/02	230.00	Call	jGovi	135,202.0000	134,612.0000	(0.436)	0	0	0
12/10/2005	J152 2006/02/28			jSwap	7.1070	7.1100	0.042	0.0000	0.0000	0
12/10/2005	J153 2010/08/31			jSwap	7.8370	7.8390	0.026	0.0000	0.0000	0
12/10/2005	J157 2015/09/15			jSwap	8.0980	8.1010	0.037	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
12/10/2005	J186	2026/12/21			jSwap	7.7230	7.7320	0.117	0.0000	0.0000	0
12/10/2005	J194	2008/02/28			jSwap	7.5690	7.5760	0.092	0.0000	0.0000	0
12/10/2005	J201	2014/12/22			jSwap	8.0240	8.0270	0.037	0.0000	0.0000	0
12/10/2005	J203	2017/09/15			jSwap	8.0400	8.0440	0.050	0.0000	0.0000	0
12/10/2005	J204	2018/12/21			jSwap	8.0050	8.0090	0.050	0.0000	0.0000	0
12/10/2005	J207	2020/01/15			jSwap	7.9970	8.0020	0.063	0.0000	0.0000	0
12/10/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
12/10/2005	JFRA	2005/11/03			jFra	7.0490	7.0520	0.043	0.0000	0.0000	0
12/10/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	509.0000	501.0000	(1.572)	0	0	0
12/10/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	16.0000	16.0000	-	0	0	0
12/10/2005	JFRA	2006/02/02			jFra	7.0650	7.0670	0.028	0.0000	0.0000	0
12/10/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	777.0000	772.0000	(0.644)	0	0	0
12/10/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	324.0000	324.0000	-	0	0	0
12/10/2005	JFRA	2006/05/04			jFra	7.1650	7.1680	0.042	0.0000	0.0000	0
12/10/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	747.0000	742.0000	(0.669)	0	0	0
12/10/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,152.0000	1,153.0000	0.087	0	0	0
12/10/2005	JFRA	2006/08/03			jFra	7.2910	7.3040	0.178	0.0000	0.0000	0
12/10/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	915.0000	900.0000	(1.639)	0	0	0
12/10/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,628.0000	1,645.0000	1.044	0	0	0
12/10/2005	JFRA	2006/11/02			jFra	7.4630	7.4590	(0.054)	0.0000	0.0000	0
12/10/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,125.0000	2,117.0000	(0.376)	0	0	0
12/10/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	992.0000	994.0000	0.202	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
12/10/2005	JFRA	2007/02/01			jFra	7.6160	7.6170	0.013	0.0000	0.0000	500
12/10/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,807.0000	1,807.0000	-	0	0	0
12/10/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,524.0000	1,521.0000	(0.197)	0	0	0
12/10/2005	JFRA	2007/05/03			jFra	7.8610	7.8320	(0.369)	0.0000	0.0000	0
12/10/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,434.0000	1,463.0000	2.022	0	0	0
12/10/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,317.0000	2,275.0000	(1.813)	0	0	0
12/10/2005	JFRA	2007/08/02			jFra	8.0560	8.0130	(0.534)	0.0000	0.0000	0
12/10/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,737.0000	2,672.0000	(2.375)	0	0	0
12/10/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,378.0000	1,418.0000	2.903	0	0	0
12/10/2005	JFRA	2007/11/01			jFra	7.9220	7.9480	0.328	0.0000	0.0000	0
12/10/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,818.0000	2,856.0000	1.348	0	0	0
12/10/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,708.0000	1,678.0000	(1.756)	0	0	0
12/10/2005	JN02	2005/11/03			jNote	7.4310	7.4250	(0.081)	0.0000	0.0000	0
12/10/2005	JN02	2005/11/03	7.50	Put	Option on jNote	2,945.0000	2,964.0000	0.645	0	0	0
12/10/2005	JN02	2005/11/03	7.50	Call	Option on jNote	1,679.0000	1,585.0000	(5.599)	0	0	0
12/10/2005	JN02	2006/02/02			jNote	7.5440	7.5400	(0.053)	0.0000	0.0000	0
12/10/2005	JN02	2006/02/02	7.25	Put	Option on jNote	3,231.0000	3,231.0000	-	0	0	0
12/10/2005	JN02	2006/02/02	7.25	Call	Option on jNote	8,680.0000	8,617.0000	(0.726)	0	0	0
12/10/2005	JN05	2005/11/03			jNote	7.9020	7.9080	0.076	0.0000	0.0000	0
12/10/2005	JN05	2005/11/03	8.00	Call	Option on jNote	3,267.0000	3,255.0000	(0.367)	0	0	0
12/10/2005	JN05	2005/11/03	8.00	Put	Option on jNote	7,310.0000	7,050.0000	(3.557)	0	0	0
12/10/2005	JN05	2006/02/02			jNote	7.9800	7.9850	0.063	0.0000	0.0000	0
12/10/2005	JN05	2006/02/02	7.75	Call	Option on jNote	16,839.0000	16,919.0000	0.475	0	0	0
12/10/2005	JN05	2006/02/02	7.75	Put	Option on jNote	7,377.0000	7,253.0000	(1.681)	0	0	0
12/10/2005	JN10	2005/11/03			jNote	8.0810	8.0850	0.049	0.0000	0.0000	0
12/10/2005	JN10	2005/11/03	8.00	Call	Option on jNote	10,918.0000	10,920.0000	0.018	0	0	0
12/10/2005	JN10	2005/11/03	8.00	Put	Option on jNote	5,368.0000	5,097.0000	(5.048)	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
12/10/2005	JN10	2006/02/02			jNote	8.1160	8.1210	0.062	0.0000	0.0000	0
12/10/2005	JN10	2006/02/02	8.00	Put	Option on jNote	14,182.0000	13,955.0000	(1.601)	0	0	0
12/10/2005	JN10	2006/02/02	8.00	Call	Option on jNote	22,109.0000	22,224.0000	0.520	0	0	0
12/10/2005	JROD	2005/10/31			jRod	6.6880	6.6850	(0.045)	0.0000	0.0000	0
12/10/2005	JROD	2005/11/30			jRod	6.7750	6.7680	(0.103)	0.0000	0.0000	0
12/10/2005	JROD	2005/12/30			jRod	6.8830	6.8780	(0.073)	0.0000	0.0000	0
12/10/2005	JROD	2006/01/31			jRod	6.8670	6.8660	(0.015)	0.0000	0.0000	0
12/10/2005	JROD	2006/02/28			jRod	6.9290	6.9280	(0.014)	0.0000	0.0000	0
12/10/2005	JROD	2006/03/31			jRod	7.0030	7.0000	(0.043)	0.0000	0.0000	0
12/10/2005	JROD	2006/04/28			jRod	6.9610	6.9590	(0.029)	0.0000	0.0000	0
12/10/2005	JROD	2006/05/31			jRod	7.0260	7.0240	(0.028)	0.0000	0.0000	0
12/10/2005	JROD	2006/06/30			jRod	7.0890	7.0890	-	0.0000	0.0000	0
12/10/2005	JROD	2006/07/31			jRod	7.0500	7.0510	0.014	0.0000	0.0000	0
12/10/2005	JROD	2006/08/31			jRod	7.1080	7.1110	0.042	0.0000	0.0000	0
12/10/2005	R152	2005/11/03			Bond Future	7.1270	7.1290	0.028	0.0000	0.0000	0
12/10/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
12/10/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,178.0000	1,183.0000	0.424	0	0	0
12/10/2005	R153	2005/11/03			Bond Future	7.8630	7.8660	0.038	7.8600	7.8600	250
12/10/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	3,514.0000	3,437.0000	(2.191)	0	0	0
12/10/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	9,569.0000	9,358.0000	(2.205)	0	0	0
12/10/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	3,619.0000	3,451.0000	(4.642)	0	0	0
12/10/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	8,642.0000	8,607.0000	(0.405)	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
12/10/2005	R153	2005/11/03	9.25	Call	Option on Bond Future	59,544.0000	59,411.0000	(0.223)	0	0	0
12/10/2005	R153	2005/11/03	9.25	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
12/10/2005	R153	2005/11/03	8.75	Put	Option on Bond Future	78.0000	67.0000	(14.103)	0	0	0
12/10/2005	R153	2005/11/03	8.75	Call	Option on Bond Future	38,597.0000	38,454.0000	(0.370)	0	0	0
12/10/2005	R153	2005/11/03	7.50	Put	Option on Bond Future	17,075.0000	17,131.0000	0.328	0	0	0
12/10/2005	R153	2005/11/03	7.50	Call	Option on Bond Future	843.0000	766.0000	(9.134)	0	0	0
12/10/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	28,145.0000	27,983.0000	(0.576)	0	0	0
12/10/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	17.0000	14.0000	(17.647)	0	0	5
12/10/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	49,109.0000	48,972.0000	(0.279)	0	0	0
12/10/2005	R153	2005/11/03	7.25	Call	Option on Bond Future	97.0000	81.0000	(16.495)	0	0	0
12/10/2005	R153	2005/11/03	7.25	Put	Option on Bond Future	27,669.0000	27,786.0000	0.423	0	0	0
