



Derivatives High/Low Report

High/Low for 09/11/2005

| Deal Date | Contract Details | Strike | C/P | Product | Previous Close Yield | Today Close Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|------|---------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/11/2005 | GOVI 2006/02/02 | | | jGovi | 230.3120 | 230.7830 | 0.205 | 0.0000 | 0.0000 | 463 |
| 09/11/2005 | GOVI 2006/02/02 | 230.00 | Put | jGovi | 34,378.0000 | 31,965.0000 | (7.019) | 0 | 0 | 0 |
| 09/11/2005 | GOVI 2006/02/02 | 230.00 | Call | jGovi | 37,498.0000 | 39,795.0000 | 6.126 | 0 | 0 | 0 |
| 09/11/2005 | GOVI 2006/05/04 | | | jGovi | 234.6170 | 235.0920 | 0.202 | 0.0000 | 0.0000 | 195 |
| 09/11/2005 | GOVI 2006/05/04 | 230.00 | Call | jGovi | 60,394.0000 | 63,796.0000 | 5.633 | 0 | 0 | 0 |
| 09/11/2005 | GOVI 2006/05/04 | 230.00 | Put | jGovi | 14,224.0000 | 12,876.0000 | (9.477) | 0 | 0 | 0 |
| 09/11/2005 | GOVI 2006/08/03 | | | jGovi | 239.0640 | 239.5320 | 0.196 | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | GOVI 2006/08/03 | 230.00 | Put | jGovi | 9,841.0000 | 8,998.0000 | (8.566) | 0 | 0 | 0 |
| 09/11/2005 | GOVI 2006/08/03 | 230.00 | Call | jGovi | 100,481.0000 | 104,318.0000 | 3.819 | 0 | 0 | 0 |
| 09/11/2005 | GOVI 2006/11/02 | | | jGovi | 243.6320 | 244.0840 | 0.186 | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | GOVI 2006/11/02 | 230.00 | Put | jGovi | 5,737.0000 | 5,256.0000 | (8.384) | 0 | 0 | 0 |
| 09/11/2005 | GOVI 2006/11/02 | 230.00 | Call | jGovi | 142,057.0000 | 146,096.0000 | 2.843 | 0 | 0 | 0 |
| 09/11/2005 | J152 2006/02/28 | | | jSwap | 7.1820 | 7.1810 | (0.014) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | J153 2010/08/31 | | | jSwap | 7.7970 | 7.7620 | (0.449) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | J157 2015/09/15 | | | jSwap | 8.0520 | 8.0060 | (0.571) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | J186 2026/12/21 | | | jSwap | 7.6710 | 7.6370 | (0.443) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | J194 2008/02/28 | | | jSwap | 7.6240 | 7.5840 | (0.525) | 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 |
|------------|------------------|------------|--------|------|----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/11/2005 | J201 | 2014/12/22 | | | jSwap | 7.9720 | 7.9240 | (0.602) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | J203 | 2017/09/15 | | | jSwap | 8.0020 | 7.9570 | (0.562) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | J204 | 2018/12/21 | | | jSwap | 7.9510 | 7.9120 | (0.491) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | J207 | 2020/01/15 | | | jSwap | 7.9330 | 7.8970 | (0.454) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | JBAR | 2005/03/16 | | | jBar | 7.1360 | 7.1360 | - | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | JFRA | 2006/02/02 | | | jFra | 7.3030 | 7.2980 | (0.068) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | JFRA | 2006/02/02 | 7.25 | Call | Option on jFra | 519.0000 | 510.0000 | (1.734) | 0 | 0 | 0 |
| 09/11/2005 | JFRA | 2006/02/02 | 7.25 | Put | Option on jFra | 389.0000 | 392.0000 | 0.771 | 0 | 0 | 0 |
| 09/11/2005 | JFRA | 2006/05/04 | | | jFra | 7.5790 | 7.5630 | (0.211) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | JFRA | 2006/05/04 | 7.00 | Put | Option on jFra | 338.0000 | 346.0000 | 2.367 | 0 | 0 | 0 |
| 09/11/2005 | JFRA | 2006/05/04 | 7.00 | Call | Option on jFra | 1,755.0000 | 1,724.0000 | (1.766) | 0 | 0 | 0 |
| 09/11/2005 | JFRA | 2006/08/03 | | | jFra | 7.7260 | 7.7110 | (0.194) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | JFRA | 2006/08/03 | 7.00 | Call | Option on jFra | 2,273.0000 | 2,245.0000 | (1.232) | 0 | 0 | 0 |
| 09/11/2005 | JFRA | 2006/08/03 | 7.00 | Put | Option on jFra | 497.0000 | 505.0000 | 1.610 | 0 | 0 | 0 |
| 09/11/2005 | JFRA | 2006/11/02 | | | jFra | 7.8310 | 7.8100 | (0.268) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | JFRA | 2006/11/02 | 7.00 | Put | Option on jFra | 642.0000 | 655.0000 | 2.025 | 0 | 0 | 0 |
| 09/11/2005 | JFRA | 2006/11/02 | 7.00 | Call | Option on jFra | 2,674.0000 | 2,636.0000 | (1.421) | 0 | 0 | 0 |
| 09/11/2005 | JFRA | 2007/02/01 | | | jFra | 7.9280 | 7.9030 | (0.315) | 0.0000 | 0.0000 | 500 |
| 09/11/2005 | JFRA | 2007/02/01 | 7.50 | Call | Option on jFra | 2,189.0000 | 2,150.0000 | (1.782) | 0 | 0 | 0 |
| 09/11/2005 | JFRA | 2007/02/01 | 7.50 | Put | Option on jFra | 1,142.0000 | 1,165.0000 | 2.014 | 0 | 0 | 0 |
| 09/11/2005 | JFRA | 2007/05/03 | | | jFra | 8.0150 | 7.9820 | (0.412) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | JFRA | 2007/05/03 | 7.50 | Call | Option on jFra | 2,495.0000 | 2,445.0000 | (2.004) | 0 | 0 | 0 |
| 09/11/2005 | JFRA | 2007/05/03 | 7.50 | Put | Option on jFra | 1,236.0000 | 1,266.0000 | 2.427 | 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 |
|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/11/2005 | JFRA | 2007/08/02 | | | jFra | 7.9930 | 7.9080 | (1.063) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | JFRA | 2007/08/02 | 7.50 | Put | Option on jFra | 1,398.0000 | 1,482.0000 | 6.009 | 0 | 0 | 0 |
| 09/11/2005 | JFRA | 2007/08/02 | 7.50 | Call | Option on jFra | 2,603.0000 | 2,479.0000 | (4.764) | 0 | 0 | 0 |
| 09/11/2005 | JFRA | 2007/11/01 | | | jFra | 8.0950 | 8.0100 | (1.050) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | JFRA | 2007/11/01 | 7.50 | Call | Option on jFra | 3,047.0000 | 2,911.0000 | (4.463) | 0 | 0 | 0 |
| 09/11/2005 | JFRA | 2007/11/01 | 7.50 | Put | Option on jFra | 1,484.0000 | 1,571.0000 | 5.863 | 0 | 0 | 0 |
| 09/11/2005 | JN02 | 2006/02/02 | | | jNote | 7.8010 | 7.7660 | (0.449) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | JN02 | 2006/02/02 | 7.25 | Put | Option on jNote | 1,328.0000 | 1,441.0000 | 8.509 | 0 | 0 | 0 |
| 09/11/2005 | JN02 | 2006/02/02 | 7.25 | Call | Option on jNote | 11,514.0000 | 10,985.0000 | (4.594) | 0 | 0 | 0 |
| 09/11/2005 | JN05 | 2006/02/02 | | | jNote | 8.0790 | 8.0320 | (0.582) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | JN05 | 2006/02/02 | 7.75 | Call | Option on jNote | 18,118.0000 | 16,750.0000 | (7.551) | 0 | 0 | 0 |
| 09/11/2005 | JN05 | 2006/02/02 | 7.75 | Put | Option on jNote | 4,641.0000 | 5,187.0000 | 11.765 | 0 | 0 | 0 |
| 09/11/2005 | JN10 | 2006/02/02 | | | jNote | 8.1630 | 8.1010 | (0.760) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | JN10 | 2006/02/02 | 8.00 | Call | Option on jNote | 21,675.0000 | 19,128.0000 | (11.751) | 0 | 0 | 0 |
| 09/11/2005 | JN10 | 2006/02/02 | 8.00 | Put | Option on jNote | 10,570.0000 | 12,232.0000 | 15.724 | 0 | 0 | 0 |
