



Derivatives High/Low Report

High/Low for 06/10/2005

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/10/2005	GOVI 2005/11/03			jGovi	225.0740	225.4200	0.154	0.0000	0.0000	463
06/10/2005	GOVI 2005/11/03	228.00	Call	jGovi	3,939.0000	4,509.0000	14.471	0	0	0
06/10/2005	GOVI 2005/11/03	228.00	Put	jGovi	33,199.0000	30,309.0000	(8.705)	0	0	0
06/10/2005	GOVI 2006/02/02			jGovi	229.0590	229.4080	0.152	0.0000	0.0000	0
06/10/2005	GOVI 2006/02/02	230.00	Call	jGovi	39,439.0000	40,937.0000	3.798	0	0	0
06/10/2005	GOVI 2006/02/02	230.00	Put	jGovi	48,849.0000	46,857.0000	(4.078)	0	0	0
06/10/2005	GOVI 2006/05/04			jGovi	233.2400	233.5890	0.150	0.0000	0.0000	57
06/10/2005	GOVI 2006/05/04	230.00	Put	jGovi	22,554.0000	21,262.0000	(5.728)	0	0	0
06/10/2005	GOVI 2006/05/04	230.00	Call	jGovi	54,954.0000	57,152.0000	4.000	0	0	0
06/10/2005	GOVI 2006/08/03			jGovi	237.5740	237.9200	0.146	0.0000	0.0000	0
06/10/2005	GOVI 2006/08/03	230.00	Put	jGovi	14,616.0000	13,786.0000	(5.679)	0	0	0
06/10/2005	GOVI 2006/08/03	230.00	Call	jGovi	90,356.0000	92,986.0000	2.911	0	0	0
06/10/2005	GOVI 2006/11/02			jGovi	242.0610	242.4040	0.142	0.0000	0.0000	0
06/10/2005	GOVI 2006/11/02	230.00	Call	jGovi	129,328.0000	132,251.0000	2.260	0	0	0
06/10/2005	GOVI 2006/11/02	230.00	Put	jGovi	8,718.0000	8,211.0000	(5.816)	0	0	0
06/10/2005	J152 2006/02/28			jSwap	7.1140	7.1120	(0.028)	0.0000	0.0000	0
06/10/2005	J153 2010/08/31			jSwap	7.9180	7.8820	(0.455)	0.0000	0.0000	0
06/10/2005	J157 2015/09/15			jSwap	8.1580	8.1270	(0.380)	0.0000	0.0000	0

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06/10/2005	J186	2026/12/21			jSwap	7.7820	7.7530	(0.373)	0.0000	0.0000	0
06/10/2005	J194	2008/02/28			jSwap	7.6290	7.6080	(0.275)	0.0000	0.0000	0
06/10/2005	J201	2014/12/22			jSwap	8.0770	8.0530	(0.297)	0.0000	0.0000	0
06/10/2005	J203	2017/09/15			jSwap	8.0950	8.0650	(0.371)	0.0000	0.0000	0
06/10/2005	J204	2018/12/21			jSwap	8.0590	8.0300	(0.360)	0.0000	0.0000	0
06/10/2005	J207	2020/01/15			jSwap	8.0550	8.0250	(0.372)	0.0000	0.0000	0
06/10/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
06/10/2005	JFRA	2005/11/03			jFra	7.0620	7.0580	(0.057)	0.0000	0.0000	0
06/10/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	490.0000	497.0000	1.429	0	0	0
06/10/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	29.0000	26.0000	(10.345)	0	0	0
06/10/2005	JFRA	2006/02/02			jFra	7.0860	7.0820	(0.056)	0.0000	0.0000	0
06/10/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	758.0000	762.0000	0.528	0	0	0
06/10/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	356.0000	350.0000	(1.685)	0	0	0
06/10/2005	JFRA	2006/05/04			jFra	7.1980	7.1880	(0.139)	0.0000	0.0000	0
06/10/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	726.0000	734.0000	1.102	0	0	0
06/10/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,211.0000	1,195.0000	(1.321)	0	0	0
06/10/2005	JFRA	2006/08/03			jFra	7.3440	7.3180	(0.354)	0.0000	0.0000	0
06/10/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,717.0000	1,677.0000	(2.330)	0	0	0
06/10/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	875.0000	898.0000	2.629	0	0	0
06/10/2005	JFRA	2006/11/02			jFra	7.5440	7.4960	(0.636)	0.0000	0.0000	0
06/10/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	929.0000	970.0000	4.413	0	0	0
06/10/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,260.0000	2,184.0000	(3.363)	0	0	0