12/10/2005	R153	2005/11/03	7.00	Put	Option on Bond Future	39,051.0000	39,183.0000	0.338	0	0	0
12/10/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	321.0000	292.0000	(9.034)	0	0	0
12/10/2005	R153	2005/11/03	8.25	Put	Option on Bond Future	1,160.0000	1,100.0000	(5.172)	0	0	5
12/10/2005	R153	2005/11/03	8.25	Call	Option on Bond Future	18,163.0000	17,970.0000	(1.063)	0	0	0
12/10/2005	R153	2005/11/03	7.00	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
12/10/2005	R153	2006/02/02			Bond Future	7.9180	7.9210	0.038	0.0000	0.0000	0
12/10/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	12,108.0000	12,105.0000	(0.025)	0	0	0
12/10/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	15,551.0000	15,422.0000	(0.830)	0	0	0
12/10/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	40,602.0000	40,697.0000	0.234	0	0	0
12/10/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	2,830.0000	2,774.0000	(1.979)	0	0	0
12/10/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	31,361.0000	31,431.0000	0.223	0	0	0
12/10/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,171.0000	1,139.0000	(2.733)	0	0	0
12/10/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	23,430.0000	23,472.0000	0.179	0	0	0
12/10/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	5,677.0000	5,593.0000	(1.480)	0	0	0
12/10/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	9,878.0000	9,769.0000	(1.103)	0	0	0
12/10/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	38,476.0000	38,326.0000	(0.390)	0	0	0
12/10/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	5,932.0000	5,910.0000	(0.371)	0	0	0
12/10/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	4,116.0000	4,092.0000	(0.583)	0	0	0
12/10/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	2,855.0000	2,832.0000	(0.806)	0	0	0
12/10/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	47,292.0000	47,143.0000	(0.315)	0	0	0
12/10/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	16,973.0000	16,990.0000	0.100	0	0	2
12/10/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	30,101.0000	29,954.0000	(0.488)	0	0	0
12/10/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	22,378.0000	22,236.0000	(0.635)	0	0	0
12/10/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	8,513.0000	8,498.0000	(0.176)	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
12/10/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	379.0000	366.0000	(3.430)	0	0	0
12/10/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	50,835.0000	50,947.0000	0.220	0	0	0
12/10/2005	R153	2006/05/04			Bond Future	7.9570	7.9600	0.038	0.0000	0.0000	0
12/10/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	14,769.0000	14,788.0000	0.129	0	0	0
12/10/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	16,484.0000	16,383.0000	(0.613)	0	0	0
12/10/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	2,076.0000	2,044.0000	(1.541)	0	0	0
12/10/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	1,711.0000	1,706.0000	(0.292)	0	0	0
12/10/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	51,910.0000	51,785.0000	(0.241)	0	0	0
12/10/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	43,579.0000	43,455.0000	(0.285)	0	0	0
12/10/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	10,423.0000	10,432.0000	0.086	0	0	0
12/10/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	28,493.0000	28,375.0000	(0.414)	0	0	0
12/10/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	7,074.0000	7,075.0000	0.014	0	0	0
12/10/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	35,720.0000	35,598.0000	(0.342)	0	0	0
12/10/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	4,606.0000	4,603.0000	(0.065)	0	0	0
12/10/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	2,871.0000	2,867.0000	(0.139)	0	0	0
12/10/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	34,091.0000	34,152.0000	0.179	0	0	0
12/10/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	5,444.0000	5,386.0000	(1.065)	0	0	0
12/10/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	42,430.0000	42,506.0000	0.179	0	0	0
12/10/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	3,445.0000	3,401.0000	(1.277)	0	0	0
12/10/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	51,513.0000	51,602.0000	0.173	0	0	0
12/10/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	8,217.0000	8,144.0000	(0.888)	0	0	0
12/10/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	26,634.0000	26,681.0000	0.176	0	0	0
12/10/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	11,876.0000	11,788.0000	(0.741)	0	0	0
12/10/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	22,043.0000	21,932.0000	(0.504)	0	0	0
12/10/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	20,173.0000	20,205.0000	0.159	0	0	0
12/10/2005	R153	2006/08/03			Bond Future	7.9900	7.9930	0.038	0.0000	0.0000	0
12/10/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	17,737.0000	17,762.0000	0.141	0	0	0
12/10/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	18,114.0000	18,026.0000	(0.486)	0	0	0
12/10/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	7,381.0000	7,325.0000	(0.759)	0	0	0
12/10/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	5,155.0000	5,110.0000	(0.873)	0	0	0
12/10/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	43,255.0000	43,324.0000	0.160	0	0	0
12/10/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	35,713.0000	35,770.0000	0.160	0	0	0
12/10/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	10,245.0000	10,178.0000	(0.654)	0	0	0
12/10/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	28,909.0000	28,955.0000	0.159	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
12/10/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	13,811.0000	13,733.0000	(0.565)	0	0	0
12/10/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	22,906.0000	22,941.0000	0.153	0	0	0
12/10/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	23,155.0000	23,058.0000	(0.419)	0	0	0
12/10/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	4,926.0000	4,927.0000	0.020	0	0	0
12/10/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	13,402.0000	13,419.0000	0.127	0	0	0
12/10/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	28,902.0000	28,798.0000	(0.360)	0	0	0
12/10/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	9,868.0000	9,878.0000	0.101	0	0	0
12/10/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	7,071.0000	7,076.0000	0.071	0	0	0
12/10/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	42,240.0000	42,128.0000	(0.265)	0	0	0
12/10/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	35,291.0000	35,183.0000	(0.306)	0	0	0
12/10/2005	R157	2005/11/03			Bond Future	8.0980	8.1020	0.049	0.0000	0.0000	13
12/10/2005	R157	2005/11/03	7.75	Put	Option on Bond Future	31,141.0000	31,298.0000	0.504	0	0	0
12/10/2005	R157	2005/11/03	8.50	Call	Option on Bond Future	34,890.0000	34,457.0000	(1.241)	0	0	0
12/10/2005	R157	2005/11/03	7.75	Call	Option on Bond Future	1,898.0000	1,724.0000	(9.168)	0	0	0
12/10/2005	R157	2005/11/03	8.50	Put	Option on Bond Future	2,144.0000	2,042.0000	(4.757)	0	0	0
12/10/2005	R157	2005/11/03	8.75	Call	Option on Bond Future	53,177.0000	52,794.0000	(0.720)	0	0	0