| 09/11/2005 | JROD | 2005/11/30 | | | jRod | 6.6940 | 6.6910 | (0.045) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | JROD | 2005/12/30 | | | jRod | 6.8240 | 6.8180 | (0.088) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | JROD | 2006/01/31 | | | jRod | 7.0120 | 7.0050 | (0.100) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | JROD | 2006/02/28 | | | jRod | 6.9610 | 6.9580 | (0.043) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | JROD | 2006/03/31 | | | jRod | 7.0550 | 7.0520 | (0.043) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | JROD | 2006/04/28 | | | jRod | 7.1510 | 7.1480 | (0.042) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | JROD | 2006/05/31 | | | jRod | 7.0880 | 7.0860 | (0.028) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | JROD | 2006/06/30 | | | jRod | 7.1790 | 7.1760 | (0.042) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/11/2005 | JROD | 2006/07/31 | | | jRod | 7.2900 | 7.2860 | (0.055) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | JROD | 2006/08/31 | | | jRod | 7.2390 | 7.2360 | (0.041) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | R153 | 2006/02/02 | | | Bond Future | 7.8720 | 7.8330 | (0.495) | 0.0000 | 0.0000 | 266 |
| 09/11/2005 | R153 | 2006/02/02 | 6.75 | Put | Option on Bond Future | 48,651.0000 | 47,029.0000 | (3.334) | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/02/02 | 7.75 | Call | Option on Bond Future | 7,987.0000 | 8,647.0000 | 8.263 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/02/02 | 7.00 | Call | Option on Bond Future | 457.0000 | 531.0000 | 16.193 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/02/02 | 7.75 | Put | Option on Bond Future | 13,144.0000 | 12,159.0000 | (7.494) | 0 | 0 | 1 |
| 09/11/2005 | R153 | 2006/02/02 | 8.50 | Call | Option on Bond Future | 29,413.0000 | 30,707.0000 | 4.399 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/02/02 | 8.25 | Call | Option on Bond Future | 21,068.0000 | 22,201.0000 | 5.378 | 0 | 0 | 1 |
| 09/11/2005 | R153 | 2006/02/02 | 8.25 | Put | Option on Bond Future | 5,266.0000 | 4,753.0000 | (9.742) | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/02/02 | 7.00 | Put | Option on Bond Future | 37,952.0000 | 36,379.0000 | (4.145) | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/02/02 | 7.50 | Call | Option on Bond Future | 3,953.0000 | 4,359.0000 | 10.271 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/02/02 | 8.75 | Call | Option on Bond Future | 38,374.0000 | 39,783.0000 | 3.672 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/02/02 | 9.00 | Put | Option on Bond Future | 1,314.0000 | 1,155.0000 | (12.100) | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/02/02 | 6.75 | Call | Option on Bond Future | 133.0000 | 157.0000 | 18.045 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/02/02 | 7.25 | Put | Option on Bond Future | 28,159.0000 | 26,714.0000 | (5.132) | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/02/02 | 7.25 | Call | Option on Bond Future | 1,565.0000 | 1,766.0000 | 12.843 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/02/02 | 8.50 | Put | Option on Bond Future | 3,305.0000 | 2,954.0000 | (10.620) | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/02/02 | 7.50 | Put | Option on Bond Future | 19,768.0000 | 18,528.0000 | (6.273) | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/02/02 | 9.00 | Call | Option on Bond Future | 47,689.0000 | 49,176.0000 | 3.118 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/02/02 | 8.75 | Put | Option on Bond Future | 2,077.0000 | 1,840.0000 | (11.411) | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/02/02 | 8.00 | Put | Option on Bond Future | 8,324.0000 | 7,596.0000 | (8.746) | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/02/02 | 8.00 | Call | Option on Bond Future | 13,705.0000 | 14,623.0000 | 6.698 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/05/04 | | | Bond Future | 7.8910 | 7.8500 | (0.520) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | R153 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 8,701.0000 | 8,111.0000 | (6.781) | 0 | 0 | 20 |
| 09/11/2005 | R153 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 12,732.0000 | 11,971.0000 | (5.977) | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 17,084.0000 | 17,965.0000 | 5.157 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 22,958.0000 | 24,010.0000 | 4.582 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 17,869.0000 | 16,932.0000 | (5.244) | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 12,209.0000 | 12,914.0000 | 5.774 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 5,686.0000 | 5,251.0000 | (7.650) | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 31,451.0000 | 30,195.0000 | (3.994) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/11/2005 | R153 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 8,348.0000 | 8,884.0000 | 6.421 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 5,442.0000 | 5,829.0000 | 7.111 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 3,371.0000 | 3,634.0000 | 7.802 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 39,719.0000 | 38,341.0000 | (3.469) | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 24,128.0000 | 23,022.0000 | (4.584) | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 29,743.0000 | 30,950.0000 | 4.058 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/05/04 | 9.25 | Call | Option on Bond Future | 54,022.0000 | 55,539.0000 | 2.808 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 2,103.0000 | 1,902.0000 | (9.558) | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 45,448.0000 | 46,890.0000 | 3.173 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 3,544.0000 | 3,241.0000 | (8.550) | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 37,297.0000 | 38,635.0000 | 3.587 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/05/04 | 6.75 | Put | Option on Bond Future | 48,778.0000 | 47,305.0000 | (3.020) | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/05/04 | 6.75 | Call | Option on Bond Future | 1,978.0000 | 2,147.0000 | 8.544 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/05/04 | 9.25 | Put | Option on Bond Future | 1,185.0000 | 1,060.0000 | (10.549) | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/08/03 | | | Bond Future | 7.9030 | 7.8600 | (0.544) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | R153 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 16,796.0000 | 16,022.0000 | (4.608) | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 15,045.0000 | 15,765.0000 | 4.786 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 20,460.0000 | 21,314.0000 | 4.174 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 20,853.0000 | 19,945.0000 | (4.354) | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 38,708.0000 | 37,376.0000 | (3.441) | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 6,695.0000 | 7,127.0000 | 6.453 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 31,740.0000 | 30,544.0000 | (3.768) | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 48,978.0000 | 50,196.0000 | 2.487 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 8,378.0000 | 7,967.0000 | (4.906) | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 41,332.0000 | 42,482.0000 | 2.782 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 11,636.0000 | 11,077.0000 | (4.804) | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 9,825.0000 | 9,347.0000 | (4.865) | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 13,916.0000 | 13,258.0000 | (4.728) | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 33,956.0000 | 35,026.0000 | 3.151 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 10,426.0000 | 11,003.0000 | 5.534 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 3,895.0000 | 4,191.0000 | 7.599 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 26,956.0000 | 27,927.0000 | 3.602 | 0 | 0 | 0 |
