



Derivatives High/Low Report

High/Low for 01/11/2005

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2005	GOVI 2005/11/03			jGovi	225.7510	226.3350	0.259	0.0000	0.0000	463
01/11/2005	GOVI 2005/11/03	228.00	Put	jGovi	22,587.0000	16,779.0000	(25.714)	0	0	0
01/11/2005	GOVI 2005/11/03	228.00	Call	jGovi	97.0000	129.0000	32.990	0	0	0
01/11/2005	GOVI 2006/02/02			jGovi	229.7690	230.3590	0.257	0.0000	0.0000	463
01/11/2005	GOVI 2006/02/02	230.00	Call	jGovi	37,845.0000	40,653.0000	7.420	0	0	0
01/11/2005	GOVI 2006/02/02	230.00	Put	jGovi	40,155.0000	37,063.0000	(7.700)	0	0	0
01/11/2005	GOVI 2006/05/04			jGovi	234.0670	234.6620	0.254	0.0000	0.0000	195
01/11/2005	GOVI 2006/05/04	230.00	Put	jGovi	17,667.0000	15,807.0000	(10.528)	0	0	0
01/11/2005	GOVI 2006/05/04	230.00	Call	jGovi	58,337.0000	62,427.0000	7.011	0	0	0
01/11/2005	GOVI 2006/08/03			jGovi	238.5330	239.1250	0.248	0.0000	0.0000	0
01/11/2005	GOVI 2006/08/03	230.00	Put	jGovi	11,222.0000	10,075.0000	(10.221)	0	0	0
01/11/2005	GOVI 2006/08/03	230.00	Call	jGovi	96,552.0000	101,325.0000	4.943	0	0	0
01/11/2005	GOVI 2006/11/02			jGovi	243.1520	243.7320	0.239	0.0000	0.0000	0
01/11/2005	GOVI 2006/11/02	230.00	Put	jGovi	6,495.0000	5,832.0000	(10.208)	0	0	0
01/11/2005	GOVI 2006/11/02	230.00	Call	jGovi	138,015.0000	143,152.0000	3.722	0	0	0
01/11/2005	J152 2006/02/28			jSwap	7.1850	7.1830	(0.028)	0.0000	0.0000	0
01/11/2005	J153 2010/08/31			jSwap	7.8360	7.7870	(0.625)	0.0000	0.0000	0
01/11/2005	J157 2015/09/15			jSwap	8.0760	8.0280	(0.594)	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
01/11/2005	J186	2026/12/21			jSwap	7.7330	7.6780	(0.711)	0.0000	0.0000	0
01/11/2005	J194	2008/02/28			jSwap	7.7320	7.6890	(0.556)	0.0000	0.0000	0
01/11/2005	J201	2014/12/22			jSwap	8.0030	7.9510	(0.650)	0.0000	0.0000	0
01/11/2005	J203	2017/09/15			jSwap	8.0390	7.9890	(0.622)	0.0000	0.0000	0
01/11/2005	J204	2018/12/21			jSwap	7.9910	7.9480	(0.538)	0.0000	0.0000	0
01/11/2005	J207	2020/01/15			jSwap	7.9760	7.9360	(0.502)	0.0000	0.0000	0
01/11/2005	JBAR	2005/03/16			jBar	7.1210	7.1210	-	0.0000	0.0000	0
01/11/2005	JFRA	2005/11/03			jFra	7.1380	7.1310	(0.098)	0.0000	0.0000	0
01/11/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	275.0000	291.0000	5.818	0	0	0
01/11/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	1.0000	0.0000	(100.000)	0	0	0
01/11/2005	JFRA	2006/02/02			jFra	7.3910	7.3320	(0.798)	0.0000	0.0000	0
01/11/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	319.0000	376.0000	17.868	0	0	0
01/11/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	664.0000	576.0000	(13.253)	0	0	0
01/11/2005	JFRA	2006/05/04			jFra	7.6550	7.6180	(0.483)	0.0000	0.0000	0
01/11/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,910.0000	1,840.0000	(3.665)	0	0	0
01/11/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	308.0000	328.0000	6.494	0	0	0
01/11/2005	JFRA	2006/08/03			jFra	7.8360	7.7670	(0.881)	0.0000	0.0000	0
01/11/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	441.0000	483.0000	9.524	0	0	0
01/11/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,486.0000	2,359.0000	(5.109)	0	0	0
01/11/2005	JFRA	2006/11/02			jFra	7.9140	7.8600	(0.682)	0.0000	0.0000	0
01/11/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	599.0000	634.0000	5.843	0	0	0
01/11/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,833.0000	2,736.0000	(3.424)	0	0	0

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01/11/2005	JFRA	2007/02/01			jFra	8.0090	7.9520	(0.712)	0.0000	0.0000	500
01/11/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,323.0000	2,236.0000	(3.745)	0	0	0
01/11/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,079.0000	1,131.0000	4.819	0	0	0
01/11/2005	JFRA	2007/05/03			jFra	8.0730	8.0200	(0.657)	0.0000	0.0000	0
01/11/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,194.0000	1,243.0000	4.104	0	0	0
01/11/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,595.0000	2,514.0000	(3.121)	0	0	0
01/11/2005	JFRA	2007/08/02			jFra	8.2220	8.0980	(1.508)	0.0000	0.0000	0
01/11/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,960.0000	2,769.0000	(6.453)	0	0	0
01/11/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,196.0000	1,307.0000	9.281	0	0	0
01/11/2005	JFRA	2007/11/01			jFra	8.2480	8.1280	(1.455)	0.0000	0.0000	0
01/11/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,345.0000	1,461.0000	8.625	0	0	0
01/11/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,310.0000	3,111.0000	(6.012)	0	0	0
01/11/2005	JN02	2005/11/03			jNote	7.7650	7.7090	(0.721)	0.0000	0.0000	0
01/11/2005	JN02	2005/11/03	7.50	Call	Option on jNote	4,868.0000	3,836.0000	(21.200)	0	0	0
01/11/2005	JN02	2005/11/03	7.50	Put	Option on jNote	6.0000	6.0000	-	0	0	0
01/11/2005	JN02	2006/02/02			jNote	7.9100	7.8390	(0.898)	0.0000	0.0000	0
01/11/2005	JN02	2006/02/02	7.25	Put	Option on jNote	1,106.0000	1,324.0000	19.711	0	0	0
01/11/2005	JN02	2006/02/02	7.25	Call	Option on jNote	13,289.0000	12,203.0000	(8.172)	0	0	0
01/11/2005	JN05	2005/11/03			jNote	8.0230	7.9920	(0.386)	0.0000	0.0000	0
01/11/2005	JN05	2005/11/03	8.00	Call	Option on jNote	2,323.0000	1,322.0000	(43.091)	0	0	0
01/11/2005	JN05	2005/11/03	8.00	Put	Option on jNote	1,381.0000	1,652.0000	19.623	0	0	0
01/11/2005	JN05	2006/02/02			jNote	8.0890	8.0560	(0.408)	0.0000	0.0000	0
01/11/2005	JN05	2006/02/02	7.75	Call	Option on jNote	18,784.0000	17,815.0000	(5.159)	0	0	0
01/11/2005	JN05	2006/02/02	7.75	Put	Option on jNote	4,916.0000	5,282.0000	7.445	0	0	0
01/11/2005	JN10	2005/11/03			jNote	8.1020	8.0890	(0.160)	0.0000	0.0000	0
01/11/2005	JN10	2005/11/03	8.00	Call	Option on jNote	7,574.0000	6,520.0000	(13.916)	0	0	0
01/11/2005	JN10	2005/11/03	8.00	Put	Option on jNote	610.0000	437.0000	(28.361)	0	0	0

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01/11/2005	JN10	2006/02/02			jNote	8.1360	8.1210	(0.184)	0.0000	0.0000	0
01/11/2005	JN10	2006/02/02	8.00	Call	Option on jNote	21,264.0000	20,594.0000	(3.151)	0	0	0
01/11/2005	JN10	2006/02/02	8.00	Put	Option on jNote	12,000.0000	12,344.0000	2.867	0	0	0
01/11/2005	JROD	2005/11/30			jRod	6.7210	6.7180	(0.045)	0.0000	0.0000	0
01/11/2005	JROD	2005/12/30			jRod	6.8640	6.8580	(0.087)	0.0000	0.0000	0
01/11/2005	JROD	2006/01/31			jRod	7.0470	7.0410	(0.085)	0.0000	0.0000	0
01/11/2005	JROD	2006/02/28			jRod	6.9780	6.9740	(0.057)	0.0000	0.0000	0
01/11/2005	JROD	2006/03/31			jRod	7.0770	7.0720	(0.071)	0.0000	0.0000	0
01/11/2005	JROD	2006/04/28			jRod	7.1830	7.1760	(0.097)	0.0000	0.0000	0
01/11/2005	JROD	2006/05/31			jRod	7.1180	7.1120	(0.084)	0.0000	0.0000	0
01/11/2005	JROD	2006/06/30			jRod	7.2160	7.2100	(0.083)	0.0000	0.0000	0
01/11/2005	JROD	2006/07/31			jRod	7.3320	7.3250	(0.095)	0.0000	0.0000	0
01/11/2005	JROD	2006/08/31			jRod	7.2730	7.2690	(0.055)	0.0000	0.0000	0
01/11/2005	R152	2005/11/03			Bond Future	7.2370	7.2300	(0.097)	0.0000	0.0000	0
01/11/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,518.0000	1,496.0000	(1.449)	0	0	0
01/11/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R153	2005/11/03			Bond Future	7.8690	7.8180	(0.648)	7.8100	7.8100	141
01/11/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	5,717.0000	3,631.0000	(36.488)	0	0	0
01/11/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	428.0000	605.0000	41.355	0	0	0