12/10/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	7,500.0000	7,140.0000	(4.800)	0	0	0
12/10/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	15,650.0000	15,621.0000	(0.185)	0	0	0
12/10/2005	R157	2005/11/03	9.00	Put	Option on Bond Future	153.0000	134.0000	(12.418)	0	0	0
12/10/2005	R157	2005/11/03	9.00	Call	Option on Bond Future	72,140.0000	71,789.0000	(0.487)	0	0	0
12/10/2005	R157	2005/11/03	8.75	Put	Option on Bond Future	608.0000	557.0000	(8.388)	0	0	0
12/10/2005	R157	2005/11/03	9.25	Call	Option on Bond Future	91,034.0000	90,698.0000	(0.369)	0	0	0
12/10/2005	R157	2005/11/03	7.50	Put	Option on Bond Future	51,031.0000	51,322.0000	0.570	0	0	0
12/10/2005	R157	2005/11/03	9.25	Put	Option on Bond Future	23.0000	19.0000	(17.391)	0	0	0
12/10/2005	R157	2005/11/03	6.75	Put	Option on Bond Future	118,167.0000	118,498.0000	0.280	0	0	0
12/10/2005	R157	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2005	R157	2005/11/03	7.50	Call	Option on Bond Future	250.0000	210.0000	(16.000)	0	0	0
12/10/2005	R157	2005/11/03	7.25	Call	Option on Bond Future	13.0000	10.0000	(23.077)	0	0	0
12/10/2005	R157	2005/11/03	7.25	Put	Option on Bond Future	72,786.0000	73,114.0000	0.451	0	0	0
12/10/2005	R157	2005/11/03	7.00	Put	Option on Bond Future	95,232.0000	95,563.0000	0.348	0	0	0
12/10/2005	R157	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2005	R157	2005/11/03	8.25	Put	Option on Bond Future	6,388.0000	6,265.0000	(1.925)	0	0	0
12/10/2005	R157	2005/11/03	8.25	Call	Option on Bond Future	18,898.0000	18,444.0000	(2.402)	0	0	0
12/10/2005	R157	2006/02/02			Bond Future	8.1410	8.1440	0.037	0.0000	0.0000	1

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/10/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	15,870.0000	15,838.0000	(0.202)	0	0	0
12/10/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	44,460.0000	44,185.0000	(0.619)	0	0	0
12/10/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	59,363.0000	59,488.0000	0.211	0	0	0
12/10/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	59,080.0000	58,795.0000	(0.482)	0	0	0
12/10/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	11,067.0000	11,024.0000	(0.389)	0	0	0
12/10/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	74,725.0000	74,438.0000	(0.384)	0	0	0
12/10/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	4,666.0000	4,627.0000	(0.836)	0	0	0
12/10/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	31,393.0000	31,140.0000	(0.806)	0	0	250
12/10/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	90,370.0000	90,089.0000	(0.311)	0	0	0
12/10/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	22,624.0000	22,614.0000	(0.044)	0	0	250
12/10/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	7,677.0000	7,632.0000	(0.586)	0	0	0
12/10/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	6,191.0000	6,073.0000	(1.906)	0	0	0
12/10/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	77,429.0000	77,602.0000	0.223	0	0	0
12/10/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	2,751.0000	2,682.0000	(2.508)	0	0	0
12/10/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	97,627.0000	97,836.0000	0.214	0	0	0
12/10/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	997.0000	964.0000	(3.310)	0	0	0
12/10/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	119,410.0000	119,637.0000	0.190	0	0	0
12/10/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	372.0000	357.0000	(4.032)	0	0	0
12/10/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	20,329.0000	20,112.0000	(1.067)	0	0	0
12/10/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	31,788.0000	31,813.0000	0.079	0	0	0
12/10/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	11,978.0000	11,807.0000	(1.428)	0	0	0
12/10/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	44,080.0000	44,152.0000	0.163	0	0	0
12/10/2005	R157	2006/05/04			Bond Future	8.1740	8.1770	0.037	0.0000	0.0000	0
12/10/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	41,518.0000	41,566.0000	0.116	0	0	0
12/10/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	100,846.0000	101,024.0000	0.177	0	0	0
12/10/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	52,658.0000	52,738.0000	0.152	0	0	0
12/10/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	18,639.0000	18,482.0000	(0.842)	0	0	0
12/10/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	3,749.0000	3,690.0000	(1.574)	0	0	0
12/10/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	66,169.0000	66,285.0000	0.175	0	0	0
12/10/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	82,061.0000	82,214.0000	0.186	0	0	0
12/10/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	6,414.0000	6,330.0000	(1.310)	0	0	0
12/10/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	11,544.0000	11,424.0000	(1.040)	0	0	0
12/10/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	27,696.0000	27,508.0000	(0.679)	0	0	0
12/10/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	32,472.0000	32,495.0000	0.071	0	0	0
12/10/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	38,449.0000	38,235.0000	(0.557)	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
12/10/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	64,051.0000	63,804.0000	(0.386)	0	0	0
12/10/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	19,638.0000	19,628.0000	(0.051)	0	0	115
12/10/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	50,665.0000	50,432.0000	(0.460)	0	0	0
12/10/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	15,286.0000	15,267.0000	(0.124)	0	0	0
12/10/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	25,280.0000	25,283.0000	0.012	0	0	0
12/10/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	93,255.0000	92,994.0000	(0.280)	0	0	0
12/10/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	78,354.0000	78,099.0000	(0.325)	0	0	0
12/10/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	11,897.0000	11,873.0000	(0.202)	0	0	0
12/10/2005	R157	2006/08/03			Bond Future	8.2010	8.2040	0.037	0.0000	0.0000	0
12/10/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	31,719.0000	31,771.0000	0.164	0	0	0
12/10/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	35,485.0000	35,306.0000	(0.504)	0	0	0
12/10/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	45,944.0000	45,747.0000	(0.429)	0	0	0
12/10/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	42,173.0000	42,246.0000	0.173	0	0	0
12/10/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	26,574.0000	26,417.0000	(0.591)	0	0	0
12/10/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	23,188.0000	23,222.0000	0.147	0	0	0
12/10/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	57,833.0000	57,622.0000	(0.365)	0	0	0
12/10/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	16,453.0000	16,472.0000	0.115	0	0	0
12/10/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	7,535.0000	7,537.0000	0.027	0	0	0
12/10/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	85,101.0000	84,873.0000	(0.268)	0	0	0
12/10/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	11,315.0000	11,324.0000	0.080	0	0	0
12/10/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	54,591.0000	54,689.0000	0.180	0	0	0
12/10/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	19,247.0000	19,114.0000	(0.691)	0	0	0