| 09/11/2005 | R153 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 25,803.0000 | 24,752.0000 | (4.073) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/02/02 | | | Bond Future | 8.0870 | 8.0380 | (0.606) | 0.0000 | 0.0000 | 140 |

| 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/11/2005 | R157 | 2006/02/02 | 7.00 | Put | Option on Bond Future | 92,523.0000 | 88,605.0000 | (4.235) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/02/02 | 7.25 | Call | Option on Bond Future | 1,223.0000 | 1,463.0000 | 19.624 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/02/02 | 7.50 | Call | Option on Bond Future | 3,820.0000 | 4,418.0000 | 15.654 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/02/02 | 7.00 | Call | Option on Bond Future | 267.0000 | 334.0000 | 25.094 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/02/02 | 6.75 | Put | Option on Bond Future | 114,726.0000 | 110,759.0000 | (3.458) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/02/02 | 6.75 | Call | Option on Bond Future | 61.0000 | 79.0000 | 29.508 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/02/02 | 7.75 | Put | Option on Bond Future | 36,750.0000 | 33,894.0000 | (7.771) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/02/02 | 7.50 | Put | Option on Bond Future | 52,619.0000 | 49,232.0000 | (6.437) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/02/02 | 7.75 | Call | Option on Bond Future | 9,021.0000 | 10,149.0000 | 12.504 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/02/02 | 8.50 | Call | Option on Bond Future | 43,345.0000 | 46,153.0000 | 6.478 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/02/02 | 7.25 | Put | Option on Bond Future | 71,527.0000 | 67,783.0000 | (5.234) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/02/02 | 8.75 | Call | Option on Bond Future | 59,101.0000 | 62,266.0000 | 5.355 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/02/02 | 8.50 | Put | Option on Bond Future | 10,383.0000 | 9,206.0000 | (11.336) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/02/02 | 8.25 | Put | Option on Bond Future | 16,044.0000 | 14,389.0000 | (10.315) | 0 | 0 | 250 |
| 09/11/2005 | R157 | 2006/02/02 | 9.25 | Call | Option on Bond Future | 92,386.0000 | 96,033.0000 | 3.948 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/02/02 | 8.25 | Call | Option on Bond Future | 29,185.0000 | 31,516.0000 | 7.987 | 0 | 0 | 250 |
| 09/11/2005 | R157 | 2006/02/02 | 9.25 | Put | Option on Bond Future | 2,308.0000 | 1,971.0000 | (14.601) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/02/02 | 8.00 | Call | Option on Bond Future | 17,350.0000 | 19,095.0000 | 10.058 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/02/02 | 8.75 | Put | Option on Bond Future | 6,715.0000 | 5,895.0000 | (12.211) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/02/02 | 9.00 | Call | Option on Bond Future | 75,772.0000 | 79,192.0000 | 4.514 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/02/02 | 9.00 | Put | Option on Bond Future | 4,350.0000 | 3,786.0000 | (12.966) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/02/02 | 8.00 | Put | Option on Bond Future | 24,436.0000 | 22,196.0000 | (9.167) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/05/04 | | | Bond Future | 8.1080 | 8.0580 | (0.617) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | R157 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 19,513.0000 | 18,102.0000 | (7.231) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 80,058.0000 | 83,126.0000 | 3.832 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 64,709.0000 | 67,553.0000 | 4.395 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 11,770.0000 | 10,866.0000 | (7.681) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/05/04 | 9.25 | Call | Option on Bond Future | 94,596.0000 | 97,896.0000 | 3.489 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/05/04 | 9.25 | Put | Option on Bond Future | 8,018.0000 | 7,344.0000 | (8.406) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 15,076.0000 | 13,947.0000 | (7.489) | 0 | 0 | 115 |
| 09/11/2005 | R157 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 25,506.0000 | 23,748.0000 | (6.892) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 36,703.0000 | 38,918.0000 | 6.035 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 33,450.0000 | 31,279.0000 | (6.490) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 24,848.0000 | 26,651.0000 | 7.256 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 50,119.0000 | 52,681.0000 | 5.112 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/11/2005 | R157 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 44,518.0000 | 41,900.0000 | (5.881) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 15,719.0000 | 17,074.0000 | 8.620 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 58,278.0000 | 55,223.0000 | (5.242) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 1,719.0000 | 1,982.0000 | 15.300 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 4,327.0000 | 4,869.0000 | 12.526 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 93,596.0000 | 89,886.0000 | (3.964) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 8,874.0000 | 9,792.0000 | 10.345 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 74,755.0000 | 71,323.0000 | (4.591) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/08/03 | | | Bond Future | 8.1230 | 8.0720 | (0.628) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | R157 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 95,470.0000 | 91,997.0000 | (3.638) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 24,291.0000 | 22,979.0000 | (5.401) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 86,315.0000 | 89,149.0000 | 3.283 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 20,643.0000 | 19,518.0000 | (5.450) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/08/03 | 9.25 | Call | Option on Bond Future | 99,334.0000 | 102,372.0000 | 3.058 