



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 02/11/2005

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
02/11/2005	GOVI 2005/11/03			jGovi	226.3350	226.6230	0.127	0.0000	0.0000	463
02/11/2005	GOVI 2005/11/03	228.00	Call	jGovi	129.0000	41.0000	(68.217)	0	0	0
02/11/2005	GOVI 2005/11/03	228.00	Put	jGovi	16,779.0000	13,811.0000	(17.689)	0	0	0
02/11/2005	GOVI 2006/02/02			jGovi	230.3590	230.6490	0.126	0.0000	0.0000	463
02/11/2005	GOVI 2006/02/02	230.00	Call	jGovi	40,653.0000	41,978.0000	3.259	0	0	0
02/11/2005	GOVI 2006/02/02	230.00	Put	jGovi	37,063.0000	35,488.0000	(4.250)	0	0	0
02/11/2005	GOVI 2006/05/04			jGovi	234.6620	234.9420	0.119	0.0000	0.0000	195
02/11/2005	GOVI 2006/05/04	230.00	Call	jGovi	62,427.0000	64,360.0000	3.096	0	0	0
02/11/2005	GOVI 2006/05/04	230.00	Put	jGovi	15,807.0000	14,940.0000	(5.485)	0	0	0
02/11/2005	GOVI 2006/08/03			jGovi	239.1250	239.3720	0.103	0.0000	0.0000	0
02/11/2005	GOVI 2006/08/03	230.00	Put	jGovi	10,075.0000	9,597.0000	(4.744)	0	0	0
02/11/2005	GOVI 2006/08/03	230.00	Call	jGovi	101,325.0000	103,317.0000	1.966	0	0	0
02/11/2005	GOVI 2006/11/02			jGovi	243.7320	243.9250	0.079	0.0000	0.0000	0
02/11/2005	GOVI 2006/11/02	230.00	Call	jGovi	143,152.0000	144,855.0000	1.190	0	0	0
02/11/2005	GOVI 2006/11/02	230.00	Put	jGovi	5,832.0000	5,605.0000	(3.892)	0	0	0
02/11/2005	J152 2006/02/28			jSwap	7.1830	7.1820	(0.014)	0.0000	0.0000	0
02/11/2005	J153 2010/08/31			jSwap	7.7870	7.7540	(0.424)	0.0000	0.0000	0
02/11/2005	J157 2015/09/15			jSwap	8.0280	8.0140	(0.174)	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
02/11/2005	J186	2026/12/21			jSwap	7.6780	7.6630	(0.195)	0.0000	0.0000	0
02/11/2005	J194	2008/02/28			jSwap	7.6890	7.6080	(1.053)	0.0000	0.0000	0
02/11/2005	J201	2014/12/22			jSwap	7.9510	7.9360	(0.189)	0.0000	0.0000	0
02/11/2005	J203	2017/09/15			jSwap	7.9890	7.9790	(0.125)	0.0000	0.0000	0
02/11/2005	J204	2018/12/21			jSwap	7.9480	7.9330	(0.189)	0.0000	0.0000	0
02/11/2005	J207	2020/01/15			jSwap	7.9360	7.9180	(0.227)	0.0000	0.0000	0
02/11/2005	JBAR	2005/03/16			jBar	7.1210	7.1210	-	0.0000	0.0000	0
02/11/2005	JFRA	2005/11/03			jFra	7.1310	7.1250	(0.084)	0.0000	0.0000	0
02/11/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	0.0000	0.0000	-	0	0	0
02/11/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	291.0000	307.0000	5.498	0	0	0
02/11/2005	JFRA	2006/02/02			jFra	7.3320	7.2970	(0.477)	0.0000	0.0000	0
02/11/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	376.0000	411.0000	9.309	0	0	0
02/11/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	576.0000	526.0000	(8.681)	0	0	0
02/11/2005	JFRA	2006/05/04			jFra	7.6180	7.5650	(0.696)	0.0000	0.0000	0
02/11/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,840.0000	1,742.0000	(5.326)	0	0	0
02/11/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	328.0000	359.0000	9.451	0	0	0
02/11/2005	JFRA	2006/08/03			jFra	7.7670	7.7130	(0.695)	0.0000	0.0000	0
02/11/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,359.0000	2,261.0000	(4.154)	0	0	0
02/11/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	483.0000	517.0000	7.039	0	0	0
02/11/2005	JFRA	2006/11/02			jFra	7.8600	7.8020	(0.738)	0.0000	0.0000	0
02/11/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	634.0000	673.0000	6.151	0	0	0
02/11/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,736.0000	2,634.0000	(3.728)	0	0	0

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02/11/2005	JFRA	2007/02/01			jFra	7.9520	7.8980	(0.679)	0.0000	0.0000	500
02/11/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,236.0000	2,155.0000	(3.623)	0	0	0
02/11/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,131.0000	1,182.0000	4.509	0	0	0
02/11/2005	JFRA	2007/05/03			jFra	8.0200	7.9830	(0.461)	0.0000	0.0000	0
02/11/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,514.0000	2,457.0000	(2.267)	0	0	0
02/11/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,243.0000	1,277.0000	2.735	0	0	0
02/11/2005	JFRA	2007/08/02			jFra	8.0980	7.9870	(1.371)	0.0000	0.0000	0
02/11/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,307.0000	1,413.0000	8.110	0	0	0
02/11/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,769.0000	2,603.0000	(5.995)	0	0	0
02/11/2005	JFRA	2007/11/01			jFra	8.1280	8.1140	(0.172)	0.0000	0.0000	0
02/11/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,461.0000	1,473.0000	0.821	0	0	0
02/11/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,111.0000	3,087.0000	(0.771)	0	0	0
02/11/2005	JN02	2005/11/03			jNote	7.7090	7.6590	(0.649)	0.0000	0.0000	0
02/11/2005	JN02	2005/11/03	7.50	Put	Option on jNote	6.0000	3.0000	(50.000)	0	0	0
02/11/2005	JN02	2005/11/03	7.50	Call	Option on jNote	3,836.0000	2,914.0000	(24.035)	0	0	0
02/11/2005	JN02	2006/02/02			jNote	7.8390	7.7870	(0.663)	0.0000	0.0000	0
02/11/2005	JN02	2006/02/02	7.25	Put	Option on jNote	1,324.0000	1,498.0000	13.142	0	0	0
02/11/2005	JN02	2006/02/02	7.25	Call	Option on jNote	12,203.0000	11,431.0000	(6.326)	0	0	0
02/11/2005	JN05	2005/11/03			jNote	7.9920	7.9510	(0.513)	0.0000	0.0000	0
02/11/2005	JN05	2005/11/03	8.00	Put	Option on jNote	1,652.0000	2,350.0000	42.252	0	0	0
02/11/2005	JN05	2005/11/03	8.00	Call	Option on jNote	1,322.0000	335.0000	(74.660)	0	0	0
02/11/2005	JN05	2006/02/02			jNote	8.0560	8.0150	(0.509)	0.0000	0.0000	0
02/11/2005	JN05	2006/02/02	7.75	Put	Option on jNote	5,282.0000	5,783.0000	9.485	0	0	0
02/11/2005	JN05	2006/02/02	7.75	Call	Option on jNote	17,815.0000	16,649.0000	(6.545)	0	0	0
02/11/2005	JN10	2005/11/03			jNote	8.0890	8.0560	(0.408)	0.0000	0.0000	0
02/11/2005	JN10	2005/11/03	8.00	Call	Option on jNote	6,520.0000	4,219.0000	(35.291)	0	0	0
02/11/2005	JN10	2005/11/03	8.00	Put	Option on jNote	437.0000	385.0000	(11.899)	0	0	0

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02/11/2005	JN10	2006/02/02			jNote	8.1210	8.0900	(0.382)	0.0000	0.0000	0
02/11/2005	JN10	2006/02/02	8.00	Call	Option on jNote	20,594.0000	19,325.0000	(6.162)	0	0	0
02/11/2005	JN10	2006/02/02	8.00	Put	Option on jNote	12,344.0000	13,178.0000	6.756	0	0	0
02/11/2005	JROD	2005/11/30			jRod	6.7180	6.7140	(0.060)	0.0000	0.0000	0
02/11/2005	JROD	2005/12/30			jRod	6.8580	6.8530	(0.073)	0.0000	0.0000	0
02/11/2005	JROD	2006/01/31			jRod	7.0410	7.0350	(0.085)	0.0000	0.0000	0
02/11/2005	JROD	2006/02/28			jRod	6.9740	6.9710	(0.043)	0.0000	0.0000	0
02/11/2005	JROD	2006/03/31			jRod	7.0720	7.0680	(0.057)	0.0000	0.0000	0
02/11/2005	JROD	2006/04/28			jRod	7.1760	7.1720	(0.056)	0.0000	0.0000	0
02/11/2005	JROD	2006/05/31			jRod	7.1120	7.1090	(0.042)	0.0000	0.0000	0
02/11/2005	JROD	2006/06/30			jRod	7.2100	7.2060	(0.055)	0.0000	0.0000	0
02/11/2005	JROD	2006/07/31			jRod	7.3250	7.3210	(0.055)	0.0000	0.0000	0
02/11/2005	JROD	2006/08/31			jRod	7.2690	7.2650	(0.055)	0.0000	0.0000	0
02/11/2005	R152	2005/11/03			Bond Future	7.2300	7.2220	(0.111)	0.0000	0.0000	0
02/11/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,496.0000	1,472.0000	(1.604)	0	0	0
02/11/2005	R153	2005/11/03			Bond Future	7.8180	7.7810	(0.473)	7.7700	7.7900	141
02/11/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	29,821.0000	31,467.0000	5.520	0	0	0
02/11/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	5
02/11/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	51,089.0000	52,734.0000	3.220	0	0	0
