



Derivatives High/Low Report

High/Low for 04/11/2005

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
04/11/2005	GOVI 2006/02/02			jGovi	230.9100	230.4360	(0.205)	0.0000	0.0000	463
04/11/2005	GOVI 2006/02/02	230.00	Call	jGovi	43,178.0000	40,426.0000	(6.374)	0	0	0
04/11/2005	GOVI 2006/02/02	230.00	Put	jGovi	34,078.0000	36,066.0000	5.834	0	0	0
04/11/2005	GOVI 2006/05/04			jGovi	235.2310	234.7390	(0.209)	0.0000	0.0000	195
04/11/2005	GOVI 2006/05/04	230.00	Put	jGovi	14,083.0000	15,347.0000	8.975	0	0	0
04/11/2005	GOVI 2006/05/04	230.00	Call	jGovi	66,393.0000	62,737.0000	(5.507)	0	0	0
04/11/2005	GOVI 2006/08/03			jGovi	239.6840	239.1770	(0.212)	0.0000	0.0000	0
04/11/2005	GOVI 2006/08/03	230.00	Call	jGovi	105,869.0000	101,608.0000	(4.025)	0	0	0
04/11/2005	GOVI 2006/08/03	230.00	Put	jGovi	9,029.0000	9,838.0000	8.960	0	0	0
04/11/2005	GOVI 2006/11/02			jGovi	244.2520	243.7330	(0.212)	0.0000	0.0000	0
04/11/2005	GOVI 2006/11/02	230.00	Call	jGovi	147,776.0000	143,076.0000	(3.180)	0	0	0
04/11/2005	GOVI 2006/11/02	230.00	Put	jGovi	5,256.0000	5,746.0000	9.323	0	0	0
04/11/2005	J152 2006/02/28			jSwap	7.1890	7.1880	(0.014)	0.0000	0.0000	0
04/11/2005	J153 2010/08/31			jSwap	7.7440	7.7780	0.439	0.0000	0.0000	0
04/11/2005	J157 2015/09/15			jSwap	7.9880	8.0380	0.626	0.0000	0.0000	0
04/11/2005	J186 2026/12/21			jSwap	7.6330	7.6720	0.511	0.0000	0.0000	0
04/11/2005	J194 2008/02/28			jSwap	7.5980	7.6110	0.171	0.0000	0.0000	0

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04/11/2005	J201	2014/12/22			jSwap	7.9120	7.9590	0.594	0.0000	0.0000	0
04/11/2005	J203	2017/09/15			jSwap	7.9490	7.9920	0.541	0.0000	0.0000	0
04/11/2005	J204	2018/12/21			jSwap	7.9040	7.9460	0.531	0.0000	0.0000	0
04/11/2005	J207	2020/01/15			jSwap	7.8880	7.9310	0.545	0.0000	0.0000	0
04/11/2005	JBAR	2005/03/16			jBar	7.1290	7.1360	0.098	0.0000	0.0000	0
04/11/2005	JFRA	2006/02/02			jFra	7.2510	7.2700	0.262	0.0000	0.0000	0
04/11/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	465.0000	486.0000	4.516	0	0	0
04/11/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	463.0000	437.0000	(5.616)	0	0	0
04/11/2005	JFRA	2006/05/04			jFra	7.5050	7.5270	0.293	0.0000	0.0000	0
04/11/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	398.0000	380.0000	(4.523)	0	0	0
04/11/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,634.0000	1,670.0000	2.203	0	0	0
04/11/2005	JFRA	2006/08/03			jFra	7.6580	7.6570	(0.013)	0.0000	0.0000	0
04/11/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,164.0000	2,160.0000	(0.185)	0	0	0
04/11/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	554.0000	553.0000	(0.181)	0	0	0
04/11/2005	JFRA	2006/11/02			jFra	7.7670	7.7810	0.180	0.0000	0.0000	0
04/11/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,572.0000	2,595.0000	0.894	0	0	0
04/11/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	696.0000	684.0000	(1.724)	0	0	0
04/11/2005	JFRA	2007/02/01			jFra	7.8750	7.8770	0.025	0.0000	0.0000	500
04/11/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,203.0000	1,199.0000	(0.333)	0	0	0
04/11/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,120.0000	2,121.0000	0.047	0	0	0
04/11/2005	JFRA	2007/05/03			jFra	7.9480	7.9490	0.013	0.0000	0.0000	0
04/11/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,309.0000	1,307.0000	(0.153)	0	0	0
04/11/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,405.0000	2,404.0000	(0.042)	0	0	0

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04/11/2005	JFRA	2007/08/02			jFra	8.0440	8.0100	(0.423)	0.0000	0.0000	0
04/11/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,356.0000	1,387.0000	2.286	0	0	0
04/11/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,685.0000	2,634.0000	(1.899)	0	0	0
04/11/2005	JFRA	2007/11/01			jFra	8.0250	8.0920	0.835	0.0000	0.0000	0
04/11/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,943.0000	3,048.0000	3.568	0	0	0
04/11/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,564.0000	1,493.0000	(4.540)	0	0	0
04/11/2005	JN02	2006/02/02			jNote	7.7510	7.7620	0.142	0.0000	0.0000	0
04/11/2005	JN02	2006/02/02	7.25	Put	Option on jNote	1,626.0000	1,558.0000	(4.182)	0	0	0
04/11/2005	JN02	2006/02/02	7.25	Call	Option on jNote	10,887.0000	11,033.0000	1.341	0	0	0
04/11/2005	JN05	2006/02/02			jNote	7.9900	8.0560	0.826	0.0000	0.0000	0
04/11/2005	JN05	2006/02/02	7.75	Put	Option on jNote	6,086.0000	5,129.0000	(15.725)	0	0	0
04/11/2005	JN05	2006/02/02	7.75	Call	Option on jNote	15,933.0000	17,672.0000	10.914	0	0	0
04/11/2005	JN10	2006/02/02			jNote	8.0540	8.1260	0.894	0.0000	0.0000	0
04/11/2005	JN10	2006/02/02	8.00	Put	Option on jNote	14,218.0000	11,941.0000	(16.015)	0	0	0
04/11/2005	JN10	2006/02/02	8.00	Call	Option on jNote	17,911.0000	20,536.0000	14.656	0	0	0
04/11/2005	JROD	2005/11/30			jRod	6.7070	6.5550	(2.266)	0.0000	0.0000	0
04/11/2005	JROD	2005/12/30			jRod	6.8440	6.6920	(2.221)	0.0000	0.0000	0
04/11/2005	JROD	2006/01/31			jRod	7.0360	6.8830	(2.175)	0.0000	0.0000	0
04/11/2005	JROD	2006/02/28			jRod	6.9740	6.8960	(1.118)	0.0000	0.0000	0
04/11/2005	JROD	2006/03/31			jRod	7.0700	6.9910	(1.117)	0.0000	0.0000	0
04/11/2005	JROD	2006/04/28			jRod	7.1690	7.0880	(1.130)	0.0000	0.0000	0
04/11/2005	JROD	2006/05/31			jRod	7.1040	7.0490	(0.774)	0.0000	0.0000	0
04/11/2005	JROD	2006/06/30			jRod	7.1990	7.1430	(0.778)	0.0000	0.0000	0

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04/11/2005	JROD	2006/07/31			jRod	7.3150	7.2550	(0.820)	0.0000	0.0000	0
04/11/2005	JROD	2006/08/31			jRod	7.2620	7.2140	(0.661)	0.0000	0.0000	0
04/11/2005	R153	2006/02/02			Bond Future	7.8130	7.8510	0.486	7.8100	7.8100	263
