

Derivatives High/Low Report

High/Low for 04/10/2005

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/10/2005	GOVI 2005/11/03			jGovi	225.1070	225.0860	(0.009)	0.0000	0.0000	463
04/10/2005	GOVI 2005/11/03	228.00	Put	jGovi	33,276.0000	33,273.0000	(0.009)	0	0	0
04/10/2005	GOVI 2005/11/03	228.00	Call	jGovi	4,346.0000	4,133.0000	(4.901)	0	0	0
04/10/2005	GOVI 2006/02/02			jGovi	229.0800	229.0710	(0.004)	0.0000	0.0000	0
04/10/2005	GOVI 2006/02/02	230.00	Put	jGovi	49,102.0000	48,968.0000	(0.273)	0	0	0
04/10/2005	GOVI 2006/02/02	230.00	Call	jGovi	39,902.0000	39,678.0000	(0.561)	0	0	0
04/10/2005	GOVI 2006/05/04			jGovi	233.2480	233.2520	0.002	0.0000	0.0000	57
04/10/2005	GOVI 2006/05/04	230.00	Call	jGovi	55,167.0000	55,112.0000	(0.100)	0	0	0
04/10/2005	GOVI 2006/05/04	230.00	Put	jGovi	22,687.0000	22,592.0000	(0.419)	0	0	0
04/10/2005	GOVI 2006/08/03			jGovi	237.5680	237.5830	0.006	0.0000	0.0000	0
04/10/2005	GOVI 2006/08/03	230.00	Call	jGovi	90,417.0000	90,479.0000	0.069	0	0	0
04/10/2005	GOVI 2006/08/03	230.00	Put	jGovi	14,737.0000	14,649.0000	(0.597)	0	0	0
04/10/2005	GOVI 2006/11/02			jGovi	242.0450	242.0680	0.010	0.0000	0.0000	0
04/10/2005	GOVI 2006/11/02	230.00	Put	jGovi	8,808.0000	8,742.0000	(0.749)	0	0	0
04/10/2005	GOVI 2006/11/02	230.00	Call	jGovi	129,258.0000	129,422.0000	0.127	0	0	0
04/10/2005	J152 2006/02/28			jSwap	7.1080	7.1110	0.042	0.0000	0.0000	0
04/10/2005	J153 2010/08/31			jSwap	7.9050	7.9090	0.051	0.0000	0.0000	0
04/10/2005	J157 2015/09/15			jSwap	8.1590	8.1570	(0.025)	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
04/10/2005	J186	2026/12/21			jSwap	7.7820	7.7820	-	0.0000	0.0000	0
04/10/2005	J194	2008/02/28			jSwap	7.6110	7.6190	0.105	0.0000	0.0000	0
04/10/2005	J201	2014/12/22			jSwap	8.0880	8.0870	(0.012)	0.0000	0.0000	0
04/10/2005	J203	2017/09/15			jSwap	8.0960	8.1010	0.062	0.0000	0.0000	0
04/10/2005	J204	2018/12/21			jSwap	8.0650	8.0640	(0.012)	0.0000	0.0000	0
04/10/2005	J207	2020/01/15			jSwap	8.0610	8.0570	(0.050)	0.0000	0.0000	0
04/10/2005	JBAR	2005/03/16			jBar	6.9860	7.0000	0.200	0.0000	0.0000	0
04/10/2005	JFRA	2005/11/03			jFra	7.0310	7.0520	0.299	0.0000	0.0000	0
04/10/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	23.0000	27.0000	17.391	0	0	0
04/10/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	559.0000	512.0000	(8.408)	0	0	0
04/10/2005	JFRA	2006/02/02			jFra	7.0360	7.0540	0.256	0.0000	0.0000	0
04/10/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	316.0000	329.0000	4.114	0	0	0
04/10/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	840.0000	809.0000	(3.690)	0	0	0
04/10/2005	JFRA	2006/05/04			jFra	7.1320	7.1580	0.365	0.0000	0.0000	0
04/10/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	801.0000	770.0000	(3.870)	0	0	0
04/10/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,124.0000	1,157.0000	2.936	0	0	0
04/10/2005	JFRA	2006/08/03			jFra	7.2830	7.3090	0.357	0.0000	0.0000	0
04/10/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,632.0000	1,668.0000	2.206	0	0	0
04/10/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	939.0000	911.0000	(2.982)	0	0	0
04/10/2005	JFRA	2006/11/02			jFra	7.4730	7.5000	0.361	0.0000	0.0000	0
04/10/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	997.0000	970.0000	(2.708)	0	0	0
04/10/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,155.0000	2,194.0000	1.810	0	0	0

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04/10/2005	JFRA	2007/02/01			jFra	7.6160	7.6780	0.814	0.0000	0.0000	500
04/10/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,537.0000	1,465.0000	(4.684)	0	0	0
04/10/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,821.0000	1,900.0000	4.338	0	0	0
04/10/2005	JFRA	2007/05/03			jFra	7.9390	7.9200	(0.239)	0.0000	0.0000	0
04/10/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,441.0000	2,412.0000	(1.188)	0	0	0
04/10/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,367.0000	1,385.0000	1.317	0	0	0
04/10/2005	JFRA	2007/08/02			jFra	8.1190	8.0400	(0.973)	0.0000	0.0000	0
04/10/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,330.0000	1,403.0000	5.489	0	0	0
04/10/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,842.0000	2,723.0000	(4.187)	0	0	0
04/10/2005	JFRA	2007/11/01			jFra	7.9890	7.9660	(0.288)	0.0000	0.0000	0
04/10/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,647.0000	1,670.0000	1.396	0	0	0
04/10/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,932.0000	2,895.0000	(1.262)	0	0	0
04/10/2005	JN02	2005/11/03			jNote	7.4380	7.4490	0.148	0.0000	0.0000	0
04/10/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,085.0000	2,132.0000	2.254	0	0	0
04/10/2005	JN02	2005/11/03	7.50	Put	Option on jNote	3,232.0000	3,074.0000	(4.889)	0	0	0
04/10/2005	JN02	2006/02/02			jNote	7.5610	7.5660	0.066	0.0000	0.0000	0
04/10/2005	JN02	2006/02/02	7.25	Put	Option on jNote	3,296.0000	3,239.0000	(1.729)	0	0	0
04/10/2005	JN02	2006/02/02	7.25	Call	Option on jNote	9,065.0000	9,110.0000	0.496	0	0	0
04/10/2005	JN05	2005/11/03			jNote	7.9550	7.9520	(0.038)	0.0000	0.0000	0
04/10/2005	JN05	2005/11/03	8.00	Put	Option on jNote	6,811.0000	6,785.0000	(0.382)	0	0	0
04/10/2005	JN05	2005/11/03	8.00	Call	Option on jNote	4,955.0000	4,806.0000	(3.007)	0	0	0
04/10/2005	JN05	2006/02/02			jNote	8.0360	8.0310	(0.062)	0.0000	0.0000	0
04/10/2005	JN05	2006/02/02	7.75	Call	Option on jNote	18,667.0000	18,489.0000	(0.954)	0	0	0
04/10/2005	JN05	2006/02/02	7.75	Put	Option on jNote	6,914.0000	6,941.0000	0.391	0	0	0
04/10/2005	JN10	2005/11/03			jNote	8.1240	8.1180	(0.074)	0.0000	0.0000	0
04/10/2005	JN10	2005/11/03	8.00	Call	Option on jNote	13,943.0000	13,542.0000	(2.876)	0	0	0
04/10/2005	JN10	2005/11/03	8.00	Put	Option on jNote	5,463.0000	5,473.0000	0.183	0	0	0

