

Derivatives High/Low Report

High/Low for 09/12/2005

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/12/2005	GOVI 2006/02/02			jGovi	235.1470	235.2050	0.025	0.0000	0.0000	506
09/12/2005	GOVI 2006/02/02	230.00	Call	jGovi	61,939.0000	62,178.0000	0.386	0	0	0
09/12/2005	GOVI 2006/02/02	230.00	Put	jGovi	10,469.0000	10,128.0000	(3.257)	0	0	0
09/12/2005	GOVI 2006/05/04			jGovi	239.4600	239.5150	0.023	0.0000	0.0000	200
09/12/2005	GOVI 2006/05/04	230.00	Call	jGovi	98,173.0000	98,625.0000	0.460	0	0	0
09/12/2005	GOVI 2006/05/04	230.00	Put	jGovi	3,573.0000	3,475.0000	(2.743)	0	0	0
09/12/2005	GOVI 2006/08/03			jGovi	243.8690	243.9220	0.022	0.0000	0.0000	0
09/12/2005	GOVI 2006/08/03	230.00	Put	jGovi	3,033.0000	2,969.0000	(2.110)	0	0	0
09/12/2005	GOVI 2006/08/03	230.00	Call	jGovi	141,723.0000	142,189.0000	0.329	0	0	0
09/12/2005	GOVI 2006/11/02			jGovi	248.3360	248.3850	0.020	0.0000	0.0000	0
09/12/2005	GOVI 2006/11/02	230.00	Call	jGovi	185,213.0000	185,669.0000	0.246	0	0	0
09/12/2005	GOVI 2006/11/02	230.00	Put	jGovi	1,853.0000	1,819.0000	(1.835)	0	0	0
09/12/2005	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
09/12/2005	J153 2010/08/31			jSwap	7.4020	7.4010	(0.014)	0.0000	0.0000	0
09/12/2005	J157 2015/09/15			jSwap	7.6440	7.6380	(0.078)	0.0000	0.0000	0
09/12/2005	J186 2026/12/21			jSwap	7.2570	7.2420	(0.207)	0.0000	0.0000	0
09/12/2005	J194 2008/02/28			jSwap	7.2730	7.2810	0.110	0.0000	0.0000	0

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09/12/2005	J201	2014/12/22			jSwap	7.5670	7.5620	(0.066)	0.0000	0.0000	0
09/12/2005	J203	2017/09/15			jSwap	7.5990	7.5980	(0.013)	0.0000	0.0000	0
09/12/2005	J204	2018/12/21			jSwap	7.5650	7.5600	(0.066)	0.0000	0.0000	0
09/12/2005	J207	2020/01/15			jSwap	7.5480	7.5390	(0.119)	0.0000	0.0000	0
09/12/2005	JBAR	2005/03/16			jBar	7.1070	7.1070	-	0.0000	0.0000	0
09/12/2005	JFRA	2006/02/02			jFra	7.1540	7.1500	(0.056)	0.0000	0.0000	0
09/12/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	259.0000	252.0000	(2.703)	0	0	0
09/12/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	494.0000	496.0000	0.405	0	0	0
09/12/2005	JFRA	2006/05/04			jFra	7.0180	7.0010	(0.242)	0.0000	0.0000	0
09/12/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	815.0000	791.0000	(2.945)	0	0	0
09/12/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	771.0000	789.0000	2.335	0	0	0
09/12/2005	JFRA	2006/08/03			jFra	7.1450	7.1390	(0.084)	0.0000	0.0000	0
09/12/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	943.0000	947.0000	0.424	0	0	0
09/12/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,298.0000	1,287.0000	(0.847)	0	0	0
09/12/2005	JFRA	2006/11/02			jFra	7.1960	7.2150	0.264	0.0000	0.0000	0
09/12/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,148.0000	1,125.0000	(2.003)	0	0	0
09/12/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	1,628.0000	1,652.0000	1.474	0	0	0
09/12/2005	JFRA	2007/02/01			jFra	7.2780	7.2920	0.192	0.0000	0.0000	500
09/12/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,301.0000	1,315.0000	1.076	0	0	0
09/12/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,845.0000	1,824.0000	(1.138)	0	0	0
09/12/2005	JFRA	2007/05/03			jFra	7.3510	7.3570	0.082	0.0000	0.0000	0
09/12/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	1,571.0000	1,576.0000	0.318	0	0	0
09/12/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,935.0000	1,926.0000	(0.465)	0	0	0

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09/12/2005	JFRA	2007/08/02			jFra	7.4030	7.3930	(0.135)	0.0000	0.0000	0
09/12/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	1,780.0000	1,766.0000	(0.787)	0	0	0
09/12/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,017.0000	2,028.0000	0.545	0	0	0
09/12/2005	JFRA	2007/11/01			jFra	7.5350	7.5340	(0.013)	0.0000	0.0000	0
09/12/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,179.0000	2,176.0000	(0.138)	0	0	0
09/12/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,087.0000	2,087.0000	-	0	0	0
09/12/2005	JN02	2006/02/02			jNote	7.2570	7.2570	-	0.0000	0.0000	0
09/12/2005	JN02	2006/02/02	7.25	Call	Option on jNote	3,950.0000	3,915.0000	(0.886)	0	0	0
09/12/2005	JN02	2006/02/02	7.25	Put	Option on jNote	3,829.0000	3,794.0000	(0.914)	0	0	0
09/12/2005	JN05	2006/02/02			jNote	7.5990	7.5870	(0.158)	0.0000	0.0000	0
09/12/2005	JN05	2006/02/02	7.75	Put	Option on jNote	11,633.0000	11,878.0000	2.106	0	0	0
09/12/2005	JN05	2006/02/02	7.75	Call	Option on jNote	5,369.0000	5,115.0000	(4.731)	0	0	0
09/12/2005	JN10	2006/02/02			jNote	7.7020	7.7020	-	0.0000	0.0000	0
09/12/2005	JN10	2006/02/02	8.00	Put	Option on jNote	25,672.0000	25,584.0000	(0.343)	0	0	0
09/12/2005	JN10	2006/02/02	8.00	Call	Option on jNote	4,937.0000	4,844.0000	(1.884)	0	0	0
09/12/2005	JROD	2005/12/30			jRod	6.6910	6.5400	(2.257)	0.0000	0.0000	0
09/12/2005	JROD	2006/01/31			jRod	6.8200	6.6700	(2.199)	0.0000	0.0000	0
09/12/2005	JROD	2006/02/28			jRod	6.9820	6.8250	(2.249)	0.0000	0.0000	0
09/12/2005	JROD	2006/03/31			jRod	6.9490	6.8690	(1.151)	0.0000	0.0000	0
09/12/2005	JROD	2006/04/28			jRod	7.0340	6.9500	(1.194)	0.0000	0.0000	0
09/12/2005	JROD	2006/05/31			jRod	7.1240	7.0360	(1.235)	0.0000	0.0000	0
09/12/2005	JROD	2006/06/30			jRod	7.0510	6.9870	(0.908)	0.0000	0.0000	0
09/12/2005	JROD	2006/07/31			jRod	7.1170	7.0450	(1.012)	0.0000	0.0000	0

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09/12/2005	JROD	2006/08/31			jRod	7.1880	7.1050	(1.155)	0.0000	0.0000	0
09/12/2005	R153	2006/02/02			Bond Future	7.4370	7.4370	-	0.0000	0.0000	277
09/12/2005	R153	2006/02/02	7.80	Put	Option on Bond Future	2,906.0000	2,848.0000	(1.996)	0	0	0
09/12/2005	R153	2006/02/02	7.05	Call	Option on Bond Future	1,850.0000	1,806.0000	(2.378)	0	0	0
09/12/2005	R153	2006/02/02	7.45	Put	Option on Bond Future	7,714.0000	7,642.0000	(0.933)	0	0	0
09/12/2005	R153	2006/02/02	7.45	Call	Option on Bond Future	8,273.0000	8,201.0000	(0.870)	0	0	0
09/12/2005	R153	2006/02/02	7.80	Call	Option on Bond Future	18,386.0000	18,327.0000	(0.321)	0	0	1