04/11/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	10,459.0000	9,660.0000	(7.639)	0	0	0
04/11/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	5,751.0000	6,154.0000	7.007	0	0	0
04/11/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	13,125.0000	13,932.0000	6.149	0	0	1
04/11/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	24,044.0000	22,842.0000	(4.999)	0	0	1
04/11/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	32,315.0000	30,979.0000	(4.134)	0	0	0
04/11/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	3,718.0000	3,986.0000	7.208	0	0	0
04/11/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	41,174.0000	39,745.0000	(3.471)	0	0	0
04/11/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,073.0000	914.0000	(14.818)	0	0	0
04/11/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	36,077.0000	37,523.0000	4.008	0	0	0
04/11/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	46,338.0000	47,886.0000	3.341	0	0	0
04/11/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	2,386.0000	2,561.0000	7.334	0	0	0
04/11/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	5,858.0000	5,302.0000	(9.491)	0	0	0
04/11/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	310.0000	253.0000	(18.387)	0	0	0
04/11/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	26,894.0000	28,169.0000	4.741	0	0	0
04/11/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	2,791.0000	2,461.0000	(11.824)	0	0	0
04/11/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	50,394.0000	48,902.0000	(2.961)	0	0	0
04/11/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	16,651.0000	15,629.0000	(6.138)	0	0	0
04/11/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	19,183.0000	20,232.0000	5.468	0	0	0
04/11/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	8,779.0000	9,362.0000	6.641	0	0	0
04/11/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	1,529.0000	1,641.0000	7.325	0	0	0
04/11/2005	R153	2006/05/04			Bond Future	7.8280	7.8690	0.524	0.0000	0.0000	0
04/11/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	24,572.0000	23,428.0000	(4.656)	0	0	0
04/11/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	7,790.0000	8,290.0000	6.418	0	0	20
04/11/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	16,423.0000	17,264.0000	5.121	0	0	0
04/11/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	13,287.0000	12,485.0000	(6.036)	0	0	0
04/11/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	18,434.0000	17,455.0000	(5.311)	0	0	0
04/11/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	11,557.0000	12,222.0000	5.754	0	0	0
04/11/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	992.0000	1,084.0000	9.274	0	0	0
04/11/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	56,353.0000	54,801.0000	(2.754)	0	0	0

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04/11/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	47,663.0000	46,173.0000	(3.126)	0	0	0
04/11/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	1,794.0000	1,947.0000	8.528	0	0	0
04/11/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	37,595.0000	38,913.0000	3.506	0	0	0
04/11/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	3,772.0000	3,446.0000	(8.643)	0	0	0
04/11/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	46,510.0000	47,938.0000	3.070	0	0	0
04/11/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	2,234.0000	2,019.0000	(9.624)	0	0	0
04/11/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	29,516.0000	30,694.0000	3.991	0	0	0
04/11/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	9,167.0000	8,540.0000	(6.840)	0	0	0
04/11/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	6,032.0000	5,567.0000	(7.709)	0	0	0
04/11/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	3,076.0000	3,317.0000	7.835	0	0	0
04/11/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	22,422.0000	23,439.0000	4.536	0	0	0
04/11/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	39,353.0000	37,950.0000	(3.565)	0	0	0
04/11/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	31,597.0000	30,309.0000	(4.076)	0	0	0
04/11/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	5,015.0000	5,372.0000	7.119	0	0	0
04/11/2005	R153	2006/08/03			Bond Future	7.8350	7.8800	0.574	0.0000	0.0000	0
04/11/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	15,754.0000	14,922.0000	(5.281)	0	0	0
04/11/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	18,986.0000	19,859.0000	4.598	0	0	0
04/11/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	14,315.0000	15,040.0000	5.065	0	0	0
04/11/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	20,555.0000	19,574.0000	(4.773)	0	0	0
04/11/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	11,733.0000	11,048.0000	(5.838)	0	0	0
04/11/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	24,534.0000	25,555.0000	4.162	0	0	0
04/11/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	26,115.0000	24,992.0000	(4.300)	0	0	0
04/11/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	30,943.0000	32,105.0000	3.755	0	0	0
04/11/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	38,161.0000	39,449.0000	3.375	0	0	0
04/11/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	8,474.0000	7,930.0000	(6.420)	0	0	0
04/11/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	10,498.0000	11,081.0000	5.553	0	0	0
04/11/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	7,478.0000	7,932.0000	6.071	0	0	0
04/11/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	3,459.0000	3,705.0000	7.112	0	0	0
04/11/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	32,375.0000	31,123.0000	(3.867)	0	0	0