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04/10/2005	JN10	2006/02/02			jNote	8.1610	8.1510	(0.123)	0.0000	0.0000	0
04/10/2005	JN10	2006/02/02	8.00	Call	Option on jNote	24,462.0000	23,991.0000	(1.925)	0	0	0
04/10/2005	JN10	2006/02/02	8.00	Put	Option on jNote	13,481.0000	13,692.0000	1.565	0	0	0
04/10/2005	JROD	2005/10/31			jRod	6.7090	6.7060	(0.045)	0.0000	0.0000	0
04/10/2005	JROD	2005/11/30			jRod	6.8000	6.8000	-	0.0000	0.0000	0
04/10/2005	JROD	2005/12/30			jRod	6.9000	6.9090	0.130	0.0000	0.0000	0
04/10/2005	JROD	2006/01/31			jRod	6.8760	6.8820	0.087	0.0000	0.0000	0
04/10/2005	JROD	2006/02/28			jRod	6.9430	6.9460	0.043	0.0000	0.0000	0
04/10/2005	JROD	2006/03/31			jRod	7.0230	7.0210	(0.028)	0.0000	0.0000	0
04/10/2005	JROD	2006/04/28			jRod	6.9770	6.9730	(0.057)	0.0000	0.0000	0
04/10/2005	JROD	2006/05/31			jRod	7.0400	7.0350	(0.071)	0.0000	0.0000	0
04/10/2005	JROD	2006/06/30			jRod	7.0990	7.0950	(0.056)	0.0000	0.0000	0
04/10/2005	JROD	2006/07/31			jRod	7.0520	7.0490	(0.043)	0.0000	0.0000	0
04/10/2005	JROD	2006/08/31			jRod	7.1040	7.1030	(0.014)	0.0000	0.0000	0
04/10/2005	R152	2005/11/03			Bond Future	7.1300	7.1540	0.337	0.0000	0.0000	0
04/10/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
04/10/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,190.0000	1,263.0000	6.134	0	0	0
04/10/2005	R153	2005/11/03			Bond Future	7.9340	7.9390	0.063	7.9300	7.9300	248
04/10/2005	R153	2005/11/03	8.25	Put	Option on Bond Future	2,412.0000	2,371.0000	(1.700)	0	0	0
04/10/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	46,049.0000	45,819.0000	(0.499)	0	0	0
04/10/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	909.0000	876.0000	(3.630)	0	0	0
04/10/2005	R153	2005/11/03	7.00	Call	Option on Bond Future	10.0000	8.0000	(20.000)	0	0	0

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04/10/2005	R153	2005/11/03	7.00	Put	Option on Bond Future	42,200.0000	42,419.0000	0.519	0	0	0
04/10/2005	R153	2005/11/03	7.50	Call	Option on Bond Future	912.0000	837.0000	(8.224)	0	0	0
04/10/2005	R153	2005/11/03	7.50	Put	Option on Bond Future	20,286.0000	20,431.0000	0.715	0	0	0
04/10/2005	R153	2005/11/03	8.25	Call	Option on Bond Future	16,272.0000	16,011.0000	(1.604)	0	0	0
04/10/2005	R153	2005/11/03	7.25	Put	Option on Bond Future	30,854.0000	31,057.0000	0.658	0	0	0
04/10/2005	R153	2005/11/03	9.25	Put	Option on Bond Future	31.0000	27.0000	(12.903)	0	0	0
04/10/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	3,402.0000	3,237.0000	(4.850)	0	0	0
04/10/2005	R153	2005/11/03	7.25	Call	Option on Bond Future	140.0000	121.0000	(13.571)	0	0	0
04/10/2005	R153	2005/11/03	8.75	Call	Option on Bond Future	35,689.0000	35,449.0000	(0.672)	0	0	0
04/10/2005	R153	2005/11/03	9.25	Call	Option on Bond Future	56,429.0000	56,204.0000	(0.399)	0	0	0
04/10/2005	R153	2005/11/03	8.75	Put	Option on Bond Future	311.0000	293.0000	(5.788)	0	0	0
04/10/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	11,568.0000	11,624.0000	0.484	0	0	0
04/10/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	25,590.0000	25,336.0000	(0.993)	0	0	0
04/10/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	5,674.0000	5,657.0000	(0.300)	0	0	0
04/10/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	8,586.0000	8,348.0000	(2.772)	0	0	0
04/10/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	100.0000	91.0000	(9.000)	0	0	5
04/10/2005	R153	2006/02/02			Bond Future	7.9950	7.9980	0.038	0.0000	0.0000	0
04/10/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,051.0000	1,023.0000	(2.664)	0	0	0
04/10/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	43,716.0000	43,814.0000	0.224	0	0	0
04/10/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	341.0000	329.0000	(3.519)	0	0	0
04/10/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	54,031.0000	54,144.0000	0.209	0	0	0
04/10/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	20,788.0000	20,652.0000	(0.654)	0	0	0
04/10/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	34,313.0000	34,388.0000	0.219	0	0	0
04/10/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	2,548.0000	2,497.0000	(2.002)	0	0	0
04/10/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	26,128.0000	26,177.0000	0.188	0	0	0
04/10/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	5,141.0000	5,065.0000	(1.478)	0	0	0
04/10/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	14,113.0000	14,116.0000	0.021	0	0	0
04/10/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	19,342.0000	19,366.0000	0.124	0	0	2
04/10/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	14,322.0000	14,200.0000	(0.852)	0	0	0
04/10/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	9,013.0000	8,912.0000	(1.121)	0	0	0
04/10/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	44,862.0000	44,714.0000	(0.330)	0	0	0
04/10/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	28,185.0000	28,040.0000	(0.514)	0	0	0
04/10/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	10,158.0000	10,147.0000	(0.108)	0	0	0
04/10/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	3,659.0000	3,636.0000	(0.629)	0	0	0
04/10/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	5,151.0000	5,129.0000	(0.427)	0	0	0