12/10/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	70,963.0000	70,742.0000	(0.311)	0	0	0
12/10/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	13,448.0000	13,339.0000	(0.811)	0	0	0
12/10/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	68,928.0000	69,050.0000	0.177	0	0	0
12/10/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	5,837.0000	5,773.0000	(1.096)	0	0	0
12/10/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	9,042.0000	8,957.0000	(0.940)	0	0	0
12/10/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	85,058.0000	85,204.0000	0.172	0	0	0
12/10/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	102,797.0000	102,964.0000	0.162	0	0	0
12/10/2005	R186	2005/11/03			Bond Future	7.7860	7.7950	0.116	0.0000	0.0000	0
12/10/2005	R186	2005/11/03	7.75	Call	Option on Bond Future	14,046.0000	13,183.0000	(6.144)	0	0	0
12/10/2005	R186	2005/11/03	8.00	Call	Option on Bond Future	33,009.0000	31,879.0000	(3.423)	0	0	0
12/10/2005	R186	2005/11/03	8.00	Put	Option on Bond Future	6,768.0000	6,759.0000	(0.133)	0	0	0
12/10/2005	R186	2005/11/03	8.25	Call	Option on Bond Future	57,846.0000	56,668.0000	(2.036)	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
12/10/2005	R186	2005/11/03	8.25	Put	Option on Bond Future	1,990.0000	1,933.0000	(2.864)	0	0	0
12/10/2005	R186	2005/11/03	7.75	Put	Option on Bond Future	18,544.0000	18,801.0000	1.386	0	0	0
12/10/2005	R186	2005/11/03	8.50	Call	Option on Bond Future	84,887.0000	83,734.0000	(1.358)	0	0	0
12/10/2005	R186	2005/11/03	8.75	Call	Option on Bond Future	111,986.0000	110,856.0000	(1.009)	0	0	0
12/10/2005	R186	2005/11/03	8.50	Put	Option on Bond Future	490.0000	458.0000	(6.531)	0	0	0
12/10/2005	R186	2005/11/03	7.50	Put	Option on Bond Future	40,161.0000	40,868.0000	1.760	0	0	0
12/10/2005	R186	2005/11/03	8.75	Put	Option on Bond Future	76.0000	67.0000	(11.842)	0	0	0
12/10/2005	R186	2005/11/03	9.00	Call	Option on Bond Future	138,448.0000	137,326.0000	(0.810)	0	0	0
12/10/2005	R186	2005/11/03	9.00	Put	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
12/10/2005	R186	2005/11/03	7.50	Call	Option on Bond Future	3,752.0000	3,338.0000	(11.034)	0	0	0
12/10/2005	R186	2005/11/03	7.00	Call	Option on Bond Future	27.0000	19.0000	(29.630)	0	0	0
12/10/2005	R186	2005/11/03	7.00	Put	Option on Bond Future	103,996.0000	105,109.0000	1.070	0	0	0
12/10/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	517.0000	420.0000	(18.762)	0	0	0
12/10/2005	R186	2005/11/03	6.50	Put	Option on Bond Future	176,902.0000	178,022.0000	0.633	0	0	0
12/10/2005	R186	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	70,065.0000	71,089.0000	1.462	0	0	0
12/10/2005	R186	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2005	R186	2005/11/03	6.75	Put	Option on Bond Future	139,734.0000	140,854.0000	0.802	0	0	0
12/10/2005	R186	2006/02/02			Bond Future	7.8020	7.8120	0.128	0.0000	0.0000	0
12/10/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	52,376.0000	51,457.0000	(1.755)	0	0	0
12/10/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	41,260.0000	41,729.0000	1.137	0	0	0
12/10/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	72,605.0000	71,569.0000	(1.427)	0	0	0
12/10/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	81,901.0000	82,750.0000	1.037	0	0	0
12/10/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	34,811.0000	34,046.0000	(2.198)	0	0	0
12/10/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	116,853.0000	115,683.0000	(1.001)	0	0	0
12/10/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	4,273.0000	4,304.0000	0.725	0	0	0
12/10/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	19,056.0000	19,255.0000	1.044	0	0	0
12/10/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	7,549.0000	7,613.0000	0.848	0	0	0
12/10/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	28,272.0000	28,587.0000	1.114	0	0	0
12/10/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	139,976.0000	138,773.0000	(0.859)	0	0	0
12/10/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	10,823.0000	10,437.0000	(3.566)	0	0	0
12/10/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	4,686.0000	4,471.0000	(4.588)	0	0	0
12/10/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	109,948.0000	110,967.0000	0.927	0	0	0
12/10/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	443.0000	410.0000	(7.449)	0	0	0
12/10/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	142,468.0000	143,604.0000	0.797	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
12/10/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,701.0000	1,602.0000	(5.820)	0	0	0
12/10/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	178,098.0000	179,300.0000	0.675	0	0	0
12/10/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	12,721.0000	12,839.0000	0.928	0	0	0
12/10/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	20,779.0000	20,200.0000	(2.786)	0	0	0
12/10/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	58,937.0000	59,593.0000	1.113	0	0	0
12/10/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	94,655.0000	93,539.0000	(1.179)	0	0	0
12/10/2005	R186	2006/05/04			Bond Future	7.8140	7.8240	0.128	0.0000	0.0000	0
12/10/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	58,230.0000	57,394.0000	(1.436)	0	0	0
12/10/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	50,704.0000	51,216.0000	1.010	0	0	0
12/10/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	42,824.0000	42,112.0000	(1.663)	0	0	0
12/10/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	35,747.0000	36,135.0000	1.085	0	0	0
12/10/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	10,061.0000	10,187.0000	1.252	0	0	0
12/10/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	139,581.0000	138,435.0000	(0.821)	0	0	0
12/10/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	118,781.0000	119,678.0000	0.755	0	0	0
12/10/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	148,879.0000	149,879.0000	0.672	0	0	0
12/10/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	20,145.0000	19,697.0000	(2.224)	0	0	0
12/10/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	7,615.0000	7,391.0000	(2.942)	0	0	0
12/10/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	4,261.0000	4,118.0000	(3.356)	0	0	0
12/10/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	6,114.0000	6,192.0000	1.276	0	0	0
12/10/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	182,128.0000	183,209.0000	0.594	0	0	0
12/10/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	92,224.0000	93,001.0000	0.843	0	0	0
12/10/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	12,760.0000	12,433.0000	(2.563)	0	0	0
12/10/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	69,495.0000	70,140.0000	0.928	0	0	0
12/10/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	30,111.0000	29,532.0000	(1.923)	0	0	0
12/10/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	117,265.0000	116,166.0000	(0.937)	0	0	0
12/10/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	15,938.0000	16,131.0000	1.211	0	0	0
12/10/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	95,918.0000	94,886.0000	(1.076)	0	0	0
12/10/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	24,315.0000	24,595.0000	1.152	0	0	0