01/11/2005	R153	2005/11/03	8.75	Call	Option on Bond Future	38,254.0000	40,517.0000	5.916	0	0	0
01/11/2005	R153	2005/11/03	8.25	Call	Option on Bond Future	16,740.0000	19,000.0000	13.501	0	0	0
01/11/2005	R153	2005/11/03	8.25	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	5
01/11/2005	R153	2005/11/03	7.50	Put	Option on Bond Future	16,498.0000	14,235.0000	(13.717)	0	0	0

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01/11/2005	R153	2005/11/03	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
01/11/2005	R153	2005/11/03	7.25	Put	Option on Bond Future	27,838.0000	25,575.0000	(8.129)	0	0	0
01/11/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	27,558.0000	29,821.0000	8.212	0	0	0
01/11/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R153	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R153	2005/11/03	7.00	Put	Option on Bond Future	39,313.0000	37,050.0000	(5.756)	0	0	0
01/11/2005	R153	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R153	2005/11/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R153	2005/11/03	9.25	Call	Option on Bond Future	59,275.0000	61,538.0000	3.818	0	0	0
01/11/2005	R153	2005/11/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	6,201.0000	8,117.0000	30.898	0	0	0
01/11/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	412.0000	65.0000	(84.223)	0	0	0
01/11/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	5
01/11/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	48,826.0000	51,089.0000	4.635	0	0	0
01/11/2005	R153	2006/02/02			Bond Future	7.9190	7.8650	(0.682)	0.0000	0.0000	263
01/11/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	15,822.0000	14,451.0000	(8.665)	0	0	1
01/11/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	14,270.0000	15,484.0000	8.507	0	0	0
01/11/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	8,685.0000	9,589.0000	10.409	0	0	0
01/11/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	40,254.0000	38,129.0000	(5.279)	0	0	0
01/11/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	781.0000	930.0000	19.078	0	0	0
01/11/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	10,868.0000	9,808.0000	(9.753)	0	0	0
01/11/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	37,498.0000	39,372.0000	4.998	0	0	0
01/11/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	22,485.0000	20,806.0000	(7.467)	0	0	0
01/11/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	4,690.0000	5,286.0000	12.708	0	0	0
01/11/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	2,139.0000	2,472.0000	15.568	0	0	0
01/11/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	3,179.0000	2,779.0000	(12.583)	0	0	0
01/11/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	2,081.0000	1,803.0000	(13.359)	0	0	0
01/11/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	46,477.0000	48,473.0000	4.295	0	0	0
01/11/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	28,968.0000	30,675.0000	5.893	0	0	0
01/11/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	30,712.0000	28,770.0000	(6.323)	0	0	0
01/11/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	4,840.0000	4,272.0000	(11.736)	0	0	0
01/11/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	212.0000	262.0000	23.585	0	0	0
01/11/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	21,129.0000	22,616.0000	7.038	0	0	0
01/11/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	7,306.0000	6,518.0000	(10.786)	0	0	0
01/11/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	50,710.0000	48,485.0000	(4.388)	0	0	0

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01/11/2005	R153	2006/05/04			Bond Future	7.9410	7.8840	(0.718)	0.0000	0.0000	0
01/11/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	21,704.0000	23,142.0000	6.626	0	0	0
01/11/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	9,446.0000	8,605.0000	(8.903)	0	0	20
01/11/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	16,041.0000	17,239.0000	7.468	0	0	0
01/11/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	13,687.0000	12,607.0000	(7.891)	0	0	0
01/11/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	1,784.0000	2,010.0000	12.668	0	0	0
01/11/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	1,349.0000	1,165.0000	(13.640)	0	0	0
01/11/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	52,187.0000	54,282.0000	4.014	0	0	0
01/11/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	2,363.0000	2,071.0000	(12.357)	0	0	0
01/11/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	32,999.0000	31,240.0000	(5.330)	0	0	0
01/11/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	4,991.0000	5,512.0000	10.439	0	0	0
01/11/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	41,413.0000	39,487.0000	(4.651)	0	0	0
01/11/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	3,066.0000	3,419.0000	11.513	0	0	0
01/11/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	50,583.0000	48,530.0000	(4.059)	0	0	0
01/11/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	7,720.0000	8,444.0000	9.378	0	0	0
01/11/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	25,498.0000	23,944.0000	(6.095)	0	0	0
01/11/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	19,037.0000	17,714.0000	(6.950)	0	0	0
01/11/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	43,709.0000	45,696.0000	4.546	0	0	0
01/11/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	3,934.0000	3,495.0000	(11.159)	0	0	0
01/11/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	35,688.0000	37,528.0000	5.156	0	0	0
01/11/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	6,240.0000	5,616.0000	(10.000)	0	0	0
01/11/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	28,297.0000	29,952.0000	5.849	0	0	0
01/11/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	11,379.0000	12,334.0000	8.393	0	0	0
01/11/2005	R153	2006/08/03			Bond Future	7.9520	7.8920	(0.755)	0.0000	0.0000	0
01/11/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	18,240.0000	19,420.0000	6.469	0	0	0
01/11/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	16,429.0000	15,340.0000	(6.629)	0	0	0
01/11/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	21,484.0000	20,199.0000	(5.981)	0	0	0
01/11/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	8,857.0000	8,145.0000	(8.039)	0	0	0
01/11/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	29,325.0000	30,881.0000	5.306	0	0	0
01/11/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	35,881.0000	37,601.0000	4.794	0	0	0
01/11/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	42,993.0000	44,854.0000	4.329	0	0	0
01/11/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	6,227.0000	5,678.0000	(8.816)	0	0	0
01/11/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	12,233.0000	11,339.0000	(7.308)	0	0	0
01/11/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	23,420.0000	24,794.0000	5.867	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
01/11/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	7,259.0000	7,878.0000	8.527	0	0	0
01/11/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	34,157.0000	32,507.0000	(4.831)	0	0	0
01/11/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	10,174.0000	10,968.0000	7.804	0	0	0
01/11/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	27,405.0000	25,930.0000	(5.382)	0	0	0