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06/10/2005	JFRA	2007/02/01			jFra	7.6970	7.6620	(0.455)	0.0000	0.0000	500
06/10/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,442.0000	1,479.0000	2.566	0	0	0
06/10/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,924.0000	1,876.0000	(2.495)	0	0	0
06/10/2005	JFRA	2007/05/03			jFra	7.9970	7.9370	(0.750)	0.0000	0.0000	0
06/10/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,522.0000	2,433.0000	(3.529)	0	0	0
06/10/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,307.0000	1,365.0000	4.438	0	0	0
06/10/2005	JFRA	2007/08/02			jFra	8.1800	8.1080	(0.880)	0.0000	0.0000	0
06/10/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,271.0000	1,336.0000	5.114	0	0	0
06/10/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,932.0000	2,821.0000	(3.786)	0	0	0
06/10/2005	JFRA	2007/11/01			jFra	8.0450	7.9870	(0.721)	0.0000	0.0000	0
06/10/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,584.0000	1,645.0000	3.851	0	0	0
06/10/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,017.0000	2,925.0000	(3.049)	0	0	0
06/10/2005	JN02	2005/11/03			jNote	7.4970	7.4660	(0.413)	0.0000	0.0000	0
06/10/2005	JN02	2005/11/03	7.50	Put	Option on jNote	2,558.0000	2,816.0000	10.086	0	0	0
06/10/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,504.0000	2,186.0000	(12.700)	0	0	0
06/10/2005	JN02	2006/02/02			jNote	7.6240	7.5850	(0.512)	0.0000	0.0000	0
06/10/2005	JN02	2006/02/02	7.25	Put	Option on jNote	2,870.0000	3,078.0000	7.247	0	0	0
06/10/2005	JN02	2006/02/02	7.25	Call	Option on jNote	9,798.0000	9,299.0000	(5.093)	0	0	0
06/10/2005	JN05	2005/11/03			jNote	7.9890	7.9510	(0.476)	0.0000	0.0000	0
06/10/2005	JN05	2005/11/03	8.00	Put	Option on jNote	5,871.0000	6,615.0000	12.672	0	0	0
06/10/2005	JN05	2005/11/03	8.00	Call	Option on jNote	5,416.0000	4,595.0000	(15.159)	0	0	0
06/10/2005	JN05	2006/02/02			jNote	8.0690	8.0300	(0.483)	0.0000	0.0000	0
06/10/2005	JN05	2006/02/02	7.75	Call	Option on jNote	19,459.0000	18,370.0000	(5.596)	0	0	0
06/10/2005	JN05	2006/02/02	7.75	Put	Option on jNote	6,364.0000	6,865.0000	7.872	0	0	0
06/10/2005	JN10	2005/11/03			jNote	8.1390	8.1110	(0.344)	0.0000	0.0000	0
06/10/2005	JN10	2005/11/03	8.00	Put	Option on jNote	4,835.0000	5,362.0000	10.900	0	0	0
06/10/2005	JN10	2005/11/03	8.00	Call	Option on jNote	14,330.0000	12,956.0000	(9.588)	0	0	0

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06/10/2005	JN10	2006/02/02			jNote	8.1760	8.1470	(0.355)	0.0000	0.0000	0
06/10/2005	JN10	2006/02/02	8.00	Call	Option on jNote	24,910.0000	23,686.0000	(4.914)	0	0	0
06/10/2005	JN10	2006/02/02	8.00	Put	Option on jNote	12,919.0000	13,657.0000	5.713	0	0	0
06/10/2005	JROD	2005/10/31			jRod	6.7010	6.6990	(0.030)	0.0000	0.0000	0
06/10/2005	JROD	2005/11/30			jRod	6.7930	6.7910	(0.029)	0.0000	0.0000	0
06/10/2005	JROD	2005/12/30			jRod	6.9050	6.9010	(0.058)	0.0000	0.0000	0
06/10/2005	JROD	2006/01/31			jRod	6.8810	6.8780	(0.044)	0.0000	0.0000	0
06/10/2005	JROD	2006/02/28			jRod	6.9450	6.9420	(0.043)	0.0000	0.0000	0
06/10/2005	JROD	2006/03/31			jRod	7.0190	7.0160	(0.043)	0.0000	0.0000	0
06/10/2005	JROD	2006/04/28			jRod	6.9710	6.9690	(0.029)	0.0000	0.0000	0
06/10/2005	JROD	2006/05/31			jRod	7.0320	7.0310	(0.014)	0.0000	0.0000	0
06/10/2005	JROD	2006/06/30			jRod	7.0920	7.0900	(0.028)	0.0000	0.0000	0
06/10/2005	JROD	2006/07/31			jRod	7.0480	7.0460	(0.028)	0.0000	0.0000	0
06/10/2005	JROD	2006/08/31			jRod	7.1010	7.0990	(0.028)	0.0000	0.0000	0
06/10/2005	R152	2005/11/03			Bond Future	7.1550	7.1480	(0.098)	0.0000	0.0000	0
06/10/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,266.0000	1,244.0000	(1.738)	0	0	0
06/10/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
06/10/2005	R153	2005/11/03			Bond Future	7.9470	7.9100	(0.466)	0.0000	0.0000	248
06/10/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	855.0000	660.0000	(22.807)	0	0	0
06/10/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	24,962.0000	26,403.0000	5.773	0	0	0
06/10/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	45,459.0000	47,068.0000	3.539	0	0	0
06/10/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	3,033.0000	3,447.0000	13.650	0	0	0