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/08/03 | 9.25 | Put | Option on Bond Future | 15,744.0000 | 14,823.0000 | (5.850) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 71,696.0000 | 74,342.0000 | 3.691 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 28,834.0000 | 27,296.0000 | (5.334) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 57,614.0000 | 60,034.0000 | 4.200 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 52,023.0000 | 49,550.0000 | (4.754) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 4,533.0000 | 5,019.0000 | 10.721 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 32,382.0000 | 34,216.0000 | 5.664 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 34,627.0000 | 32,818.0000 | (5.224) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 8,737.0000 | 9,522.0000 | 8.985 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 44,417.0000 | 46,566.0000 | 4.838 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 78,729.0000 | 75,556.0000 | (4.030) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 64,219.0000 | 61,388.0000 | (4.408) | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 22,703.0000 | 24,188.0000 | 6.541 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 14,763.0000 | 15,890.0000 | 7.634 | 0 | 0 | 0 |
| 09/11/2005 | R157 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 41,957.0000 | 39,831.0000 | (5.067) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/02/02 | | | Bond Future | 7.7430 | 7.7070 | (0.465) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | R186 | 2006/02/02 | 7.75 | Put | Option on Bond Future | 27,252.0000 | 24,970.0000 | (8.374) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/02/02 | 7.75 | Call | Option on Bond Future | 28,124.0000 | 30,340.0000 | 7.879 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/02/02 | 8.75 | Put | Option on Bond Future | 3,539.0000 | 3,106.0000 | (12.235) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/02/02 | 7.00 | Call | Option on Bond Future | 1,404.0000 | 1,636.0000 | 16.524 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/11/2005 | R186 | 2006/02/02 | 6.75 | Put | Option on Bond Future | 133,662.0000 | 129,210.0000 | (3.331) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/02/02 | 8.50 | Put | Option on Bond Future | 5,824.0000 | 5,155.0000 | (11.487) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/02/02 | 8.75 | Call | Option on Bond Future | 120,164.0000 | 124,229.0000 | 3.383 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/02/02 | 8.50 | Call | Option on Bond Future | 95,079.0000 | 98,908.0000 | 4.027 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/02/02 | 6.50 | Put | Option on Bond Future | 170,367.0000 | 165,877.0000 | (2.635) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/02/02 | 6.50 | Call | Option on Bond Future | 33.0000 | 41.0000 | 24.242 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/02/02 | 7.25 | Put | Option on Bond Future | 69,103.0000 | 65,291.0000 | (5.516) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/02/02 | 7.00 | Put | Option on Bond Future | 99,345.0000 | 95,079.0000 | (4.294) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/02/02 | 7.25 | Call | Option on Bond Future | 5,345.0000 | 6,032.0000 | 12.853 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/02/02 | 8.25 | Put | Option on Bond Future | 9,734.0000 | 8,702.0000 | (10.602) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/02/02 | 8.25 | Call | Option on Bond Future | 70,603.0000 | 74,070.0000 | 4.911 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/02/02 | 6.75 | Call | Option on Bond Future | 215.0000 | 261.0000 | 21.395 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/02/02 | 9.00 | Put | Option on Bond Future | 1,667.0000 | 1,435.0000 | (13.917) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/02/02 | 8.00 | Call | Option on Bond Future | 47,783.0000 | 50,716.0000 | 6.138 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/02/02 | 8.00 | Put | Option on Bond Future | 16,358.0000 | 14,793.0000 | (9.567) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/02/02 | 7.50 | Put | Option on Bond Future | 44,815.0000 | 41,718.0000 | (6.911) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/02/02 | 9.00 | Call | Option on Bond Future | 144,690.0000 | 148,957.0000 | 2.949 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/02/02 | 7.50 | Call | Option on Bond Future | 13,977.0000 | 15,378.0000 | 10.024 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/05/04 | | | Bond Future | 7.7480 | 7.7110 | (0.478) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | R186 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 15,621.0000 | 14,564.0000 | (6.767) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 11,826.0000 | 11,005.0000 | (6.942) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 127,157.0000 | 130,926.0000 | 2.964 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 103,728.0000 | 107,262.0000 | 3.407 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 55,740.0000 | 52,858.0000 | (5.170) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 80,881.0000 | 84,102.0000 | 3.982 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 20,999.0000 | 19,629.0000 | (6.524) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 24,484.0000 | 26,192.0000 | 6.976 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 39,535.0000 | 37,243.0000 | (5.797) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 149,182.0000 | 153,192.0000 | 2.688 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 7,587.0000 | 7,007.0000 | (7.645) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 39,783.0000 | 42,082.0000 | 5.779 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 77,005.0000 | 73,529.0000 | (4.514) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 13,052.0000 | 14,167.0000 | 8.543 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/05/04 | 6.75 | Put | Option on Bond Future | 135,039.0000 | 130,700.0000 | (3.213) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 5,729.0000 | 6,334.0000 | 10.560 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/11/2005 | R186 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 103,623.0000 | 99,637.0000 | (3.847) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/05/04 | 6.50 | Put | Option on Bond Future | 170,413.0000 | 165,923.0000 | (2.635) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 28,658.0000 | 26,880.0000 | (6.204) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 59,269.0000 | 62,082.0000 | 4.746 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/05/04 | 6.75 | Call | Option on Bond Future | 1,903.0000 | 2,155.0000 | 13.242 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/05/04 | 6.50 | Call | Option on Bond Future | 674.0000 | 774.0000 | 14.837 