01/11/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	13,823.0000	14,807.0000	7.119	0	0	0
01/11/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	4,245.0000	3,837.0000	(9.611)	0	0	0
01/11/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	41,677.0000	39,873.0000	(4.329)	0	0	0
01/11/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	5,011.0000	5,476.0000	9.280	0	0	0
01/11/2005	R157	2005/11/03			Bond Future	8.0780	8.0270	(0.631)	0.0000	0.0000	6
01/11/2005	R157	2005/11/03	7.75	Call	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	0
01/11/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	1,574.0000	2,277.0000	44.663	0	0	0
01/11/2005	R157	2005/11/03	7.75	Put	Option on Bond Future	27,592.0000	23,349.0000	(15.378)	0	0	0
01/11/2005	R157	2005/11/03	8.75	Call	Option on Bond Future	54,226.0000	58,466.0000	7.819	0	0	0
01/11/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	8,066.0000	4,529.0000	(43.851)	0	0	0
01/11/2005	R157	2005/11/03	8.50	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
01/11/2005	R157	2005/11/03	8.50	Call	Option on Bond Future	34,406.0000	38,644.0000	12.318	0	0	0
01/11/2005	R157	2005/11/03	9.00	Call	Option on Bond Future	73,645.0000	77,885.0000	5.757	0	0	0
01/11/2005	R157	2005/11/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R157	2005/11/03	7.50	Put	Option on Bond Future	49,123.0000	44,883.0000	(8.631)	0	0	0
01/11/2005	R157	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R157	2005/11/03	9.25	Call	Option on Bond Future	92,668.0000	96,908.0000	4.575	0	0	0
01/11/2005	R157	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R157	2005/11/03	6.75	Put	Option on Bond Future	116,509.0000	112,269.0000	(3.639)	0	0	0
01/11/2005	R157	2005/11/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R157	2005/11/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R157	2005/11/03	7.25	Put	Option on Bond Future	71,115.0000	66,875.0000	(5.962)	0	0	0
01/11/2005	R157	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R157	2005/11/03	8.25	Call	Option on Bond Future	14,597.0000	18,457.0000	26.444	0	0	0
01/11/2005	R157	2005/11/03	8.25	Put	Option on Bond Future	429.0000	49.0000	(88.578)	0	0	0
01/11/2005	R157	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R157	2005/11/03	7.00	Put	Option on Bond Future	93,574.0000	89,334.0000	(4.531)	0	0	0
01/11/2005	R157	2006/02/02			Bond Future	8.1160	8.0630	(0.653)	0.0000	0.0000	140
01/11/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	19,321.0000	17,441.0000	(9.730)	0	0	250
01/11/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	43,514.0000	46,430.0000	6.701	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
01/11/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	56,263.0000	52,699.0000	(6.335)	0	0	0
01/11/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	30,111.0000	32,533.0000	8.044	0	0	250
01/11/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	5,113.0000	5,849.0000	14.395	0	0	0
01/11/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	18,895.0000	20,744.0000	9.786	0	0	0
01/11/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	12,903.0000	11,517.0000	(10.742)	0	0	0
01/11/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	74,713.0000	70,771.0000	(5.276)	0	0	0
01/11/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	58,561.0000	61,868.0000	5.647	0	0	0
01/11/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	74,655.0000	78,257.0000	4.825	0	0	0
01/11/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	3,142.0000	2,702.0000	(14.004)	0	0	0
01/11/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	90,869.0000	94,730.0000	4.249	0	0	0
01/11/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	28,332.0000	25,880.0000	(8.655)	0	0	0
01/11/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	5,584.0000	4,886.0000	(12.500)	0	0	0
01/11/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	8,526.0000	7,532.0000	(11.658)	0	0	0
01/11/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	2,058.0000	2,416.0000	17.396	0	0	0
01/11/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	650.0000	787.0000	21.077	0	0	0
01/11/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	95,257.0000	91,094.0000	(4.370)	0	0	0
01/11/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	117,224.0000	112,972.0000	(3.627)	0	0	0
01/11/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	208.0000	257.0000	23.558	0	0	0
01/11/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	10,612.0000	11,870.0000	11.855	0	0	0
01/11/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	40,692.0000	37,649.0000	(7.478)	0	0	0
01/11/2005	R157	2006/05/04			Bond Future	8.1380	8.0840	(0.664)	0.0000	0.0000	0
01/11/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	38,240.0000	40,564.0000	6.077	0	0	0
01/11/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	97,626.0000	93,771.0000	(3.949)	0	0	0
01/11/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	94,155.0000	97,623.0000	3.683	0	0	0
01/11/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	9,953.0000	9,140.0000	(8.168)	0	0	0
01/11/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	29,419.0000	27,462.0000	(6.652)	0	0	0
01/11/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	13,059.0000	12,034.0000	(7.849)	0	0	0
01/11/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	78,970.0000	82,227.0000	4.124	0	0	0
01/11/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	22,479.0000	20,884.0000	(7.096)	0	0	0
01/11/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	38,271.0000	35,909.0000	(6.172)	0	0	0
01/11/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	50,708.0000	53,395.0000	5.299	0	0	0
01/11/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	5,962.0000	6,645.0000	11.456	0	0	0
01/11/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	27,294.0000	29,213.0000	7.031	0	0	0
01/11/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	78,766.0000	75,167.0000	(4.569)	0	0	0
01/11/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	3,372.0000	3,799.0000	12.663	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	11,019.0000	12,083.0000	9.656	0	0	0
01/11/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	18,128.0000	19,616.0000	8.208	0	0	0
01/11/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	49,303.0000	46,510.0000	(5.665)	0	0	0
01/11/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	62,799.0000	59,582.0000	(5.123)	0	0	0
01/11/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	17,121.0000	15,838.0000	(7.494)	0	0	115
01/11/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	64,378.0000	67,376.0000	4.657	0	0	0
01/11/2005	R157	2006/08/03			Bond Future	8.1520	8.0970	(0.675)	0.0000	0.0000	0
01/11/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	13,515.0000	14,680.0000	8.620	0	0	0
01/11/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	5,720.0000	6,311.0000	10.332	0	0	0
01/11/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	38,934.0000	36,594.0000	(6.010)	0	0	0
01/11/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	98,901.0000	95,231.0000	(3.711)	0	0	0
01/11/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	8,986.0000	9,836.0000	9.459	0	0	0