12/10/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	76,069.0000	75,125.0000	(1.241)	0	0	0
12/10/2005	R186	2006/08/03			Bond Future	7.8230	7.8330	0.128	0.0000	0.0000	0
12/10/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	79,276.0000	79,903.0000	0.791	0	0	0
12/10/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	39,055.0000	38,467.0000	(1.506)	0	0	0
12/10/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	28,419.0000	27,939.0000	(1.689)	0	0	0
12/10/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	126,324.0000	127,161.0000	0.663	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
12/10/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	101,111.0000	101,846.0000	0.727	0	0	0
12/10/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	19,935.0000	19,557.0000	(1.896)	0	0	0
12/10/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	51,891.0000	51,195.0000	(1.341)	0	0	0
12/10/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	83,742.0000	82,851.0000	(1.064)	0	0	0
12/10/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	60,815.0000	61,334.0000	0.853	0	0	0
12/10/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	33,399.0000	33,723.0000	0.970	0	0	0
12/10/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	142,952.0000	141,863.0000	(0.762)	0	0	0
12/10/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	23,879.0000	24,124.0000	1.026	0	0	0
12/10/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	154,808.0000	155,738.0000	0.601	0	0	0
12/10/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	7,533.0000	7,619.0000	1.142	0	0	0
12/10/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	102,286.0000	101,316.0000	(0.948)	0	0	0
12/10/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	164,364.0000	163,235.0000	(0.687)	0	0	0
12/10/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	16,660.0000	16,839.0000	1.074	0	0	0
12/10/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	122,143.0000	121,106.0000	(0.849)	0	0	0
12/10/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	11,341.0000	11,468.0000	1.120	0	0	0
12/10/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	13,441.0000	13,156.0000	(2.120)	0	0	0
12/10/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	45,602.0000	46,019.0000	0.914	0	0	0
12/10/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	66,850.0000	66,052.0000	(1.194)	0	0	0
12/10/2005	R194	2005/11/03			Bond Future	7.6030	7.6100	0.092	0.0000	0.0000	0
12/10/2005	R194	2005/11/03	7.75	Call	Option on Bond Future	4,695.0000	4,537.0000	(3.365)	0	0	0
12/10/2005	R194	2005/11/03	7.75	Put	Option on Bond Future	1,539.0000	1,532.0000	(0.455)	0	0	0
12/10/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	1,724.0000	1,613.0000	(6.439)	0	0	0
12/10/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	3,943.0000	3,982.0000	0.989	0	0	0
12/10/2005	R194	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2005	R194	2005/11/03	8.75	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
12/10/2005	R194	2005/11/03	6.75	Put	Option on Bond Future	18,555.0000	18,705.0000	0.808	0	0	0
12/10/2005	R194	2005/11/03	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
12/10/2005	R194	2005/11/03	7.00	Call	Option on Bond Future	29.0000	23.0000	(20.690)	0	0	0
12/10/2005	R194	2005/11/03	6.50	Put	Option on Bond Future	24,072.0000	24,222.0000	0.623	0	0	0
12/10/2005	R194	2005/11/03	6.25	Put	Option on Bond Future	29,626.0000	29,776.0000	0.506	0	0	0
12/10/2005	R194	2005/11/03	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2005	R194	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2005	R194	2005/11/03	7.00	Put	Option on Bond Future	13,102.0000	13,246.0000	1.099	0	0	0
12/10/2005	R194	2005/11/03	7.25	Call	Option on Bond Future	351.0000	308.0000	(12.251)	0	0	0
12/10/2005	R194	2005/11/03	7.25	Put	Option on Bond Future	7,979.0000	8,087.0000	1.354	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
12/10/2005	R194	2005/11/03	8.75	Call	Option on Bond Future	24,306.0000	24,155.0000	(0.621)	0	0	0
12/10/2005	R194	2005/11/03	8.50	Put	Option on Bond Future	21.0000	18.0000	(14.286)	0	0	0
12/10/2005	R194	2005/11/03	8.50	Call	Option on Bond Future	19,089.0000	18,936.0000	(0.802)	0	0	0
12/10/2005	R194	2005/11/03	8.25	Put	Option on Bond Future	130.0000	121.0000	(6.923)	0	0	0
12/10/2005	R194	2005/11/03	8.25	Call	Option on Bond Future	13,929.0000	13,769.0000	(1.149)	0	0	0
12/10/2005	R194	2005/11/03	9.00	Call	Option on Bond Future	29,505.0000	29,354.0000	(0.512)	0	0	0
12/10/2005	R194	2005/11/03	8.00	Call	Option on Bond Future	8,984.0000	8,818.0000	(1.848)	0	0	0
12/10/2005	R194	2005/11/03	8.00	Put	Option on Bond Future	490.0000	474.0000	(3.265)	0	0	0
12/10/2005	R194	2006/02/02			Bond Future	7.6730	7.6810	0.104	0.0000	0.0000	0
12/10/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	10,513.0000	10,605.0000	0.875	0	0	0
12/10/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,330.0000	2,268.0000	(2.661)	0	0	0
12/10/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	6,948.0000	6,838.0000	(1.583)	0	0	0
12/10/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	993.0000	956.0000	(3.726)	0	0	0
12/10/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	17,436.0000	17,289.0000	(0.843)	0	0	0
12/10/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	5,467.0000	5,511.0000	0.805	0	0	0
12/10/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	18,288.0000	18,426.0000	0.755	0	0	0
12/10/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	324.0000	308.0000	(4.938)	0	0	0
12/10/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	69.0000	64.0000	(7.246)	0	0	0
12/10/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	14,051.0000	14,169.0000	0.840	0	0	0
12/10/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	27,870.0000	28,023.0000	0.549	0	0	0
12/10/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	22,967.0000	23,116.0000	0.649	0	0	0
12/10/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	4,312.0000	4,224.0000	(2.041)	0	0	0
12/10/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	539.0000	540.0000	0.186	0	0	0
12/10/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
12/10/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	2,723.0000	2,738.0000	0.551	0	0	0
12/10/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	10,136.0000	10,009.0000	(1.253)	0	0	0
12/10/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	7,648.0000	7,714.0000	0.863	0	0	0
12/10/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	1,676.0000	1,683.0000	0.418	0	0	0
12/10/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	978.0000	981.0000	0.307	0	0	0
12/10/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	25,678.0000	25,524.0000	(0.600)	0	0	0
12/10/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	21,441.0000	21,290.0000	(0.704)	0	0	0
12/10/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	13,752.0000	13,613.0000	(1.011)	0	0	0
12/10/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	3,867.0000	3,894.0000	0.698	0	0	0
12/10/2005	R194	2006/05/04			Bond Future	7.7170	7.7260	0.117	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
12/10/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	1,043.0000	1,052.0000	0.863	0	0	0