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06/10/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	11,773.0000	10,551.0000	(10.380)	0	0	0
06/10/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	84.0000	58.0000	(30.952)	0	0	5
06/10/2005	R153	2005/11/03	7.00	Call	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
06/10/2005	R153	2005/11/03	8.75	Call	Option on Bond Future	35,082.0000	36,642.0000	4.447	0	0	0
06/10/2005	R153	2005/11/03	7.25	Call	Option on Bond Future	102.0000	123.0000	20.588	0	0	0
06/10/2005	R153	2005/11/03	9.25	Put	Option on Bond Future	24.0000	16.0000	(33.333)	0	0	0
06/10/2005	R153	2005/11/03	7.25	Put	Option on Bond Future	31,390.0000	29,776.0000	(5.142)	0	0	0
06/10/2005	R153	2005/11/03	7.50	Call	Option on Bond Future	750.0000	879.0000	17.200	0	0	0
06/10/2005	R153	2005/11/03	7.00	Put	Option on Bond Future	42,770.0000	41,136.0000	(3.820)	0	0	0
06/10/2005	R153	2005/11/03	7.50	Put	Option on Bond Future	20,699.0000	19,192.0000	(7.281)	0	0	0
06/10/2005	R153	2005/11/03	8.75	Put	Option on Bond Future	279.0000	204.0000	(26.882)	0	0	0
06/10/2005	R153	2005/11/03	9.25	Call	Option on Bond Future	55,848.0000	57,475.0000	2.913	0	0	0
06/10/2005	R153	2005/11/03	8.25	Put	Option on Bond Future	2,359.0000	1,925.0000	(18.398)	0	0	5
06/10/2005	R153	2005/11/03	8.25	Call	Option on Bond Future	15,645.0000	16,846.0000	7.677	0	0	0
06/10/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	5,697.0000	4,889.0000	(14.183)	0	0	0
06/10/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	8,035.0000	8,862.0000	10.292	0	0	0
06/10/2005	R153	2006/02/02			Bond Future	8.0060	7.9680	(0.475)	0.0000	0.0000	0
06/10/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	3,647.0000	3,357.0000	(7.952)	0	0	0
06/10/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	44,389.0000	45,693.0000	2.938	0	0	0
06/10/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	5,152.0000	4,766.0000	(7.492)	0	0	0
06/10/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	35,817.0000	37,025.0000	3.373	0	0	0
06/10/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	44,106.0000	42,620.0000	(3.369)	0	0	0
06/10/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	13,972.0000	14,729.0000	5.418	0	0	0
06/10/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	14,224.0000	13,387.0000	(5.884)	0	0	0
06/10/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	311.0000	352.0000	13.183	0	0	0
06/10/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	54,462.0000	52,909.0000	(2.852)	0	0	0
06/10/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	20,387.0000	21,320.0000	4.576	0	0	0
06/10/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	10,217.0000	9,557.0000	(6.460)	0	0	0
06/10/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	980.0000	1,088.0000	11.020	0	0	0
06/10/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	34,641.0000	33,269.0000	(3.961)	0	0	0
06/10/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	2,415.0000	2,637.0000	9.193	0	0	0
06/10/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	26,382.0000	25,168.0000	(4.602)	0	0	0
06/10/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	4,934.0000	5,314.0000	7.702	0	0	0
06/10/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	7,272.0000	6,763.0000	(6.999)	0	0	0
06/10/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	27,747.0000	28,831.0000	3.907	0	0	0

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06/10/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	8,730.0000	9,296.0000	6.483	0	0	0
06/10/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	19,521.0000	18,492.0000	(5.271)	0	0	2
06/10/2005	R153	2006/05/04			Bond Future	8.0490	8.0080	(0.509)	0.0000	0.0000	0
06/10/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	14,858.0000	15,629.0000	5.189	0	0	0
06/10/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	16,808.0000	15,947.0000	(5.123)	0	0	0
06/10/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	12,090.0000	11,392.0000	(5.773)	0	0	0
06/10/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	3,003.0000	3,230.0000	7.559	0	0	0
06/10/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	54,898.0000	53,415.0000	(2.701)	0	0	0
06/10/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	1,797.0000	1,945.0000	8.236	0	0	0
06/10/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	45,653.0000	44,249.0000	(3.075)	0	0	0
06/10/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	4,783.0000	5,115.0000	6.941	0	0	0
06/10/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	20,045.0000	20,978.0000	4.655	0	0	0
06/10/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	7,279.0000	7,740.0000	6.333	0	0	0
06/10/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	22,572.0000	21,551.0000	(4.523)	0	0	0
06/10/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	10,611.0000	11,220.0000	5.739	0	0	0
06/10/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	29,360.0000	28,190.0000	(3.985)	0	0	0
06/10/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	37,093.0000	35,794.0000	(3.502)	0	0	0
06/10/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	26,135.0000	27,223.0000	4.163	0	0	0
06/10/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	33,035.0000	34,262.0000	3.714	0	0	0
06/10/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	8,380.0000	7,837.0000	(6.480)	0	0	0
06/10/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	40,614.0000	41,958.0000	3.309	0	0	0
06/10/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	5,584.0000	5,180.0000	(7.235)	0	0	0
06/10/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	48,721.0000	50,159.0000	2.951	0	0	0
06/10/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	3,570.0000	3,284.0000	(8.011)	0	0	0
06/10/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	2,187.0000	1,993.0000	(8.871)	0	0	0
06/10/2005	R153	2006/08/03			Bond Future	8.0840	8.0410	(0.532)	0.0000	0.0000	0
06/10/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	19,704.0000	18,844.0000	(4.365)	0	0	0
06/10/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	16,543.0000	17,300.0000	4.576	0	0	0
06/10/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	21,288.0000	22,179.0000	4.185	0	0	0
06/10/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	25,161.0000	24,169.0000	(3.943)	0	0	0
06/10/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	12,528.0000	13,153.0000	4.989	0	0	0
06/10/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	15,073.0000	14,347.0000	(4.817)	0	0	0
06/10/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	26,744.0000	27,765.0000	3.818	0	0	0
06/10/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	11,249.0000	10,652.0000	(5.307)	0	0	0

