



Derivatives High/Low Report

High/Low for 03/08/2005

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
03/08/2005	GOVI 2005/08/04			jGovi	225.1020	225.6910	0.262	0.0000	0.0000	0
03/08/2005	GOVI 2005/08/04	224.00	Call	jGovi	14,314.0000	17,575.0000	22.782	0	0	0
03/08/2005	GOVI 2005/08/04	224.00	Put	jGovi	3,294.0000	665.0000	(79.812)	0	0	0
03/08/2005	GOVI 2005/11/03			jGovi	229.0340	229.6310	0.261	0.0000	0.0000	463
03/08/2005	GOVI 2005/11/03	228.00	Put	jGovi	25,142.0000	22,457.0000	(10.679)	0	0	0
03/08/2005	GOVI 2005/11/03	228.00	Call	jGovi	35,482.0000	38,767.0000	9.258	0	0	0
03/08/2005	GOVI 2006/02/02			jGovi	233.0890	233.7010	0.263	0.0000	0.0000	0
03/08/2005	GOVI 2006/02/02	230.00	Call	jGovi	50,524.0000	54,523.0000	7.915	0	0	0
03/08/2005	GOVI 2006/02/02	230.00	Put	jGovi	19,634.0000	17,513.0000	(10.803)	0	0	0
03/08/2005	J152 2006/02/28			jSwap	7.1350	7.1340	(0.014)	0.0000	0.0000	0
03/08/2005	J153 2010/08/31			jSwap	7.4860	7.4350	(0.681)	0.0000	0.0000	0
03/08/2005	J157 2015/09/15			jSwap	7.8290	7.7780	(0.651)	0.0000	0.0000	0
03/08/2005	J186 2026/12/21			jSwap	7.4410	7.4030	(0.511)	0.0000	0.0000	0
03/08/2005	J194 2008/02/28			jSwap	7.2020	7.1610	(0.569)	0.0000	0.0000	0
03/08/2005	J201 2014/12/22			jSwap	7.8040	7.7450	(0.756)	0.0000	0.0000	0
03/08/2005	J203 2017/09/15			jSwap	7.8210	7.7680	(0.678)	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
03/08/2005	J204	2018/12/21			jSwap	7.8190	7.7650	(0.691)	0.0000	0.0000	0
03/08/2005	J207	2020/01/15			jSwap	8.4170	8.3630	(0.642)	0.0000	0.0000	0
03/08/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
03/08/2005	JFRA	2005/08/04			jFra	7.0050	7.0020	(0.043)	0.0000	0.0000	0
03/08/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	0.0000	0.0000	-	0	0	0
03/08/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	600.0000	607.0000	1.167	0	0	0
03/08/2005	JFRA	2005/11/03			jFra	6.6640	6.6590	(0.075)	0.0000	0.0000	0
03/08/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,538.0000	1,547.0000	0.585	0	0	0
03/08/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	101.0000	98.0000	(2.970)	0	0	0
03/08/2005	JFRA	2006/02/02			jFra	6.6730	6.6660	(0.105)	0.0000	0.0000	0
03/08/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,849.0000	1,859.0000	0.541	0	0	0
03/08/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	434.0000	427.0000	(1.613)	0	0	0
03/08/2005	JFRA	2006/05/04			jFra	6.7540	6.7350	(0.281)	0.0000	0.0000	0
03/08/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,633.0000	1,657.0000	1.470	0	0	0
03/08/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,030.0000	1,008.0000	(2.136)	0	0	0
03/08/2005	JFRA	2006/08/03			jFra	6.9530	6.9330	(0.288)	0.0000	0.0000	0
03/08/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,521.0000	1,495.0000	(1.709)	0	0	0
03/08/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,636.0000	1,659.0000	1.406	0	0	0
03/08/2005	JFRA	2006/11/02			jFra	7.1530	7.1320	(0.294)	0.0000	0.0000	0
03/08/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,613.0000	1,635.0000	1.364	0	0	0
03/08/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	1,988.0000	1,959.0000	(1.459)	0	0	0
03/08/2005	JFRA	2007/02/01			jFra	7.3790	7.3490	(0.407)	0.0000	0.0000	500
03/08/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,806.0000	1,770.0000	(1.993)	0	0	0
03/08/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	2,102.0000	2,139.0000	1.760	0	0	0