04/11/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	46,636.0000	45,176.0000	(3.131)	0	0	0
04/11/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	39,251.0000	37,885.0000	(3.480)	0	0	0
04/11/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	5,167.0000	5,507.0000	6.580	0	0	0
04/11/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	5,924.0000	5,507.0000	(7.039)	0	0	0
04/11/2005	R157	2006/02/02			Bond Future	8.0190	8.0710	0.648	0.0000	0.0000	140

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04/11/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	12,872.0000	11,330.0000	(11.979)	0	0	0
04/11/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	35,067.0000	37,760.0000	7.680	0	0	0
04/11/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	67,463.0000	71,213.0000	5.559	0	0	0
04/11/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	109,423.0000	113,585.0000	3.804	0	0	0
04/11/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	81,222.0000	77,448.0000	(4.647)	0	0	0
04/11/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	6,659.0000	7,358.0000	10.497	0	0	0
04/11/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	4,266.0000	4,727.0000	10.806	0	0	0
04/11/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	2,312.0000	2,583.0000	11.721	0	0	0
04/11/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	97,924.0000	93,960.0000	(4.048)	0	0	0
04/11/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	293.0000	220.0000	(24.915)	0	0	0
04/11/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	64,579.0000	61,044.0000	(5.474)	0	0	0
04/11/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	48,808.0000	45,611.0000	(6.550)	0	0	0
04/11/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	87,613.0000	91,652.0000	4.610	0	0	0
04/11/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	10,311.0000	11,349.0000	10.067	0	0	0
04/11/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	2,693.0000	2,208.0000	(18.010)	0	0	0
04/11/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	49,694.0000	52,981.0000	6.614	0	0	0
04/11/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	6,429.0000	5,482.0000	(14.730)	0	0	0
04/11/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	22,232.0000	20,062.0000	(9.761)	0	0	0
04/11/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	890.0000	696.0000	(21.798)	0	0	0
04/11/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	23,784.0000	25,849.0000	8.682	0	0	0
04/11/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	15,821.0000	17,316.0000	9.449	0	0	250
04/11/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	34,496.0000	31,757.0000	(7.940)	0	0	250
04/11/2005	R157	2006/05/04			Bond Future	8.0370	8.0920	0.684	0.0000	0.0000	0
04/11/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	44,048.0000	46,667.0000	5.946	0	0	0
04/11/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	14,683.0000	15,762.0000	7.349	0	0	115
04/11/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	30,862.0000	28,645.0000	(7.184)	0	0	0
04/11/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	100,623.0000	96,892.0000	(3.708)	0	0	0
04/11/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	33,817.0000	35,976.0000	6.384	0	0	0
04/11/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	7,233.0000	6,384.0000	(11.738)	0	0	0
04/11/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	25,720.0000	27,461.0000	6.769	0	0	0
04/11/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	12,998.0000	11,710.0000	(9.909)	0	0	0
04/11/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	69,963.0000	66,665.0000	(4.714)	0	0	0
04/11/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	90,394.0000	94,226.0000	4.239	0	0	0
04/11/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	42,564.0000	39,928.0000	(6.193)	0	0	0
04/11/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	8,399.0000	9,044.0000	7.679	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/11/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	4,163.0000	3,618.0000	(13.092)	0	0	0
04/11/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	56,756.0000	59,845.0000	5.443	0	0	0
04/11/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	72,014.0000	75,541.0000	4.898	0	0	0
04/11/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	20,895.0000	19,138.0000	(8.409)	0	0	0
04/11/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	85,040.0000	81,501.0000	(4.162)	0	0	0
04/11/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	19,458.0000	20,837.0000	7.087	0	0	0
04/11/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	55,710.0000	52,713.0000	(5.380)	0	0	0
04/11/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	11,106.0000	11,943.0000	7.536	0	0	0
04/11/2005	R157	2006/08/03			Bond Future	8.0500	8.1080	0.720	0.0000	0.0000	0
04/11/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	22,350.0000	20,546.0000	(8.072)	0	0	0
04/11/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	59,463.0000	62,572.0000	5.228	0	0	0
04/11/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	74,883.0000	78,352.0000	4.633	0	0	0
04/11/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	10,561.0000	9,522.0000	(9.838)	0	0	0
04/11/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	45,999.0000	48,704.0000	5.881	0	0	0
04/11/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	15,678.0000	14,278.0000	(8.930)	0	0	0
04/11/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	17,820.0000	19,271.0000	8.143	0	0	0
04/11/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	52,271.0000	49,214.0000	(5.848)	0	0	0