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06/10/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	5,786.0000	5,419.0000	(6.343)	0	0	0
06/10/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	39,562.0000	40,812.0000	3.160	0	0	0
06/10/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	8,178.0000	7,703.0000	(5.808)	0	0	0
06/10/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	31,432.0000	30,316.0000	(3.551)	0	0	0
06/10/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	9,230.0000	9,731.0000	5.428	0	0	0
06/10/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	32,860.0000	34,002.0000	3.475	0	0	0
06/10/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	6,605.0000	6,993.0000	5.874	0	0	0
06/10/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	38,475.0000	37,246.0000	(3.194)	0	0	0
06/10/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	4,583.0000	4,874.0000	6.350	0	0	0
06/10/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	46,221.0000	44,895.0000	(2.869)	0	0	0
06/10/2005	R157	2005/11/03			Bond Future	8.1610	8.1300	(0.380)	0.0000	0.0000	13
06/10/2005	R157	2005/11/03	8.50	Put	Option on Bond Future	3,980.0000	3,326.0000	(16.432)	0	0	0
06/10/2005	R157	2005/11/03	8.50	Call	Option on Bond Future	31,522.0000	33,425.0000	6.037	0	0	0
06/10/2005	R157	2005/11/03	7.25	Put	Option on Bond Future	78,000.0000	75,446.0000	(3.274)	0	0	0
06/10/2005	R157	2005/11/03	7.50	Call	Option on Bond Future	304.0000	347.0000	14.145	0	0	0
06/10/2005	R157	2005/11/03	7.50	Put	Option on Bond Future	56,289.0000	53,775.0000	(4.466)	0	0	0
06/10/2005	R157	2005/11/03	7.75	Call	Option on Bond Future	1,905.0000	2,140.0000	12.336	0	0	0
06/10/2005	R157	2005/11/03	7.75	Put	Option on Bond Future	36,352.0000	34,030.0000	(6.388)	0	0	0
06/10/2005	R157	2005/11/03	7.25	Call	Option on Bond Future	23.0000	26.0000	13.043	0	0	0
06/10/2005	R157	2005/11/03	7.00	Put	Option on Bond Future	100,436.0000	97,879.0000	(2.546)	0	0	0
06/10/2005	R157	2005/11/03	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/10/2005	R157	2005/11/03	8.75	Call	Option on Bond Future	48,810.0000	51,072.0000	4.634	0	0	0
06/10/2005	R157	2005/11/03	6.75	Put	Option on Bond Future	123,371.0000	120,814.0000	(2.073)	0	0	0
06/10/2005	R157	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2005	R157	2005/11/03	9.25	Put	Option on Bond Future	107.0000	75.0000	(29.907)	0	0	0
06/10/2005	R157	2005/11/03	9.00	Put	Option on Bond Future	480.0000	362.0000	(24.583)	0	0	0
06/10/2005	R157	2005/11/03	8.75	Put	Option on Bond Future	1,446.0000	1,150.0000	(20.470)	0	0	0
06/10/2005	R157	2005/11/03	9.25	Call	Option on Bond Future	85,914.0000	88,439.0000	2.939	0	0	0
06/10/2005	R157	2005/11/03	9.00	Call	Option on Bond Future	67,262.0000	69,703.0000	3.629	0	0	0
06/10/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	20,244.0000	18,387.0000	(9.173)	0	0	0
06/10/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	6,890.0000	7,590.0000	10.160	0	0	0
06/10/2005	R157	2005/11/03	8.25	Put	Option on Bond Future	9,656.0000	8,439.0000	(12.604)	0	0	0
06/10/2005	R157	2005/11/03	8.25	Call	Option on Bond Future	16,962.0000	18,302.0000	7.900	0	0	0
06/10/2005	R157	2006/02/02			Bond Future	8.2050	8.1730	(0.390)	0.0000	0.0000	1