12/10/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	7,596.0000	7,499.0000	(1.277)	0	0	0
12/10/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	7,034.0000	7,091.0000	0.810	0	0	0
12/10/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	22,600.0000	22,456.0000	(0.637)	0	0	0
12/10/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	1,185.0000	1,156.0000	(2.447)	0	0	0
12/10/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	19,046.0000	18,907.0000	(0.730)	0	0	0
12/10/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,782.0000	2,729.0000	(1.905)	0	0	0
12/10/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	18,501.0000	18,614.0000	0.611	0	0	0
12/10/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	15,093.0000	15,193.0000	0.663	0	0	0
12/10/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,852.0000	1,812.0000	(2.160)	0	0	0
12/10/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	728.0000	708.0000	(2.747)	0	0	0
12/10/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	1,642.0000	1,657.0000	0.914	0	0	0
12/10/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	26,125.0000	26,258.0000	0.509	0	0	0
12/10/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	4,025.0000	3,958.0000	(1.665)	0	0	0
12/10/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	22,197.0000	22,321.0000	0.559	0	0	0
12/10/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	5,622.0000	5,540.0000	(1.459)	0	0	0
12/10/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	3,641.0000	3,673.0000	0.879	0	0	0
12/10/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	2,490.0000	2,512.0000	0.884	0	0	0
12/10/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	15,717.0000	15,586.0000	(0.833)	0	0	0
12/10/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	12,669.0000	12,548.0000	(0.955)	0	0	0
12/10/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	12,022.0000	12,108.0000	0.715	0	0	0
12/10/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	5,144.0000	5,187.0000	0.836	0	0	0
12/10/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	9,328.0000	9,399.0000	0.761	0	0	0
12/10/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	9,951.0000	9,841.0000	(1.105)	0	0	0
12/10/2005	R194	2006/08/03			Bond Future	7.7480	7.7580	0.129	0.0000	0.0000	0
12/10/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	12,108.0000	12,191.0000	0.685	0	0	0
12/10/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	6,145.0000	6,069.0000	(1.237)	0	0	0
12/10/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	4,708.0000	4,643.0000	(1.381)	0	0	0
12/10/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	17,478.0000	17,583.0000	0.601	0	0	0
12/10/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,525.0000	3,471.0000	(1.532)	0	0	0
12/10/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	14,667.0000	14,761.0000	0.641	0	0	0
12/10/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	9,821.0000	9,893.0000	0.733	0	0	0
12/10/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,576.0000	2,533.0000	(1.669)	0	0	0
12/10/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	9,818.0000	9,720.0000	(0.998)	0	0	0
12/10/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	20,107.0000	19,976.0000	(0.652)	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
12/10/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	12,049.0000	11,941.0000	(0.896)	0	0	0
12/10/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,818.0000	1,835.0000	0.935	0	0	0
12/10/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	2,547.0000	2,570.0000	0.903	0	0	0
12/10/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	17,220.0000	17,095.0000	(0.726)	0	0	0
12/10/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	7,848.0000	7,760.0000	(1.121)	0	0	0
12/10/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	7,818.0000	7,879.0000	0.780	0	0	0
12/10/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	3,486.0000	3,517.0000	0.889	0	0	0
12/10/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	6,101.0000	6,151.0000	0.820	0	0	0
12/10/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	4,663.0000	4,702.0000	0.836	0	0	0
12/10/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	14,524.0000	14,407.0000	(0.806)	0	0	0
12/10/2005	R201	2005/11/03			Bond Future	8.0870	8.0910	0.049	0.0000	0.0000	0
12/10/2005	R201	2005/11/03	7.00	Put	Option on Bond Future	74,324.0000	74,586.0000	0.353	0	0	0
12/10/2005	R201	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	6,031.0000	5,746.0000	(4.726)	0	0	0
12/10/2005	R201	2005/11/03	8.75	Put	Option on Bond Future	406.0000	370.0000	(8.867)	0	0	0
12/10/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	11,740.0000	11,716.0000	(0.204)	0	0	0
12/10/2005	R201	2005/11/03	9.00	Call	Option on Bond Future	57,633.0000	57,359.0000	(0.475)	0	0	0
12/10/2005	R201	2005/11/03	9.00	Put	Option on Bond Future	97.0000	84.0000	(13.402)	0	0	0
12/10/2005	R201	2005/11/03	9.25	Call	Option on Bond Future	72,578.0000	72,314.0000	(0.364)	0	0	0
12/10/2005	R201	2005/11/03	9.25	Put	Option on Bond Future	13.0000	11.0000	(15.385)	0	0	0
12/10/2005	R201	2005/11/03	8.75	Call	Option on Bond Future	42,608.0000	42,311.0000	(0.697)	0	0	0
12/10/2005	R201	2005/11/03	6.75	Put	Option on Bond Future	92,376.0000	92,638.0000	0.284	0	0	0
12/10/2005	R201	2005/11/03	8.50	Put	Option on Bond Future	1,495.0000	1,420.0000	(5.017)	0	0	0
12/10/2005	R201	2005/11/03	7.75	Put	Option on Bond Future	23,845.0000	23,969.0000	0.520	0	0	0
12/10/2005	R201	2005/11/03	7.25	Call	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
12/10/2005	R201	2005/11/03	7.25	Put	Option on Bond Future	56,649.0000	56,908.0000	0.457	0	0	0
12/10/2005	R201	2005/11/03	7.50	Call	Option on Bond Future	190.0000	159.0000	(16.316)	0	0	0
12/10/2005	R201	2005/11/03	7.50	Put	Option on Bond Future	39,504.0000	39,735.0000	0.585	0	0	0
12/10/2005	R201	2005/11/03	7.75	Call	Option on Bond Future	1,505.0000	1,368.0000	(9.103)	0	0	0
12/10/2005	R201	2005/11/03	8.25	Call	Option on Bond Future	15,231.0000	14,875.0000	(2.337)	0	0	0
12/10/2005	R201	2005/11/03	8.50	Call	Option on Bond Future	28,050.0000	27,714.0000	(1.198)	0	0	0
12/10/2005	R201	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2005	R201	2005/11/03	8.25	Put	Option on Bond Future	4,644.0000	4,550.0000	(2.024)	0	0	0
12/10/2005	R201	2006/02/02			Bond Future	8.1250	8.1280	0.037	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
12/10/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	16,220.0000	16,048.0000	(1.060)	0	0	0
12/10/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	24,250.0000	24,270.0000	0.082	0	0	0
12/10/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	17,096.0000	17,088.0000	(0.047)	0	0	0
12/10/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	25,047.0000	24,847.0000	(0.798)	0	0	0
12/10/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	33,882.0000	33,938.0000	0.165	0	0	0
12/10/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	9,549.0000	9,414.0000	(1.414)	0	0	0
12/10/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	111,013.0000	111,200.0000	0.168	0	0	0
12/10/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	93,172.0000	93,353.0000	0.194	0	0	0