04/11/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	12,169.0000	13,262.0000	8.982	0	0	0
04/11/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	5,102.0000	5,651.0000	10.760	0	0	0
04/11/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	92,080.0000	95,852.0000	4.096	0	0	0
04/11/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	94,364.0000	90,404.0000	(4.197)	0	0	0
04/11/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	8,023.0000	8,814.0000	9.859	0	0	0
04/11/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	79,367.0000	75,649.0000	(4.685)	0	0	0
04/11/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	65,245.0000	61,829.0000	(5.236)	0	0	0
04/11/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	6,814.0000	6,078.0000	(10.801)	0	0	0
04/11/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	34,588.0000	36,866.0000	6.586	0	0	0
04/11/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	30,685.0000	28,454.0000	(7.271)	0	0	0
04/11/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	25,229.0000	27,082.0000	7.345	0	0	0
04/11/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	40,690.0000	38,034.0000	(6.527)	0	0	0
04/11/2005	R186	2006/02/02			Bond Future	7.7020	7.7430	0.532	0.0000	0.0000	0
04/11/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	37,152.0000	34,253.0000	(7.803)	0	0	0
04/11/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	31,155.0000	33,381.0000	7.145	0	0	0
04/11/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	4,398.0000	3,732.0000	(15.143)	0	0	0
04/11/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,435.0000	1,168.0000	(18.606)	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
04/11/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	165,528.0000	170,580.0000	3.052	0	0	0
04/11/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	129,757.0000	134,615.0000	3.744	0	0	0
04/11/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	319.0000	245.0000	(23.197)	0	0	0
04/11/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	97,214.0000	101,674.0000	4.588	0	0	0
04/11/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	78,355.0000	74,255.0000	(5.233)	0	0	0
04/11/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	1,996.0000	2,199.0000	10.170	0	0	0
04/11/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	150,144.0000	145,222.0000	(3.278)	0	0	0
04/11/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	4,013.0000	4,393.0000	9.469	0	0	0
04/11/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	125,763.0000	121,017.0000	(3.774)	0	0	0
04/11/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	7,584.0000	8,241.0000	8.663	0	0	0
04/11/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	69,501.0000	73,311.0000	5.482	0	0	0
04/11/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	12,360.0000	13,386.0000	8.301	0	0	0
04/11/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	101,964.0000	97,495.0000	(4.383)	0	0	0
04/11/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	56,405.0000	52,827.0000	(6.343)	0	0	0
04/11/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	10,869.0000	9,554.0000	(12.099)	0	0	0
04/11/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	19,856.0000	21,402.0000	7.786	0	0	0
04/11/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	47,431.0000	50,449.0000	6.363	0	0	0
04/11/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	21,718.0000	19,611.0000	(9.702)	0	0	0
04/11/2005	R186	2006/05/04			Bond Future	7.7060	7.7480	0.545	0.0000	0.0000	0
04/11/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	41,511.0000	43,855.0000	5.647	0	0	0
04/11/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	46,971.0000	44,103.0000	(6.106)	0	0	0
04/11/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	3,825.0000	4,185.0000	9.412	0	0	0
04/11/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	4,342.0000	3,859.0000	(11.124)	0	0	0
04/11/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	6,726.0000	7,307.0000	8.638	0	0	0
04/11/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	106,310.0000	110,314.0000	3.766	0	0	0
04/11/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	13,629.0000	12,420.0000	(8.871)	0	0	0
04/11/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	135,896.0000	140,315.0000	3.252	0	0	0
04/11/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	7,973.0000	7,178.0000	(9.971)	0	0	0
04/11/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	150,632.0000	145,779.0000	(3.222)	0	0	0
04/11/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	21,818.0000	20,102.0000	(7.865)	0	0	0
04/11/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	63,907.0000	60,481.0000	(5.361)	0	0	0
04/11/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	80,557.0000	84,055.0000	4.342	0	0	0
04/11/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	28,083.0000	29,870.0000	6.363	0	0	0
04/11/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	168,869.0000	173,599.0000	2.801	0	0	0
04/11/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	58,935.0000	61,865.0000	4.972	0	0	0

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04/11/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	127,270.0000	122,638.0000	(3.640)	0	0	0
04/11/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	11,316.0000	12,206.0000	7.865	0	0	0
04/11/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	104,636.0000	100,313.0000	(4.131)	0	0	0
04/11/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	18,217.0000	19,511.0000	7.103	0	0	0