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/10/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	5,644.0000	6,046.0000	7.123	0	0	0
06/10/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	2,498.0000	2,707.0000	8.367	0	0	0
06/10/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	25,658.0000	24,355.0000	(5.078)	0	0	0
06/10/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	63,974.0000	61,800.0000	(3.398)	0	0	0
06/10/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	82,334.0000	79,966.0000	(2.876)	0	0	0
06/10/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	18,335.0000	17,309.0000	(5.596)	0	0	0
06/10/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	102,692.0000	100,205.0000	(2.422)	0	0	0
06/10/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	9,206.0000	8,605.0000	(6.528)	0	0	0
06/10/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	29,269.0000	30,541.0000	4.346	0	0	0
06/10/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	41,767.0000	43,316.0000	3.709	0	0	0
06/10/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	71,096.0000	73,071.0000	2.778	0	0	0
06/10/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	55,881.0000	57,665.0000	3.192	0	0	0
06/10/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	13,025.0000	12,234.0000	(6.073)	0	0	0
06/10/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	905.0000	993.0000	9.724	0	0	0
06/10/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	342.0000	378.0000	10.526	0	0	0
06/10/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	124,538.0000	121,998.0000	(2.040)	0	0	0
06/10/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	10,991.0000	11,656.0000	6.050	0	0	0
06/10/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	86,305.0000	88,459.0000	2.496	0	0	0
06/10/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	48,252.0000	46,341.0000	(3.960)	0	0	0
06/10/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	18,794.0000	19,761.0000	5.145	0	0	0
06/10/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	35,411.0000	33,802.0000	(4.544)	0	0	0
06/10/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	5,758.0000	5,337.0000	(7.312)	0	0	0
06/10/2005	R157	2006/05/04			Bond Future	8.2390	8.2060	(0.401)	0.0000	0.0000	0
06/10/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	35,397.0000	34,074.0000	(3.738)	0	0	0
06/10/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	36,260.0000	37,530.0000	3.502	0	0	0
06/10/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	21,759.0000	20,838.0000	(4.233)	0	0	115
06/10/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	61,058.0000	62,730.0000	2.738	0	0	0
06/10/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	89,629.0000	91,601.0000	2.200	0	0	0
06/10/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	13,385.0000	12,764.0000	(4.640)	0	0	0
06/10/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	10,642.0000	11,212.0000	5.356	0	0	0
06/10/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	5,856.0000	6,222.0000	6.250	0	0	0
06/10/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	105,626.0000	103,264.0000	(2.236)	0	0	0
06/10/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	3,414.0000	3,646.0000	6.796	0	0	0
06/10/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	70,381.0000	68,357.0000	(2.876)	0	0	0
06/10/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	17,330.0000	18,130.0000	4.616	0	0	0

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06/10/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	86,618.0000	84,391.0000	(2.571)	0	0	0
06/10/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	25,948.0000	26,987.0000	4.004	0	0	0
06/10/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	56,463.0000	54,670.0000	(3.176)	0	0	0
06/10/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	17,069.0000	16,310.0000	(4.447)	0	0	0
06/10/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	75,022.0000	76,857.0000	2.446	0	0	0
06/10/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	27,784.0000	26,675.0000	(3.992)	0	0	0
06/10/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	44,884.0000	43,330.0000	(3.462)	0	0	0
06/10/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	48,056.0000	49,540.0000	3.088	0	0	0
06/10/2005	R157	2006/08/03			Bond Future	8.2660	8.2330	(0.399)	0.0000	0.0000	0
06/10/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	33,236.0000	34,477.0000	3.734	0	0	0
06/10/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	58,194.0000	56,462.0000	(2.976)	0	0	0
06/10/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	17,858.0000	18,657.0000	4.474	0	0	0
06/10/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	12,422.0000	13,027.0000	4.870	0	0	0
06/10/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	34,463.0000	33,172.0000	(3.746)	0	0	0
06/10/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	24,772.0000	25,786.0000	4.093	0	0	0
06/10/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	89,326.0000	87,234.0000	(2.342)	0	0	0
06/10/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	72,894.0000	70,968.0000	(2.642)	0	0	0
06/10/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	45,362.0000	43,845.0000	(3.344)	0	0	0
06/10/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	12,752.0000	12,098.0000	(5.129)	0	0	0
06/10/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	25,475.0000	24,412.0000	(4.173)	0	0	0
06/10/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	8,317.0000	8,757.0000	5.290	0	0	0
06/10/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	8,614.0000	8,128.0000	(5.642)	0	0	0
06/10/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	43,239.0000	44,707.0000	3.395	0	0	0
06/10/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	81,188.0000	83,234.0000	2.520	0	0	0
06/10/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	18,297.0000	17,449.0000	(4.635)	0	0	0
06/10/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	54,686.0000	56,369.0000	3.078	0	0	0
06/10/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	67,408.0000	69,286.0000	2.786	0	0	0
06/10/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	107,301.0000	105,075.0000	(2.075)	0	0	0
06/10/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	5,349.0000	5,654.0000	5.702	0	0	0
06/10/2005	R186	2005/11/03			Bond Future	7.8470	7.8160	(0.395)	0.0000	0.0000	0
06/10/2005	R186	2005/11/03	7.75	Call	Option on Bond Future	12,737.0000	14,032.0000	10.167	0	0	0
06/10/2005	R186	2005/11/03	7.75	Put	Option on Bond Future	24,800.0000	22,259.0000	(10.246)	0	0	0
06/10/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	605.0000	695.0000	14.876	0	0	0
06/10/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	77,718.0000	73,972.0000	(4.820)	0	0	0