02/11/2005	R153	2005/11/03	7.25	Put	Option on Bond Future	25,575.0000	23,930.0000	(6.432)	0	0	0
02/11/2005	R153	2005/11/03	7.50	Put	Option on Bond Future	14,235.0000	12,589.0000	(11.563)	0	0	0
02/11/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	8,117.0000	9,698.0000	19.478	0	0	0

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02/11/2005	R153	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	65.0000	1.0000	(98.462)	0	0	0
02/11/2005	R153	2005/11/03	8.25	Call	Option on Bond Future	19,000.0000	20,645.0000	8.658	0	0	0
02/11/2005	R153	2005/11/03	7.00	Put	Option on Bond Future	37,050.0000	35,405.0000	(4.440)	0	0	0
02/11/2005	R153	2005/11/03	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	5
02/11/2005	R153	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R153	2005/11/03	8.75	Call	Option on Bond Future	40,517.0000	42,162.0000	4.060	0	0	0
02/11/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R153	2005/11/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R153	2005/11/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R153	2005/11/03	9.25	Call	Option on Bond Future	61,538.0000	63,183.0000	2.673	0	0	0
02/11/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	3,631.0000	2,022.0000	(44.313)	0	0	0
02/11/2005	R153	2005/11/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	605.0000	641.0000	5.950	0	0	0
02/11/2005	R153	2006/02/02			Bond Future	7.8650	7.8250	(0.509)	0.0000	0.0000	263
02/11/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	9,808.0000	9,046.0000	(7.769)	0	0	0
02/11/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	14,451.0000	13,461.0000	(6.851)	0	0	1
02/11/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	9,589.0000	10,287.0000	7.279	0	0	0
02/11/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	20,806.0000	19,583.0000	(5.878)	0	0	0
02/11/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	15,484.0000	16,411.0000	5.987	0	0	0
02/11/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	30,675.0000	31,960.0000	4.189	0	0	0
02/11/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	4,272.0000	3,869.0000	(9.434)	0	0	0
02/11/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	39,372.0000	40,777.0000	3.569	0	0	0
02/11/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	930.0000	1,051.0000	13.011	0	0	0
02/11/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	2,779.0000	2,496.0000	(10.184)	0	0	0
02/11/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	38,129.0000	36,561.0000	(4.112)	0	0	0
02/11/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	48,473.0000	49,966.0000	3.080	0	0	0
02/11/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	6,518.0000	5,956.0000	(8.622)	0	0	0
02/11/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	22,616.0000	23,742.0000	4.979	0	0	0
02/11/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	1,803.0000	1,607.0000	(10.871)	0	0	0
02/11/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	262.0000	304.0000	16.031	0	0	0
02/11/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	5,286.0000	5,751.0000	8.797	0	0	0
02/11/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	48,485.0000	46,838.0000	(3.397)	0	0	0
02/11/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	28,770.0000	27,346.0000	(4.950)	0	0	0
02/11/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	2,472.0000	2,736.0000	10.680	0	0	0

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02/11/2005	R153	2006/05/04			Bond Future	7.8840	7.8430	(0.520)	0.0000	0.0000	0
02/11/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	17,239.0000	18,127.0000	5.151	0	0	0
02/11/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	12,607.0000	11,852.0000	(5.989)	0	0	0
02/11/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	23,142.0000	24,200.0000	4.572	0	0	0
02/11/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	8,605.0000	8,020.0000	(6.798)	0	0	20
02/11/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	5,616.0000	5,186.0000	(7.657)	0	0	0
02/11/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	29,952.0000	31,166.0000	4.053	0	0	0
02/11/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	37,528.0000	38,871.0000	3.579	0	0	0
02/11/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	45,696.0000	47,141.0000	3.162	0	0	0
02/11/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	3,495.0000	3,196.0000	(8.555)	0	0	0
02/11/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	54,282.0000	55,802.0000	2.800	0	0	0
02/11/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	17,714.0000	16,782.0000	(5.261)	0	0	0
02/11/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	23,944.0000	22,843.0000	(4.598)	0	0	0
02/11/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	39,487.0000	38,112.0000	(3.482)	0	0	0
02/11/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	12,334.0000	13,046.0000	5.773	0	0	0
02/11/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	5,512.0000	5,904.0000	7.112	0	0	0
02/11/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	8,444.0000	8,987.0000	6.431	0	0	0
02/11/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	31,240.0000	29,990.0000	(4.001)	0	0	0
02/11/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	1,165.0000	1,042.0000	(10.558)	0	0	0
02/11/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	3,419.0000	3,687.0000	7.839	0	0	0
02/11/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	48,530.0000	47,059.0000	(3.031)	0	0	0
02/11/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	2,071.0000	1,873.0000	(9.561)	0	0	0
02/11/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	2,010.0000	2,181.0000	8.507	0	0	0
02/11/2005	R153	2006/08/03			Bond Future	7.8920	7.8540	(0.482)	0.0000	0.0000	0
02/11/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	15,340.0000	14,662.0000	(4.420)	0	0	0
02/11/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	19,420.0000	20,182.0000	3.924	0	0	0
02/11/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	5,678.0000	5,341.0000	(5.935)	0	0	0
02/11/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	5,476.0000	5,780.0000	5.551	0	0	0
02/11/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	39,873.0000	38,737.0000	(2.849)	0	0	0
02/11/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	8,145.0000	7,705.0000	(5.402)	0	0	0
02/11/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	30,881.0000	31,881.0000	3.238	0	0	0
02/11/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	37,601.0000	38,704.0000	2.933	0	0	0
02/11/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	3,837.0000	3,588.0000	(6.489)	0	0	0
02/11/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	44,854.0000	46,044.0000	2.653	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
02/11/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	11,339.0000	10,784.0000	(4.895)	0	0	0
02/11/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	24,794.0000	25,680.0000	3.573	0	0	0
02/11/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	20,199.0000	19,396.0000	(3.975)	0	0	0
02/11/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	7,878.0000	8,281.0000	5.116	0	0	0
02/11/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	32,507.0000	31,470.0000	(3.190)	0	0	0