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/08/03 | | | Bond Future | 7.7490 | 7.7120 | (0.477) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | R186 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 49,329.0000 | 51,640.0000 | 4.685 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 10,638.0000 | 11,491.0000 | 8.018 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 49,207.0000 | 46,956.0000 | (4.575) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/08/03 | 6.75 | Put | Option on Bond Future | 136,939.0000 | 132,834.0000 | (2.998) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 64,397.0000 | 61,671.0000 | (4.233) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 90,575.0000 | 93,626.0000 | 3.368 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 31,185.0000 | 29,675.0000 | (4.842) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/08/03 | 6.75 | Call | Option on Bond Future | 4,619.0000 | 5,075.0000 | 9.872 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 33,223.0000 | 35,058.0000 | 5.523 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 20,195.0000 | 21,528.0000 | 6.601 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 83,839.0000 | 80,612.0000 | (3.849) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 107,980.0000 | 104,272.0000 | (3.434) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/08/03 | 9.25 | Call | Option on Bond Future | 176,670.0000 | 180,610.0000 | 2.230 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 15,219.0000 | 14,407.0000 | (5.335) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 135,617.0000 | 139,138.0000 | 2.596 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 155,877.0000 | 159,626.0000 | 2.405 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 21,088.0000 | 20,048.0000 | (4.932) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/08/03 | 9.25 | Put | Option on Bond Future | 10,792.0000 | 10,171.0000 | (5.754) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 25,414.0000 | 24,167.0000 | (4.907) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 69,147.0000 | 71,867.0000 | 3.934 | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 38,852.0000 | 37,011.0000 | (4.738) | 0 | 0 | 0 |
| 09/11/2005 | R186 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 112,868.0000 | 116,182.0000 | 2.936 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/02/02 | | | Bond Future | 7.7280 | 7.6800 | (0.621) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | R194 | 2006/02/02 | 7.50 | Put | Option on Bond Future | 6,773.0000 | 6,156.0000 | (9.110) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/02/02 | 7.50 | Call | Option on Bond Future | 2,379.0000 | 2,685.0000 | 12.863 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/02/02 | 7.00 | Put | Option on Bond Future | 14,404.0000 | 13,543.0000 | (5.978) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/02/02 | 7.75 | Call | Option on Bond Future | 4,632.0000 | 5,100.0000 | 10.104 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/11/2005 | R194 | 2006/02/02 | 8.25 | Call | Option on Bond Future | 11,524.0000 | 12,239.0000 | 6.204 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/02/02 | 7.75 | Put | Option on Bond Future | 4,210.0000 | 3,754.0000 | (10.831) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/02/02 | 8.75 | Call | Option on Bond Future | 19,968.0000 | 20,805.0000 | 4.192 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/02/02 | 8.50 | Call | Option on Bond Future | 15,641.0000 | 16,429.0000 | 5.038 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/02/02 | 9.00 | Call | Option on Bond Future | 24,342.0000 | 25,220.0000 | 3.607 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/02/02 | 8.25 | Put | Option on Bond Future | 1,553.0000 | 1,345.0000 | (13.393) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/02/02 | 8.75 | Put | Option on Bond Future | 563.0000 | 477.0000 | (15.275) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/02/02 | 8.50 | Put | Option on Bond Future | 938.0000 | 804.0000 | (14.286) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/02/02 | 7.00 | Call | Option on Bond Future | 288.0000 | 350.0000 | 21.528 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/02/02 | 6.75 | Put | Option on Bond Future | 19,074.0000 | 18,166.0000 | (4.760) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/02/02 | 6.25 | Call | Option on Bond Future | 2.0000 | 2.0000 | - | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/02/02 | 6.25 | Put | Option on Bond Future | 28,922.0000 | 27,999.0000 | (3.191) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/02/02 | 7.25 | Call | Option on Bond Future | 964.0000 | 1,124.0000 | 16.598 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/02/02 | 7.25 | Put | Option on Bond Future | 10,204.0000 | 9,442.0000 | (7.468) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/02/02 | 6.50 | Call | Option on Bond Future | 10.0000 | 14.0000 | 40.000 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/02/02 | 6.50 | Put | Option on Bond Future | 23,966.0000 | 23,046.0000 | (3.839) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/02/02 | 6.75 | Call | Option on Bond Future | 53.0000 | 69.0000 | 30.189 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/02/02 | 8.00 | Put | Option on Bond Future | 2,587.0000 | 2,272.0000 | (12.176) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/02/02 | 8.00 | Call | Option on Bond Future | 7,798.0000 | 8,406.0000 | 7.797 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/02/02 | 9.00 | Put | Option on Bond Future | 261.0000 | 216.0000 | (17.241) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/05/04 | | | Bond Future | 7.7450 | 7.6920 | (0.684) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | R194 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 796.0000 | 920.0000 | 15.578 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 3,378.0000 | 3,716.0000 | 10.006 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 13,584.0000 | 12,805.0000 | (5.735) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 10,275.0000 | 9,594.0000 | (6.628) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/05/04 | 6.25 | Put | Option on Bond Future | 25,929.0000 | 25,038.0000 | (3.436) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 5,500.0000 | 5,953.0000 | 8.236 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/05/04 | 6.75 | Put | Option on Bond Future | 17,491.0000 | 16,652.0000 | (4.797) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/05/04 | 6.25 | Call | Option on Bond Future | 55.0000 | 67.0000 | 21.818 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 1,801.0000 | 2,024.0000 | 12.382 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 5,415.0000 | 4,965.0000 | (8.310) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/05/04 | 6.50 | Call | Option on Bond Future | 150.0000 | 180.0000 | 20.000 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/05/04 | 6.50 | Put | Option on Bond Future | 21,638.0000 | 20,765.0000 | (4.035) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/05/04 | 6.75 | Call | Option on Bond Future | 364.0000 | 429.0000 | 17.857 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 11,362.0000 | 12,000.0000 | 5.615 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/11/2005 | R194 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 7,561.0000 | 6,995.0000 | (7.486) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 3,832.0000 | 3,486.0000 | (9.029) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 8,162.0000 | 8,718.0000 | 6.812 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 2,811.0000 | 2,546.0000 | (9.427) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 18,480.0000 | 19,228.0000 | 4.048 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 2,065.0000 | 1,864.0000 | (9.734) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 1,554.0000 | 1,399.0000 | (9.974) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 22,252.0000 | 23,036.0000 | 3.523 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 14,816.0000 | 15,517.0000 | 4.731 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 1,172.0000 | 1,053.0000 | (10.154) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/08/03 | | | Bond Future | 7.7460 | 7.6870 | (0.762) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | R194 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 6,615.0000 | 7,052.0000 | 6.606 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 6,556.0000 | 6,120.0000 | (6.650) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 8,939.0000 | 9,449.0000 | 5.705 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 5,192.0000 | 4,829.0000 | (6.992) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 14,610.0000 | 15,229.0000 | 4.237 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 11,663.0000 | 12,234.0000 | 4.896 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 8,256.0000 | 7,740.0000 | (6.250) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 4,610.0000 | 4,967.0000 | 7.744 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 3,542.0000 | 3,288.0000 | (7.171) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 2,963.0000 | 2,749.0000 | (7.222) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 17,665.0000 | 18,325.0000 | 3.736 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 2,531.0000 | 2,349.0000 | (7.191) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 20,850.0000 | 21,541.0000 | 3.314 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 10,341.0000 | 9,741.0000 | (5.802) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 4,247.0000 | 3,945.0000 | (7.111) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 12,840.0000 | 12,156.0000 | (5.327) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 2,971.0000 | 3,243.0000 | 9.155 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/08/03 | 6.75 | Put | Option on Bond Future | 15,933.0000 | 15,188.0000 | (4.676) | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/08/03 | 6.75 | Call | Option on Bond Future | 1,060.0000 | 1,189.0000 | 12.170 | 0 | 0 | 0 |
| 09/11/2005 | R194 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 1,728.0000 | 1,917.0000 | 10.938 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/02/02 | | | Bond Future | 8.0620 | 8.0090 | (0.657) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | R201 | 2006/02/02 | 6.50 | Call | Option on Bond Future | 22.0000 | 29.0000 | 31.818 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/02/02 | 7.75 | Put | Option on Bond Future | 28,660.0000 | 26,300.0000 | (8.234) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/11/2005 | R201 | 2006/02/02 | 7.75 | Call | Option on Bond Future | 8,364.0000 | 9,416.0000 | 12.578 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/02/02 | 8.25 | Put | Option on Bond Future | 12,820.0000 | 11,444.0000 | (10.733) | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/02/02 | 8.25 | Call | Option on Bond Future | 24,808.0000 | 26,844.0000 | 8.207 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/02/02 | 7.25 | Put | Option on Bond Future | 55,277.0000 | 52,134.0000 | (5.686) | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/02/02 | 7.25 | Call | Option on Bond Future | 1,383.0000 | 1,652.0000 | 19.450 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/02/02 | 7.50 | Call | Option on Bond Future | 3,833.0000 | 4,430.0000 | 15.575 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/02/02 | 7.00 | Put | Option on Bond Future | 71,567.0000 | 68,243.0000 | (4.645) | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/02/02 | 6.75 | Put | Option on Bond Future | 88,967.0000 | 85,582.0000 | (3.805) | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/02/02 | 6.75 | Call | Option on Bond Future | 99.0000 | 126.0000 | 27.273 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/02/02 | 7.00 | Call | Option on Bond Future | 362.0000 | 450.0000 | 24.309 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/02/02 | 9.25 | Put | Option on Bond Future | 1,979.0000 | 1,683.0000 | (14.957) | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/02/02 | 8.00 | Call | Option on Bond Future | 15,280.0000 | 16,841.0000 | 10.216 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/02/02 | 7.50 | Put | Option on Bond Future | 40,759.0000 | 37,945.0000 | (6.904) | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/02/02 | 8.50 | Put | Option on Bond Future | 8,441.0000 | 7,452.0000 | (11.717) | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/02/02 | 8.00 | Put | Option on Bond Future | 19,273.0000 | 17,422.0000 | (9.604) | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/02/02 | 9.25 | Call | Option on Bond Future | 74,814.0000 | 77,930.0000 | 4.165 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/02/02 | 9.00 | Put | Option on Bond Future | 3,643.0000 | 3,157.0000 | (13.341) | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/02/02 | 9.00 | Call | Option on Bond Future | 61,714.0000 | 64,641.0000 | 4.743 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/02/02 | 8.75 | Put | Option on Bond Future | 5,529.0000 | 4,832.0000 | (12.606) | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/02/02 | 8.75 | Call | Option on Bond Future | 48,542.0000 | 51,258.0000 | 5.595 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/02/02 | 8.50 | Call | Option on Bond Future | 36,095.0000 | 38,518.0000 | 6.713 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/02/02 | 6.50 | Put | Option on Bond Future | 106,913.0000 | 103,507.0000 | (3.186) | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/05/04 | | | Bond Future | 8.0830 | 8.0280 | (0.680) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | R201 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 21,039.0000 | 19,534.0000 | (7.153) | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 31,465.0000 | 33,423.0000 | 6.223 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/05/04 | 9.25 | Call | Option on Bond Future | 77,137.0000 | 79,995.0000 | 3.705 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 14,492.0000 | 15,749.0000 | 8.674 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 46,173.0000 | 43,603.0000 | (5.566) | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 8,693.0000 | 9,587.0000 | 10.284 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 42,129.0000 | 44,371.0000 | 5.322 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 35,691.0000 | 33,484.0000 | (6.184) | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 53,635.0000 | 56,110.0000 | 4.615 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 10,095.0000 | 9,294.0000 | (7.935) | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 16,345.0000 | 15,123.0000 | (7.476) | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 65,716.0000 | 68,380.0000 | 4.054 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/11/2005 | R201 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 12,788.0000 | 11,800.0000 | (7.726) | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/05/04 | 9.25 | Put | Option on Bond Future | 7,023.0000 | 6,417.0000 | (8.629) | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 21,967.0000 | 23,591.0000 | 7.393 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 27,200.0000 | 25,360.0000 | (6.765) | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/08/03 | | | Bond Future | 8.1000 | 8.0440 | (0.691) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | R201 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 51,242.0000 | 48,847.0000 | (4.674) | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 47,966.0000 | 50,089.0000 | 4.426 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 20,034.0000 | 21,385.0000 | 6.744 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 28,321.0000 | 26,772.0000 | (5.469) | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 41,828.0000 | 39,731.0000 | (5.013) | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 37,486.0000 | 39,385.0000 | 5.066 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 23,757.0000 | 22,432.0000 | (5.577) | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 20,106.0000 | 18,970.0000 | (5.650) | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 70,630.0000 | 73,100.0000 | 3.497 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 59,077.0000 | 61,389.0000 | 3.914 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/08/03 | 9.25 | Put | Option on Bond Future | 13,223.0000 | 12,417.0000 | (6.095) | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/08/03 | 9.25 | Call | Option on Bond Future | 80,897.0000 | 83,539.0000 | 3.266 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 13,522.0000 | 14,575.0000 | 7.787 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 17,173.0000 | 16,195.0000 | (5.695) | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 27,866.0000 | 29,504.0000 | 5.878 | 0 | 0 | 0 |
| 09/11/2005 | R201 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 34,034.0000 | 32,224.0000 | (5.318) | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/02/02 | | | Bond Future | 8.0540 | 8.0060 | (0.596) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | R203 | 2006/02/02 | 8.00 | Call | Option on Bond Future | 14,420.0000 | 16,083.0000 | 11.533 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/02/02 | 8.00 | Put | Option on Bond Future | 18,493.0000 | 16,537.0000 | (10.577) | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/02/02 | 7.50 | Put | Option on Bond Future | 46,163.0000 | 43,090.0000 | (6.657) | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/02/02 | 7.50 | Call | Option on Bond Future | 3,321.0000 | 3,867.0000 | 16.441 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/02/02 | 7.25 | Put | Option on Bond Future | 64,223.0000 | 60,844.0000 | (5.261) | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/02/02 | 7.25 | Call | Option on Bond Future | 1,258.0000 | 1,499.0000 | 19.157 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/02/02 | 7.00 | Put | Option on Bond Future | 83,998.0000 | 80,466.0000 | (4.205) | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/02/02 | 7.75 | Call | Option on Bond Future | 7,447.0000 | 8,481.0000 | 13.885 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/02/02 | 7.00 | Call | Option on Bond Future | 399.0000 | 486.0000 | 21.805 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/02/02 | 7.75 | Put | Option on Bond Future | 30,663.0000 | 28,078.0000 | (8.430) | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/02/02 | 8.50 | Put | Option on Bond Future | 4,730.0000 | 3,979.0000 | (15.877) | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/02/02 | 8.25 | Put | Option on Bond Future | 9,964.0000 | 8,661.0000 | (13.077) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/11/2005 | R203 | 2006/02/02 | 9.00 | Put | Option on Bond Future | 700.0000 | 545.0000 | (22.143) | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/02/02 | 9.00 | Call | Option on Bond Future | 68,631.0000 | 72,095.0000 | 5.047 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/02/02 | 8.25 | Call | Option on Bond Future | 24,565.0000 | 26,881.0000 | 9.428 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/02/02 | 8.50 | Call | Option on Bond Future | 37,548.0000 | 40,416.0000 | 7.638 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/02/02 | 8.75 | Call | Option on Bond Future | 52,547.0000 | 55,796.0000 | 6.183 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/02/02 | 8.75 | Put | Option on Bond Future | 1,957.0000 | 1,587.0000 | (18.906) | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/05/04 | | | Bond Future | 8.0690 | 8.0200 | (0.607) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | R203 | 2006/05/04 | 8.75 | Put | Option on Bond Future | 7,198.0000 | 6,447.0000 | (10.433) | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/05/04 | 8.50 | Put | Option on Bond Future | 11,860.0000 | 10,768.0000 | (9.207) | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/05/04 | 8.75 | Call | Option on Bond Future | 56,029.0000 | 58,919.0000 | 5.158 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/05/04 | 9.00 | Call | Option on Bond Future | 70,093.0000 | 73,249.0000 | 4.503 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/05/04 | 9.00 | Put | Option on Bond Future | 4,128.0000 | 3,644.0000 | (11.725) | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 