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04/10/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	7,249.0000	7,230.0000	(0.262)	0	0	0
04/10/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	36,278.0000	36,130.0000	(0.408)	0	0	0
04/10/2005	R153	2006/05/04			Bond Future	8.0380	8.0390	0.012	0.0000	0.0000	0
04/10/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	15,147.0000	15,090.0000	(0.376)	0	0	0
04/10/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	16,659.0000	16,642.0000	(0.102)	0	0	0
04/10/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	1,873.0000	1,852.0000	(1.121)	0	0	0
04/10/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	2,173.0000	2,160.0000	(0.598)	0	0	0
04/10/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	49,145.0000	49,092.0000	(0.108)	0	0	0
04/10/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	41,025.0000	40,969.0000	(0.137)	0	0	0
04/10/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	7,474.0000	7,430.0000	(0.589)	0	0	0
04/10/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	36,806.0000	36,809.0000	0.008	0	0	0
04/10/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	29,118.0000	29,113.0000	(0.017)	0	0	0
04/10/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	4,933.0000	4,896.0000	(0.750)	0	0	0
04/10/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	3,112.0000	3,084.0000	(0.900)	0	0	0
04/10/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	3,544.0000	3,528.0000	(0.451)	0	0	0
04/10/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	45,325.0000	45,337.0000	0.026	0	0	0
04/10/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	10,853.0000	10,802.0000	(0.470)	0	0	0
04/10/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	54,537.0000	54,556.0000	0.035	0	0	0
04/10/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	20,375.0000	20,316.0000	(0.290)	0	0	0
04/10/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	22,378.0000	22,366.0000	(0.054)	0	0	0
04/10/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	33,427.0000	33,367.0000	(0.179)	0	0	0
04/10/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	8,307.0000	8,287.0000	(0.241)	0	0	0
04/10/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	5,539.0000	5,519.0000	(0.361)	0	0	0
04/10/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	11,983.0000	11,963.0000	(0.167)	0	0	0
04/10/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	26,500.0000	26,439.0000	(0.230)	0	0	0
04/10/2005	R153	2006/08/03			Bond Future	8.0740	8.0740	-	0.0000	0.0000	0
04/10/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	19,569.0000	19,539.0000	(0.153)	0	0	0
04/10/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	16,784.0000	16,754.0000	(0.179)	0	0	0
04/10/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	9,405.0000	9,378.0000	(0.287)	0	0	0
04/10/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	38,241.0000	38,217.0000	(0.063)	0	0	0
04/10/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	6,747.0000	6,723.0000	(0.356)	0	0	0
04/10/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	45,957.0000	45,937.0000	(0.044)	0	0	0
04/10/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	4,695.0000	4,674.0000	(0.447)	0	0	0
04/10/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	12,736.0000	12,707.0000	(0.228)	0	0	0

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04/10/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	24,993.0000	24,964.0000	(0.116)	0	0	0
04/10/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	21,559.0000	21,529.0000	(0.139)	0	0	0
04/10/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	14,968.0000	14,939.0000	(0.194)	0	0	0
04/10/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	5,749.0000	5,727.0000	(0.383)	0	0	0
04/10/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	39,900.0000	39,878.0000	(0.055)	0	0	0
04/10/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	8,123.0000	8,097.0000	(0.320)	0	0	0
04/10/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	11,170.0000	11,142.0000	(0.251)	0	0	0
04/10/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	27,042.0000	27,014.0000	(0.104)	0	0	0
04/10/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	33,180.0000	33,155.0000	(0.075)	0	0	0
04/10/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	31,231.0000	31,204.0000	(0.086)	0	0	0
04/10/2005	R157	2005/11/03			Bond Future	8.1630	8.1620	(0.012)	0.0000	0.0000	13
04/10/2005	R157	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/10/2005	R157	2005/11/03	9.00	Call	Option on Bond Future	67,201.0000	67,231.0000	0.045	0	0	0
04/10/2005	R157	2005/11/03	6.75	Put	Option on Bond Future	123,536.0000	123,453.0000	(0.067)	0	0	0
04/10/2005	R157	2005/11/03	8.75	Put	Option on Bond Future	1,659.0000	1,552.0000	(6.450)	0	0	0
04/10/2005	R157	2005/11/03	9.25	Put	Option on Bond Future	141.0000	124.0000	(12.057)	0	0	0
04/10/2005	R157	2005/11/03	9.00	Put	Option on Bond Future	583.0000	530.0000	(9.091)	0	0	0
04/10/2005	R157	2005/11/03	9.25	Call	Option on Bond Future	85,783.0000	85,848.0000	0.076	0	0	0
04/10/2005	R157	2005/11/03	8.50	Put	Option on Bond Future	4,348.0000	4,164.0000	(4.232)	0	0	0
04/10/2005	R157	2005/11/03	8.50	Call	Option on Bond Future	31,725.0000	31,624.0000	(0.318)	0	0	0
04/10/2005	R157	2005/11/03	7.25	Call	Option on Bond Future	31.0000	27.0000	(12.903)	0	0	0
04/10/2005	R157	2005/11/03	7.00	Put	Option on Bond Future	100,602.0000	100,519.0000	(0.083)	0	0	0
04/10/2005	R157	2005/11/03	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
04/10/2005	R157	2005/11/03	8.75	Call	Option on Bond Future	48,859.0000	48,834.0000	(0.051)	0	0	0
04/10/2005	R157	2005/11/03	7.25	Put	Option on Bond Future	78,173.0000	78,087.0000	(0.110)	0	0	0
04/10/2005	R157	2005/11/03	7.50	Put	Option on Bond Future	56,515.0000	56,402.0000	(0.200)	0	0	0
04/10/2005	R157	2005/11/03	7.50	Call	Option on Bond Future	365.0000	334.0000	(8.493)	0	0	0
04/10/2005	R157	2005/11/03	7.75	Put	Option on Bond Future	36,712.0000	36,532.0000	(0.490)	0	0	0
04/10/2005	R157	2005/11/03	7.75	Call	Option on Bond Future	2,100.0000	2,002.0000	(4.667)	0	0	0
04/10/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	7,219.0000	7,056.0000	(2.258)	0	0	0
04/10/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	20,738.0000	20,492.0000	(1.186)	0	0	0
04/10/2005	R157	2005/11/03	8.25	Put	Option on Bond Future	10,153.0000	9,906.0000	(2.433)	0	0	0
04/10/2005	R157	2005/11/03	8.25	Call	Option on Bond Future	17,294.0000	17,130.0000	(0.948)	0	0	0
04/10/2005	R157	2006/02/02			Bond Future	8.2080	8.2070	(0.012)	0.0000	0.0000	1

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/10/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	29,368.0000	29,298.0000	(0.238)	0	0	0
04/10/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	124,794.0000	124,705.0000	(0.071)	0	0	0
04/10/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	25,999.0000	25,848.0000	(0.581)	0	0	0
04/10/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	358.0000	349.0000	(2.514)	0	0	0
04/10/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	2,556.0000	2,524.0000	(1.252)	0	0	0
04/10/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	71,090.0000	71,061.0000	(0.041)	0	0	0
04/10/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	102,964.0000	102,867.0000	(0.094)	0	0	0
04/10/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	11,099.0000	11,034.0000	(0.586)	0	0	0
04/10/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	35,764.0000	35,611.0000	(0.428)	0	0	0
04/10/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	18,906.0000	18,834.0000	(0.381)	0	0	0
04/10/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	86,244.0000	86,240.0000	(0.005)	0	0	0
04/10/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	48,601.0000	48,455.0000	(0.300)	0	0	0
04/10/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	5,939.0000	5,854.0000	(1.431)	0	0	0
04/10/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	936.0000	919.0000	(1.816)	0	0	0
04/10/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	13,300.0000	13,174.0000	(0.947)	0	0	0
04/10/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	55,915.0000	55,868.0000	(0.084)	0	0	0
04/10/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	9,440.0000	9,331.0000	(1.155)	0	0	0
04/10/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	41,838.0000	41,777.0000	(0.146)	0	0	0
04/10/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	82,633.0000	82,520.0000	(0.137)	0	0	0
04/10/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	18,647.0000	18,506.0000	(0.756)	0	0	0
04/10/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	5,731.0000	5,680.0000	(0.890)	0	0	0
04/10/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	64,302.0000	64,171.0000	(0.204)	0	0	0
04/10/2005	R157	2006/05/04			Bond Future	8.2430	8.2400	(0.036)	0.0000	0.0000	0
04/10/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	29,095.0000	36,304.0000	24.777	0	0	0
04/10/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	28,546.0000	35,519.0000	24.427	0	0	0
04/10/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	52,056.0000	61,088.0000	17.351	0	0	0
04/10/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	13,071.0000	21,868.0000	67.302	0	0	115
04/10/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	4,998.0000	13,475.0000	169.608	0	0	0
04/10/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	8,671.0000	10,681.0000	23.181	0	0	0
04/10/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	86,283.0000	86,726.0000	0.513	0	0	0
04/10/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	5,208.0000	5,886.0000	13.018	0	0	0
04/10/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	105,474.0000	105,727.0000	0.240	0	0	0
04/10/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	2,948.0000	3,437.0000	16.588	0	0	0
04/10/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	68,723.0000	70,498.0000	2.583	0	0	0
04/10/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	13,654.0000	17,374.0000	27.245	0	0	0