12/10/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	8,177.0000	8,144.0000	(0.404)	0	0	0
12/10/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	59,640.0000	59,414.0000	(0.379)	0	0	0
12/10/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	5,605.0000	5,571.0000	(0.607)	0	0	0
12/10/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	72,145.0000	71,924.0000	(0.306)	0	0	0
12/10/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	3,346.0000	3,318.0000	(0.837)	0	0	0
12/10/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	47,153.0000	46,929.0000	(0.475)	0	0	0
12/10/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	267.0000	256.0000	(4.120)	0	0	0
12/10/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	11,877.0000	11,852.0000	(0.210)	0	0	0
12/10/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	45,894.0000	45,992.0000	0.214	0	0	0
12/10/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	736.0000	710.0000	(3.533)	0	0	0
12/10/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	75,978.0000	76,145.0000	0.220	0	0	0
12/10/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	2,133.0000	2,079.0000	(2.532)	0	0	0
12/10/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	60,064.0000	60,202.0000	0.230	0	0	0
12/10/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	4,930.0000	4,837.0000	(1.886)	0	0	0
12/10/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	35,494.0000	35,278.0000	(0.609)	0	0	0
12/10/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	85.0000	81.0000	(4.706)	0	0	0
12/10/2005	R201	2006/05/04			Bond Future	8.1570	8.1610	0.049	0.0000	0.0000	0
12/10/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	25,425.0000	25,233.0000	(0.755)	0	0	0
12/10/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	3,066.0000	3,067.0000	0.033	0	0	0
12/10/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	19,635.0000	19,693.0000	0.295	0	0	0
12/10/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	68,543.0000	68,295.0000	(0.362)	0	0	0
12/10/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	37,957.0000	38,073.0000	0.306	0	0	0
12/10/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	56,234.0000	55,992.0000	(0.430)	0	0	0
12/10/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	49,869.0000	50,017.0000	0.297	0	0	0
12/10/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	7,752.0000	7,650.0000	(1.316)	0	0	0
12/10/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	12,121.0000	11,988.0000	(1.097)	0	0	0
12/10/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	5,249.0000	5,257.0000	0.152	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
12/10/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	17,984.0000	17,819.0000	(0.917)	0	0	0
12/10/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	34,404.0000	34,189.0000	(0.625)	0	0	0
12/10/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	8,547.0000	8,565.0000	0.211	0	0	0
12/10/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	44,757.0000	44,526.0000	(0.516)	0	0	0
12/10/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	13,256.0000	13,291.0000	0.264	0	0	0
12/10/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	27,853.0000	27,938.0000	0.305	0	0	0
12/10/2005	R201	2006/08/03			Bond Future	8.1860	8.1900	0.049	0.0000	0.0000	0
12/10/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	28,584.0000	28,408.0000	(0.616)	0	0	0
12/10/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	42,645.0000	42,760.0000	0.270	0	0	0
12/10/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	53,915.0000	54,054.0000	0.258	0	0	0
12/10/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	10,927.0000	10,823.0000	(0.952)	0	0	0
12/10/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	15,584.0000	15,455.0000	(0.828)	0	0	0
12/10/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	21,455.0000	21,302.0000	(0.713)	0	0	0
12/10/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	24,687.0000	24,755.0000	0.275	0	0	0
12/10/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	18,001.0000	18,050.0000	0.272	0	0	0
12/10/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	36,942.0000	36,747.0000	(0.528)	0	0	0
12/10/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	12,731.0000	12,764.0000	0.259	0	0	0
12/10/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	46,435.0000	46,224.0000	(0.454)	0	0	0
12/10/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	32,890.0000	32,981.0000	0.277	0	0	0
12/10/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	56,912.0000	56,688.0000	(0.394)	0	0	0
12/10/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	8,721.0000	8,742.0000	0.241	0	0	0
12/10/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	68,186.0000	67,954.0000	(0.340)	0	0	0
12/10/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	5,780.0000	5,791.0000	0.190	0	0	0
12/10/2005	R203	2005/11/03			Bond Future	8.0650	8.0690	0.050	0.0000	0.0000	0
12/10/2005	R203	2005/11/03	8.25	Call	Option on Bond Future	17,424.0000	17,042.0000	(2.192)	0	0	0
12/10/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	11,514.0000	11,505.0000	(0.078)	0	0	0
12/10/2005	R203	2005/11/03	8.25	Put	Option on Bond Future	3,469.0000	3,391.0000	(2.248)	0	0	0
12/10/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	6,549.0000	6,235.0000	(4.795)	0	0	0
12/10/2005	R203	2005/11/03	8.50	Call	Option on Bond Future	33,048.0000	32,702.0000	(1.047)	0	0	0
12/10/2005	R203	2005/11/03	8.50	Put	Option on Bond Future	643.0000	602.0000	(6.376)	0	0	0
12/10/2005	R203	2005/11/03	8.75	Call	Option on Bond Future	50,466.0000	50,153.0000	(0.620)	0	0	0
12/10/2005	R203	2005/11/03	7.75	Put	Option on Bond Future	25,920.0000	26,078.0000	0.610	0	0	0
12/10/2005	R203	2005/11/03	7.75	Call	Option on Bond Future	1,550.0000	1,404.0000	(9.419)	0	0	0
12/10/2005	R203	2005/11/03	7.50	Put	Option on Bond Future	44,480.0000	44,751.0000	0.609	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
12/10/2005	R203	2005/11/03	7.50	Call	Option on Bond Future	208.0000	174.0000	(16.346)	0	0	0
12/10/2005	R203	2005/11/03	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
12/10/2005	R203	2005/11/03	8.75	Put	Option on Bond Future	69.0000	60.0000	(13.043)	0	0	0
12/10/2005	R203	2005/11/03	7.00	Put	Option on Bond Future	85,629.0000	85,934.0000	0.356	0	0	0
12/10/2005	R203	2005/11/03	7.25	Put	Option on Bond Future	64,702.0000	65,002.0000	0.464	0	0	0
12/10/2005	R203	2005/11/03	7.25	Call	Option on Bond Future	15.0000	11.0000	(26.667)	0	0	0
12/10/2005	R203	2005/11/03	9.00	Call	Option on Bond Future	67,950.0000	67,644.0000	(0.450)	0	0	0
12/10/2005	R203	2005/11/03	9.00	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
12/10/2005	R203	2006/02/02			Bond Future	8.0980	8.1020	0.049	0.0000	0.0000	0
12/10/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	14,513.0000	14,549.0000	0.248	0	0	0
12/10/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	25,811.0000	25,548.0000	(1.019)	0	0	0
12/10/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	16,354.0000	16,134.0000	(1.345)	0	0	0
12/10/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	23,730.0000	23,809.0000	0.333	0	0	0
12/10/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	1,973.0000	1,965.0000	(0.405)	0	0	0