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06/10/2005	R186	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2005	R186	2005/11/03	7.50	Call	Option on Bond Future	3,663.0000	4,130.0000	12.749	0	0	0
06/10/2005	R186	2005/11/03	7.00	Put	Option on Bond Future	111,579.0000	107,750.0000	(3.432)	0	0	0
06/10/2005	R186	2005/11/03	7.00	Call	Option on Bond Future	44.0000	51.0000	15.909	0	0	0
06/10/2005	R186	2005/11/03	6.75	Put	Option on Bond Future	147,300.0000	143,464.0000	(2.604)	0	0	0
06/10/2005	R186	2005/11/03	8.25	Put	Option on Bond Future	4,032.0000	3,288.0000	(18.452)	0	0	0
06/10/2005	R186	2005/11/03	8.00	Put	Option on Bond Future	10,839.0000	9,306.0000	(14.143)	0	0	0
06/10/2005	R186	2005/11/03	8.00	Call	Option on Bond Future	29,514.0000	31,817.0000	7.803	0	0	0
06/10/2005	R186	2005/11/03	8.25	Call	Option on Bond Future	52,323.0000	55,415.0000	5.909	0	0	0
06/10/2005	R186	2005/11/03	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/10/2005	R186	2005/11/03	7.50	Put	Option on Bond Future	47,638.0000	44,268.0000	(7.074)	0	0	0
06/10/2005	R186	2005/11/03	8.50	Call	Option on Bond Future	78,145.0000	81,680.0000	4.524	0	0	0
06/10/2005	R186	2005/11/03	6.50	Put	Option on Bond Future	184,467.0000	180,631.0000	(2.080)	0	0	0
06/10/2005	R186	2005/11/03	9.00	Call	Option on Bond Future	130,927.0000	134,744.0000	2.915	0	0	0
06/10/2005	R186	2005/11/03	8.75	Call	Option on Bond Future	104,644.0000	108,394.0000	3.584	0	0	0
06/10/2005	R186	2005/11/03	8.75	Put	Option on Bond Future	299.0000	213.0000	(28.763)	0	0	0
06/10/2005	R186	2005/11/03	9.00	Put	Option on Bond Future	53.0000	35.0000	(33.962)	0	0	0
06/10/2005	R186	2005/11/03	8.50	Put	Option on Bond Future	1,313.0000	1,013.0000	(22.848)	0	0	0
06/10/2005	R186	2006/02/02			Bond Future	7.8640	7.8330	(0.394)	0.0000	0.0000	0
06/10/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	64,835.0000	62,160.0000	(4.126)	0	0	0
06/10/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	19,053.0000	20,181.0000	5.920	0	0	0
06/10/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	46,260.0000	44,065.0000	(4.745)	0	0	0
06/10/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	32,187.0000	33,795.0000	4.996	0	0	0
06/10/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	22,263.0000	20,941.0000	(5.938)	0	0	0
06/10/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	48,825.0000	50,897.0000	4.244	0	0	0
06/10/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	32,345.0000	30,614.0000	(5.352)	0	0	0
06/10/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	68,188.0000	70,669.0000	3.638	0	0	0
06/10/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	89,492.0000	92,309.0000	3.148	0	0	0
06/10/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	110,969.0000	114,089.0000	2.812	0	0	0
06/10/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	9,289.0000	8,605.0000	(7.364)	0	0	0
06/10/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	88,552.0000	85,440.0000	(3.514)	0	0	0
06/10/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	5,438.0000	4,988.0000	(8.275)	0	0	0
06/10/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	133,517.0000	136,870.0000	2.511	0	0	0
06/10/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	15,181.0000	14,195.0000	(6.495)	0	0	0
06/10/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	9,850.0000	10,541.0000	7.015	0	0	0