02/11/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	10,968.0000	11,484.0000	4.705	0	0	0
02/11/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	25,930.0000	25,005.0000	(3.567)	0	0	0
02/11/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	14,807.0000	15,444.0000	4.302	0	0	0
02/11/2005	R157	2005/11/03			Bond Future	8.0270	8.0110	(0.199)	0.0000	0.0000	6
02/11/2005	R157	2005/11/03	8.25	Call	Option on Bond Future	18,457.0000	19,743.0000	6.968	0	0	0
02/11/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	2,277.0000	1,891.0000	(16.952)	0	0	0
02/11/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	4,529.0000	2,809.0000	(37.977)	0	0	0
02/11/2005	R157	2005/11/03	8.25	Put	Option on Bond Future	49.0000	1.0000	(97.959)	0	0	0
02/11/2005	R157	2005/11/03	6.75	Put	Option on Bond Future	112,269.0000	110,935.0000	(1.188)	0	0	0
02/11/2005	R157	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R157	2005/11/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R157	2005/11/03	7.50	Put	Option on Bond Future	44,883.0000	43,549.0000	(2.972)	0	0	0
02/11/2005	R157	2005/11/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R157	2005/11/03	7.25	Put	Option on Bond Future	66,875.0000	65,542.0000	(1.993)	0	0	0
02/11/2005	R157	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R157	2005/11/03	7.00	Put	Option on Bond Future	89,334.0000	88,000.0000	(1.493)	0	0	0
02/11/2005	R157	2005/11/03	7.75	Call	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
02/11/2005	R157	2005/11/03	7.75	Put	Option on Bond Future	23,349.0000	22,012.0000	(5.726)	0	0	0
02/11/2005	R157	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R157	2005/11/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R157	2005/11/03	8.50	Call	Option on Bond Future	38,644.0000	39,978.0000	3.452	0	0	0
02/11/2005	R157	2005/11/03	9.25	Call	Option on Bond Future	96,908.0000	98,242.0000	1.377	0	0	0
02/11/2005	R157	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R157	2005/11/03	8.75	Call	Option on Bond Future	58,466.0000	59,800.0000	2.282	0	0	0
02/11/2005	R157	2005/11/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R157	2005/11/03	9.00	Call	Option on Bond Future	77,885.0000	79,219.0000	1.713	0	0	0
02/11/2005	R157	2006/02/02			Bond Future	8.0630	8.0460	(0.211)	0.0000	0.0000	140
02/11/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	37,649.0000	36,619.0000	(2.736)	0	0	0
02/11/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	17,441.0000	16,777.0000	(3.807)	0	0	250

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
02/11/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	32,533.0000	33,252.0000	2.210	0	0	250
02/11/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	11,870.0000	12,223.0000	2.974	0	0	0
02/11/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	70,771.0000	69,479.0000	(1.826)	0	0	0
02/11/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	2,416.0000	2,508.0000	3.808	0	0	0
02/11/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	112,972.0000	111,600.0000	(1.214)	0	0	0
02/11/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	787.0000	820.0000	4.193	0	0	0
02/11/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	5,849.0000	6,048.0000	3.402	0	0	0
02/11/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	91,094.0000	89,743.0000	(1.483)	0	0	0
02/11/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	52,699.0000	51,514.0000	(2.249)	0	0	0
02/11/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	7,532.0000	7,165.0000	(4.873)	0	0	0
02/11/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	11,517.0000	11,016.0000	(4.350)	0	0	0
02/11/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	257.0000	268.0000	4.280	0	0	0
02/11/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	2,702.0000	2,534.0000	(6.218)	0	0	0
02/11/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	46,430.0000	47,312.0000	1.900	0	0	0
02/11/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	94,730.0000	95,944.0000	1.282	0	0	0
02/11/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	78,257.0000	79,376.0000	1.430	0	0	0
02/11/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	61,868.0000	62,884.0000	1.642	0	0	0
02/11/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	4,886.0000	4,622.0000	(5.403)	0	0	0
02/11/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	20,744.0000	21,280.0000	2.584	0	0	0
02/11/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	25,880.0000	25,033.0000	(3.273)	0	0	0
02/11/2005	R157	2006/05/04			Bond Future	8.0840	8.0670	(0.210)	0.0000	0.0000	0
02/11/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	53,395.0000	54,200.0000	1.508	0	0	0
02/11/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	20,884.0000	20,337.0000	(2.619)	0	0	0
02/11/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	27,462.0000	26,800.0000	(2.411)	0	0	0
02/11/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	82,227.0000	83,217.0000	1.204	0	0	0
02/11/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	46,510.0000	45,591.0000	(1.976)	0	0	0
02/11/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	40,564.0000	41,254.0000	1.701	0	0	0
02/11/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	12,034.0000	11,672.0000	(3.008)	0	0	0
02/11/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	19,616.0000	20,049.0000	2.207	0	0	0
02/11/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	12,083.0000	12,389.0000	2.532	0	0	0
02/11/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	93,771.0000	92,537.0000	(1.316)	0	0	0
02/11/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	6,645.0000	6,838.0000	2.904	0	0	0
02/11/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	75,167.0000	74,009.0000	(1.541)	0	0	0
02/11/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	59,582.0000	58,536.0000	(1.756)	0	0	0
02/11/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	97,623.0000	98,684.0000	1.087	0	0	0



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02/11/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	9,140.0000	8,849.0000	(3.184)	0	0	0
02/11/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	15,838.0000	15,391.0000	(2.822)	0	0	115
02/11/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	67,376.0000	68,281.0000	1.343	0	0	0
02/11/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	3,799.0000	3,916.0000	3.080	0	0	0
02/11/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	29,213.0000	29,776.0000	1.927	0	0	0
02/11/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	35,909.0000	35,121.0000	(2.194)	0	0	0
02/11/2005	R157	2006/08/03			Bond Future	8.0970	8.0830	(0.173)	0.0000	0.0000	0
02/11/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	38,694.0000	39,257.0000	1.455	0	0	0
02/11/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	26,888.0000	26,364.0000	(1.949)	0	0	0
02/11/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	36,594.0000	35,966.0000	(1.716)	0	0	0
02/11/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	29,036.0000	29,496.0000	1.584	0	0	0
02/11/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	6,311.0000	6,443.0000	2.092	0	0	0
02/11/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	19,143.0000	18,721.0000	(2.204)	0	0	0