09/12/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	12,400.0000	12,337.0000	(0.508)	0	0	1
09/12/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	3,375.0000	3,313.0000	(1.837)	0	0	1
09/12/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	16,737.0000	16,675.0000	(0.370)	0	0	1
09/12/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	4,326.0000	4,263.0000	(1.456)	0	0	0
09/12/2005	R153	2006/02/02	7.05	Put	Option on Bond Future	18,634.0000	18,590.0000	(0.236)	0	0	1
09/12/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	738.0000	710.0000	(3.794)	0	0	0
09/12/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	351.0000	334.0000	(4.843)	0	0	0
09/12/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	54,987.0000	54,977.0000	(0.018)	0	0	0
09/12/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	169.0000	159.0000	(5.917)	0	0	0
09/12/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	64,978.0000	64,972.0000	(0.009)	0	0	0
09/12/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	83.0000	77.0000	(7.229)	0	0	0
09/12/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	35,060.0000	35,032.0000	(0.080)	0	0	1
09/12/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	30,402.0000	30,385.0000	(0.056)	0	0	0
09/12/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,439.0000	1,401.0000	(2.641)	0	0	0
09/12/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	20,413.0000	20,375.0000	(0.186)	0	0	0
09/12/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	404.0000	387.0000	(4.208)	0	0	0
09/12/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	44,978.0000	44,961.0000	(0.038)	0	0	0
09/12/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	25,454.0000	25,410.0000	(0.173)	0	0	0
09/12/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	9,487.0000	9,415.0000	(0.759)	0	0	0
09/12/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	6,782.0000	6,711.0000	(1.047)	0	0	0
09/12/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	1,553.0000	1,509.0000	(2.833)	0	0	0
09/12/2005	R153	2006/02/02	7.95	Put	Option on Bond Future	1,823.0000	1,776.0000	(2.578)	0	0	0
09/12/2005	R153	2006/02/02	7.35	Put	Option on Bond Future	9,861.0000	9,792.0000	(0.700)	0	0	0
09/12/2005	R153	2006/02/02	7.40	Call	Option on Bond Future	7,147.0000	7,076.0000	(0.993)	0	0	0
09/12/2005	R153	2006/02/02	7.40	Put	Option on Bond Future	8,739.0000	8,668.0000	(0.812)	0	0	0
09/12/2005	R153	2006/02/02	7.35	Call	Option on Bond Future	6,113.0000	6,044.0000	(1.129)	0	0	0
09/12/2005	R153	2006/02/02	7.20	Put	Option on Bond Future	13,818.0000	13,758.0000	(0.434)	0	0	0

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09/12/2005	R153	2006/02/02	7.20	Call	Option on Bond Future	3,574.0000	3,514.0000	(1.679)	0	0	0
09/12/2005	R153	2006/02/02	7.10	Put	Option on Bond Future	16,939.0000	16,889.0000	(0.295)	0	0	0
09/12/2005	R153	2006/02/02	7.15	Call	Option on Bond Future	2,912.0000	2,858.0000	(1.854)	0	0	0
09/12/2005	R153	2006/02/02	7.15	Put	Option on Bond Future	15,332.0000	15,277.0000	(0.359)	0	0	0
09/12/2005	R153	2006/02/02	7.55	Call	Option on Bond Future	10,787.0000	10,716.0000	(0.658)	0	0	0
09/12/2005	R153	2006/02/02	7.55	Put	Option on Bond Future	5,941.0000	5,870.0000	(1.195)	0	0	0
09/12/2005	R153	2006/02/02	7.60	Call	Option on Bond Future	12,167.0000	12,097.0000	(0.575)	0	0	0
09/12/2005	R153	2006/02/02	7.60	Put	Option on Bond Future	5,184.0000	5,115.0000	(1.331)	0	0	0
09/12/2005	R153	2006/02/02	7.85	Put	Option on Bond Future	2,495.0000	2,440.0000	(2.204)	0	0	0
09/12/2005	R153	2006/02/02	7.90	Call	Option on Bond Future	21,835.0000	21,784.0000	(0.234)	0	0	0
09/12/2005	R153	2006/02/02	7.90	Put	Option on Bond Future	2,136.0000	2,085.0000	(2.388)	0	0	0
09/12/2005	R153	2006/02/02	7.85	Call	Option on Bond Future	20,087.0000	20,032.0000	(0.274)	0	0	0
09/12/2005	R153	2006/02/02	7.10	Call	Option on Bond Future	2,340.0000	2,290.0000	(2.137)	0	0	0
09/12/2005	R153	2006/02/02	7.30	Put	Option on Bond Future	11,081.0000	11,014.0000	(0.605)	0	0	0
09/12/2005	R153	2006/02/02	7.70	Put	Option on Bond Future	3,907.0000	3,842.0000	(1.664)	0	0	0
09/12/2005	R153	2006/02/02	7.65	Call	Option on Bond Future	13,622.0000	13,555.0000	(0.492)	0	0	0
09/12/2005	R153	2006/02/02	7.65	Put	Option on Bond Future	4,508.0000	4,441.0000	(1.486)	0	0	0
09/12/2005	R153	2006/02/02	7.70	Call	Option on Bond Future	15,147.0000	15,083.0000	(0.423)	0	0	0
09/12/2005	R153	2006/02/02	7.30	Call	Option on Bond Future	5,173.0000	5,106.0000	(1.295)	0	0	0
09/12/2005	R153	2006/02/02	7.95	Call	Option on Bond Future	23,626.0000	23,579.0000	(0.199)	0	0	0
09/12/2005	R153	2006/05/04			Bond Future	7.4350	7.4350	-	0.0000	0.0000	0
09/12/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	15,075.0000	15,028.0000	(0.312)	0	0	0
09/12/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	12,426.0000	12,379.0000	(0.378)	0	0	0
09/12/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	879.0000	866.0000	(1.479)	0	0	0
09/12/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	53,060.0000	53,047.0000	(0.025)	0	0	0
09/12/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	62,204.0000	62,195.0000	(0.014)	0	0	0
09/12/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	8,208.0000	8,165.0000	(0.524)	0	0	0
09/12/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	71,461.0000	71,457.0000	(0.006)	0	0	0
09/12/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	430.0000	422.0000	(1.860)	0	0	0
09/12/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	1,686.0000	1,665.0000	(1.246)	0	0	0
09/12/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	3,033.0000	3,004.0000	(0.956)	0	0	20
09/12/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	44,171.0000	44,150.0000	(0.048)	0	0	0
09/12/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	35,718.0000	35,689.0000	(0.081)	0	0	0
09/12/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	17,888.0000	17,842.0000	(0.257)	0	0	0