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04/10/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	65,915.0000	75,043.0000	13.848	0	0	0
04/10/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	53,101.0000	56,586.0000	6.563	0	0	0
04/10/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	19,735.0000	27,901.0000	41.378	0	0	0
04/10/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	39,693.0000	48,094.0000	21.165	0	0	0
04/10/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	39,664.0000	45,008.0000	13.473	0	0	0
04/10/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	20,415.0000	25,994.0000	27.328	0	0	0
04/10/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	8,275.0000	17,168.0000	107.468	0	0	0
04/10/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	80,928.0000	89,640.0000	10.765	0	0	0
04/10/2005	R157	2006/08/03			Bond Future	8.2720	8.2680	(0.048)	0.0000	0.0000	0
04/10/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	89,775.0000	89,488.0000	(0.320)	0	0	0
04/10/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	58,604.0000	58,348.0000	(0.437)	0	0	0
04/10/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	17,808.0000	17,858.0000	0.281	0	0	0
04/10/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	12,396.0000	12,428.0000	0.258	0	0	0
04/10/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	24,690.0000	24,763.0000	0.296	0	0	0
04/10/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	73,328.0000	73,054.0000	(0.374)	0	0	0
04/10/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	45,740.0000	45,506.0000	(0.512)	0	0	0
04/10/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	18,546.0000	18,397.0000	(0.803)	0	0	0
04/10/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	54,475.0000	54,632.0000	0.288	0	0	0
04/10/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	8,307.0000	8,327.0000	0.241	0	0	0
04/10/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	8,772.0000	8,679.0000	(1.060)	0	0	0
04/10/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	80,887.0000	81,100.0000	0.263	0	0	0
04/10/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	12,954.0000	12,834.0000	(0.926)	0	0	0
04/10/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	67,150.0000	67,337.0000	0.278	0	0	0
04/10/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	25,771.0000	25,592.0000	(0.695)	0	0	0
04/10/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	107,761.0000	107,464.0000	(0.276)	0	0	0
04/10/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	43,075.0000	43,202.0000	0.295	0	0	0
04/10/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	33,116.0000	33,215.0000	0.299	0	0	0
04/10/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	34,802.0000	34,594.0000	(0.598)	0	0	0
04/10/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	5,349.0000	5,359.0000	0.187	0	0	0
04/10/2005	R186	2005/11/03			Bond Future	7.8480	7.8480	-	0.0000	0.0000	0
04/10/2005	R186	2005/11/03	7.75	Put	Option on Bond Future	25,468.0000	25,173.0000	(1.158)	0	0	0
04/10/2005	R186	2005/11/03	7.75	Call	Option on Bond Future	13,281.0000	12,987.0000	(2.214)	0	0	0
04/10/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	720.0000	659.0000	(8.472)	0	0	0
04/10/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	77,957.0000	77,896.0000	(0.078)	0	0	0

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04/10/2005	R186	2005/11/03	9.00	Call	Option on Bond Future	130,824.0000	130,813.0000	(0.008)	0	0	0
04/10/2005	R186	2005/11/03	7.00	Put	Option on Bond Future	111,718.0000	111,710.0000	(0.007)	0	0	0
04/10/2005	R186	2005/11/03	6.75	Put	Option on Bond Future	147,424.0000	147,424.0000	-	0	0	0
04/10/2005	R186	2005/11/03	7.50	Call	Option on Bond Future	4,009.0000	3,826.0000	(4.565)	0	0	0
04/10/2005	R186	2005/11/03	6.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
04/10/2005	R186	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/10/2005	R186	2005/11/03	9.00	Put	Option on Bond Future	73.0000	63.0000	(13.699)	0	0	0
04/10/2005	R186	2005/11/03	6.50	Put	Option on Bond Future	184,591.0000	184,591.0000	-	0	0	0
04/10/2005	R186	2005/11/03	7.50	Put	Option on Bond Future	48,107.0000	47,924.0000	(0.380)	0	0	0
04/10/2005	R186	2005/11/03	7.00	Call	Option on Bond Future	60.0000	51.0000	(15.000)	0	0	0
04/10/2005	R186	2005/11/03	8.00	Put	Option on Bond Future	11,469.0000	11,177.0000	(2.546)	0	0	0
04/10/2005	R186	2005/11/03	8.00	Call	Option on Bond Future	30,021.0000	29,729.0000	(0.973)	0	0	0
04/10/2005	R186	2005/11/03	8.75	Call	Option on Bond Future	104,598.0000	104,559.0000	(0.037)	0	0	0
04/10/2005	R186	2005/11/03	8.50	Put	Option on Bond Future	1,533.0000	1,426.0000	(6.980)	0	0	0
04/10/2005	R186	2005/11/03	8.75	Put	Option on Bond Future	377.0000	338.0000	(10.345)	0	0	0
04/10/2005	R186	2005/11/03	8.25	Put	Option on Bond Future	4,455.0000	4,253.0000	(4.534)	0	0	0
04/10/2005	R186	2005/11/03	8.50	Call	Option on Bond Future	78,241.0000	78,134.0000	(0.137)	0	0	0
04/10/2005	R186	2005/11/03	8.25	Call	Option on Bond Future	52,622.0000	52,420.0000	(0.384)	0	0	0
04/10/2005	R186	2006/02/02			Bond Future	7.8660	7.8650	(0.013)	0.0000	0.0000	0
04/10/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	88,956.0000	88,754.0000	(0.227)	0	0	0
04/10/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	10,009.0000	9,930.0000	(0.789)	0	0	0
04/10/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,594.0000	1,566.0000	(1.757)	0	0	0
04/10/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	4,344.0000	4,292.0000	(1.197)	0	0	0
04/10/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	19,250.0000	19,152.0000	(0.509)	0	0	0
04/10/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	49,011.0000	48,918.0000	(0.190)	0	0	0
04/10/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	117,475.0000	117,300.0000	(0.149)	0	0	0
04/10/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	32,776.0000	32,560.0000	(0.659)	0	0	0
04/10/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	65,277.0000	65,057.0000	(0.337)	0	0	0
04/10/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	9,546.0000	9,417.0000	(1.351)	0	0	0
04/10/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	32,394.0000	32,291.0000	(0.318)	0	0	0
04/10/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	22,650.0000	22,457.0000	(0.852)	0	0	0
04/10/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	46,711.0000	46,486.0000	(0.482)	0	0	0
04/10/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	5,625.0000	5,531.0000	(1.671)	0	0	0
04/10/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	133,459.0000	133,487.0000	0.021	0	0	0
04/10/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	68,331.0000	68,260.0000	(0.104)	0	0	0