02/11/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	62,606.0000	63,365.0000	1.212	0	0	0
02/11/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	13,185.0000	12,857.0000	(2.488)	0	0	0
02/11/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	49,939.0000	50,604.0000	1.332	0	0	0
02/11/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	48,344.0000	47,617.0000	(1.504)	0	0	0
02/11/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	21,040.0000	21,400.0000	1.711	0	0	0
02/11/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	62,120.0000	61,304.0000	(1.314)	0	0	0
02/11/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	95,231.0000	94,276.0000	(1.003)	0	0	0
02/11/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	9,836.0000	10,029.0000	1.962	0	0	0
02/11/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	14,680.0000	14,951.0000	1.846	0	0	0
02/11/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	77,812.0000	76,918.0000	(1.149)	0	0	0
02/11/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	5,633.0000	5,458.0000	(3.107)	0	0	0
02/11/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	91,240.0000	92,152.0000	1.000	0	0	0
02/11/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	8,773.0000	8,529.0000	(2.781)	0	0	0
02/11/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	76,461.0000	77,304.0000	1.103	0	0	0
02/11/2005	R186	2005/11/03			Bond Future	7.7360	7.7200	(0.207)	0.0000	0.0000	0
02/11/2005	R186	2005/11/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R186	2005/11/03	9.00	Call	Option on Bond Future	144,692.0000	146,703.0000	1.390	0	0	0
02/11/2005	R186	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R186	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R186	2005/11/03	6.50	Put	Option on Bond Future	170,649.0000	168,638.0000	(1.178)	0	0	0
02/11/2005	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
02/11/2005	R186	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R186	2005/11/03	7.00	Put	Option on Bond Future	97,717.0000	95,706.0000	(2.058)	0	0	0
02/11/2005	R186	2005/11/03	7.50	Call	Option on Bond Future	17.0000	1.0000	(94.118)	0	0	0
02/11/2005	R186	2005/11/03	6.75	Put	Option on Bond Future	133,481.0000	131,470.0000	(1.507)	0	0	0
02/11/2005	R186	2005/11/03	8.25	Call	Option on Bond Future	62,109.0000	64,120.0000	3.238	0	0	0
02/11/2005	R186	2005/11/03	7.50	Put	Option on Bond Future	30,173.0000	28,146.0000	(6.718)	0	0	0
02/11/2005	R186	2005/11/03	8.75	Call	Option on Bond Future	118,163.0000	120,174.0000	1.702	0	0	0
02/11/2005	R186	2005/11/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R186	2005/11/03	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R186	2005/11/03	8.50	Call	Option on Bond Future	90,650.0000	92,661.0000	2.218	0	0	0
02/11/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	63,295.0000	61,284.0000	(3.177)	0	0	0
02/11/2005	R186	2005/11/03	7.75	Put	Option on Bond Future	3,961.0000	1,832.0000	(53.749)	0	0	0
02/11/2005	R186	2005/11/03	7.75	Call	Option on Bond Future	5,716.0000	5,599.0000	(2.047)	0	0	0
02/11/2005	R186	2005/11/03	8.00	Put	Option on Bond Future	17.0000	0.0000	(100.000)	0	0	0
02/11/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R186	2005/11/03	8.00	Call	Option on Bond Future	32,510.0000	34,504.0000	6.133	0	0	0
02/11/2005	R186	2006/02/02			Bond Future	7.7490	7.7330	(0.206)	0.0000	0.0000	0
02/11/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	9,770.0000	10,090.0000	3.275	0	0	0
02/11/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	102,568.0000	100,718.0000	(1.804)	0	0	0
02/11/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	34,426.0000	35,275.0000	2.466	0	0	0
02/11/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,243.0000	1,294.0000	4.103	0	0	0
02/11/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	135,437.0000	133,493.0000	(1.435)	0	0	0
02/11/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	74,275.0000	72,601.0000	(2.254)	0	0	0
02/11/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	3,880.0000	4,024.0000	3.711	0	0	0
02/11/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	34,302.0000	33,156.0000	(3.341)	0	0	0
02/11/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	74,163.0000	75,521.0000	1.831	0	0	0
02/11/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	8,748.0000	8,299.0000	(5.133)	0	0	0
02/11/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	97,256.0000	98,801.0000	1.589	0	0	0
02/11/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	171,352.0000	169,370.0000	(1.157)	0	0	0
02/11/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	2,416.0000	2,248.0000	(6.954)	0	0	0
02/11/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	144,691.0000	146,518.0000	1.263	0	0	0
02/11/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	4,738.0000	4,453.0000	(6.015)	0	0	0
02/11/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	120,615.0000	122,325.0000	1.418	0	0	0
02/11/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	14,041.0000	13,405.0000	(4.530)	0	0	0
02/11/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	270.0000	282.0000	4.444	0	0	0

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02/11/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	22,205.0000	21,333.0000	(3.927)	0	0	0
02/11/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	52,882.0000	54,004.0000	2.122	0	0	0
02/11/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	19,843.0000	20,410.0000	2.857	0	0	0
02/11/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	51,428.0000	50,001.0000	(2.775)	0	0	0
02/11/2005	R186	2006/05/04			Bond Future	7.7540	7.7380	(0.206)	0.0000	0.0000	0
02/11/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	44,082.0000	44,989.0000	2.058	0	0	0
02/11/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	44,577.0000	43,503.0000	(2.409)	0	0	0
02/11/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	79,161.0000	80,495.0000	1.685	0	0	0
02/11/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	20,021.0000	19,375.0000	(3.227)	0	0	0
02/11/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	30,661.0000	31,350.0000	2.247	0	0	0
02/11/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	84,891.0000	83,403.0000	(1.753)	0	0	0
02/11/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	62,659.0000	61,369.0000	(2.059)	0	0	0
02/11/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	20,196.0000	20,689.0000	2.441	0	0	0
02/11/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	12,527.0000	12,856.0000	2.626	0	0	0
02/11/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	3,935.0000	4,051.0000	2.948	0	0	0
02/11/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	111,163.0000	109,511.0000	(1.486)	0	0	0
02/11/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	174,417.0000	172,552.0000	(1.069)	0	0	0
02/11/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	141,154.0000	139,377.0000	(1.259)	0	0	0
02/11/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	7,276.0000	7,479.0000	2.790	0	0	0
02/11/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	99,966.0000	101,480.0000	1.515	0	0	0
02/11/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	122,184.0000	123,845.0000	1.359	0	0	0