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06/10/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	4,240.0000	4,594.0000	8.349	0	0	0
06/10/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	117,126.0000	113,677.0000	(2.945)	0	0	0
06/10/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,539.0000	1,688.0000	9.682	0	0	0
06/10/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	149,930.0000	146,277.0000	(2.436)	0	0	0
06/10/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	402.0000	448.0000	11.443	0	0	0
06/10/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	185,681.0000	181,924.0000	(2.023)	0	0	0
06/10/2005	R186	2006/05/04			Bond Future	7.8770	7.8450	(0.406)	0.0000	0.0000	0
06/10/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	39,625.0000	37,859.0000	(4.457)	0	0	0
06/10/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	54,424.0000	56,552.0000	3.910	0	0	0
06/10/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	11,720.0000	12,396.0000	5.768	0	0	0
06/10/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	133,091.0000	136,472.0000	2.540	0	0	0
06/10/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	18,567.0000	19,545.0000	5.267	0	0	0
06/10/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	125,426.0000	122,207.0000	(2.566)	0	0	0
06/10/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	98,331.0000	95,415.0000	(2.965)	0	0	0
06/10/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	6,977.0000	7,415.0000	6.278	0	0	0
06/10/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	3,900.0000	4,165.0000	6.795	0	0	0
06/10/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	7,308.0000	6,795.0000	(7.020)	0	0	0
06/10/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	189,451.0000	185,821.0000	(1.916)	0	0	0
06/10/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	27,869.0000	29,204.0000	4.790	0	0	0
06/10/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	155,926.0000	152,469.0000	(2.217)	0	0	0
06/10/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	39,823.0000	41,550.0000	4.337	0	0	0
06/10/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	74,937.0000	72,378.0000	(3.415)	0	0	0
06/10/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	111,292.0000	114,441.0000	2.829	0	0	0
06/10/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	18,286.0000	17,249.0000	(5.671)	0	0	0
06/10/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	90,581.0000	93,439.0000	3.155	0	0	0
06/10/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	11,773.0000	11,027.0000	(6.337)	0	0	0
06/10/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	71,467.0000	73,980.0000	3.516	0	0	0
06/10/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	27,397.0000	26,015.0000	(5.044)	0	0	0
06/10/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	55,387.0000	53,219.0000	(3.914)	0	0	0
06/10/2005	R186	2006/08/03			Bond Future	7.8860	7.8540	(0.406)	0.0000	0.0000	0
06/10/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	48,747.0000	50,513.0000	3.623	0	0	0
06/10/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	84,395.0000	81,970.0000	(2.873)	0	0	0
06/10/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	36,548.0000	37,987.0000	3.937	0	0	0
06/10/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	132,537.0000	129,528.0000	(2.270)	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
06/10/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	26,496.0000	27,628.0000	4.272	0	0	0
06/10/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	106,814.0000	104,081.0000	(2.559)	0	0	0
06/10/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	65,297.0000	63,198.0000	(3.215)	0	0	0
06/10/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	18,522.0000	19,378.0000	4.622	0	0	0
06/10/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	79,290.0000	81,703.0000	3.043	0	0	0
06/10/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	157,869.0000	161,238.0000	2.134	0	0	0
06/10/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	49,426.0000	47,656.0000	(3.581)	0	0	0
06/10/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	63,048.0000	65,143.0000	3.323	0	0	0
06/10/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	97,221.0000	99,928.0000	2.784	0	0	0
06/10/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	161,442.0000	158,197.0000	(2.010)	0	0	0
06/10/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	8,663.0000	8,168.0000	(5.714)	0	0	0
06/10/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	12,870.0000	12,194.0000	(5.253)	0	0	0
06/10/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	136,855.0000	140,043.0000	2.329	0	0	0
06/10/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	18,667.0000	17,770.0000	(4.805)	0	0	0
06/10/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	36,572.0000	35,121.0000	(3.968)	0	0	0
06/10/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	26,439.0000	25,282.0000	(4.376)	0	0	0
06/10/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	116,524.0000	119,491.0000	2.546	0	0	0
06/10/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	12,449.0000	13,069.0000	4.980	0	0	0
06/10/2005	R194	2005/11/03			Bond Future	7.6680	7.6460	(0.287)	0.0000	0.0000	0
06/10/2005	R194	2005/11/03	7.75	Call	Option on Bond Future	4,146.0000	4,376.0000	5.548	0	0	0
06/10/2005	R194	2005/11/03	7.75	Put	Option on Bond Future	2,387.0000	2,145.0000	(10.138)	0	0	0
06/10/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	5,164.0000	4,798.0000	(7.088)	0	0	0
06/10/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	1,548.0000	1,656.0000	6.977	0	0	0
06/10/2005	R194	2005/11/03	7.00	Put	Option on Bond Future	14,505.0000	14,036.0000	(3.233)	0	0	0
06/10/2005	R194	2005/11/03	7.25	Call	Option on Bond Future	344.0000	371.0000	7.849	0	0	0
06/10/2005	R194	2005/11/03	7.25	Put	Option on Bond Future	9,368.0000	8,924.0000	(4.740)	0	0	0
06/10/2005	R194	2005/11/03	7.00	Call	Option on Bond Future	35.0000	38.0000	8.571	0	0	0
06/10/2005	R194	2005/11/03	6.75	Put	Option on Bond Future	19,952.0000	19,480.0000	(2.366)	0	0	0
06/10/2005	R194	2005/11/03	6.50	Put	Option on Bond Future	25,469.0000	24,996.0000	(1.857)	0	0	0
06/10/2005	R194	2005/11/03	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2005	R194	2005/11/03	6.25	Put	Option on Bond Future	31,023.0000	30,550.0000	(1.525)	0	0	0
06/10/2005	R194	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2005	R194	2005/11/03	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/10/2005	R194	2005/11/03	8.00	Call	Option on Bond Future	8,046.0000	8,388.0000	4.251	0	0	0
06/10/2005	R194	2005/11/03	8.00	Put	Option on Bond Future	948.0000	818.0000	(13.713)	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
06/10/2005	R194	2005/11/03	8.75	Call	Option on Bond Future	22,920.0000	23,389.0000	2.046	0	0	0
06/10/2005	R194	2005/11/03	8.50	Call	Option on Bond Future	17,748.0000	18,203.0000	2.564	0	0	0
06/10/2005	R194	2005/11/03	8.25	Put	Option on Bond Future	329.0000	271.0000	(17.629)	0	0	0
06/10/2005	R194	2005/11/03	8.75	Put	Option on Bond Future	13.0000	9.0000	(30.769)	0	0	0
06/10/2005	R194	2005/11/03	8.50	Put	Option on Bond Future	76.0000	59.0000	(22.368)	0	0	0
06/10/2005	R194	2005/11/03	9.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
06/10/2005	R194	2005/11/03	9.00	Call	Option on Bond Future	28,109.0000	28,581.0000	1.679	0	0	0
06/10/2005	R194	2005/11/03	8.25	Call	Option on Bond Future	12,730.0000	13,145.0000	3.260	0	0	0
06/10/2005	R194	2006/02/02			Bond Future	7.7430	7.7190	(0.310)	0.0000	0.0000	0
06/10/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	8,607.0000	8,300.0000	(3.567)	0	0	0
06/10/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	15,278.0000	14,868.0000	(2.684)	0	0	0
06/10/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	9,441.0000	9,702.0000	2.765	0	0	0
06/10/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	3,925.0000	4,079.0000	3.924	0	0	0
06/10/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	4,518.0000	4,318.0000	(4.427)	0	0	0
06/10/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	6,403.0000	6,613.0000	3.280	0	0	0
06/10/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	1,240.0000	1,162.0000	(6.290)	0	0	0
06/10/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	11,620.0000	11,258.0000	(3.115)	0	0	0
06/10/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	3,241.0000	3,085.0000	(4.813)	0	0	0
06/10/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,091.0000	2,190.0000	4.735	0	0	0
06/10/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	6,269.0000	6,017.0000	(4.020)	0	0	0
06/10/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	24,502.0000	24,913.0000	1.677	0	0	0
06/10/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	12,924.0000	13,229.0000	2.360	0	0	0
06/10/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	20,357.0000	20,741.0000	1.886	0	0	0
06/10/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	16,469.0000	16,817.0000	2.113	0	0	0
06/10/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	2,055.0000	1,942.0000	(5.499)	0	0	0
06/10/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	19,589.0000	19,149.0000	(2.246)	0	0	0
06/10/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	710.0000	660.0000	(7.042)	0	0	0
06/10/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	24,302.0000	23,846.0000	(1.876)	0	0	0
06/10/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	280.0000	301.0000	7.500	0	0	0
06/10/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	873.0000	925.0000	5.956	0	0	0
06/10/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	58.0000	64.0000	10.345	0	0	0
06/10/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
06/10/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	29,215.0000	28,754.0000	(1.578)	0	0	0
06/10/2005	R194	2006/05/04			Bond Future	7.7900	7.7650	(0.321)	0.0000	0.0000	0