09/12/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	4,071.0000	4,037.0000	(0.835)	0	0	0

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09/12/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	32,443.0000	32,409.0000	(0.105)	0	0	0
09/12/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	5,135.0000	5,098.0000	(0.721)	0	0	0
09/12/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	6,673.0000	6,632.0000	(0.614)	0	0	0
09/12/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	24,593.0000	24,552.0000	(0.167)	0	0	0
09/12/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	10,308.0000	10,262.0000	(0.446)	0	0	0
09/12/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	27,916.0000	27,879.0000	(0.133)	0	0	0
09/12/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	20,977.0000	20,933.0000	(0.210)	0	0	0
09/12/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	196.0000	192.0000	(2.041)	0	0	0
09/12/2005	R153	2006/08/03			Bond Future	7.4290	7.4290	-	0.0000	0.0000	0
09/12/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	14,826.0000	14,792.0000	(0.229)	0	0	0
09/12/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	17,562.0000	17,528.0000	(0.194)	0	0	0
09/12/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	19,127.0000	19,095.0000	(0.167)	0	0	0
09/12/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	23,757.0000	23,722.0000	(0.147)	0	0	0
09/12/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	11,452.0000	11,417.0000	(0.306)	0	0	0
09/12/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	30,616.0000	30,583.0000	(0.108)	0	0	0
09/12/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	8,839.0000	8,806.0000	(0.373)	0	0	0
09/12/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	7,801.0000	7,773.0000	(0.359)	0	0	0
09/12/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	24,501.0000	24,473.0000	(0.114)	0	0	0
09/12/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	54,491.0000	54,463.0000	(0.051)	0	0	0
09/12/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	4,871.0000	4,843.0000	(0.575)	0	0	0
09/12/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	12,194.0000	12,162.0000	(0.262)	0	0	0
09/12/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	5,863.0000	5,833.0000	(0.512)	0	0	0
09/12/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	46,297.0000	46,266.0000	(0.067)	0	0	0
09/12/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	7,151.0000	7,119.0000	(0.447)	0	0	0
09/12/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	62,813.0000	62,786.0000	(0.043)	0	0	0
09/12/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	4,099.0000	4,073.0000	(0.634)	0	0	0
09/12/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	38,304.0000	38,272.0000	(0.084)	0	0	0
09/12/2005	R157	2006/02/02			Bond Future	7.6560	7.6500	(0.078)	0.0000	0.0000	145
09/12/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	51,945.0000	52,293.0000	0.670	0	0	250
09/12/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	70,160.0000	70,569.0000	0.583	0	0	0
09/12/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	38,249.0000	37,749.0000	(1.307)	0	0	0
09/12/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	12,614.0000	12,262.0000	(2.791)	0	0	0
09/12/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	107,433.0000	107,904.0000	0.438	0	0	0
09/12/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	20,486.0000	20,638.0000	0.742	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
09/12/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	141.0000	127.0000	(9.929)	0	0	0
09/12/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	3,202.0000	3,046.0000	(4.872)	0	0	250
09/12/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	1,596.0000	1,501.0000	(5.952)	0	0	0
09/12/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	805.0000	748.0000	(7.081)	0	0	0
09/12/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	88,792.0000	89,240.0000	0.505	0	0	0
09/12/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	23,053.0000	22,605.0000	(1.943)	0	0	0
09/12/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	34,859.0000	35,121.0000	0.752	0	0	0
09/12/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	410.0000	377.0000	(8.049)	0	0	0
09/12/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	9,855.0000	9,912.0000	0.578	0	0	0
09/12/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	125,820.0000	126,310.0000	0.389	0	0	0
09/12/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	3,546.0000	3,550.0000	0.113	0	0	0
09/12/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	57,496.0000	56,984.0000	(0.890)	0	0	0
09/12/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	172.0000	168.0000	(2.326)	0	0	0
09/12/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	79,236.0000	78,727.0000	(0.642)	0	0	0
09/12/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	841.0000	834.0000	(0.832)	0	0	0
09/12/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	6,344.0000	6,101.0000	(3.830)	0	0	0
09/12/2005	R157	2006/05/04			Bond Future	7.6640	7.6590	(0.065)	0.0000	0.0000	0
09/12/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	5,721.0000	5,606.0000	(2.010)	0	0	115
09/12/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	4,257.0000	4,164.0000	(2.185)	0	0	0
09/12/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	2,569.0000	2,505.0000	(2.491)	0	0	0
09/12/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	91,195.0000	91,491.0000	0.325	0	0	0
09/12/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	124,988.0000	125,335.0000	0.278	0	0	0
09/12/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	29,316.0000	29,457.0000	0.481	0	0	0
09/12/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	4,657.0000	4,678.0000	0.451	0	0	0
09/12/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	22,274.0000	22,004.0000	(1.212)	0	0	0
09/12/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	18,356.0000	18,448.0000	0.501	0	0	50