02/11/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	12,601.0000	12,135.0000	(3.698)	0	0	0
02/11/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	7,596.0000	7,276.0000	(4.213)	0	0	0
02/11/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	60,362.0000	61,489.0000	1.867	0	0	0
02/11/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	145,236.0000	147,009.0000	1.221	0	0	0
02/11/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	30,494.0000	29,640.0000	(2.801)	0	0	0
02/11/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	4,384.0000	4,176.0000	(4.745)	0	0	0
02/11/2005	R186	2006/08/03			Bond Future	7.7550	7.7410	(0.181)	0.0000	0.0000	0
02/11/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	87,527.0000	88,629.0000	1.259	0	0	0
02/11/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	93,724.0000	92,503.0000	(1.303)	0	0	0
02/11/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	29,343.0000	29,843.0000	1.704	0	0	0
02/11/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	40,551.0000	41,196.0000	1.591	0	0	0
02/11/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	28,874.0000	28,255.0000	(2.144)	0	0	0
02/11/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	106,884.0000	108,121.0000	1.157	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
02/11/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	118,501.0000	117,151.0000	(1.139)	0	0	0
02/11/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	146,684.0000	145,226.0000	(0.994)	0	0	0
02/11/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	40,258.0000	39,491.0000	(1.905)	0	0	0
02/11/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	20,422.0000	20,793.0000	1.817	0	0	0
02/11/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	13,627.0000	13,890.0000	1.930	0	0	0
02/11/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	72,462.0000	71,386.0000	(1.485)	0	0	0
02/11/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	69,816.0000	70,770.0000	1.366	0	0	0
02/11/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	127,504.0000	128,859.0000	1.063	0	0	0
02/11/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	20,166.0000	19,683.0000	(2.395)	0	0	0
02/11/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	54,079.0000	54,878.0000	1.477	0	0	0
02/11/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	54,693.0000	53,771.0000	(1.686)	0	0	0
02/11/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	13,711.0000	13,345.0000	(2.669)	0	0	0
02/11/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	5,844.0000	5,654.0000	(3.251)	0	0	0
02/11/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	170,985.0000	172,516.0000	0.895	0	0	0
02/11/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	148,994.0000	150,447.0000	0.975	0	0	0
02/11/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	9,073.0000	8,805.0000	(2.954)	0	0	0
02/11/2005	R194	2005/11/03			Bond Future	7.7300	7.6410	(1.151)	0.0000	0.0000	0
02/11/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	4,950.0000	3,043.0000	(38.525)	0	0	0
02/11/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	4.0000	8.0000	100.000	0	0	0
02/11/2005	R194	2005/11/03	7.75	Call	Option on Bond Future	1,069.0000	2,375.0000	122.170	0	0	0
02/11/2005	R194	2005/11/03	7.75	Put	Option on Bond Future	640.0000	37.0000	(94.219)	0	0	0
02/11/2005	R194	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R194	2005/11/03	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R194	2005/11/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R194	2005/11/03	9.00	Call	Option on Bond Future	26,778.0000	28,688.0000	7.133	0	0	0
02/11/2005	R194	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R194	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R194	2005/11/03	6.50	Put	Option on Bond Future	26,799.0000	24,889.0000	(7.127)	0	0	0
02/11/2005	R194	2005/11/03	6.25	Put	Option on Bond Future	32,353.0000	30,443.0000	(5.904)	0	0	0
02/11/2005	R194	2005/11/03	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R194	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R194	2005/11/03	7.00	Put	Option on Bond Future	15,800.0000	13,890.0000	(12.089)	0	0	0
02/11/2005	R194	2005/11/03	6.75	Put	Option on Bond Future	21,281.0000	19,371.0000	(8.975)	0	0	0
02/11/2005	R194	2005/11/03	7.25	Put	Option on Bond Future	10,355.0000	8,445.0000	(18.445)	0	0	0
02/11/2005	R194	2005/11/03	7.25	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
02/11/2005	R194	2005/11/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R194	2005/11/03	8.50	Call	Option on Bond Future	16,341.0000	18,251.0000	11.688	0	0	0
02/11/2005	R194	2005/11/03	8.75	Call	Option on Bond Future	21,576.0000	23,487.0000	8.857	0	0	0
02/11/2005	R194	2005/11/03	8.00	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
02/11/2005	R194	2005/11/03	8.00	Call	Option on Bond Future	5,771.0000	7,678.0000	33.045	0	0	0
02/11/2005	R194	2005/11/03	8.25	Call	Option on Bond Future	11,072.0000	12,982.0000	17.251	0	0	0
02/11/2005	R194	2006/02/02			Bond Future	7.8070	7.7070	(1.281)	0.0000	0.0000	0
02/11/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	1,317.0000	1,712.0000	29.992	0	0	0
02/11/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	12,074.0000	10,549.0000	(12.630)	0	0	0
02/11/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	7,920.0000	9,093.0000	14.811	0	0	0
02/11/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	4,226.0000	3,478.0000	(17.700)	0	0	0
02/11/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	107.0000	166.0000	55.140	0	0	0
02/11/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	448.0000	630.0000	40.625	0	0	0
02/11/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	20,645.0000	18,783.0000	(9.019)	0	0	0
02/11/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	14.0000	26.0000	85.714	0	0	0
02/11/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	30,438.0000	28,518.0000	(6.308)	0	0	0
02/11/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	16,081.0000	14,342.0000	(10.814)	0	0	0
02/11/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	25,487.0000	23,577.0000	(7.494)	0	0	0
02/11/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	2,823.0000	3,480.0000	23.273	0	0	0
02/11/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	951.0000	724.0000	(23.870)	0	0	0
02/11/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	11,325.0000	12,700.0000	12.141	0	0	0
02/11/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	495.0000	364.0000	(26.465)	0	0	0
02/11/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	23,058.0000	24,848.0000	7.763	0	0	0
02/11/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
02/11/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	18,839.0000	20,533.0000	8.992	0	0	0
02/11/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	1,707.0000	1,341.0000	(21.441)	0	0	0
02/11/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	8,734.0000	7,470.0000	(14.472)	0	0	0
02/11/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	2,871.0000	2,325.0000	(19.018)	0	0	0
02/11/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	14,892.0000	16,447.0000	10.442	0	0	0
02/11/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	6,139.0000	5,146.0000	(16.175)	0	0	0