04/11/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	83,312.0000	79,393.0000	(4.704)	0	0	0
04/11/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	32,892.0000	30,609.0000	(6.941)	0	0	0
04/11/2005	R186	2006/08/03			Bond Future	7.7060	7.7500	0.571	0.0000	0.0000	0
04/11/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	31,269.0000	29,279.0000	(6.364)	0	0	0
04/11/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	89,611.0000	93,046.0000	3.833	0	0	0
04/11/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	42,999.0000	40,522.0000	(5.761)	0	0	0
04/11/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	113,914.0000	117,805.0000	3.416	0	0	0
04/11/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	51,645.0000	54,101.0000	4.756	0	0	0
04/11/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	68,870.0000	71,819.0000	4.282	0	0	0
04/11/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	141,691.0000	145,984.0000	3.030	0	0	0
04/11/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	57,070.0000	54,101.0000	(5.202)	0	0	0
04/11/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	21,875.0000	20,340.0000	(7.017)	0	0	0
04/11/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	91,563.0000	87,688.0000	(4.232)	0	0	0
04/11/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	8,233.0000	8,841.0000	7.385	0	0	0
04/11/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	111,374.0000	107,122.0000	(3.818)	0	0	0
04/11/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	14,674.0000	13,541.0000	(7.721)	0	0	0
04/11/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	176,435.0000	171,427.0000	(2.838)	0	0	0
04/11/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	5,254.0000	5,671.0000	7.937	0	0	0
04/11/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	154,193.0000	149,376.0000	(3.124)	0	0	0
04/11/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	12,552.0000	13,410.0000	6.836	0	0	0
04/11/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	26,870.0000	28,420.0000	5.769	0	0	0
04/11/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	18,617.0000	19,790.0000	6.301	0	0	0
04/11/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	132,384.0000	127,817.0000	(3.450)	0	0	0
04/11/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	37,747.0000	39,730.0000	5.253	0	0	0
04/11/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	73,345.0000	69,903.0000	(4.693)	0	0	0
04/11/2005	R194	2006/02/02			Bond Future	7.6940	7.7100	0.208	0.0000	0.0000	0
04/11/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	23,328.0000	23,632.0000	1.303	0	0	0
04/11/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
04/11/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	171.0000	154.0000	(9.942)	0	0	0
04/11/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	26.0000	23.0000	(11.538)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/11/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	28,268.0000	28,575.0000	1.086	0	0	0
04/11/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	18,538.0000	18,829.0000	1.570	0	0	0
04/11/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	14,109.0000	14,369.0000	1.843	0	0	0
04/11/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	1,281.0000	1,309.0000	2.186	0	0	0
04/11/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	20,744.0000	20,451.0000	(1.412)	0	0	0
04/11/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	685.0000	700.0000	2.190	0	0	0
04/11/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	647.0000	599.0000	(7.419)	0	0	0
04/11/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	16,637.0000	16,357.0000	(1.683)	0	0	0
04/11/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	12,862.0000	12,603.0000	(2.014)	0	0	0
04/11/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	2,237.0000	2,286.0000	2.190	0	0	0
04/11/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	3,549.0000	3,403.0000	(4.114)	0	0	0
04/11/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	7,289.0000	7,451.0000	2.223	0	0	0
04/11/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	1,751.0000	1,657.0000	(5.368)	0	0	0
04/11/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	6,075.0000	5,882.0000	(3.177)	0	0	0
04/11/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	10,338.0000	10,551.0000	2.060	0	0	0
04/11/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	4,998.0000	5,113.0000	2.301	0	0	0
04/11/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	341.0000	348.0000	2.053	0	0	0
04/11/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	9,227.0000	8,996.0000	(2.504)	0	0	0
04/11/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	3,362.0000	3,439.0000	2.290	0	0	0
04/11/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	25,076.0000	24,775.0000	(1.200)	0	0	0
04/11/2005	R194	2006/05/04			Bond Future	7.7060	7.7270	0.273	0.0000	0.0000	0
04/11/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	1,356.0000	1,399.0000	3.171	0	0	0
04/11/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	15,547.0000	15,253.0000	(1.891)	0	0	0
04/11/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	2,132.0000	2,196.0000	3.002	0	0	0
04/11/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	22,571.0000	22,241.0000	(1.462)	0	0	0
04/11/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	18,947.0000	18,633.0000	(1.657)	0	0	0
04/11/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	826.0000	854.0000	3.390	0	0	0
04/11/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	3,216.0000	3,306.0000	2.799	0	0	0
04/11/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	12,432.0000	12,164.0000	(2.156)	0	0	0