09/12/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	44,703.0000	44,343.0000	(0.805)	0	0	0
09/12/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	31,920.0000	31,601.0000	(0.999)	0	0	0
09/12/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	60,694.0000	60,304.0000	(0.643)	0	0	0
09/12/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	10,117.0000	10,167.0000	0.494	0	0	0
09/12/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	57,917.0000	58,150.0000	0.402	0	0	0
09/12/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	74,266.0000	74,533.0000	0.360	0	0	0
09/12/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	10,880.0000	10,701.0000	(1.645)	0	0	0
09/12/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	7,819.0000	7,676.0000	(1.829)	0	0	0
09/12/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	15,283.0000	15,063.0000	(1.440)	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
09/12/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	108,386.0000	108,704.0000	0.293	0	0	0
09/12/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	42,523.0000	42,713.0000	0.447	0	0	0
09/12/2005	R157	2006/08/03			Bond Future	7.6710	7.6650	(0.078)	0.0000	0.0000	0
09/12/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	9,656.0000	9,723.0000	0.694	0	0	0
09/12/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	30,765.0000	30,474.0000	(0.946)	0	0	0
09/12/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	64,952.0000	64,537.0000	(0.639)	0	0	0
09/12/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	37,086.0000	37,276.0000	0.512	0	0	0
09/12/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	16,723.0000	16,828.0000	0.628	0	0	0
09/12/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	51,075.0000	50,698.0000	(0.738)	0	0	0
09/12/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	25,918.0000	26,065.0000	0.567	0	0	0
09/12/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	39,734.0000	39,400.0000	(0.841)	0	0	0
09/12/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	127,004.0000	127,372.0000	0.290	0	0	0
09/12/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	7,773.0000	7,660.0000	(1.454)	0	0	0
09/12/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	19,112.0000	18,897.0000	(1.125)	0	0	0
09/12/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	10,800.0000	10,658.0000	(1.315)	0	0	0
09/12/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	12,897.0000	12,734.0000	(1.264)	0	0	0
09/12/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	112,113.0000	112,452.0000	0.302	0	0	0
09/12/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	15,573.0000	15,386.0000	(1.201)	0	0	0
09/12/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	95,942.0000	96,261.0000	0.332	0	0	0
09/12/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	64,542.0000	64,808.0000	0.412	0	0	0
09/12/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	79,993.0000	80,288.0000	0.369	0	0	0
09/12/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	23,773.0000	23,524.0000	(1.047)	0	0	0
09/12/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	49,840.0000	50,072.0000	0.465	0	0	0
09/12/2005	R186	2006/02/02			Bond Future	7.3140	7.2980	(0.219)	0.0000	0.0000	0
09/12/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	88,749.0000	90,651.0000	2.143	0	0	0
09/12/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	2,112.0000	1,886.0000	(10.701)	0	0	0
09/12/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	36,227.0000	37,512.0000	3.547	0	0	0
09/12/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	61,026.0000	62,706.0000	2.753	0	0	0
09/12/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	11,853.0000	11,009.0000	(7.121)	0	0	0
09/12/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	4,942.0000	4,493.0000	(9.085)	0	0	0
09/12/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	143.0000	152.0000	6.294	0	0	0
09/12/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	25,550.0000	24,195.0000	(5.303)	0	0	0
09/12/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	17,004.0000	17,778.0000	4.552	0	0	0
09/12/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	115,266.0000	113,147.0000	(1.838)	0	0	0

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09/12/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	187.0000	159.0000	(14.973)	0	0	0
09/12/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	172,024.0000	174,125.0000	1.221	0	0	0
09/12/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	198,286.0000	200,406.0000	1.069	0	0	0
09/12/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	51.0000	42.0000	(17.647)	0	0	0
09/12/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	404.0000	349.0000	(13.614)	0	0	0
09/12/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	144,871.0000	146,945.0000	1.432	0	0	0
09/12/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	911.0000	800.0000	(12.184)	0	0	0
09/12/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,027.0000	1,097.0000	6.816	0	0	0
09/12/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	79,262.0000	77,203.0000	(2.598)	0	0	0
09/12/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	5,534.0000	5,849.0000	5.692	0	0	0
09/12/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	48,263.0000	46,450.0000	(3.757)	0	0	0
09/12/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	116,993.0000	119,010.0000	1.724	0	0	0
09/12/2005	R186	2006/05/04			Bond Future	7.3110	7.2950	(0.219)	0.0000	0.0000	0
09/12/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	10,288.0000	9,824.0000	(4.510)	0	0	0
09/12/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	24,487.0000	23,580.0000	(3.704)	0	0	0
09/12/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	49,092.0000	50,301.0000	2.463	0	0	0
09/12/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	96,761.0000	98,412.0000	1.706	0	0	0