02/11/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	5,045.0000	5,973.0000	18.394	0	0	0
02/11/2005	R194	2006/05/04			Bond Future	7.8370	7.7270	(1.404)	0.0000	0.0000	0
02/11/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	5,612.0000	4,822.0000	(14.077)	0	0	0
02/11/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	8,377.0000	9,459.0000	12.916	0	0	0

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02/11/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	1,096.0000	872.0000	(20.438)	0	0	0
02/11/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	20,611.0000	22,258.0000	7.991	0	0	0
02/11/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	17,113.0000	18,655.0000	9.011	0	0	0
02/11/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	19,967.0000	18,378.0000	(7.958)	0	0	0
02/11/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,276.0000	1,558.0000	22.100	0	0	0
02/11/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,016.0000	2,420.0000	20.040	0	0	0
02/11/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	1,751.0000	1,422.0000	(18.789)	0	0	0
02/11/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	27,885.0000	26,132.0000	(6.287)	0	0	0
02/11/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	445.0000	564.0000	26.742	0	0	0
02/11/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	772.0000	959.0000	24.223	0	0	0
02/11/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	16,369.0000	14,902.0000	(8.962)	0	0	0
02/11/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	23,825.0000	22,141.0000	(7.068)	0	0	0
02/11/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	13,091.0000	11,771.0000	(10.083)	0	0	0
02/11/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,052.0000	3,604.0000	18.087	0	0	0
02/11/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	2,685.0000	2,224.0000	(17.169)	0	0	0
02/11/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	3,955.0000	3,339.0000	(15.575)	0	0	0
02/11/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	13,870.0000	15,281.0000	10.173	0	0	0
02/11/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	10,184.0000	9,032.0000	(11.312)	0	0	0
02/11/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	10,942.0000	12,197.0000	11.470	0	0	0
02/11/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	4,436.0000	5,156.0000	16.231	0	0	0
02/11/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	7,685.0000	6,714.0000	(12.635)	0	0	0
02/11/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	6,206.0000	7,105.0000	14.486	0	0	0
02/11/2005	R194	2006/08/03			Bond Future	7.8480	7.7300	(1.504)	0.0000	0.0000	0
02/11/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	12,823.0000	11,659.0000	(9.077)	0	0	0
02/11/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	8,291.0000	7,390.0000	(10.867)	0	0	0
02/11/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	3,946.0000	4,526.0000	14.698	0	0	0
02/11/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	18,435.0000	17,049.0000	(7.518)	0	0	0
02/11/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	2,887.0000	3,348.0000	15.968	0	0	0
02/11/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	5,259.0000	5,968.0000	13.482	0	0	0
02/11/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	6,465.0000	5,700.0000	(11.833)	0	0	0
02/11/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	15,505.0000	14,223.0000	(8.268)	0	0	0
02/11/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	10,412.0000	9,377.0000	(9.940)	0	0	0
02/11/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	13,236.0000	14,468.0000	9.308	0	0	0
02/11/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	4,931.0000	4,297.0000	(12.857)	0	0	0
02/11/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	8,705.0000	9,683.0000	11.235	0	0	0

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02/11/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,895.0000	1,589.0000	(16.148)	0	0	0
02/11/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	18,707.0000	20,144.0000	7.682	0	0	0
02/11/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	10,840.0000	11,950.0000	10.240	0	0	0
02/11/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	6,843.0000	7,686.0000	12.319	0	0	0
02/11/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	2,672.0000	2,271.0000	(15.007)	0	0	0
02/11/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	3,674.0000	3,163.0000	(13.909)	0	0	0
02/11/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	15,868.0000	17,210.0000	8.457	0	0	0
02/11/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,056.0000	2,413.0000	17.364	0	0	0
02/11/2005	R201	2005/11/03			Bond Future	8.0070	7.9900	(0.212)	0.0000	0.0000	0
02/11/2005	R201	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R201	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R201	2005/11/03	7.00	Put	Option on Bond Future	69,076.0000	67,957.0000	(1.620)	0	0	0
02/11/2005	R201	2005/11/03	6.75	Put	Option on Bond Future	87,128.0000	86,009.0000	(1.284)	0	0	0
02/11/2005	R201	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	2,775.0000	1,485.0000	(46.486)	0	0	0
02/11/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	2,314.0000	2,144.0000	(7.347)	0	0	0
02/11/2005	R201	2005/11/03	8.25	Put	Option on Bond Future	19.0000	0.0000	(100.000)	0	0	0
02/11/2005	R201	2005/11/03	8.25	Call	Option on Bond Future	15,854.0000	16,955.0000	6.945	0	0	0
02/11/2005	R201	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R201	2005/11/03	9.00	Call	Option on Bond Future	62,784.0000	63,904.0000	1.784	0	0	0
02/11/2005	R201	2005/11/03	9.25	Call	Option on Bond Future	77,812.0000	78,932.0000	1.439	0	0	0
02/11/2005	R201	2005/11/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R201	2005/11/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R201	2005/11/03	8.75	Call	Option on Bond Future	47,450.0000	48,570.0000	2.360	0	0	0
02/11/2005	R201	2005/11/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R201	2005/11/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R201	2005/11/03	7.50	Put	Option on Bond Future	34,066.0000	32,947.0000	(3.285)	0	0	0
02/11/2005	R201	2005/11/03	7.75	Call	Option on Bond Future	5.0000	0.0000	(100.000)	0	0	0
02/11/2005	R201	2005/11/03	7.75	Put	Option on Bond Future	17,097.0000	15,973.0000	(6.574)	0	0	0
02/11/2005	R201	2005/11/03	8.50	Call	Option on Bond Future	31,803.0000	32,923.0000	3.522	0	0	0
02/11/2005	R201	2005/11/03	7.25	Put	Option on Bond Future	51,392.0000	50,272.0000	(2.179)	0	0	0
02/11/2005	R201	2006/02/02			Bond Future	8.0380	8.0210	(0.211)	0.0000	0.0000	0
02/11/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	16,895.0000	17,336.0000	2.610	0	0	0
02/11/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	19,345.0000	18,691.0000	(3.381)	0	0	0

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02/11/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	12,866.0000	12,359.0000	(3.941)	0	0	0
02/11/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	28,454.0000	27,652.0000	(2.819)	0	0	0
02/11/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	9,702.0000	9,995.0000	3.020	0	0	0
02/11/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	26,398.0000	26,986.0000	2.227	0	0	0