04/11/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	5,287.0000	5,119.0000	(3.178)	0	0	0
04/11/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	25,794.0000	26,118.0000	1.256	0	0	0
04/11/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	584.0000	551.0000	(5.651)	0	0	0
04/11/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	7,271.0000	7,067.0000	(2.806)	0	0	0
04/11/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	992.0000	941.0000	(5.141)	0	0	0
04/11/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	6,522.0000	6,676.0000	2.361	0	0	0

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04/11/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	4,666.0000	4,786.0000	2.572	0	0	0
04/11/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	8,805.0000	8,995.0000	2.158	0	0	0
04/11/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	21,816.0000	22,123.0000	1.407	0	0	0
04/11/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	18,070.0000	18,354.0000	1.572	0	0	0
04/11/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	11,512.0000	11,737.0000	1.954	0	0	0
04/11/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,607.0000	1,534.0000	(4.543)	0	0	0
04/11/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	9,660.0000	9,422.0000	(2.464)	0	0	0
04/11/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,703.0000	3,570.0000	(3.592)	0	0	0
04/11/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,492.0000	2,391.0000	(4.053)	0	0	0
04/11/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	14,616.0000	14,872.0000	1.752	0	0	0
04/11/2005	R194	2006/08/03			Bond Future	7.7010	7.7270	0.338	0.0000	0.0000	0
04/11/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,461.0000	3,337.0000	(3.583)	0	0	0
04/11/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	16,706.0000	16,994.0000	1.724	0	0	0
04/11/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	4,668.0000	4,516.0000	(3.256)	0	0	0
04/11/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,500.0000	2,402.0000	(3.920)	0	0	0
04/11/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	13,907.0000	14,168.0000	1.877	0	0	0
04/11/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	11,372.0000	11,605.0000	2.049	0	0	0
04/11/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	9,122.0000	9,325.0000	2.225	0	0	0
04/11/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	7,893.0000	7,681.0000	(2.686)	0	0	0
04/11/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	7,168.0000	7,341.0000	2.414	0	0	0
04/11/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	6,141.0000	5,960.0000	(2.947)	0	0	0
04/11/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	9,924.0000	9,682.0000	(2.439)	0	0	0
04/11/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	5,511.0000	5,655.0000	2.613	0	0	0
04/11/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	12,223.0000	11,954.0000	(2.201)	0	0	0
04/11/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,514.0000	1,565.0000	3.369	0	0	0
04/11/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	20,498.0000	20,165.0000	(1.625)	0	0	0
04/11/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	17,540.0000	17,225.0000	(1.796)	0	0	0
04/11/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	2,172.0000	2,242.0000	3.223	0	0	0
04/11/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	4,141.0000	4,257.0000	2.801	0	0	0
04/11/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	3,037.0000	3,128.0000	2.996	0	0	0
04/11/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	14,771.0000	14,477.0000	(1.990)	0	0	0
04/11/2005	R201	2006/02/02			Bond Future	7.9950	8.0470	0.650	0.0000	0.0000	0
04/11/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	1,585.0000	1,778.0000	12.177	0	0	0
04/11/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	78,736.0000	75,577.0000	(4.012)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/11/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	17,760.0000	19,350.0000	8.953	0	0	0
04/11/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	18,083.0000	16,321.0000	(9.744)	0	0	0
04/11/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	67,574.0000	70,773.0000	4.734	0	0	0
04/11/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	102,634.0000	105,968.0000	3.248	0	0	0
04/11/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	39,463.0000	36,891.0000	(6.517)	0	0	0
04/11/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	7,493.0000	8,272.0000	10.396	0	0	0
04/11/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	60.0000	42.0000	(30.000)	0	0	0
04/11/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	4,756.0000	5,273.0000	10.870	0	0	0
04/11/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	37,879.0000	40,454.0000	6.798	0	0	0
04/11/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	84,772.0000	88,067.0000	3.887	0	0	0
04/11/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	51,742.0000	54,700.0000	5.717	0	0	0
04/11/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	2,164.0000	1,770.0000	(18.207)	0	0	0
04/11/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	220.0000	163.0000	(25.909)	0	0	0
04/11/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	685.0000	532.0000	(22.336)	0	0	0
04/11/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	5,268.0000	4,491.0000	(14.749)	0	0	0
04/11/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	52,085.0000	49,250.0000	(5.443)	0	0	0
04/11/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	2,999.0000	3,334.0000	11.170	0	0	0