09/12/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	71,545.0000	73,013.0000	2.052	0	0	0
09/12/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	1,958.0000	1,845.0000	(5.771)	0	0	0
09/12/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	15,436.0000	14,789.0000	(4.192)	0	0	0
09/12/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	199,415.0000	201,417.0000	1.004	0	0	0
09/12/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	6,405.0000	6,696.0000	4.543	0	0	0
09/12/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	116,396.0000	114,408.0000	(1.708)	0	0	0
09/12/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	2,518.0000	2,646.0000	5.083	0	0	0
09/12/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	83,679.0000	81,855.0000	(2.180)	0	0	0
09/12/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	15,608.0000	16,181.0000	3.671	0	0	0
09/12/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	57,640.0000	56,098.0000	(2.675)	0	0	0
09/12/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	122,762.0000	124,541.0000	1.449	0	0	0
09/12/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	3,536.0000	3,353.0000	(5.175)	0	0	0
09/12/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	38,106.0000	36,889.0000	(3.194)	0	0	0
09/12/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	4,914.0000	4,668.0000	(5.006)	0	0	0
09/12/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	30,015.0000	30,914.0000	2.995	0	0	0
09/12/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	7,018.0000	6,682.0000	(4.788)	0	0	0
09/12/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	148,883.0000	150,752.0000	1.255	0	0	0
09/12/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	174,728.0000	176,660.0000	1.106	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
09/12/2005	R186	2006/08/03			Bond Future	7.3070	7.2920	(0.205)	0.0000	0.0000	0
09/12/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	34,024.0000	33,156.0000	(2.551)	0	0	0
09/12/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	24,515.0000	23,837.0000	(2.766)	0	0	0
09/12/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	14,695.0000	14,263.0000	(2.940)	0	0	0
09/12/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	65,044.0000	63,708.0000	(2.054)	0	0	0
09/12/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	23,838.0000	24,471.0000	2.655	0	0	0
09/12/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	130,221.0000	131,758.0000	1.180	0	0	0
09/12/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	155,350.0000	156,967.0000	1.041	0	0	0
09/12/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	180,302.0000	181,980.0000	0.931	0	0	0
09/12/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	9,637.0000	9,345.0000	(3.030)	0	0	0
09/12/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	18,747.0000	18,209.0000	(2.870)	0	0	0
09/12/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	4,234.0000	4,081.0000	(3.614)	0	0	0
09/12/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	58,985.0000	60,087.0000	1.868	0	0	0
09/12/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	11,760.0000	11,408.0000	(2.993)	0	0	0
09/12/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	80,773.0000	82,065.0000	1.600	0	0	0
09/12/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	226,247.0000	228,064.0000	0.803	0	0	0
09/12/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	105,177.0000	106,609.0000	1.362	0	0	0
09/12/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	203,248.0000	205,004.0000	0.864	0	0	0
09/12/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	6,455.0000	6,241.0000	(3.315)	0	0	0
09/12/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	88,403.0000	86,828.0000	(1.782)	0	0	0
09/12/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	39,706.0000	40,585.0000	2.214	0	0	0
09/12/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	47,215.0000	46,124.0000	(2.311)	0	0	0
09/12/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	12,218.0000	12,613.0000	3.233	0	0	0
09/12/2005	R194	2006/02/02			Bond Future	7.3060	7.3170	0.151	0.0000	0.0000	50
09/12/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	212.0000	190.0000	(10.377)	0	0	0
09/12/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	11,080.0000	11,272.0000	1.733	0	0	0
09/12/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,720.0000	2,597.0000	(4.522)	0	0	0
09/12/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	967.0000	901.0000	(6.825)	0	0	0
09/12/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	15,841.0000	16,049.0000	1.313	0	0	0
09/12/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	3,808.0000	3,898.0000	2.363	0	0	0
09/12/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	20,772.0000	20,985.0000	1.025	0	0	0
09/12/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	6,930.0000	7,078.0000	2.136	0	0	0
09/12/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
09/12/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	38.0000	32.0000	(15.789)	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
09/12/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	18,282.0000	18,069.0000	(1.165)	0	0	0
09/12/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	22,926.0000	22,712.0000	(0.933)	0	0	0
09/12/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	158.0000	159.0000	0.633	0	0	0
09/12/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
09/12/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	32,242.0000	32,028.0000	(0.664)	0	0	0
09/12/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	71.0000	71.0000	-	0	0	0
09/12/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	363.0000	367.0000	1.102	0	0	0
09/12/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	27,590.0000	27,376.0000	(0.776)	0	0	0
09/12/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	32.0000	31.0000	(3.125)	0	0	0
09/12/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	13,727.0000	13,518.0000	(1.523)	0	0	0