12/10/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	66,602.0000	66,294.0000	(0.462)	0	0	0
12/10/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	976.0000	940.0000	(3.689)	0	0	0
12/10/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	8,172.0000	8,180.0000	0.098	0	0	0
12/10/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	51,497.0000	51,192.0000	(0.592)	0	0	0
12/10/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	4,209.0000	4,204.0000	(0.119)	0	0	0
12/10/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	37,687.0000	37,395.0000	(0.775)	0	0	0
12/10/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	35,998.0000	36,129.0000	0.364	0	0	0
12/10/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	9,479.0000	9,311.0000	(1.772)	0	0	0
12/10/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	51,117.0000	51,303.0000	0.364	0	0	0
12/10/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	87,877.0000	88,141.0000	0.300	0	0	0
12/10/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	2,337.0000	2,269.0000	(2.910)	0	0	0
12/10/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	4,972.0000	4,858.0000	(2.293)	0	0	0
12/10/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	68,605.0000	68,836.0000	0.337	0	0	0
12/10/2005	R203	2006/05/04			Bond Future	8.1230	8.1270	0.049	0.0000	0.0000	0
12/10/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	42,054.0000	41,797.0000	(0.611)	0	0	0
12/10/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	14,766.0000	14,804.0000	0.257	0	0	0
12/10/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	22,021.0000	22,085.0000	0.291	0	0	0
12/10/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	54,301.0000	54,026.0000	(0.506)	0	0	0
12/10/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	5,780.0000	5,788.0000	0.138	0	0	0
12/10/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	67,753.0000	67,466.0000	(0.424)	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
12/10/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	31,326.0000	31,094.0000	(0.741)	0	0	0
12/10/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	22,339.0000	22,140.0000	(0.891)	0	0	0
12/10/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	43,186.0000	43,317.0000	0.303	0	0	0
12/10/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	15,182.0000	15,018.0000	(1.080)	0	0	0
12/10/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	31,462.0000	31,557.0000	0.302	0	0	0
12/10/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	5,962.0000	5,870.0000	(1.543)	0	0	0
12/10/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	9,461.0000	9,480.0000	0.201	0	0	0
12/10/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	73,148.0000	73,351.0000	0.278	0	0	0
12/10/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	57,143.0000	57,311.0000	0.294	0	0	0
12/10/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	9,788.0000	9,662.0000	(1.287)	0	0	0
12/10/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	90,929.0000	91,161.0000	0.255	0	0	0
12/10/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	3,417.0000	3,354.0000	(1.844)	0	0	0
12/10/2005	R203	2006/08/03			Bond Future	8.1430	8.1470	0.049	0.0000	0.0000	0
12/10/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	27,885.0000	27,962.0000	0.276	0	0	0
12/10/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	35,611.0000	35,397.0000	(0.601)	0	0	0
12/10/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	6,159.0000	6,083.0000	(1.234)	0	0	0
12/10/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	93,842.0000	94,056.0000	0.228	0	0	0
12/10/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	9,443.0000	9,341.0000	(1.080)	0	0	0
12/10/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	20,225.0000	20,279.0000	0.267	0	0	0
12/10/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	57,035.0000	56,781.0000	(0.445)	0	0	0
12/10/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	14,239.0000	14,274.0000	0.246	0	0	0
12/10/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	45,695.0000	45,458.0000	(0.519)	0	0	0
12/10/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	48,757.0000	48,888.0000	0.269	0	0	0
12/10/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	19,693.0000	19,534.0000	(0.807)	0	0	0
12/10/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	37,371.0000	37,474.0000	0.276	0	0	0
12/10/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	77,112.0000	77,300.0000	0.244	0	0	0
12/10/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	13,900.0000	13,770.0000	(0.935)	0	0	0
12/10/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	26,922.0000	26,735.0000	(0.695)	0	0	0
12/10/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	62,034.0000	62,194.0000	0.258	0	0	0
12/10/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	69,435.0000	69,167.0000	(0.386)	0	0	0
12/10/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	9,720.0000	9,742.0000	0.226	0	0	0
12/10/2005	R204	2005/11/03			Bond Future	8.0590	8.0630	0.050	0.0000	0.0000	0
12/10/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	3,613.0000	3,529.0000	(2.325)	0	0	0
12/10/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	18,701.0000	18,299.0000	(2.150)	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
12/10/2005	R204	2006/02/02			Bond Future	8.0870	8.0920	0.062	0.0000	0.0000	0
12/10/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	24,662.0000	24,784.0000	0.495	0	0	0
12/10/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	17,781.0000	17,510.0000	(1.524)	0	0	0
12/10/2005	R204	2006/05/04			Bond Future	8.1120	8.1160	0.049	0.0000	0.0000	0
12/10/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	32,918.0000	33,016.0000	0.298	0	0	0
12/10/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	24,171.0000	23,959.0000	(0.877)	0	0	0
12/10/2005	R204	2006/08/03			Bond Future	8.1320	8.1360	0.049	0.0000	0.0000	0
12/10/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	39,284.0000	39,389.0000	0.267	0	0	0
12/10/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	29,105.0000	28,905.0000	(0.687)	0	0	0
12/10/2005	R207	2005/11/03			Bond Future	8.0410	8.0460	0.062	0.0000	0.0000	0
12/10/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	11,182.0000	11,198.0000	0.143	0	0	0
12/10/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	7,899.0000	7,515.0000	(4.861)	0	0	0
12/10/2005	R207	2006/02/02			Bond Future	8.0660	8.0710	0.062	0.0000	0.0000	0
12/10/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	18,754.0000	18,475.0000	(1.488)	0	0	0
12/10/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	23,983.0000	24,099.0000	0.484	0	0	0
12/10/2005	R207	2006/05/04			Bond Future	8.0890	8.0940	0.062	0.0000	0.0000	0
12/10/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	25,297.0000	25,043.0000	(1.004)	0	0	0
12/10/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	32,275.0000	32,410.0000	0.418	0	0	0
12/10/2005	R207	2006/08/03			Bond Future	8.1080	8.1140	0.074	0.0000	0.0000	0
12/10/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	30,376.0000	30,097.0000	(0.918)	0	0	0
12/10/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	38,751.0000	38,934.0000	0.472	0	0	0

**Grand Total:**

**1,911**