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04/10/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	185,947.0000	185,814.0000	(0.072)	0	0	0
04/10/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	15,514.0000	15,348.0000	(1.070)	0	0	0
04/10/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	89,579.0000	89,536.0000	(0.048)	0	0	0
04/10/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	110,981.0000	110,975.0000	(0.005)	0	0	0
04/10/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	423.0000	413.0000	(2.364)	0	0	0
04/10/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	150,230.0000	150,080.0000	(0.100)	0	0	0
04/10/2005	R186	2006/05/04			Bond Future	7.8790	7.8770	(0.025)	0.0000	0.0000	0
04/10/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	54,505.0000	54,533.0000	0.051	0	0	0
04/10/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	39,948.0000	39,734.0000	(0.536)	0	0	0
04/10/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	7,450.0000	7,364.0000	(1.154)	0	0	0
04/10/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	11,961.0000	11,845.0000	(0.970)	0	0	0
04/10/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	125,773.0000	125,501.0000	(0.216)	0	0	0
04/10/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	11,825.0000	11,796.0000	(0.245)	0	0	0
04/10/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	18,685.0000	18,659.0000	(0.139)	0	0	0
04/10/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	156,252.0000	155,983.0000	(0.172)	0	0	0
04/10/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	189,755.0000	189,491.0000	(0.139)	0	0	0
04/10/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	132,990.0000	133,147.0000	0.118	0	0	0
04/10/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	7,061.0000	7,035.0000	(0.368)	0	0	0
04/10/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	98,692.0000	98,423.0000	(0.273)	0	0	0
04/10/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	3,961.0000	3,940.0000	(0.530)	0	0	0
04/10/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	75,301.0000	75,042.0000	(0.344)	0	0	0
04/10/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	27,990.0000	27,974.0000	(0.057)	0	0	0
04/10/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	18,523.0000	18,374.0000	(0.804)	0	0	0
04/10/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	90,576.0000	90,670.0000	0.104	0	0	0
04/10/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	111,237.0000	111,364.0000	0.114	0	0	0
04/10/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	71,509.0000	71,569.0000	0.084	0	0	0
04/10/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	39,931.0000	39,933.0000	0.005	0	0	0
04/10/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	27,681.0000	27,498.0000	(0.661)	0	0	0
04/10/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	55,737.0000	55,497.0000	(0.431)	0	0	0
04/10/2005	R186	2006/08/03			Bond Future	7.8890	7.8870	(0.025)	0.0000	0.0000	0
04/10/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	8,800.0000	8,724.0000	(0.864)	0	0	0
04/10/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	63,029.0000	63,072.0000	0.068	0	0	0
04/10/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	36,586.0000	36,591.0000	0.014	0	0	0
04/10/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	49,769.0000	49,571.0000	(0.398)	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
04/10/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	107,228.0000	106,979.0000	(0.232)	0	0	0
04/10/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	161,860.0000	161,601.0000	(0.160)	0	0	0
04/10/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	132,956.0000	132,701.0000	(0.192)	0	0	0
04/10/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	26,549.0000	26,541.0000	(0.030)	0	0	0
04/10/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	84,794.0000	84,558.0000	(0.278)	0	0	0
04/10/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	18,580.0000	18,565.0000	(0.081)	0	0	0
04/10/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	48,761.0000	48,783.0000	0.045	0	0	0
04/10/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	26,701.0000	26,553.0000	(0.554)	0	0	0
04/10/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	79,232.0000	79,300.0000	0.086	0	0	0
04/10/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	157,644.0000	157,809.0000	0.105	0	0	0
04/10/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	12,506.0000	12,488.0000	(0.144)	0	0	0
04/10/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	136,668.0000	136,811.0000	0.105	0	0	0
04/10/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	18,885.0000	18,763.0000	(0.646)	0	0	0
04/10/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	116,380.0000	116,499.0000	0.102	0	0	0
04/10/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	65,673.0000	65,454.0000	(0.333)	0	0	0
04/10/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	36,876.0000	36,703.0000	(0.469)	0	0	0
04/10/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	97,120.0000	97,214.0000	0.097	0	0	0
04/10/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	13,045.0000	12,947.0000	(0.751)	0	0	0
04/10/2005	R194	2005/11/03			Bond Future	7.6510	7.6600	0.118	0.0000	0.0000	0
04/10/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	5,011.0000	5,094.0000	1.656	0	0	0
04/10/2005	R194	2005/11/03	7.75	Call	Option on Bond Future	4,469.0000	4,301.0000	(3.759)	0	0	0
04/10/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	1,761.0000	1,650.0000	(6.303)	0	0	0
04/10/2005	R194	2005/11/03	7.75	Put	Option on Bond Future	2,345.0000	2,370.0000	1.066	0	0	0
04/10/2005	R194	2005/11/03	8.50	Call	Option on Bond Future	18,121.0000	17,924.0000	(1.087)	0	0	0
04/10/2005	R194	2005/11/03	9.00	Call	Option on Bond Future	28,475.0000	28,281.0000	(0.681)	0	0	0
04/10/2005	R194	2005/11/03	7.00	Call	Option on Bond Future	52.0000	43.0000	(17.308)	0	0	0
04/10/2005	R194	2005/11/03	6.75	Put	Option on Bond Future	19,588.0000	19,781.0000	0.985	0	0	0
04/10/2005	R194	2005/11/03	6.75	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
04/10/2005	R194	2005/11/03	6.50	Put	Option on Bond Future	25,104.0000	25,297.0000	0.769	0	0	0
04/10/2005	R194	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/10/2005	R194	2005/11/03	7.00	Put	Option on Bond Future	14,156.0000	14,341.0000	1.307	0	0	0
04/10/2005	R194	2005/11/03	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
04/10/2005	R194	2005/11/03	6.25	Put	Option on Bond Future	30,658.0000	30,851.0000	0.630	0	0	0
04/10/2005	R194	2005/11/03	7.25	Call	Option on Bond Future	430.0000	384.0000	(10.698)	0	0	0
04/10/2005	R194	2005/11/03	6.25	Call	Option on Bond Future	0.0000	0.0000	-	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
04/10/2005	R194	2005/11/03	8.00	Call	Option on Bond Future	8,419.0000	8,224.0000	(2.316)	0	0	0
04/10/2005	R194	2005/11/03	8.75	Put	Option on Bond Future	16.0000	15.0000	(6.250)	0	0	0
04/10/2005	R194	2005/11/03	8.75	Call	Option on Bond Future	23,288.0000	23,093.0000	(0.837)	0	0	0
04/10/2005	R194	2005/11/03	8.50	Put	Option on Bond Future	85.0000	81.0000	(4.706)	0	0	0
04/10/2005	R194	2005/11/03	7.25	Put	Option on Bond Future	9,089.0000	9,237.0000	1.628	0	0	0
04/10/2005	R194	2005/11/03	8.25	Put	Option on Bond Future	344.0000	338.0000	(1.744)	0	0	0
04/10/2005	R194	2005/11/03	8.00	Put	Option on Bond Future	956.0000	954.0000	(0.209)	0	0	0
04/10/2005	R194	2005/11/03	8.25	Call	Option on Bond Future	13,111.0000	12,911.0000	(1.525)	0	0	0
04/10/2005	R194	2006/02/02			Bond Future	7.7270	7.7350	0.104	0.0000	0.0000	0
04/10/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	15,036.0000	15,157.0000	0.805	0	0	0
04/10/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	8,465.0000	8,536.0000	0.839	0	0	0
04/10/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	6,171.0000	6,220.0000	0.794	0	0	0
04/10/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	4,090.0000	4,007.0000	(2.029)	0	0	0
04/10/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	940.0000	906.0000	(3.617)	0	0	0
04/10/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	309.0000	294.0000	(4.854)	0	0	0
04/10/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	6,613.0000	6,508.0000	(1.588)	0	0	0
04/10/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	24,003.0000	24,153.0000	0.625	0	0	0
04/10/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,207.0000	2,148.0000	(2.673)	0	0	0
04/10/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	67.0000	63.0000	(5.970)	0	0	0
04/10/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	19,311.0000	19,450.0000	0.720	0	0	0
04/10/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	9,685.0000	9,563.0000	(1.260)	0	0	0
04/10/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	707.0000	708.0000	0.141	0	0	0
04/10/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	13,193.0000	13,059.0000	(1.016)	0	0	0
04/10/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	28,909.0000	29,062.0000	0.529	0	0	0
04/10/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	24,806.0000	24,654.0000	(0.613)	0	0	0
04/10/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	1,230.0000	1,235.0000	0.407	0	0	0
04/10/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	20,655.0000	20,506.0000	(0.721)	0	0	0
04/10/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	11,428.0000	11,523.0000	0.831	0	0	0
04/10/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	2,035.0000	2,045.0000	0.491	0	0	0
04/10/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	4,455.0000	4,487.0000	0.718	0	0	0
04/10/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	3,203.0000	3,222.0000	0.593	0	0	0
04/10/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	16,756.0000	16,613.0000	(0.853)	0	0	0
04/10/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
04/10/2005	R194	2006/05/04			Bond Future	7.7750	7.7810	0.077	0.0000	0.0000	0