04/11/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	26,486.0000	28,579.0000	7.902	0	0	0
04/11/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	10,506.0000	9,248.0000	(11.974)	0	0	0
04/11/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	27,958.0000	25,744.0000	(7.919)	0	0	0
04/11/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	11,654.0000	12,792.0000	9.765	0	0	0
04/11/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	65,386.0000	62,370.0000	(4.613)	0	0	0
04/11/2005	R201	2006/05/04			Bond Future	8.0130	8.0670	0.674	0.0000	0.0000	0
04/11/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	76,248.0000	73,078.0000	(4.157)	0	0	0
04/11/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	14,159.0000	12,827.0000	(9.407)	0	0	0
04/11/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	9,039.0000	8,076.0000	(10.654)	0	0	0
04/11/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	1,723.0000	1,958.0000	13.639	0	0	0
04/11/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	30,947.0000	33,020.0000	6.699	0	0	0
04/11/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	39,506.0000	37,024.0000	(6.283)	0	0	0
04/11/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	42,109.0000	44,549.0000	5.794	0	0	0
04/11/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	21,775.0000	23,449.0000	7.688	0	0	0
04/11/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	3,205.0000	3,602.0000	12.387	0	0	0
04/11/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	9,311.0000	10,234.0000	9.913	0	0	0
04/11/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	20,953.0000	19,223.0000	(8.257)	0	0	0
04/11/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	63,237.0000	60,229.0000	(4.757)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/11/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	50,878.0000	48,099.0000	(5.462)	0	0	0
04/11/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	5,620.0000	6,246.0000	11.139	0	0	0
04/11/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	29,446.0000	27,321.0000	(7.217)	0	0	0
04/11/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	14,609.0000	15,889.0000	8.762	0	0	0
04/11/2005	R201	2006/08/03			Bond Future	8.0270	8.0840	0.710	0.0000	0.0000	0
04/11/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	42,355.0000	39,941.0000	(5.699)	0	0	0
04/11/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	18,295.0000	16,855.0000	(7.871)	0	0	0
04/11/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	35,591.0000	37,666.0000	5.830	0	0	0
04/11/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	52,745.0000	50,056.0000	(5.098)	0	0	0
04/11/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	76,013.0000	72,908.0000	(4.085)	0	0	0
04/11/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	64,037.0000	61,116.0000	(4.561)	0	0	0
04/11/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	3,842.0000	4,251.0000	10.645	0	0	0
04/11/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	46,118.0000	48,509.0000	5.185	0	0	0
04/11/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	6,082.0000	6,675.0000	9.750	0	0	0
04/11/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	9,277.0000	10,101.0000	8.882	0	0	0
04/11/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	12,896.0000	11,773.0000	(8.708)	0	0	0
04/11/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	13,649.0000	14,749.0000	8.059	0	0	0
04/11/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	25,017.0000	23,244.0000	(7.087)	0	0	0
04/11/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	26,687.0000	28,428.0000	6.524	0	0	0
04/11/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	19,401.0000	20,811.0000	7.268	0	0	0
04/11/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	33,063.0000	30,959.0000	(6.364)	0	0	0
04/11/2005	R203	2006/02/02			Bond Future	7.9970	8.0430	0.575	0.0000	0.0000	0
04/11/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	28,658.0000	26,278.0000	(8.305)	0	0	0
04/11/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	9,757.0000	10,850.0000	11.202	0	0	0
04/11/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	17,663.0000	19,319.0000	9.376	0	0	0
04/11/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	17,890.0000	16,074.0000	(10.151)	0	0	0
04/11/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	4,995.0000	4,261.0000	(14.695)	0	0	0
04/11/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	10,044.0000	8,809.0000	(12.296)	0	0	0
04/11/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	43,538.0000	46,275.0000	6.286	0	0	0
04/11/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	60,836.0000	63,931.0000	5.087	0	0	0
04/11/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	2,170.0000	1,794.0000	(17.327)	0	0	0
04/11/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	28,960.0000	31,198.0000	7.728	0	0	0
04/11/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	814.0000	649.0000	(20.270)	0	0	0
04/11/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	80,113.0000	83,420.0000	4.128	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/11/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	41,949.0000	39,112.0000	(6.763)	0	0	0
04/11/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	57,017.0000	53,867.0000	(5.525)	0	0	0
04/11/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	827.0000	969.0000	17.170	0	0	0
04/11/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	4,832.0000	5,466.0000	13.121	0	0	0
04/11/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	2,127.0000	2,449.0000	15.139	0	0	0