01/11/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	28,825.0000	26,888.0000	(6.720)	0	0	0
01/11/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	36,371.0000	38,694.0000	6.387	0	0	0
01/11/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	27,115.0000	29,036.0000	7.085	0	0	0
01/11/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	81,222.0000	77,812.0000	(4.198)	0	0	0
01/11/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	65,216.0000	62,120.0000	(4.747)	0	0	0
01/11/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	73,083.0000	76,461.0000	4.622	0	0	0
01/11/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	87,606.0000	91,240.0000	4.148	0	0	0
01/11/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	6,259.0000	5,633.0000	(10.002)	0	0	0
01/11/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	14,376.0000	13,185.0000	(8.285)	0	0	0
01/11/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	9,654.0000	8,773.0000	(9.126)	0	0	0
01/11/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	20,691.0000	19,143.0000	(7.482)	0	0	0
01/11/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	19,512.0000	21,040.0000	7.831	0	0	0
01/11/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	59,537.0000	62,606.0000	5.155	0	0	0
01/11/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	51,076.0000	48,344.0000	(5.349)	0	0	0
01/11/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	47,227.0000	49,939.0000	5.742	0	0	0
01/11/2005	R186	2005/11/03			Bond Future	7.7910	7.7360	(0.706)	0.0000	0.0000	0
01/11/2005	R186	2005/11/03	7.50	Call	Option on Bond Future	20.0000	17.0000	(15.000)	0	0	0
01/11/2005	R186	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R186	2005/11/03	7.00	Put	Option on Bond Future	104,592.0000	97,717.0000	(6.573)	0	0	0
01/11/2005	R186	2005/11/03	6.75	Put	Option on Bond Future	140,356.0000	133,481.0000	(4.898)	0	0	0
01/11/2005	R186	2005/11/03	6.50	Put	Option on Bond Future	177,524.0000	170,649.0000	(3.873)	0	0	0
01/11/2005	R186	2005/11/03	6.50	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
01/11/2005	R186	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R186	2005/11/03	7.50	Put	Option on Bond Future	37,052.0000	30,173.0000	(18.566)	0	0	0
01/11/2005	R186	2005/11/03	7.75	Put	Option on Bond Future	8,761.0000	3,961.0000	(54.788)	0	0	0
01/11/2005	R186	2005/11/03	8.25	Call	Option on Bond Future	55,234.0000	62,109.0000	12.447	0	0	0
01/11/2005	R186	2005/11/03	8.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
01/11/2005	R186	2005/11/03	7.75	Call	Option on Bond Future	3,641.0000	5,716.0000	56.990	0	0	0
01/11/2005	R186	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R186	2005/11/03	9.00	Call	Option on Bond Future	137,816.0000	144,692.0000	4.989	0	0	0
01/11/2005	R186	2005/11/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R186	2005/11/03	8.75	Call	Option on Bond Future	111,287.0000	118,163.0000	6.179	0	0	0
01/11/2005	R186	2005/11/03	8.50	Call	Option on Bond Future	83,774.0000	90,650.0000	8.208	0	0	0
01/11/2005	R186	2005/11/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	70,170.0000	63,295.0000	(9.798)	0	0	0
01/11/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R186	2005/11/03	8.00	Call	Option on Bond Future	25,899.0000	32,510.0000	25.526	0	0	0
01/11/2005	R186	2005/11/03	8.00	Put	Option on Bond Future	281.0000	17.0000	(93.950)	0	0	0
01/11/2005	R186	2006/02/02			Bond Future	7.8060	7.7490	(0.730)	0.0000	0.0000	0
01/11/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	31,094.0000	34,426.0000	10.716	0	0	0
01/11/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	48,590.0000	52,882.0000	8.833	0	0	0
01/11/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	208.0000	270.0000	29.808	0	0	0
01/11/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	38,036.0000	34,302.0000	(9.817)	0	0	0
01/11/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	24,980.0000	22,205.0000	(11.109)	0	0	0
01/11/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	138,120.0000	144,691.0000	4.757	0	0	0
01/11/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	5,588.0000	4,738.0000	(15.211)	0	0	0
01/11/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	56,193.0000	51,428.0000	(8.480)	0	0	0
01/11/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	8,412.0000	9,770.0000	16.144	0	0	0
01/11/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	17,540.0000	19,843.0000	13.130	0	0	0
01/11/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	108,990.0000	102,568.0000	(5.892)	0	0	0
01/11/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	142,263.0000	135,437.0000	(4.798)	0	0	0
01/11/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	3,235.0000	3,880.0000	19.938	0	0	0
01/11/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	178,357.0000	171,352.0000	(3.928)	0	0	0
01/11/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	79,984.0000	74,275.0000	(7.138)	0	0	0
01/11/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	69,071.0000	74,163.0000	7.372	0	0	0
01/11/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	2,912.0000	2,416.0000	(17.033)	0	0	0
01/11/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	114,398.0000	120,615.0000	5.435	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
01/11/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	10,109.0000	8,748.0000	(13.463)	0	0	0
01/11/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	16,016.0000	14,041.0000	(12.331)	0	0	0
01/11/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	91,549.0000	97,256.0000	6.234	0	0	0
01/11/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,001.0000	1,243.0000	24.176	0	0	0
01/11/2005	R186	2006/05/04			Bond Future	7.8120	7.7540	(0.742)	0.0000	0.0000	0
01/11/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	40,616.0000	44,082.0000	8.534	0	0	0
01/11/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	48,251.0000	44,577.0000	(7.614)	0	0	0
01/11/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	33,388.0000	30,494.0000	(8.668)	0	0	0
01/11/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	56,116.0000	60,362.0000	7.566	0	0	0
01/11/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	138,779.0000	145,236.0000	4.653	0	0	0
01/11/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	116,965.0000	111,163.0000	(4.960)	0	0	0
01/11/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	11,189.0000	12,527.0000	11.958	0	0	0
01/11/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	18,238.0000	20,196.0000	10.736	0	0	0
01/11/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	147,443.0000	141,154.0000	(4.265)	0	0	0
01/11/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	181,055.0000	174,417.0000	(3.666)	0	0	0
01/11/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	5,066.0000	4,384.0000	(13.462)	0	0	0
01/11/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	6,424.0000	7,276.0000	13.263	0	0	0
01/11/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	90,073.0000	84,891.0000	(5.753)	0	0	0
01/11/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	3,434.0000	3,935.0000	14.589	0	0	0
01/11/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	67,116.0000	62,659.0000	(6.641)	0	0	0
01/11/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	27,977.0000	30,661.0000	9.594	0	0	0