02/11/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	52.0000	55.0000	5.769	0	0	0
02/11/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	105,399.0000	104,306.0000	(1.037)	0	0	0
02/11/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	1,859.0000	1,738.0000	(6.509)	0	0	0
02/11/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	193.0000	201.0000	4.145	0	0	0
02/11/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	605.0000	632.0000	4.463	0	0	0
02/11/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	5,392.0000	5,119.0000	(5.063)	0	0	0
02/11/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	49,949.0000	50,771.0000	1.646	0	0	0
02/11/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	63,059.0000	63,961.0000	1.430	0	0	0
02/11/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	76,238.0000	77,212.0000	1.278	0	0	0
02/11/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	3,444.0000	3,251.0000	(5.604)	0	0	0
02/11/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	87,517.0000	86,431.0000	(1.241)	0	0	0
02/11/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	8,384.0000	8,007.0000	(4.497)	0	0	0
02/11/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	40,185.0000	39,256.0000	(2.312)	0	0	0
02/11/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	70,267.0000	69,199.0000	(1.520)	0	0	0
02/11/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	37,582.0000	38,300.0000	1.910	0	0	0
02/11/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	1,943.0000	2,019.0000	3.911	0	0	0
02/11/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	4,801.0000	4,967.0000	3.458	0	0	0
02/11/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	54,294.0000	53,275.0000	(1.877)	0	0	0
02/11/2005	R201	2006/05/04			Bond Future	8.0580	8.0420	(0.199)	0.0000	0.0000	0
02/11/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	23,330.0000	22,754.0000	(2.469)	0	0	0
02/11/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	19,670.0000	20,102.0000	2.196	0	0	0
02/11/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	27,829.0000	28,380.0000	1.980	0	0	0
02/11/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	15,831.0000	15,373.0000	(2.893)	0	0	0
02/11/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	73,665.0000	74,573.0000	1.233	0	0	0
02/11/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	13,199.0000	13,518.0000	2.417	0	0	0
02/11/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	44,273.0000	43,486.0000	(1.778)	0	0	0
02/11/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	1,978.0000	1,878.0000	(5.056)	0	0	0
02/11/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	32,825.0000	32,136.0000	(2.099)	0	0	0
02/11/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	37,575.0000	38,240.0000	1.770	0	0	0
02/11/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	8,366.0000	8,586.0000	2.630	0	0	0
02/11/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	3,621.0000	3,460.0000	(4.446)	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
02/11/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	60,815.0000	61,662.0000	1.393	0	0	0
02/11/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	6,255.0000	6,012.0000	(3.885)	0	0	0
02/11/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	48,674.0000	49,440.0000	1.574	0	0	0
02/11/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	10,218.0000	9,875.0000	(3.357)	0	0	0
02/11/2005	R201	2006/08/03			Bond Future	8.0730	8.0590	(0.173)	0.0000	0.0000	0
02/11/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	40,521.0000	41,057.0000	1.323	0	0	0
02/11/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	37,387.0000	36,819.0000	(1.519)	0	0	0
02/11/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	17,254.0000	17,548.0000	1.704	0	0	0
02/11/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	14,652.0000	14,325.0000	(2.232)	0	0	0
02/11/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	73,573.0000	74,302.0000	0.991	0	0	0
02/11/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	61,763.0000	62,438.0000	1.093	0	0	0
02/11/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	48,159.0000	47,518.0000	(1.331)	0	0	0
02/11/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	4,238.0000	4,105.0000	(3.138)	0	0	0
02/11/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	6,645.0000	6,458.0000	(2.814)	0	0	0
02/11/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	31,489.0000	31,944.0000	1.445	0	0	0
02/11/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	50,675.0000	51,285.0000	1.204	0	0	0
02/11/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	12,099.0000	12,321.0000	1.835	0	0	0
02/11/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	10,043.0000	9,791.0000	(2.509)	0	0	0
02/11/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	28,219.0000	27,730.0000	(1.733)	0	0	0
02/11/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	20,664.0000	20,257.0000	(1.970)	0	0	0
02/11/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	23,712.0000	24,085.0000	1.573	0	0	0
02/11/2005	R203	2005/11/03			Bond Future	8.0120	8.0000	(0.150)	0.0000	0.0000	0
02/11/2005	R203	2005/11/03	7.75	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
02/11/2005	R203	2005/11/03	7.75	Put	Option on Bond Future	20,325.0000	19,404.0000	(4.531)	0	0	0
02/11/2005	R203	2005/11/03	8.50	Call	Option on Bond Future	36,451.0000	37,370.0000	2.521	0	0	0
02/11/2005	R203	2005/11/03	7.50	Put	Option on Bond Future	40,226.0000	39,307.0000	(2.285)	0	0	0
02/11/2005	R203	2005/11/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R203	2005/11/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R203	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R203	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R203	2005/11/03	7.00	Put	Option on Bond Future	81,583.0000	80,664.0000	(1.126)	0	0	0
02/11/2005	R203	2005/11/03	7.25	Put	Option on Bond Future	60,641.0000	59,722.0000	(1.515)	0	0	0
02/11/2005	R203	2005/11/03	8.75	Call	Option on Bond Future	54,444.0000	55,363.0000	1.688	0	0	0
02/11/2005	R203	2005/11/03	8.75	Put	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
02/11/2005	R203	2005/11/03	9.00	Call	Option on Bond Future	71,992.0000	72,911.0000	1.277	0	0	0
02/11/2005	R203	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/11/2005	R203	2005/11/03	8.25	Put	Option on Bond Future	5.0000	0.0000	(100.000)	0	0	0
02/11/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	2,169.0000	1,841.0000	(15.122)	0	0	0
02/11/2005	R203	2005/11/03	8.25	Call	Option on Bond Future	18,006.0000	18,920.0000	5.076	0	0	0
02/11/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	3,088.0000	1,841.0000	(40.382)	0	0	0
02/11/2005	R203	2006/02/02			Bond Future	8.0400	8.0290	(0.137)	0.0000	0.0000	0
02/11/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	1,036.0000	967.0000	(6.660)	0	0	0
02/11/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	31,304.0000	30,656.0000	(2.070)	0	0	0
02/11/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	2,564.0000	2,424.0000	(5.460)	0	0	0
02/11/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	39,502.0000	40,085.0000	1.476	0	0	0
02/11/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	5,631.0000	5,385.0000	(4.369)	0	0	0