04/11/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	73,058.0000	69,728.0000	(4.558)	0	0	0
04/11/2005	R203	2006/05/04			Bond Future	8.0110	8.0590	0.599	0.0000	0.0000	0
04/11/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	17,166.0000	18,486.0000	7.690	0	0	0
04/11/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	34,773.0000	32,523.0000	(6.471)	0	0	0
04/11/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	6,603.0000	7,244.0000	9.708	0	0	0
04/11/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	59,745.0000	56,818.0000	(4.899)	0	0	0
04/11/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	74,047.0000	70,885.0000	(4.270)	0	0	0
04/11/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	46,524.0000	43,903.0000	(5.634)	0	0	0
04/11/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	3,772.0000	4,179.0000	10.790	0	0	0
04/11/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	24,807.0000	22,969.0000	(7.409)	0	0	0
04/11/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	10,934.0000	11,883.0000	8.679	0	0	0
04/11/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	25,627.0000	27,358.0000	6.755	0	0	0
04/11/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	36,501.0000	38,650.0000	5.888	0	0	0
04/11/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	16,799.0000	15,378.0000	(8.459)	0	0	0
04/11/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	10,740.0000	9,709.0000	(9.600)	0	0	0
04/11/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	49,793.0000	52,331.0000	5.097	0	0	0
04/11/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	65,334.0000	68,205.0000	4.394	0	0	0
04/11/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	6,449.0000	5,751.0000	(10.823)	0	0	0
04/11/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	82,831.0000	85,960.0000	3.778	0	0	0
04/11/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	3,620.0000	3,181.0000	(12.127)	0	0	0
04/11/2005	R203	2006/08/03			Bond Future	8.0200	8.0700	0.623	0.0000	0.0000	0
04/11/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	39,555.0000	37,333.0000	(5.617)	0	0	0
04/11/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	22,850.0000	24,292.0000	6.311	0	0	0
04/11/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	6,840.0000	6,199.0000	(9.371)	0	0	0
04/11/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	85,543.0000	88,566.0000	3.534	0	0	0
04/11/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	31,484.0000	33,269.0000	5.670	0	0	0
04/11/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	30,014.0000	28,136.0000	(6.257)	0	0	0
04/11/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	10,533.0000	9,637.0000	(8.507)	0	0	0
04/11/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	50,512.0000	47,971.0000	(5.030)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/11/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	15,534.0000	14,337.0000	(7.706)	0	0	0
04/11/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	10,922.0000	11,761.0000	7.682	0	0	0
04/11/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	62,697.0000	59,873.0000	(4.504)	0	0	0
04/11/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	16,063.0000	17,185.0000	6.985	0	0	0
04/11/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	42,088.0000	44,220.0000	5.066	0	0	0
04/11/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	69,223.0000	71,990.0000	3.997	0	0	0
04/11/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	54,689.0000	57,155.0000	4.509	0	0	0
04/11/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	22,002.0000	20,471.0000	(6.958)	0	0	0
04/11/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	75,868.0000	72,809.0000	(4.032)	0	0	0
04/11/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	7,174.0000	7,777.0000	8.405	0	0	0
04/11/2005	R204	2006/02/02			Bond Future	7.9730	8.0190	0.577	0.0000	0.0000	0
04/11/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	17,830.0000	19,511.0000	9.428	0	0	0
04/11/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	19,979.0000	18,003.0000	(9.890)	0	0	0
04/11/2005	R204	2006/05/04			Bond Future	7.9860	8.0340	0.601	0.0000	0.0000	0
04/11/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	26,276.0000	28,054.0000	6.767	0	0	0
04/11/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	27,376.0000	25,388.0000	(7.262)	0	0	0
04/11/2005	R204	2006/08/03			Bond Future	7.9960	8.0460	0.625	0.0000	0.0000	0
04/11/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	32,622.0000	34,467.0000	5.656	0	0	0
04/11/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	32,933.0000	30,904.0000	(6.161)	0	0	0
04/11/2005	R207	2006/02/02			Bond Future	7.9450	7.9910	0.579	0.0000	0.0000	0
04/11/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	21,372.0000	19,316.0000	(9.620)	0	0	0
04/11/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	16,984.0000	18,600.0000	9.515	0	0	0
04/11/2005	R207	2006/05/04			Bond Future	7.9570	8.0050	0.603	0.0000	0.0000	0
04/11/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	25,479.0000	27,213.0000	6.806	0	0	0
04/11/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	28,875.0000	26,819.0000	(7.120)	0	0	0
04/11/2005	R207	2006/08/03			Bond Future	7.9670	8.0160	0.615	0.0000	0.0000	0
04/11/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	31,958.0000	33,731.0000	5.548	0	0	0
04/11/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	34,537.0000	32,484.0000	(5.944)	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
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Grand Total:										2,198
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