01/11/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	116,100.0000	122,184.0000	5.240	0	0	0
01/11/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	14,154.0000	12,601.0000	(10.972)	0	0	0
01/11/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	8,651.0000	7,596.0000	(12.195)	0	0	0
01/11/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	94,378.0000	99,966.0000	5.921	0	0	0
01/11/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	22,194.0000	20,021.0000	(9.791)	0	0	0
01/11/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	74,194.0000	79,161.0000	6.695	0	0	0
01/11/2005	R186	2006/08/03			Bond Future	7.8140	7.7550	(0.755)	0.0000	0.0000	0
01/11/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	76,751.0000	72,462.0000	(5.588)	0	0	0
01/11/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	37,625.0000	40,551.0000	7.777	0	0	0
01/11/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	18,678.0000	20,422.0000	9.337	0	0	0
01/11/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	27,036.0000	29,343.0000	8.533	0	0	0
01/11/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	82,713.0000	87,527.0000	5.820	0	0	0
01/11/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	98,632.0000	93,724.0000	(4.976)	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
01/11/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	31,275.0000	28,874.0000	(7.677)	0	0	0
01/11/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	10,088.0000	9,073.0000	(10.061)	0	0	0
01/11/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	22,027.0000	20,166.0000	(8.449)	0	0	0
01/11/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	6,559.0000	5,844.0000	(10.901)	0	0	0
01/11/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	164,485.0000	170,985.0000	3.952	0	0	0
01/11/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	101,529.0000	106,884.0000	5.274	0	0	0
01/11/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	152,640.0000	146,684.0000	(3.902)	0	0	0
01/11/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	15,107.0000	13,711.0000	(9.241)	0	0	0
01/11/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	121,684.0000	127,504.0000	4.783	0	0	0
01/11/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	58,336.0000	54,693.0000	(6.245)	0	0	0
01/11/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	65,604.0000	69,816.0000	6.420	0	0	0
01/11/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	142,794.0000	148,994.0000	4.342	0	0	0
01/11/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	50,507.0000	54,079.0000	7.072	0	0	0
01/11/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	12,368.0000	13,627.0000	10.179	0	0	0
01/11/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	123,972.0000	118,501.0000	(4.413)	0	0	0
01/11/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	43,261.0000	40,258.0000	(6.942)	0	0	0
01/11/2005	R194	2005/11/03			Bond Future	7.7760	7.7300	(0.592)	0.0000	0.0000	0
01/11/2005	R194	2005/11/03	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	6.0000	4.0000	(33.333)	0	0	0
01/11/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	5,937.0000	4,950.0000	(16.625)	0	0	0
01/11/2005	R194	2005/11/03	7.75	Call	Option on Bond Future	770.0000	1,069.0000	38.831	0	0	0
01/11/2005	R194	2005/11/03	7.75	Put	Option on Bond Future	1,327.0000	640.0000	(51.771)	0	0	0
01/11/2005	R194	2005/11/03	6.25	Put	Option on Bond Future	33,338.0000	32,353.0000	(2.955)	0	0	0
01/11/2005	R194	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R194	2005/11/03	9.00	Call	Option on Bond Future	25,792.0000	26,778.0000	3.823	0	0	0
01/11/2005	R194	2005/11/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R194	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R194	2005/11/03	6.75	Put	Option on Bond Future	22,267.0000	21,281.0000	(4.428)	0	0	0
01/11/2005	R194	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R194	2005/11/03	6.50	Put	Option on Bond Future	27,784.0000	26,799.0000	(3.545)	0	0	0
01/11/2005	R194	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R194	2005/11/03	7.00	Put	Option on Bond Future	16,786.0000	15,800.0000	(5.874)	0	0	0
01/11/2005	R194	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R194	2005/11/03	7.25	Put	Option on Bond Future	11,341.0000	10,355.0000	(8.694)	0	0	0
01/11/2005	R194	2005/11/03	8.00	Call	Option on Bond Future	4,825.0000	5,771.0000	19.606	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
01/11/2005	R194	2005/11/03	8.75	Call	Option on Bond Future	20,591.0000	21,576.0000	4.784	0	0	0
01/11/2005	R194	2005/11/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R194	2005/11/03	8.50	Call	Option on Bond Future	15,356.0000	16,341.0000	6.414	0	0	0
01/11/2005	R194	2005/11/03	8.25	Call	Option on Bond Future	10,086.0000	11,072.0000	9.776	0	0	0
01/11/2005	R194	2005/11/03	8.00	Put	Option on Bond Future	43.0000	3.0000	(93.023)	0	0	0
01/11/2005	R194	2005/11/03	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R194	2006/02/02			Bond Future	7.8590	7.8070	(0.662)	0.0000	0.0000	0
01/11/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	1,151.0000	1,317.0000	14.422	0	0	0
01/11/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	12,906.0000	12,074.0000	(6.447)	0	0	0
01/11/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	4,618.0000	5,045.0000	9.246	0	0	0
01/11/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	6,710.0000	6,139.0000	(8.510)	0	0	0
01/11/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	7,364.0000	7,920.0000	7.550	0	0	0
01/11/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	4,667.0000	4,226.0000	(9.449)	0	0	0
01/11/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	22,149.0000	23,058.0000	4.104	0	0	0
01/11/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	21,621.0000	20,645.0000	(4.514)	0	0	0
01/11/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	86.0000	107.0000	24.419	0	0	0
01/11/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	26,480.0000	25,487.0000	(3.750)	0	0	0
01/11/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	11.0000	14.0000	27.273	0	0	0
01/11/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	31,435.0000	30,438.0000	(3.172)	0	0	0
01/11/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	377.0000	448.0000	18.833	0	0	0
01/11/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
01/11/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	17,007.0000	16,081.0000	(5.445)	0	0	0
01/11/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	9,441.0000	8,734.0000	(7.489)	0	0	0
01/11/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	17,989.0000	18,839.0000	4.725	0	0	0
01/11/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	1,935.0000	1,707.0000	(11.783)	0	0	0
01/11/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	14,123.0000	14,892.0000	5.445	0	0	0
01/11/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	3,202.0000	2,871.0000	(10.337)	0	0	0
01/11/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	10,659.0000	11,325.0000	6.248	0	0	0
01/11/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	2,533.0000	2,823.0000	11.449	0	0	0
01/11/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	583.0000	495.0000	(15.094)	0	0	0