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04/10/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	7,664.0000	7,698.0000	0.444	0	0	0
04/10/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	5,351.0000	5,293.0000	(1.084)	0	0	0
04/10/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	12,815.0000	12,869.0000	0.421	0	0	0
04/10/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	10,045.0000	10,089.0000	0.438	0	0	0
04/10/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	5,680.0000	5,706.0000	0.458	0	0	0
04/10/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,830.0000	3,782.0000	(1.253)	0	0	0
04/10/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	9,500.0000	9,423.0000	(0.811)	0	0	0
04/10/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	7,239.0000	7,171.0000	(0.939)	0	0	0
04/10/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	15,947.0000	16,011.0000	0.401	0	0	0
04/10/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	23,133.0000	23,213.0000	0.346	0	0	0
04/10/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	19,403.0000	19,476.0000	0.376	0	0	0
04/10/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	12,123.0000	12,039.0000	(0.693)	0	0	0
04/10/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	699.0000	684.0000	(2.146)	0	0	0
04/10/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	27,084.0000	27,171.0000	0.321	0	0	0
04/10/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	1,134.0000	1,112.0000	(1.940)	0	0	0
04/10/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,766.0000	1,737.0000	(1.642)	0	0	0
04/10/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,649.0000	2,610.0000	(1.472)	0	0	0
04/10/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	4,082.0000	4,100.0000	0.441	0	0	0
04/10/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	15,079.0000	14,988.0000	(0.603)	0	0	0
04/10/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	18,324.0000	18,229.0000	(0.518)	0	0	0
04/10/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	2,839.0000	2,851.0000	0.423	0	0	0
04/10/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	1,908.0000	1,915.0000	0.367	0	0	0
04/10/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	1,237.0000	1,241.0000	0.323	0	0	0
04/10/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	21,807.0000	21,709.0000	(0.449)	0	0	0
04/10/2005	R194	2006/08/03			Bond Future	7.8110	7.8140	0.038	0.0000	0.0000	0
04/10/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	8,394.0000	8,403.0000	0.107	0	0	0
04/10/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	7,492.0000	7,458.0000	(0.454)	0	0	0
04/10/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	11,551.0000	11,511.0000	(0.346)	0	0	0
04/10/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	6,606.0000	6,613.0000	0.106	0	0	0
04/10/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	9,392.0000	9,354.0000	(0.405)	0	0	0
04/10/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	5,095.0000	5,099.0000	0.079	0	0	0
04/10/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	3,848.0000	3,850.0000	0.052	0	0	0
04/10/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	16,585.0000	16,541.0000	(0.265)	0	0	0
04/10/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	2,053.0000	2,053.0000	-	0	0	0
04/10/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	19,411.0000	19,367.0000	(0.227)	0	0	0