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03/08/2005	JFRA	2007/05/03			jFra	7.6630	7.5130	(1.957)	0.0000	0.0000	0
03/08/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,458.0000	2,268.0000	(7.730)	0	0	0
03/08/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,060.0000	2,236.0000	8.544	0	0	0
03/08/2005	JFRA	2007/08/02			jFra	7.6890	7.8460	2.042	0.0000	0.0000	0
03/08/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,460.0000	2,281.0000	(7.276)	0	0	0
03/08/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,922.0000	3,127.0000	7.016	0	0	0
03/08/2005	JFRA	2007/11/01			jFra	7.8790	8.0320	1.942	0.0000	0.0000	0
03/08/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,627.0000	3,850.0000	6.148	0	0	0
03/08/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,631.0000	2,452.0000	(6.803)	0	0	0
03/08/2005	JN02	2005/08/04			jNote	7.0200	6.9890	(0.442)	0.0000	0.0000	0
03/08/2005	JN02	2005/08/04	7.50	Put	Option on jNote	8,876.0000	9,442.0000	6.377	0	0	0
03/08/2005	JN02	2005/08/04	7.50	Call	Option on jNote	0.0000	0.0000	-	0	0	0
03/08/2005	JN02	2005/11/03			jNote	7.1000	7.0880	(0.169)	0.0000	0.0000	0
03/08/2005	JN02	2005/11/03	7.50	Put	Option on jNote	10,081.0000	10,216.0000	1.339	0	0	0
03/08/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,693.0000	2,599.0000	(3.491)	0	0	0
03/08/2005	JN02	2006/02/02			jNote	7.2560	7.2630	0.096	0.0000	0.0000	0
03/08/2005	JN02	2006/02/02	7.25	Call	Option on jNote	14,215.0000	14,244.0000	0.204	0	0	0
03/08/2005	JN02	2006/02/02	7.25	Put	Option on jNote	14,107.0000	14,000.0000	(0.758)	0	0	0
03/08/2005	JN05	2005/08/04			jNote	7.6310	7.6750	0.577	0.0000	0.0000	0
03/08/2005	JN05	2005/08/04	8.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
03/08/2005	JN05	2005/08/04	8.00	Put	Option on jNote	15,337.0000	13,500.0000	(11.978)	0	0	0
03/08/2005	JN05	2005/11/03			jNote	7.6950	7.7450	0.650	0.0000	0.0000	0
03/08/2005	JN05	2005/11/03	8.00	Call	Option on jNote	6,858.0000	7,517.0000	9.609	0	0	0
03/08/2005	JN05	2005/11/03	8.00	Put	Option on jNote	19,514.0000	18,090.0000	(7.297)	0	0	0
03/08/2005	JN05	2006/02/02			jNote	7.7840	7.8370	0.681	0.0000	0.0000	0
03/08/2005	JN05	2006/02/02	7.75	Call	Option on jNote	14,865.0000	15,968.0000	7.420	0	0	0
03/08/2005	JN05	2006/02/02	7.75	Put	Option on jNote	13,461.0000	12,373.0000	(8.083)	0	0	0

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03/08/2005	JN10	2005/08/04			jNote	7.8580	7.9030	0.573	0.0000	0.0000	0
03/08/2005	JN10	2005/08/04	8.00	Put	Option on jNote	10,085.0000	6,902.0000	(31.562)	0	0	0
03/08/2005	JN10	2005/08/04	8.00	Call	Option on jNote	238.0000	187.0000	(21.429)	0	0	0
03/08/2005	JN10	2005/11/03			jNote	7.8900	7.9380	0.608	0.0000	0.0000	0
03/08/2005	JN10	2005/11/03	8.00	Put	Option on jNote	23,387.0000	21,424.0000	(8.394)	0	0	0
03/08/2005	JN10	2005/11/03	8.00	Call	Option on jNote	15,775.0000	17,141.0000	8.659	0	0	0
03/08/2005	JN10	2006/02/02			jNote	7.9340	7.9860	0.655	0.0000	0.0000	0
03/08/2005	JN10	2006/02/02	8.00	Put	Option on jNote	16,587.0000	14,618.0000	(11.871)	0	0	0
03/08/2005	JN10	2006/02/02	8.00	Call	Option on jNote	12,033.0000	13,653.0000	13.463	0	0	0
03/08/2005	JROD	2005/08/31			jRod	6.7120	6.7060	(0.089)	0.0000	0.0000	0
03/08/2005	JROD	2005/09/30			jRod	6.8190	6.8110	(0.117)	0.0000	0.0000	0
03/08/2005	JROD	2005/10/31			jRod	6.9180	6.9150	(0.043)	0.0000	0.0000	0
03/08/2005	JROD	2005/11/30			jRod	6.8600	6.8600	-	0.0000	0.0000	0
03/08/2005	JROD	2005/12/30			jRod	6.8790	6.8780	(0.015)	0.0000	0.0000	0
03/08/2005	JROD	2006/01/31			jRod	6.8900	6.8870	(0.044)	0.0000	0.0000	0
03/08/2005	JROD	2006/02/28			jRod	6.8490	6.8450	(0.058)	0.0000	0.0000	0
03/08/2005	JROD	2006/03/31			jRod	6.8650	6.8610	(0.058)	0.0000	0.0000	0
03/08/2005	JROD	2006/04/28			jRod	6.8850	6.8820	(0.044)	0.0000	0.0000	0
03/08/2005	JROD	2006/05/31			jRod	6.8660	6.8640	(0.029)	0.0000	0.0000	0
03/08/2005	JROD	2006/06/30			jRod	0.0000	6.8830	100.000	0.0000	0.0000	0
03/08/2005	JROD	2006/07/31			jRod	0.0000	6.8980	100.000	0.0000	0.0000	0