09/12/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	9,387.0000	9,190.0000	(2.099)	0	0	0
09/12/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	5,618.0000	5,448.0000	(3.026)	0	0	0
09/12/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	1,860.0000	1,903.0000	2.312	0	0	0
09/12/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	812.0000	828.0000	1.970	0	0	0
09/12/2005	R194	2006/05/04			Bond Future	7.2820	7.2950	0.179	0.0000	0.0000	0
09/12/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	4,230.0000	4,108.0000	(2.884)	0	0	0
09/12/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	4,781.0000	4,882.0000	2.113	0	0	0
09/12/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	516.0000	487.0000	(5.620)	0	0	0
09/12/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	206.0000	192.0000	(6.796)	0	0	0
09/12/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	18,157.0000	18,367.0000	1.157	0	0	0
09/12/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	13,501.0000	13,305.0000	(1.452)	0	0	0
09/12/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	1,248.0000	1,276.0000	2.244	0	0	0
09/12/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	6,862.0000	6,708.0000	(2.244)	0	0	0
09/12/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	3,122.0000	3,191.0000	2.210	0	0	0
09/12/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	9,985.0000	9,806.0000	(1.793)	0	0	0
09/12/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	1,977.0000	2,021.0000	2.226	0	0	0
09/12/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	14,081.0000	14,276.0000	1.385	0	0	0
09/12/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	21,258.0000	21,045.0000	(1.002)	0	0	0
09/12/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,244.0000	2,159.0000	(3.788)	0	0	0
09/12/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	10,344.0000	10,515.0000	1.653	0	0	0
09/12/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,141.0000	1,088.0000	(4.645)	0	0	0
09/12/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	7,109.0000	7,247.0000	1.941	0	0	0
09/12/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	17,326.0000	17,120.0000	(1.189)	0	0	0
09/12/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	851.0000	869.0000	2.115	0	0	0
09/12/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	584.0000	595.0000	1.884	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
09/12/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	29,302.0000	29,083.0000	(0.747)	0	0	0
09/12/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	299.0000	303.0000	1.338	0	0	0
09/12/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	25,267.0000	25,050.0000	(0.859)	0	0	0
09/12/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	417.0000	424.0000	1.679	0	0	0
09/12/2005	R194	2006/08/03			Bond Future	7.2420	7.2580	0.221	0.0000	0.0000	0
09/12/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	5,680.0000	5,548.0000	(2.324)	0	0	0
09/12/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	5,561.0000	5,668.0000	1.924	0	0	0
09/12/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	2,392.0000	2,440.0000	2.007	0	0	0
09/12/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	13,628.0000	13,437.0000	(1.402)	0	0	0
09/12/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	3,167.0000	3,231.0000	2.021	0	0	0
09/12/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	8,043.0000	7,887.0000	(1.940)	0	0	0
09/12/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	4,200.0000	4,283.0000	1.976	0	0	0
09/12/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	10,716.0000	10,540.0000	(1.642)	0	0	0
09/12/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,428.0000	2,349.0000	(3.254)	0	0	0
09/12/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	9,810.0000	9,971.0000	1.641	0	0	0
09/12/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	7,322.0000	7,456.0000	1.830	0	0	0
09/12/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	1,292.0000	1,315.0000	1.780	0	0	0
09/12/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	26,904.0000	26,682.0000	(0.825)	0	0	0
09/12/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,096.0000	1,113.0000	1.551	0	0	0
09/12/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	23,484.0000	23,267.0000	(0.924)	0	0	0
09/12/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	1,569.0000	1,598.0000	1.848	0	0	0
09/12/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	16,815.0000	16,613.0000	(1.201)	0	0	0
09/12/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	1,910.0000	1,946.0000	1.885	0	0	0
09/12/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	20,127.0000	19,916.0000	(1.048)	0	0	0
09/12/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,699.0000	3,595.0000	(2.812)	0	0	0
09/12/2005	R201	2006/02/02			Bond Future	7.6180	7.6120	(0.079)	0.0000	0.0000	0
09/12/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	18,372.0000	18,498.0000	0.686	0	0	0
09/12/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	9,632.0000	9,359.0000	(2.834)	0	0	0
09/12/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	29,998.0000	30,207.0000	0.697	0	0	0
09/12/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	4,955.0000	4,766.0000	(3.814)	0	0	0
09/12/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	43,583.0000	43,858.0000	0.631	0	0	0
09/12/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	2,560.0000	2,436.0000	(4.844)	0	0	0
09/12/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	72,725.0000	73,078.0000	0.485	0	0	0
09/12/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	677.0000	630.0000	(6.942)	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
09/12/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	101,998.0000	102,385.0000	0.379	0	0	0
09/12/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	355.0000	327.0000	(7.887)	0	0	0