01/11/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	1,098.0000	951.0000	(13.388)	0	0	0
01/11/2005	R194	2006/05/04			Bond Future	7.8950	7.8370	(0.735)	0.0000	0.0000	0
01/11/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	8,238.0000	7,685.0000	(6.713)	0	0	0
01/11/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	1,237.0000	1,096.0000	(11.399)	0	0	0

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01/11/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	5,773.0000	6,206.0000	7.500	0	0	0
01/11/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	6,068.0000	5,612.0000	(7.515)	0	0	0
01/11/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	7,848.0000	8,377.0000	6.741	0	0	0
01/11/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	19,767.0000	20,611.0000	4.270	0	0	0
01/11/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	2,961.0000	2,685.0000	(9.321)	0	0	0
01/11/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	16,330.0000	17,113.0000	4.795	0	0	0
01/11/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	20,826.0000	19,967.0000	(4.125)	0	0	0
01/11/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,150.0000	1,276.0000	10.957	0	0	0
01/11/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	690.0000	772.0000	11.884	0	0	0
01/11/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	28,819.0000	27,885.0000	(3.241)	0	0	0
01/11/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	395.0000	445.0000	12.658	0	0	0
01/11/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	1,832.0000	2,016.0000	10.044	0	0	0
01/11/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	17,170.0000	16,369.0000	(4.665)	0	0	0
01/11/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	24,728.0000	23,825.0000	(3.652)	0	0	0
01/11/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	13,820.0000	13,091.0000	(5.275)	0	0	0
01/11/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	2,796.0000	3,052.0000	9.156	0	0	0
01/11/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	13,162.0000	13,870.0000	5.379	0	0	0
01/11/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	4,318.0000	3,955.0000	(8.407)	0	0	0
01/11/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	1,953.0000	1,751.0000	(10.343)	0	0	0
01/11/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	10,320.0000	10,942.0000	6.027	0	0	0
01/11/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	10,829.0000	10,184.0000	(5.956)	0	0	0
01/11/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	4,096.0000	4,436.0000	8.301	0	0	0
01/11/2005	R194	2006/08/03			Bond Future	7.9120	7.8480	(0.809)	0.0000	0.0000	0
01/11/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	13,482.0000	12,823.0000	(4.888)	0	0	0
01/11/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	3,661.0000	3,946.0000	7.785	0	0	0
01/11/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	1,886.0000	2,056.0000	9.014	0	0	0
01/11/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	16,226.0000	15,505.0000	(4.443)	0	0	0
01/11/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	19,209.0000	18,435.0000	(4.029)	0	0	0
01/11/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	4,907.0000	5,259.0000	7.173	0	0	0
01/11/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	2,663.0000	2,887.0000	8.412	0	0	0
01/11/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	11,004.0000	10,412.0000	(5.380)	0	0	0
01/11/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	6,420.0000	6,843.0000	6.589	0	0	0
01/11/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	3,981.0000	3,674.0000	(7.712)	0	0	0
01/11/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	8,811.0000	8,291.0000	(5.902)	0	0	0
01/11/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	5,306.0000	4,931.0000	(7.067)	0	0	0

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01/11/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	8,208.0000	8,705.0000	6.055	0	0	0
01/11/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	2,083.0000	1,895.0000	(9.025)	0	0	0
01/11/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	6,912.0000	6,465.0000	(6.467)	0	0	0
01/11/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	10,271.0000	10,840.0000	5.540	0	0	0
01/11/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	17,951.0000	18,707.0000	4.211	0	0	0
01/11/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	15,167.0000	15,868.0000	4.622	0	0	0
01/11/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	12,598.0000	13,236.0000	5.064	0	0	0
01/11/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	2,916.0000	2,672.0000	(8.368)	0	0	0
01/11/2005	R201	2005/11/03			Bond Future	8.0630	8.0070	(0.695)	0.0000	0.0000	0
01/11/2005	R201	2005/11/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R201	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R201	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R201	2005/11/03	9.25	Call	Option on Bond Future	74,135.0000	77,812.0000	4.960	0	0	0
01/11/2005	R201	2005/11/03	7.25	Put	Option on Bond Future	55,069.0000	51,392.0000	(6.677)	0	0	0
01/11/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	1,463.0000	2,314.0000	58.168	0	0	0
01/11/2005	R201	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R201	2005/11/03	7.00	Put	Option on Bond Future	72,753.0000	69,076.0000	(5.054)	0	0	0
01/11/2005	R201	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R201	2005/11/03	6.75	Put	Option on Bond Future	90,805.0000	87,128.0000	(4.049)	0	0	0
01/11/2005	R201	2005/11/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	5,601.0000	2,775.0000	(50.455)	0	0	0
01/11/2005	R201	2005/11/03	7.50	Put	Option on Bond Future	37,743.0000	34,066.0000	(9.742)	0	0	0
01/11/2005	R201	2005/11/03	7.75	Put	Option on Bond Future	20,776.0000	17,097.0000	(17.708)	0	0	0
01/11/2005	R201	2005/11/03	9.00	Call	Option on Bond Future	59,108.0000	62,784.0000	6.219	0	0	0
01/11/2005	R201	2005/11/03	8.25	Put	Option on Bond Future	239.0000	19.0000	(92.050)	0	0	0
01/11/2005	R201	2005/11/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R201	2005/11/03	8.25	Call	Option on Bond Future	12,397.0000	15,854.0000	27.886	0	0	0
01/11/2005	R201	2005/11/03	8.75	Call	Option on Bond Future	43,773.0000	47,450.0000	8.400	0	0	0
01/11/2005	R201	2005/11/03	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
01/11/2005	R201	2005/11/03	8.50	Call	Option on Bond Future	28,127.0000	31,803.0000	13.069	0	0	0
01/11/2005	R201	2005/11/03	7.75	Call	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
01/11/2005	R201	2006/02/02			Bond Future	8.0960	8.0380	(0.716)	0.0000	0.0000	0
01/11/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	43,241.0000	40,185.0000	(7.067)	0	0	0
01/11/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	34,996.0000	37,582.0000	7.389	0	0	0

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01/11/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	9,523.0000	8,384.0000	(11.961)	0	0	0
01/11/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	47,028.0000	49,949.0000	6.211	0	0	0
01/11/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	6,196.0000	5,392.0000	(12.976)	0	0	0
01/11/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	4,133.0000	4,801.0000	16.163	0	0	0