22,333.0000 | 24,050.0000 | 7.688 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/05/04 | 8.50 | Call | Option on Bond Future | 43,139.0000 | 45,687.0000 | 5.906 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 27,464.0000 | 25,541.0000 | (7.002) | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/05/04 | 7.75 | Put | Option on Bond Future | 38,858.0000 | 36,510.0000 | (6.043) | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/05/04 | 7.75 | Call | Option on Bond Future | 14,845.0000 | 16,137.0000 | 8.703 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/05/04 | 7.00 | Call | Option on Bond Future | 2,975.0000 | 3,337.0000 | 12.168 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/05/04 | 7.50 | Call | Option on Bond Future | 9,291.0000 | 10,200.0000 | 9.784 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/05/04 | 7.50 | Put | Option on Bond Future | 52,654.0000 | 49,924.0000 | (5.185) | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/05/04 | 8.25 | Call | Option on Bond Future | 31,809.0000 | 33,957.0000 | 6.753 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/05/04 | 7.25 | Put | Option on Bond Future | 68,641.0000 | 65,597.0000 | (4.435) | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/05/04 | 8.25 | Put | Option on Bond Future | 18,513.0000 | 17,021.0000 | (8.059) | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/05/04 | 7.25 | Call | Option on Bond Future | 5,446.0000 | 6,042.0000 | 10.944 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/05/04 | 7.00 | Put | Option on Bond Future | 86,496.0000 | 83,217.0000 | (3.791) | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/08/03 | | | Bond Future | 8.0800 | 8.0310 | (0.606) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | R203 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 27,555.0000 | 29,267.0000 | 6.213 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/08/03 | 7.00 | Call | Option on Bond Future | 5,949.0000 | 6,489.0000 | 9.077 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/08/03 | 7.00 | Put | Option on Bond Future | 89,046.0000 | 86,000.0000 | (3.421) | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/08/03 | 7.75 | Put | Option on Bond Future | 44,447.0000 | 42,233.0000 | (4.981) | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/08/03 | 7.25 | Put | Option on Bond Future | 72,388.0000 | 69,576.0000 | (3.885) | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/08/03 | 8.50 | Put | Option on Bond Future | 17,221.0000 | 16,014.0000 | (7.009) | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/08/03 | 8.75 | Call | Option on Bond Future | 59,146.0000 | 61,818.0000 | 4.518 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/08/03 | 8.75 | Put | Option on Bond Future | 11,764.0000 | 10,850.0000 | (7.769) | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 09/11/2005 | R203 | 2006/08/03 | 7.25 | Call | Option on Bond Future | 9,305.0000 | 10,078.0000 | 8.307 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/08/03 | 8.50 | Call | Option on Bond Future | 47,277.0000 | 49,656.0000 | 5.032 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/08/03 | 7.75 | Call | Option on Bond Future | 19,968.0000 | 21,340.0000 | 6.871 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/08/03 | 7.50 | Call | Option on Bond Future | 13,919.0000 | 14,973.0000 | 7.572 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/08/03 | 7.50 | Put | Option on Bond Future | 57,467.0000 | 54,935.0000 | (4.406) | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/08/03 | 9.00 | Call | Option on Bond Future | 72,062.0000 | 74,983.0000 | 4.053 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/08/03 | 8.25 | Put | Option on Bond Future | 24,377.0000 | 22,845.0000 | (6.285) | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/08/03 | 8.25 | Call | Option on Bond Future | 36,688.0000 | 38,742.0000 | 5.599 | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 33,419.0000 | 31,545.0000 | (5.608) | 0 | 0 | 0 |
| 09/11/2005 | R203 | 2006/08/03 | 9.00 | Put | Option on Bond Future | 7,761.0000 | 7,096.0000 | (8.568) | 0 | 0 | 0 |
| 09/11/2005 | R204 | 2006/02/02 | | | Bond Future | 8.0240 | 7.9820 | (0.523) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | R204 | 2006/02/02 | 8.00 | Call | Option on Bond Future | 16,535.0000 | 18,122.0000 | 9.598 | 0 | 0 | 0 |
| 09/11/2005 | R204 | 2006/02/02 | 8.00 | Put | Option on Bond Future | 18,439.0000 | 16,691.0000 | (9.480) | 0 | 0 | 0 |
| 09/11/2005 | R204 | 2006/05/04 | | | Bond Future | 8.0390 | 7.9960 | (0.535) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | R204 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 27,955.0000 | 26,210.0000 | (6.242) | 0 | 0 | 0 |
| 09/11/2005 | R204 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 24,897.0000 | 26,524.0000 | 6.535 | 0 | 0 | 0 |
| 09/11/2005 | R204 | 2006/08/03 | | | Bond Future | 8.0500 | 8.0060 | (0.547) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | R204 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 30,509.0000 | 32,171.0000 | 5.448 | 0 | 0 | 0 |
| 09/11/2005 | R204 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 34,381.0000 | 32,636.0000 | (5.075) | 0 | 0 | 0 |
| 09/11/2005 | R207 | 2006/02/02 | | | Bond Future | 7.9930 | 7.9550 | (0.475) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | R207 | 2006/02/02 | 8.00 | Put | Option on Bond Future | 17,483.0000 | 15,949.0000 | (8.774) | 0 | 0 | 0 |
| 09/11/2005 | R207 | 2006/02/02 | 8.00 | Call | Option on Bond Future | 18,040.0000 | 19,537.0000 | 8.298 | 0 | 0 | 0 |
| 09/11/2005 | R207 | 2006/05/04 | | | Bond Future | 8.0070 | 7.9680 | (0.487) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | R207 | 2006/05/04 | 8.00 | Call | Option on Bond Future | 26,438.0000 | 27,962.0000 | 5.764 | 0 | 0 | 0 |
| 09/11/2005 | R207 | 2006/05/04 | 8.00 | Put | Option on Bond Future | 26,990.0000 | 25,436.0000 | (5.758) | 0 | 0 | 0 |
| 09/11/2005 | R207 | 2006/08/03 | | | Bond Future | 8.0180 | 7.9790 | (0.486) | 0.0000 | 0.0000 | 0 |
| 09/11/2005 | R207 | 2006/08/03 | 8.00 | Put | Option on Bond Future | 33,563.0000 | 32,034.0000 | (4.556) | 0 | 0 | 0 |
| 09/11/2005 | R207 | 2006/08/03 | 8.00 | Call | Option on Bond Future | 32,160.0000 | 33,675.0000 | 4.711 | 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 |
|-----------|------------------|--------|-----|---------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|
|-----------|------------------|--------|-----|---------|-------------------------|----------------------|----------------------|--------------|-------------|---------------|

| | | | | | | | | | | |
|---------------------|--|--|--|--|--|--|--|--|--|--------------|
| Grand Total: | | | | | | | | | | 2,201 |
|---------------------|--|--|--|--|--|--|--|--|--|--------------|