09/12/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	1,316.0000	1,239.0000	(5.851)	0	0	0
09/12/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	87,461.0000	87,833.0000	0.425	0	0	0
09/12/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	58,005.0000	58,328.0000	0.557	0	0	0
09/12/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	43,253.0000	42,846.0000	(0.941)	0	0	0
09/12/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	3,810.0000	3,816.0000	0.157	0	0	0
09/12/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	51.0000	49.0000	(3.922)	0	0	0
09/12/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	77,906.0000	77,505.0000	(0.515)	0	0	0
09/12/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	270.0000	265.0000	(1.852)	0	0	0
09/12/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	60,103.0000	59,698.0000	(0.674)	0	0	0
09/12/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	1,083.0000	1,076.0000	(0.646)	0	0	0
09/12/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	28,669.0000	28,275.0000	(1.374)	0	0	0
09/12/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	127.0000	115.0000	(9.449)	0	0	0
09/12/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	17,356.0000	17,007.0000	(2.011)	0	0	0
09/12/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	9,465.0000	9,516.0000	0.539	0	0	0
09/12/2005	R201	2006/05/04			Bond Future	7.6260	7.6210	(0.066)	0.0000	0.0000	0
09/12/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	36,623.0000	36,772.0000	0.407	0	0	0
09/12/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	6,715.0000	6,597.0000	(1.757)	0	0	0
09/12/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	75,070.0000	75,300.0000	0.306	0	0	0
09/12/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	12,621.0000	12,444.0000	(1.402)	0	0	0
09/12/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	2,336.0000	2,280.0000	(2.397)	0	0	0
09/12/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	101,685.0000	101,955.0000	0.266	0	0	0
09/12/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	3,760.0000	3,681.0000	(2.101)	0	0	0
09/12/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	61,734.0000	61,941.0000	0.335	0	0	0
09/12/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	48,818.0000	48,999.0000	0.371	0	0	0
09/12/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	88,616.0000	88,863.0000	0.279	0	0	0
09/12/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	9,157.0000	9,012.0000	(1.583)	0	0	0
09/12/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	4,989.0000	4,892.0000	(1.944)	0	0	0
09/12/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	17,077.0000	17,153.0000	0.445	0	0	0
09/12/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	25,323.0000	25,072.0000	(0.991)	0	0	0
09/12/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	18,008.0000	17,794.0000	(1.188)	0	0	0
09/12/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	26,043.0000	26,155.0000	0.430	0	0	0
09/12/2005	R201	2006/08/03			Bond Future	7.6330	7.6280	(0.066)	0.0000	0.0000	0

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09/12/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	15,733.0000	15,580.0000	(0.972)	0	0	0
09/12/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	12,929.0000	12,794.0000	(1.044)	0	0	0
09/12/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	54,107.0000	54,273.0000	0.307	0	0	0
09/12/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	66,347.0000	66,531.0000	0.277	0	0	0
09/12/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	78,936.0000	79,136.0000	0.253	0	0	0
09/12/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	42,420.0000	42,563.0000	0.337	0	0	0
09/12/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	10,755.0000	10,636.0000	(1.106)	0	0	0
09/12/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	23,183.0000	23,274.0000	0.393	0	0	0
09/12/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	6,596.0000	6,511.0000	(1.289)	0	0	0
09/12/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	103,479.0000	103,713.0000	0.226	0	0	0
09/12/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	31,693.0000	31,466.0000	(0.716)	0	0	0
09/12/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	91,722.0000	91,936.0000	0.233	0	0	0
09/12/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	19,378.0000	19,203.0000	(0.903)	0	0	0
09/12/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	9,055.0000	8,950.0000	(1.160)	0	0	0
09/12/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	24,789.0000	24,588.0000	(0.811)	0	0	0
09/12/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	32,205.0000	32,323.0000	0.366	0	0	0
09/12/2005	R203	2006/02/02			Bond Future	7.6320	7.6320	-	0.0000	0.0000	11
09/12/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	9,433.0000	9,316.0000	(1.240)	0	0	0
09/12/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	9,079.0000	8,962.0000	(1.289)	0	0	0
09/12/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	100,358.0000	100,357.0000	(0.001)	0	0	0
09/12/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	18,636.0000	18,519.0000	(0.628)	0	0	0
09/12/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
09/12/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	19,503.0000	19,386.0000	(0.600)	0	0	0
09/12/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	83,068.0000	83,063.0000	(0.006)	0	0	0
09/12/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	301.0000	284.0000	(5.648)	0	0	0
09/12/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	34,122.0000	34,039.0000	(0.243)	0	0	0
09/12/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	1,102.0000	1,059.0000	(3.902)	0	0	0
09/12/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	52,282.0000	52,240.0000	(0.080)	0	0	0
09/12/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	3,576.0000	3,492.0000	(2.349)	0	0	0
09/12/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	65,537.0000	65,520.0000	(0.026)	0	0	0