01/11/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	59,890.0000	63,059.0000	5.291	0	0	0
01/11/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	73,873.0000	70,267.0000	(4.881)	0	0	0
01/11/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	40.0000	52.0000	30.000	0	0	0
01/11/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	109,112.0000	105,399.0000	(3.403)	0	0	0
01/11/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	151.0000	193.0000	27.815	0	0	0
01/11/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	15,238.0000	16,895.0000	10.874	0	0	0
01/11/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	91,201.0000	87,517.0000	(4.039)	0	0	0
01/11/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	21,412.0000	19,345.0000	(9.653)	0	0	0
01/11/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	486.0000	605.0000	24.486	0	0	0
01/11/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	1,621.0000	1,943.0000	19.864	0	0	0
01/11/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	3,999.0000	3,444.0000	(13.878)	0	0	0
01/11/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	2,201.0000	1,859.0000	(15.538)	0	0	0
01/11/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	14,432.0000	12,866.0000	(10.851)	0	0	0
01/11/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	24,238.0000	26,398.0000	8.912	0	0	0
01/11/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	72,855.0000	76,238.0000	4.643	0	0	0
01/11/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	31,045.0000	28,454.0000	(8.346)	0	0	0
01/11/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	8,568.0000	9,702.0000	13.235	0	0	0
01/11/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	57,696.0000	54,294.0000	(5.896)	0	0	0
01/11/2005	R201	2006/05/04			Bond Future	8.1180	8.0580	(0.739)	0.0000	0.0000	0
01/11/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	70,241.0000	73,665.0000	4.875	0	0	0
01/11/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	11,915.0000	13,199.0000	10.776	0	0	0
01/11/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	7,461.0000	8,366.0000	12.130	0	0	0
01/11/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	2,323.0000	1,978.0000	(14.851)	0	0	0
01/11/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	25,390.0000	23,330.0000	(8.113)	0	0	0
01/11/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	35,310.0000	32,825.0000	(7.038)	0	0	0
01/11/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	17,961.0000	19,670.0000	9.515	0	0	0
01/11/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	35,013.0000	37,575.0000	7.317	0	0	0
01/11/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	17,452.0000	15,831.0000	(9.288)	0	0	0
01/11/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	47,137.0000	44,273.0000	(6.076)	0	0	0
01/11/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	45,752.0000	48,674.0000	6.387	0	0	0
01/11/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	25,682.0000	27,829.0000	8.360	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
01/11/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	4,178.0000	3,621.0000	(13.332)	0	0	0
01/11/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	57,604.0000	60,815.0000	5.574	0	0	0
01/11/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	7,101.0000	6,255.0000	(11.914)	0	0	0
01/11/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	11,425.0000	10,218.0000	(10.565)	0	0	0
01/11/2005	R201	2006/08/03			Bond Future	8.1340	8.0730	(0.750)	0.0000	0.0000	0
01/11/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	39,755.0000	37,387.0000	(5.956)	0	0	0
01/11/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	15,875.0000	17,254.0000	8.687	0	0	0
01/11/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	38,101.0000	40,521.0000	6.352	0	0	0
01/11/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	15,979.0000	14,652.0000	(8.305)	0	0	0
01/11/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	11,059.0000	10,043.0000	(9.187)	0	0	0
01/11/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	50,849.0000	48,159.0000	(5.290)	0	0	0
01/11/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	4,766.0000	4,238.0000	(11.078)	0	0	0
01/11/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	70,353.0000	73,573.0000	4.577	0	0	0
01/11/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	58,763.0000	61,763.0000	5.105	0	0	0
01/11/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	47,943.0000	50,675.0000	5.698	0	0	0
01/11/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	7,392.0000	6,645.0000	(10.106)	0	0	0
01/11/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	11,042.0000	12,099.0000	9.573	0	0	0
01/11/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	21,986.0000	23,712.0000	7.850	0	0	0
01/11/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	30,240.0000	28,219.0000	(6.683)	0	0	0
01/11/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	22,331.0000	20,664.0000	(7.465)	0	0	0
01/11/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	29,409.0000	31,489.0000	7.073	0	0	0
01/11/2005	R203	2005/11/03			Bond Future	8.0620	8.0120	(0.620)	0.0000	0.0000	0
01/11/2005	R203	2005/11/03	8.25	Call	Option on Bond Future	14,298.0000	18,006.0000	25.934	0	0	0
01/11/2005	R203	2005/11/03	8.25	Put	Option on Bond Future	114.0000	5.0000	(95.614)	0	0	0
01/11/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	6,096.0000	3,088.0000	(49.344)	0	0	0
01/11/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	1,359.0000	2,169.0000	59.603	0	0	0
01/11/2005	R203	2005/11/03	9.00	Call	Option on Bond Future	68,174.0000	71,992.0000	5.600	0	0	0
01/11/2005	R203	2005/11/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R203	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R203	2005/11/03	8.75	Call	Option on Bond Future	50,626.0000	54,444.0000	7.542	0	0	0
01/11/2005	R203	2005/11/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R203	2005/11/03	7.25	Put	Option on Bond Future	64,458.0000	60,641.0000	(5.922)	0	0	0
01/11/2005	R203	2005/11/03	7.75	Put	Option on Bond Future	24,144.0000	20,325.0000	(15.818)	0	0	0
01/11/2005	R203	2005/11/03	7.00	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
01/11/2005	R203	2005/11/03	7.00	Put	Option on Bond Future	85,400.0000	81,583.0000	(4.470)	0	0	0
01/11/2005	R203	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R203	2005/11/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2005	R203	2005/11/03	8.50	Call	Option on Bond Future	32,633.0000	36,451.0000	11.700	0	0	0
01/11/2005	R203	2005/11/03	7.75	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
01/11/2005	R203	2005/11/03	7.50	Put	Option on Bond Future	44,044.0000	40,226.0000	(8.669)	0	0	0
01/11/2005	R203	2006/02/02			Bond Future	8.0920	8.0400	(0.643)	0.0000	0.0000	0
01/11/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	24,331.0000	26,696.0000	9.720	0	0	0
01/11/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	12,583.0000	11,041.0000	(12.255)	0	0	0
01/11/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	21,680.0000	19,493.0000	(10.088)	0	0	0
01/11/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	14,754.0000	16,474.0000	11.658	0	0	0
01/11/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	594.0000	720.0000	21.212	0	0	0