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04/10/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	2,843.0000	2,844.0000	0.035	0	0	0
04/10/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	10,463.0000	10,477.0000	0.134	0	0	0
04/10/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	5,856.0000	5,825.0000	(0.529)	0	0	0
04/10/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	13,956.0000	13,914.0000	(0.301)	0	0	0
04/10/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	4,481.0000	4,453.0000	(0.625)	0	0	0
04/10/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	12,811.0000	12,828.0000	0.133	0	0	0
04/10/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	15,424.0000	15,445.0000	0.136	0	0	0
04/10/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,351.0000	3,328.0000	(0.686)	0	0	0
04/10/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	18,280.0000	18,306.0000	0.142	0	0	0
04/10/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,448.0000	2,428.0000	(0.817)	0	0	0
04/10/2005	R201	2005/11/03			Bond Future	8.1560	8.1560	-	0.0000	0.0000	0
04/10/2005	R201	2005/11/03	8.25	Call	Option on Bond Future	13,707.0000	13,543.0000	(1.196)	0	0	0
04/10/2005	R201	2005/11/03	8.25	Put	Option on Bond Future	7,619.0000	7,454.0000	(2.166)	0	0	0
04/10/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	15,872.0000	15,723.0000	(0.939)	0	0	0
04/10/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	5,665.0000	5,516.0000	(2.630)	0	0	0
04/10/2005	R201	2005/11/03	7.75	Put	Option on Bond Future	28,451.0000	28,367.0000	(0.295)	0	0	0
04/10/2005	R201	2005/11/03	9.25	Call	Option on Bond Future	68,157.0000	68,146.0000	(0.016)	0	0	0
04/10/2005	R201	2005/11/03	7.25	Call	Option on Bond Future	22.0000	18.0000	(18.182)	0	0	0
04/10/2005	R201	2005/11/03	7.00	Put	Option on Bond Future	78,824.0000	78,823.0000	(0.001)	0	0	0
04/10/2005	R201	2005/11/03	7.25	Put	Option on Bond Future	61,160.0000	61,157.0000	(0.005)	0	0	0
04/10/2005	R201	2005/11/03	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
04/10/2005	R201	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/10/2005	R201	2005/11/03	6.75	Put	Option on Bond Future	96,875.0000	96,875.0000	-	0	0	0
04/10/2005	R201	2005/11/03	9.25	Put	Option on Bond Future	92.0000	80.0000	(13.043)	0	0	0
04/10/2005	R201	2005/11/03	7.50	Call	Option on Bond Future	267.0000	243.0000	(8.989)	0	0	0
04/10/2005	R201	2005/11/03	7.75	Call	Option on Bond Future	1,612.0000	1,529.0000	(5.149)	0	0	0
04/10/2005	R201	2005/11/03	9.00	Put	Option on Bond Future	399.0000	363.0000	(9.023)	0	0	0
04/10/2005	R201	2005/11/03	9.00	Call	Option on Bond Future	53,437.0000	53,401.0000	(0.067)	0	0	0
04/10/2005	R201	2005/11/03	7.50	Put	Option on Bond Future	44,080.0000	44,056.0000	(0.054)	0	0	0
04/10/2005	R201	2005/11/03	8.75	Put	Option on Bond Future	1,177.0000	1,104.0000	(6.202)	0	0	0
04/10/2005	R201	2005/11/03	8.50	Put	Option on Bond Future	3,176.0000	3,050.0000	(3.967)	0	0	0
04/10/2005	R201	2005/11/03	8.50	Call	Option on Bond Future	25,232.0000	25,107.0000	(0.495)	0	0	0
04/10/2005	R201	2005/11/03	8.75	Call	Option on Bond Future	38,881.0000	38,807.0000	(0.190)	0	0	0
04/10/2005	R201	2006/02/02			Bond Future	8.1970	8.1950	(0.024)	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
04/10/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	64,464.0000	64,318.0000	(0.226)	0	0	0
04/10/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	1,944.0000	1,925.0000	(0.977)	0	0	0
04/10/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	97,744.0000	97,612.0000	(0.135)	0	0	0
04/10/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	8,736.0000	8,704.0000	(0.366)	0	0	0
04/10/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	674.0000	664.0000	(1.484)	0	0	0
04/10/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	23,224.0000	23,204.0000	(0.086)	0	0	0
04/10/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	250.0000	245.0000	(2.000)	0	0	0
04/10/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	19,863.0000	19,716.0000	(0.740)	0	0	0
04/10/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	80,505.0000	80,368.0000	(0.170)	0	0	0
04/10/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	4,494.0000	4,466.0000	(0.623)	0	0	0
04/10/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	37,658.0000	37,498.0000	(0.425)	0	0	0
04/10/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	33,157.0000	33,152.0000	(0.015)	0	0	0
04/10/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	14,925.0000	14,895.0000	(0.201)	0	0	0
04/10/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	6,999.0000	6,903.0000	(1.372)	0	0	0
04/10/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	115,599.0000	115,469.0000	(0.112)	0	0	0
04/10/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	56,444.0000	56,475.0000	0.055	0	0	0
04/10/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	9,965.0000	9,851.0000	(1.144)	0	0	0
04/10/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	44,352.0000	44,365.0000	0.029	0	0	0
04/10/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	50,047.0000	49,892.0000	(0.310)	0	0	0
04/10/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	27,544.0000	27,387.0000	(0.570)	0	0	0
04/10/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	14,129.0000	13,997.0000	(0.934)	0	0	0
04/10/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	82.0000	80.0000	(2.439)	0	0	0
04/10/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	68,544.0000	68,599.0000	0.080	0	0	0
04/10/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	4,335.0000	4,263.0000	(1.661)	0	0	0
04/10/2005	R201	2006/05/04			Bond Future	8.2320	8.2290	(0.036)	0.0000	0.0000	0
04/10/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	23,357.0000	23,401.0000	0.188	0	0	0
04/10/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	22,240.0000	22,097.0000	(0.643)	0	0	0
04/10/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	64,651.0000	64,785.0000	0.207	0	0	0
04/10/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	41,516.0000	41,339.0000	(0.426)	0	0	0
04/10/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	16,420.0000	16,444.0000	0.146	0	0	0
04/10/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	11,008.0000	11,018.0000	0.091	0	0	0
04/10/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	3,846.0000	3,793.0000	(1.378)	0	0	0
04/10/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	53,798.0000	53,613.0000	(0.344)	0	0	0
04/10/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	30,961.0000	30,799.0000	(0.523)	0	0	0
04/10/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	7,010.0000	7,011.0000	0.014	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
04/10/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	15,340.0000	15,219.0000	(0.789)	0	0	0
04/10/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	6,393.0000	6,319.0000	(1.158)	0	0	0
04/10/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	31,815.0000	31,880.0000	0.204	0	0	0
04/10/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	52,705.0000	52,818.0000	0.214	0	0	0
04/10/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	41,670.0000	41,759.0000	0.214	0	0	0
04/10/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	10,132.0000	10,035.0000	(0.957)	0	0	0
04/10/2005	R201	2006/08/03			Bond Future	8.2620	8.2590	(0.036)	0.0000	0.0000	0
04/10/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	35,869.0000	35,720.0000	(0.415)	0	0	0
04/10/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	27,253.0000	27,119.0000	(0.492)	0	0	0
04/10/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	34,459.0000	34,524.0000	0.189	0	0	0
04/10/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	26,524.0000	26,573.0000	0.185	0	0	0
04/10/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	46,005.0000	45,844.0000	(0.350)	0	0	0
04/10/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	19,808.0000	19,841.0000	0.167	0	0	0
04/10/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	20,143.0000	20,027.0000	(0.576)	0	0	0
04/10/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	6,792.0000	6,730.0000	(0.913)	0	0	0
04/10/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	14,460.0000	14,363.0000	(0.671)	0	0	0
04/10/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	57,609.0000	57,437.0000	(0.299)	0	0	0
04/10/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	43,538.0000	43,623.0000	0.195	0	0	0
04/10/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	64,572.0000	64,693.0000	0.187	0	0	0
04/10/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	53,633.0000	53,736.0000	0.192	0	0	0
04/10/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	10,069.0000	9,990.0000	(0.785)	0	0	0
04/10/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	9,995.0000	10,006.0000	0.110	0	0	0
04/10/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	14,318.0000	14,339.0000	0.147	0	0	0
04/10/2005	R203	2005/11/03			Bond Future	8.1240	8.1290	0.062	0.0000	0.0000	0
04/10/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	15,615.0000	15,704.0000	0.570	0	0	0
04/10/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	6,171.0000	5,882.0000	(4.683)	0	0	0
04/10/2005	R203	2005/11/03	7.50	Call	Option on Bond Future	311.0000	272.0000	(12.540)	0	0	0