02/11/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	54,208.0000	54,897.0000	1.271	0	0	0
02/11/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	9,142.0000	9,323.0000	1.980	0	0	0
02/11/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	46,285.0000	45,546.0000	(1.597)	0	0	0
02/11/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	4,496.0000	4,587.0000	2.024	0	0	0
02/11/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	63,846.0000	63,054.0000	(1.240)	0	0	0
02/11/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	70,021.0000	70,780.0000	1.084	0	0	0
02/11/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	720.0000	732.0000	1.667	0	0	0
02/11/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	1,935.0000	1,972.0000	1.912	0	0	0
02/11/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	83,264.0000	82,448.0000	(0.980)	0	0	0
02/11/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	11,041.0000	10,661.0000	(3.442)	0	0	0
02/11/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	26,696.0000	27,144.0000	1.678	0	0	0
02/11/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	16,474.0000	16,780.0000	1.857	0	0	0
02/11/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	19,493.0000	18,970.0000	(2.683)	0	0	0
02/11/2005	R203	2006/05/04			Bond Future	8.0560	8.0450	(0.137)	0.0000	0.0000	0
02/11/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	85,859.0000	85,101.0000	(0.883)	0	0	0
02/11/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	44,239.0000	44,761.0000	1.180	0	0	0
02/11/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	4,260.0000	4,118.0000	(3.333)	0	0	0
02/11/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	71,188.0000	71,864.0000	0.950	0	0	0
02/11/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	38,705.0000	38,128.0000	(1.491)	0	0	0
02/11/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	9,938.0000	10,100.0000	1.630	0	0	0
02/11/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	52,337.0000	51,682.0000	(1.252)	0	0	0
02/11/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	11,996.0000	11,700.0000	(2.467)	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
02/11/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	5,925.0000	6,026.0000	1.705	0	0	0
02/11/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	68,156.0000	67,440.0000	(1.051)	0	0	0
02/11/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	15,656.0000	15,896.0000	1.533	0	0	0
02/11/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	57,141.0000	57,747.0000	1.061	0	0	0
02/11/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	7,345.0000	7,134.0000	(2.873)	0	0	0
02/11/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	3,302.0000	3,361.0000	1.787	0	0	0
02/11/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	32,857.0000	33,284.0000	1.300	0	0	0
02/11/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	18,597.0000	18,208.0000	(2.092)	0	0	0
02/11/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	23,283.0000	23,614.0000	1.422	0	0	0
02/11/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	27,450.0000	26,964.0000	(1.770)	0	0	0
02/11/2005	R203	2006/08/03			Bond Future	8.0650	8.0560	(0.112)	0.0000	0.0000	0
02/11/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	71,834.0000	71,284.0000	(0.766)	0	0	0
02/11/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	6,361.0000	6,433.0000	1.132	0	0	0
02/11/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	17,217.0000	16,952.0000	(1.539)	0	0	0
02/11/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	60,282.0000	60,734.0000	0.750	0	0	0
02/11/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	11,804.0000	11,597.0000	(1.754)	0	0	0
02/11/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	48,369.0000	48,762.0000	0.813	0	0	0
02/11/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	44,161.0000	43,710.0000	(1.021)	0	0	0
02/11/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	20,778.0000	20,986.0000	1.001	0	0	0
02/11/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	57,049.0000	56,544.0000	(0.885)	0	0	0
02/11/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	88,362.0000	87,776.0000	(0.663)	0	0	0
02/11/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	9,847.0000	9,955.0000	1.097	0	0	0
02/11/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	14,597.0000	14,750.0000	1.048	0	0	0
02/11/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	73,219.0000	73,723.0000	0.688	0	0	0
02/11/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	7,822.0000	7,667.0000	(1.982)	0	0	0
02/11/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	28,483.0000	28,750.0000	0.937	0	0	0
02/11/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	24,304.0000	23,976.0000	(1.350)	0	0	0
02/11/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	37,711.0000	38,042.0000	0.878	0	0	0
02/11/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	33,250.0000	32,859.0000	(1.176)	0	0	0
02/11/2005	R204	2005/11/03			Bond Future	7.9970	7.9800	(0.213)	0.0000	0.0000	0
02/11/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
02/11/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	20,058.0000	21,422.0000	6.800	0	0	0
02/11/2005	R204	2006/02/02			Bond Future	8.0210	8.0040	(0.212)	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
02/11/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	19,901.0000	19,125.0000	(3.899)	0	0	0
02/11/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	18,234.0000	18,807.0000	3.142	0	0	0
02/11/2005	R204	2006/05/04			Bond Future	8.0350	8.0190	(0.199)	0.0000	0.0000	0
02/11/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	25,569.0000	26,123.0000	2.167	0	0	0
02/11/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	28,313.0000	27,614.0000	(2.469)	0	0	0
02/11/2005	R204	2006/08/03			Bond Future	8.0460	8.0310	(0.186)	0.0000	0.0000	0
02/11/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	31,083.0000	31,606.0000	1.683	0	0	0
02/11/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	34,646.0000	34,009.0000	(1.839)	0	0	0
02/11/2005	R207	2005/11/03			Bond Future	7.9740	7.9550	(0.238)	0.0000	0.0000	0
02/11/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	3,963.0000	4,294.0000	8.352	0	0	0
02/11/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	1,873.0000	672.0000	(64.122)	0	0	0
02/11/2005	R207	2006/02/02			Bond Future	7.9950	7.9750	(0.250)	0.0000	0.0000	0
02/11/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	19,465.0000	20,190.0000	3.725	0	0	0
02/11/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	19,068.0000	18,199.0000	(4.557)	0	0	0
02/11/2005	R207	2006/05/04			Bond Future	8.0090	7.9900	(0.237)	0.0000	0.0000	0
02/11/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	27,590.0000	26,788.0000	(2.907)	0	0	0
02/11/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	26,881.0000	27,577.0000	2.589	0	0	0
02/11/2005	R207	2006/08/03			Bond Future	8.0190	8.0010	(0.224)	0.0000	0.0000	0
02/11/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	32,546.0000	33,206.0000	2.028	0	0	0
02/11/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	34,027.0000	33,284.0000	(2.184)	0	0	0
<b>Grand Total:</b>											<b>2,817</b>