01/11/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	87,046.0000	83,264.0000	(4.345)	0	0	0
01/11/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	1,631.0000	1,935.0000	18.639	0	0	0
01/11/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	67,449.0000	63,846.0000	(5.342)	0	0	0
01/11/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	3,872.0000	4,496.0000	16.116	0	0	0
01/11/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	49,567.0000	46,285.0000	(6.621)	0	0	0
01/11/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	50,836.0000	54,208.0000	6.633	0	0	0
01/11/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	6,598.0000	5,631.0000	(14.656)	0	0	0
01/11/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	36,562.0000	39,502.0000	8.041	0	0	0
01/11/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	34,102.0000	31,304.0000	(8.205)	0	0	0
01/11/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	8,033.0000	9,142.0000	13.806	0	0	0
01/11/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	3,099.0000	2,564.0000	(17.264)	0	0	0
01/11/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	66,373.0000	70,021.0000	5.496	0	0	0
01/11/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	1,295.0000	1,036.0000	(20.000)	0	0	0
01/11/2005	R203	2006/05/04			Bond Future	8.1090	8.0560	(0.654)	0.0000	0.0000	0
01/11/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	30,611.0000	32,857.0000	7.337	0	0	0
01/11/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	20,274.0000	18,597.0000	(8.272)	0	0	0
01/11/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	29,582.0000	27,450.0000	(7.207)	0	0	0
01/11/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	21,493.0000	23,283.0000	8.328	0	0	0
01/11/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	8,220.0000	7,345.0000	(10.645)	0	0	0
01/11/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	54,094.0000	57,141.0000	5.633	0	0	0
01/11/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	13,243.0000	11,996.0000	(9.416)	0	0	0
01/11/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	41,564.0000	44,239.0000	6.436	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
01/11/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	4,837.0000	4,260.0000	(11.929)	0	0	0
01/11/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	41,281.0000	38,705.0000	(6.240)	0	0	0
01/11/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	2,921.0000	3,302.0000	13.043	0	0	0
01/11/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	14,310.0000	15,656.0000	9.406	0	0	0
01/11/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	55,310.0000	52,337.0000	(5.375)	0	0	0
01/11/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	67,843.0000	71,188.0000	4.931	0	0	0
01/11/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	8,988.0000	9,938.0000	10.570	0	0	0
01/11/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	5,300.0000	5,925.0000	11.792	0	0	0
01/11/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	89,400.0000	85,859.0000	(3.961)	0	0	0
01/11/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	71,453.0000	68,156.0000	(4.614)	0	0	0
01/11/2005	R203	2006/08/03			Bond Future	8.1200	8.0650	(0.677)	0.0000	0.0000	0
01/11/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	35,465.0000	37,711.0000	6.333	0	0	0
01/11/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	26,068.0000	24,304.0000	(6.767)	0	0	0
01/11/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	35,392.0000	33,250.0000	(6.052)	0	0	0
01/11/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	26,614.0000	28,483.0000	7.023	0	0	0
01/11/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	91,782.0000	88,362.0000	(3.726)	0	0	0
01/11/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	5,770.0000	6,361.0000	10.243	0	0	0
01/11/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	9,003.0000	9,847.0000	9.375	0	0	0
01/11/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	75,001.0000	71,834.0000	(4.223)	0	0	0
01/11/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	13,448.0000	14,597.0000	8.544	0	0	0
01/11/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	59,911.0000	57,049.0000	(4.777)	0	0	0
01/11/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	12,877.0000	11,804.0000	(8.333)	0	0	0
01/11/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	57,345.0000	60,282.0000	5.122	0	0	0
01/11/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	18,619.0000	17,217.0000	(7.530)	0	0	0
01/11/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	46,676.0000	44,161.0000	(5.388)	0	0	0
01/11/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	19,282.0000	20,778.0000	7.759	0	0	0
01/11/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	45,760.0000	48,369.0000	5.701	0	0	0
01/11/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	69,999.0000	73,219.0000	4.600	0	0	0
01/11/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	8,613.0000	7,822.0000	(9.184)	0	0	0
01/11/2005	R204	2005/11/03			Bond Future	8.0420	7.9970	(0.560)	0.0000	0.0000	0
01/11/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	16,526.0000	20,058.0000	21.372	0	0	0
01/11/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	80.0000	3.0000	(96.250)	0	0	0
01/11/2005	R204	2006/02/02			Bond Future	8.0670	8.0210	(0.570)	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
01/11/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	21,893.0000	19,901.0000	(9.099)	0	0	0
01/11/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	16,588.0000	18,234.0000	9.923	0	0	0
01/11/2005	R204	2006/05/04			Bond Future	8.0830	8.0350	(0.594)	0.0000	0.0000	0
01/11/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	23,821.0000	25,569.0000	7.338	0	0	0
01/11/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	30,313.0000	28,313.0000	(6.598)	0	0	0
01/11/2005	R204	2006/08/03			Bond Future	8.0940	8.0460	(0.593)	0.0000	0.0000	0
01/11/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	36,592.0000	34,646.0000	(5.318)	0	0	0
01/11/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	29,329.0000	31,083.0000	5.980	0	0	0
01/11/2005	R207	2005/11/03			Bond Future	8.0160	7.9740	(0.524)	0.0000	0.0000	0
01/11/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	4,096.0000	1,873.0000	(54.272)	0	0	0
01/11/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	2,813.0000	3,963.0000	40.882	0	0	0
01/11/2005	R207	2006/02/02			Bond Future	8.0380	7.9950	(0.535)	0.0000	0.0000	0
01/11/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	17,863.0000	19,465.0000	8.968	0	0	0
01/11/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	20,879.0000	19,068.0000	(8.674)	0	0	0
01/11/2005	R207	2006/05/04			Bond Future	8.0540	8.0090	(0.559)	0.0000	0.0000	0
01/11/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	29,431.0000	27,590.0000	(6.255)	0	0	0
01/11/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	25,189.0000	26,881.0000	6.717	0	0	0
01/11/2005	R207	2006/08/03			Bond Future	8.0640	8.0190	(0.558)	0.0000	0.0000	0
01/11/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	35,827.0000	34,027.0000	(5.024)	0	0	0
01/11/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	30,851.0000	32,546.0000	5.494	0	0	0
Grand Total:											2,817