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03/08/2005	JROD	2006/08/31			jRod	0.0000	6.8750	100.000	0.0000	0.0000	0
03/08/2005	R152	2005/08/04			Bond Future	7.0810	7.0840	0.042	0.0000	0.0000	0
03/08/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,680.0000	3,663.0000	(0.462)	0	0	0
03/08/2005	R152	2005/11/03			Bond Future	7.1140	7.1210	0.098	0.0000	0.0000	0
03/08/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	281.0000	272.0000	(3.203)	0	0	0
03/08/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,416.0000	1,429.0000	0.918	0	0	0
03/08/2005	R153	2005/08/04			Bond Future	7.4820	7.4260	(0.748)	0.0000	0.0000	1
03/08/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	58,123.0000	60,774.0000	4.561	0	0	0
03/08/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	69,165.0000	71,816.0000	3.833	0	0	0
03/08/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	35,632.0000	38,283.0000	7.440	0	0	0
03/08/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	80,074.0000	82,725.0000	3.311	0	0	0
03/08/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	14.0000	0.0000	(100.000)	0	0	0
03/08/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	12,600.0000	15,237.0000	20.929	0	0	0
03/08/2005	R153	2005/11/03			Bond Future	7.5110	7.4510	(0.799)	0.0000	0.0000	0
03/08/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	8,417.0000	7,399.0000	(12.095)	0	0	0
03/08/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	5,487.0000	4,763.0000	(13.195)	0	0	0
03/08/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	19,129.0000	20,820.0000	8.840	0	0	0
03/08/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	45,827.0000	48,193.0000	5.163	0	0	0
03/08/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	27,277.0000	29,261.0000	7.274	0	0	0
03/08/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	2,268.0000	1,925.0000	(15.123)	0	0	0
03/08/2005	R153	2006/02/02			Bond Future	7.5400	7.4750	(0.862)	0.0000	0.0000	0
03/08/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	18,792.0000	17,362.0000	(7.610)	0	0	0
03/08/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	17,079.0000	18,435.0000	7.940	0	0	0
03/08/2005	R157	2005/08/04			Bond Future	7.8170	7.7610	(0.716)	0.0000	0.0000	2

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03/08/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	202.0000	2.0000	(99.010)	0	0	0
03/08/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	15,915.0000	20,572.0000	29.262	0	0	0
03/08/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	1,508.0000	2,180.0000	44.562	0	0	200
03/08/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	7,323.0000	3,136.0000	(57.176)	0	0	0
03/08/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	36,789.0000	41,646.0000	13.202	0	0	0
03/08/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	97,415.0000	102,272.0000	4.986	0	0	0
03/08/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	400
03/08/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	200
03/08/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	116,790.0000	121,648.0000	4.160	0	0	0
03/08/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	77,629.0000	82,486.0000	6.257	0	0	0
03/08/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	100
03/08/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	500
03/08/2005	R157	2005/11/03			Bond Future	7.8470	7.7880	(0.752)	0.0000	0.0000	1
03/08/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	19,394.0000	17,283.0000	(10.885)	0	0	0
03/08/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	32,251.0000	35,142.0000	8.964	0	0	0
03/08/2005	R157	2006/02/02			Bond Future	7.8780	7.8170	(0.774)	0.0000	0.0000	0
03/08/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	15,531.0000	29,187.0000	87.927	0	0	0
03/08/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	25,553.0000	44,257.0000	73.197	0	0	0
03/08/2005	R186	2005/08/04			Bond Future	7.4910	7.4500	(0.547)	0.0000	0.0000	0
03/08/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	12.0000	2.0000	(83.333)	0	0	0
03/08/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	32,186.0000	26,785.0000	(16.781)	0	0	0
03/08/2005	R186	2005/11/03			Bond Future	7.5000	7.4590	(0.547)	0.0000	0.0000	0
03/08/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	18,876.0000	20,672.0000	9.515	0	0	0
03/08/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	52,015.0000	48,461.0000	(6.833)	0	0	0
03/08/2005	R186	2006/02/02			Bond Future	7.5090	7.4660	(0.573)	0.0000	0.0000	0
03/08/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	18,218.0000	48,576.0000	166.637	0	0	0
03/08/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	19,380.0000	44,171.0000	127.921	0	0	0
03/08/2005	R194	2005/08/04			Bond Future	7.1620	7.1100	(0.726)	0.0000	0.0000	0
03/08/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
03/08/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	8,055.0000	9,301.0000	15.469	0	0	0