09/12/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	59.0000	54.0000	(8.475)	0	0	0
09/12/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	3,747.0000	3,663.0000	(2.242)	0	0	0
09/12/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	48,214.0000	48,170.0000	(0.091)	0	0	0
09/12/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	32,093.0000	32,009.0000	(0.262)	0	0	0
09/12/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	1,195.0000	1,151.0000	(3.682)	0	0	0

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09/12/2005	R203	2006/05/04			Bond Future	7.6380	7.6380	-	0.0000	0.0000	0
09/12/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	18,415.0000	18,337.0000	(0.424)	0	0	0
09/12/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	27,740.0000	27,662.0000	(0.281)	0	0	0
09/12/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	6,545.0000	6,489.0000	(0.856)	0	0	0
09/12/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	57,443.0000	57,386.0000	(0.099)	0	0	0
09/12/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	19,130.0000	19,052.0000	(0.408)	0	0	0
09/12/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	11,407.0000	11,336.0000	(0.622)	0	0	0
09/12/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	99,435.0000	99,420.0000	(0.015)	0	0	0
09/12/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	41,978.0000	41,908.0000	(0.167)	0	0	0
09/12/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	83,283.0000	83,257.0000	(0.031)	0	0	0
09/12/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	847.0000	832.0000	(1.771)	0	0	0
09/12/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	67,561.0000	67,521.0000	(0.059)	0	0	0
09/12/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	3,658.0000	3,618.0000	(1.093)	0	0	0
09/12/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	1,828.0000	1,802.0000	(1.422)	0	0	0
09/12/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	11,795.0000	11,726.0000	(0.585)	0	0	0
09/12/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	52,723.0000	52,667.0000	(0.106)	0	0	0
09/12/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	6,804.0000	6,748.0000	(0.823)	0	0	0
09/12/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	39,288.0000	39,218.0000	(0.178)	0	0	0
09/12/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	29,155.0000	29,077.0000	(0.268)	0	0	0
09/12/2005	R203	2006/08/03			Bond Future	7.6420	7.6430	0.013	0.0000	0.0000	0
09/12/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	2,724.0000	2,707.0000	(0.624)	0	0	0
09/12/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	99,686.0000	99,593.0000	(0.093)	0	0	0
09/12/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	11,402.0000	11,331.0000	(0.623)	0	0	0
09/12/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	84,671.0000	84,572.0000	(0.117)	0	0	0
09/12/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	33,619.0000	33,515.0000	(0.309)	0	0	0
09/12/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	25,437.0000	25,410.0000	(0.106)	0	0	0
09/12/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	4,628.0000	4,606.0000	(0.475)	0	0	0
09/12/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	47,516.0000	47,508.0000	(0.017)	0	0	0
09/12/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	70,250.0000	70,146.0000	(0.148)	0	0	0
09/12/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	7,533.0000	7,506.0000	(0.358)	0	0	0
09/12/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	17,094.0000	17,009.0000	(0.497)	0	0	0
09/12/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	61,838.0000	61,844.0000	0.010	0	0	0
09/12/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	35,369.0000	35,349.0000	(0.057)	0	0	0
09/12/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	24,482.0000	24,385.0000	(0.396)	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
09/12/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	56,733.0000	56,626.0000	(0.189)	0	0	0
09/12/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	44,432.0000	44,325.0000	(0.241)	0	0	0
09/12/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	17,635.0000	17,604.0000	(0.176)	0	0	0
09/12/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	11,761.0000	11,731.0000	(0.255)	0	0	0
09/12/2005	R204	2006/02/02			Bond Future	7.6100	7.6050	(0.066)	0.0000	0.0000	0
09/12/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	35,388.0000	35,641.0000	0.715	0	0	0
09/12/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	3,734.0000	3,572.0000	(4.339)	0	0	0
09/12/2005	R204	2006/05/04			Bond Future	7.6160	7.6110	(0.066)	0.0000	0.0000	0
09/12/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	42,871.0000	43,086.0000	0.502	0	0	0
09/12/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	12,078.0000	11,883.0000	(1.615)	0	0	0
09/12/2005	R204	2006/08/03			Bond Future	7.6210	7.6160	(0.066)	0.0000	0.0000	0
09/12/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	18,324.0000	18,128.0000	(1.070)	0	0	0
09/12/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	48,344.0000	48,553.0000	0.432	0	0	0
09/12/2005	R207	2006/02/02			Bond Future	7.5830	7.5730	(0.132)	0.0000	0.0000	0
09/12/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	37,461.0000	38,073.0000	1.634	0	0	0
09/12/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	3,477.0000	3,253.0000	(6.442)	0	0	0
09/12/2005	R207	2006/05/04			Bond Future	7.5890	7.5790	(0.132)	0.0000	0.0000	0
09/12/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	11,640.0000	11,333.0000	(2.637)	0	0	0
09/12/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	44,802.0000	45,321.0000	1.158	0	0	0
09/12/2005	R207	2006/08/03			Bond Future	7.5940	7.5840	(0.132)	0.0000	0.0000	0
09/12/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	50,341.0000	50,833.0000	0.977	0	0	0
09/12/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	17,925.0000	17,599.0000	(1.819)	0	0	0

Grand Total: **2,380**