04/10/2005	R203	2005/11/03	8.25	Call	Option on Bond Future	15,548.0000	15,149.0000	(2.566)	0	0	0
04/10/2005	R203	2005/11/03	7.75	Put	Option on Bond Future	30,561.0000	30,802.0000	0.789	0	0	0
04/10/2005	R203	2005/11/03	8.25	Put	Option on Bond Future	6,072.0000	6,051.0000	(0.346)	0	0	0
04/10/2005	R203	2005/11/03	8.50	Put	Option on Bond Future	1,683.0000	1,645.0000	(2.258)	0	0	0
04/10/2005	R203	2005/11/03	8.50	Call	Option on Bond Future	29,609.0000	29,192.0000	(1.408)	0	0	0
04/10/2005	R203	2005/11/03	8.75	Call	Option on Bond Future	46,236.0000	45,840.0000	(0.856)	0	0	0
04/10/2005	R203	2005/11/03	7.75	Call	Option on Bond Future	1,712.0000	1,575.0000	(8.002)	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
04/10/2005	R203	2005/11/03	7.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
04/10/2005	R203	2005/11/03	7.50	Put	Option on Bond Future	49,062.0000	49,401.0000	0.691	0	0	0
04/10/2005	R203	2005/11/03	7.00	Put	Option on Bond Future	90,110.0000	90,488.0000	0.419	0	0	0
04/10/2005	R203	2005/11/03	7.25	Put	Option on Bond Future	69,201.0000	69,573.0000	0.538	0	0	0
04/10/2005	R203	2005/11/03	7.25	Call	Option on Bond Future	35.0000	29.0000	(17.143)	0	0	0
04/10/2005	R203	2005/11/03	8.75	Put	Option on Bond Future	317.0000	300.0000	(5.363)	0	0	0
04/10/2005	R203	2005/11/03	9.00	Put	Option on Bond Future	39.0000	35.0000	(10.256)	0	0	0
04/10/2005	R203	2005/11/03	9.00	Call	Option on Bond Future	63,506.0000	63,124.0000	(0.602)	0	0	0
04/10/2005	R203	2006/02/02			Bond Future	8.1590	8.1630	0.049	0.0000	0.0000	0
04/10/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	26,979.0000	27,071.0000	0.341	0	0	0
04/10/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	15,049.0000	14,844.0000	(1.362)	0	0	0
04/10/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	17,087.0000	17,135.0000	0.281	0	0	0
04/10/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	23,831.0000	23,581.0000	(1.049)	0	0	0
04/10/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	62,777.0000	62,472.0000	(0.486)	0	0	0
04/10/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	2,703.0000	2,696.0000	(0.259)	0	0	0
04/10/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	34,999.0000	34,718.0000	(0.803)	0	0	0
04/10/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	39,799.0000	39,942.0000	0.359	0	0	0
04/10/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	10,038.0000	10,055.0000	0.169	0	0	0
04/10/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	5,438.0000	5,437.0000	(0.018)	0	0	0
04/10/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	48,171.0000	47,873.0000	(0.619)	0	0	0
04/10/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	8,726.0000	8,572.0000	(1.765)	0	0	0
04/10/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	4,601.0000	4,497.0000	(2.260)	0	0	0
04/10/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	930.0000	897.0000	(3.548)	0	0	0
04/10/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	55,300.0000	55,494.0000	0.351	0	0	0
04/10/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	92,386.0000	92,650.0000	0.286	0	0	0
04/10/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	73,009.0000	73,245.0000	0.323	0	0	0
04/10/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	2,187.0000	2,125.0000	(2.835)	0	0	0
04/10/2005	R203	2006/05/04			Bond Future	8.1850	8.1890	0.049	0.0000	0.0000	0
04/10/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	20,815.0000	20,626.0000	(0.908)	0	0	0
04/10/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	39,519.0000	39,271.0000	(0.628)	0	0	0
04/10/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	16,788.0000	16,833.0000	0.268	0	0	0
04/10/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	24,556.0000	24,628.0000	0.293	0	0	0
04/10/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	34,494.0000	34,598.0000	0.302	0	0	0
04/10/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	29,304.0000	29,083.0000	(0.754)	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
04/10/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	6,884.0000	6,896.0000	0.174	0	0	0
04/10/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	14,102.0000	13,948.0000	(1.092)	0	0	0
04/10/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	46,663.0000	46,803.0000	0.300	0	0	0
04/10/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	5,525.0000	5,440.0000	(1.538)	0	0	0
04/10/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	51,279.0000	51,011.0000	(0.523)	0	0	0
04/10/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	77,268.0000	77,476.0000	0.269	0	0	0
04/10/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	9,075.0000	8,957.0000	(1.300)	0	0	0
04/10/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	60,986.0000	61,161.0000	0.287	0	0	0
04/10/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	64,301.0000	64,019.0000	(0.439)	0	0	0
04/10/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	10,995.0000	11,020.0000	0.227	0	0	0
04/10/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	95,239.0000	95,475.0000	0.248	0	0	0
04/10/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	3,170.0000	3,113.0000	(1.798)	0	0	0
04/10/2005	R203	2006/08/03			Bond Future	8.2060	8.2090	0.037	0.0000	0.0000	0
04/10/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	33,560.0000	33,393.0000	(0.498)	0	0	0
04/10/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	30,393.0000	30,442.0000	0.161	0	0	0
04/10/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	25,283.0000	25,135.0000	(0.585)	0	0	0
04/10/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	97,969.0000	98,124.0000	0.158	0	0	0
04/10/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	22,313.0000	22,345.0000	0.143	0	0	0
04/10/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	43,225.0000	43,041.0000	(0.426)	0	0	0
04/10/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	54,159.0000	53,962.0000	(0.364)	0	0	0
04/10/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	15,921.0000	15,940.0000	0.119	0	0	0
04/10/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	5,728.0000	5,667.0000	(1.065)	0	0	0
04/10/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	52,057.0000	52,147.0000	0.173	0	0	0
04/10/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	40,290.0000	40,359.0000	0.171	0	0	0
04/10/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	8,795.0000	8,714.0000	(0.921)	0	0	0
04/10/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	18,434.0000	18,308.0000	(0.684)	0	0	0
04/10/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	81,022.0000	81,158.0000	0.168	0	0	0
04/10/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	65,667.0000	65,780.0000	0.172	0	0	0
04/10/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	12,975.0000	12,872.0000	(0.794)	0	0	0
04/10/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	66,186.0000	65,979.0000	(0.313)	0	0	0
04/10/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	11,028.0000	11,038.0000	0.091	0	0	0
04/10/2005	R204	2005/11/03			Bond Future	8.1220	8.1220	-	0.0000	0.0000	0
04/10/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	16,516.0000	16,354.0000	(0.981)	0	0	0
04/10/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	6,439.0000	6,277.0000	(2.516)	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
04/10/2005	R204	2006/02/02			Bond Future	8.1530	8.1520	(0.012)	0.0000	0.0000	0
04/10/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	28,272.0000	28,140.0000	(0.467)	0	0	0
04/10/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	16,214.0000	16,160.0000	(0.333)	0	0	0
04/10/2005	R204	2006/05/04			Bond Future	8.1780	8.1760	(0.024)	0.0000	0.0000	0
04/10/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	22,407.0000	22,408.0000	0.004	0	0	0
04/10/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	36,260.0000	36,106.0000	(0.425)	0	0	0
04/10/2005	R204	2006/08/03			Bond Future	8.2000	8.1970	(0.037)	0.0000	0.0000	0
04/10/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	42,548.0000	42,366.0000	(0.428)	0	0	0
04/10/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	27,181.0000	27,227.0000	0.169	0	0	0
04/10/2005	R207	2005/11/03			Bond Future	8.1060	8.1030	(0.037)	0.0000	0.0000	0
04/10/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	15,685.0000	15,369.0000	(2.015)	0	0	0
04/10/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	7,229.0000	7,151.0000	(1.079)	0	0	0
04/10/2005	R207	2006/02/02			Bond Future	8.1330	8.1290	(0.049)	0.0000	0.0000	0
04/10/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	17,087.0000	17,136.0000	0.287	0	0	0
04/10/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	27,584.0000	27,320.0000	(0.957)	0	0	0
04/10/2005	R207	2006/05/04			Bond Future	8.1580	8.1520	(0.074)	0.0000	0.0000	0
04/10/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	23,368.0000	23,509.0000	0.603	0	0	0
04/10/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	35,706.0000	35,383.0000	(0.905)	0	0	0
04/10/2005	R207	2006/08/03			Bond Future	8.1780	8.1720	(0.073)	0.0000	0.0000	0
04/10/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	42,069.0000	41,763.0000	(0.727)	0	0	0
04/10/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	28,319.0000	28,473.0000	0.544	0	0	0

Grand Total: **1,404**