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03/08/2005	R194	2005/11/03			Bond Future	7.1740	7.1180	(0.781)	0.0000	0.0000	0
03/08/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	3,760.0000	3,336.0000	(11.277)	0	0	0
03/08/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	10,821.0000	11,616.0000	7.347	0	0	0
03/08/2005	R194	2006/02/02			Bond Future	7.1840	7.1180	(0.919)	0.0000	0.0000	0
03/08/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	14,894.0000	7,914.0000	(46.865)	0	0	0
03/08/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	16,179.0000	10,485.0000	(35.194)	0	0	0
03/08/2005	R201	2005/08/04			Bond Future	7.8170	7.7560	(0.780)	0.0000	0.0000	0
03/08/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	12,505.0000	16,541.0000	32.275	0	0	0
03/08/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	132.0000	1.0000	(99.242)	0	0	0
03/08/2005	R201	2005/11/03			Bond Future	7.8450	7.7810	(0.816)	0.0000	0.0000	0
03/08/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	24,991.0000	27,497.0000	10.028	0	0	0
03/08/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	14,719.0000	12,946.0000	(12.046)	0	0	0
03/08/2005	R201	2006/02/02			Bond Future	7.8720	7.8050	(0.851)	0.0000	0.0000	0
03/08/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	19,495.0000	27,755.0000	42.370	0	0	0
03/08/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	11,499.0000	24,141.0000	109.940	0	0	0
03/08/2005	R203	2005/08/04			Bond Future	7.8470	7.7910	(0.714)	0.0000	0.0000	0
03/08/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	263.0000	4.0000	(98.479)	0	0	0
03/08/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	12,231.0000	16,400.0000	34.086	0	0	0
03/08/2005	R203	2005/11/03			Bond Future	7.8720	7.8140	(0.737)	0.0000	0.0000	0
03/08/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	27,802.0000	30,374.0000	9.251	0	0	0
03/08/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	17,929.0000	15,984.0000	(10.848)	0	0	0
03/08/2005	R203	2006/02/02			Bond Future	7.8970	7.8370	(0.760)	0.0000	0.0000	0
03/08/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	11,358.0000	26,421.0000	132.620	0	0	0
03/08/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	19,188.0000	38,848.0000	102.460	0	0	0
03/08/2005	R204	2005/08/04			Bond Future	7.8370	7.7810	(0.715)	0.0000	0.0000	0
03/08/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	33,377.0000	38,022.0000	13.917	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
03/08/2005	R204	2005/11/03			Bond Future	7.8590	7.8010	(0.738)	0.0000	0.0000	0
03/08/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	42,983.0000	46,290.0000	7.694	0	0	0
03/08/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	11,753.0000	10,312.0000	(12.261)	0	0	0
03/08/2005	R204	2006/02/02			Bond Future	7.8800	7.8210	(0.749)	0.0000	0.0000	0
03/08/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	10,085.0000	27,009.0000	167.814	0	0	0
03/08/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	19,683.0000	41,371.0000	110.186	0	0	0
03/08/2005	R207	2005/08/04			Bond Future	7.8100	7.7560	(0.691)	0.0000	0.0000	0
03/08/2005	R207	2005/08/04	8.00	Call	Option on Bond Future	15,558.0000	20,045.0000	28.840	0	0	0
03/08/2005	R207	2005/08/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/08/2005	R207	2005/11/03			Bond Future	7.8290	7.7730	(0.715)	0.0000	0.0000	0
03/08/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	18,197.0000	21,607.0000	18.739	0	0	0
03/08/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	4,331.0000	3,140.0000	(27.499)	0	0	0
03/08/2005	R207	2006/02/02			Bond Future	7.8470	7.7900	(0.726)	0.0000	0.0000	0
03/08/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	8,175.0000	6,632.0000	(18.875)	0	0	0
03/08/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	20,452.0000	23,540.0000	15.099	0	0	0

Grand Total: **2,367**