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06/10/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	7,078.0000	7,271.0000	2.727	0	0	0
06/10/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	18,093.0000	18,428.0000	1.852	0	0	0
06/10/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	2,876.0000	2,755.0000	(4.207)	0	0	0
06/10/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	1,932.0000	1,842.0000	(4.658)	0	0	0
06/10/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	4,135.0000	3,979.0000	(3.773)	0	0	0
06/10/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	7,759.0000	7,526.0000	(3.003)	0	0	0
06/10/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	14,860.0000	15,164.0000	2.046	0	0	0
06/10/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	1,252.0000	1,187.0000	(5.192)	0	0	0
06/10/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	21,566.0000	21,927.0000	1.674	0	0	0
06/10/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	11,920.0000	12,190.0000	2.265	0	0	0
06/10/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	5,753.0000	5,559.0000	(3.372)	0	0	0
06/10/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,699.0000	1,762.0000	3.708	0	0	0
06/10/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	10,164.0000	9,892.0000	(2.676)	0	0	0
06/10/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	27,305.0000	26,908.0000	(1.454)	0	0	0
06/10/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	665.0000	693.0000	4.211	0	0	0
06/10/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	1,085.0000	1,128.0000	3.963	0	0	0
06/10/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	23,339.0000	22,957.0000	(1.637)	0	0	0
06/10/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	19,591.0000	19,229.0000	(1.848)	0	0	0
06/10/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,560.0000	2,649.0000	3.477	0	0	0
06/10/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	5,215.0000	5,369.0000	2.953	0	0	0
06/10/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	9,317.0000	9,548.0000	2.479	0	0	0
06/10/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	12,958.0000	12,652.0000	(2.361)	0	0	0
06/10/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	16,114.0000	15,777.0000	(2.091)	0	0	0
06/10/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,718.0000	3,837.0000	3.201	0	0	0
06/10/2005	R194	2006/08/03			Bond Future	7.8250	7.7970	(0.358)	0.0000	0.0000	0
06/10/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	8,474.0000	8,248.0000	(2.667)	0	0	0
06/10/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	7,366.0000	7,554.0000	2.552	0	0	0
06/10/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	18,423.0000	18,090.0000	(1.808)	0	0	0
06/10/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	15,552.0000	15,241.0000	(2.000)	0	0	0
06/10/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,384.0000	2,464.0000	3.356	0	0	0
06/10/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,273.0000	3,376.0000	3.147	0	0	0
06/10/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	4,386.0000	4,515.0000	2.941	0	0	0
06/10/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	12,924.0000	12,639.0000	(2.205)	0	0	0
06/10/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	5,746.0000	5,904.0000	2.750	0	0	0
06/10/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	2,873.0000	2,764.0000	(3.794)	0	0	0

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06/10/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	19,226.0000	19,554.0000	1.706	0	0	0
06/10/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	2,075.0000	1,989.0000	(4.145)	0	0	0
06/10/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	3,888.0000	3,752.0000	(3.498)	0	0	0
06/10/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	13,789.0000	14,067.0000	2.016	0	0	0
06/10/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	16,408.0000	16,712.0000	1.853	0	0	0
06/10/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	11,396.0000	11,645.0000	2.185	0	0	0
06/10/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	5,147.0000	4,983.0000	(3.186)	0	0	0
06/10/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	9,251.0000	9,469.0000	2.357	0	0	0
06/10/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	10,560.0000	10,304.0000	(2.424)	0	0	0
06/10/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	6,672.0000	6,476.0000	(2.938)	0	0	0
06/10/2005	R201	2005/11/03			Bond Future	8.1440	8.1180	(0.319)	0.0000	0.0000	0
06/10/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	5,636.0000	6,096.0000	8.162	0	0	0
06/10/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	15,062.0000	13,828.0000	(8.193)	0	0	0
06/10/2005	R201	2005/11/03	8.25	Call	Option on Bond Future	13,849.0000	14,743.0000	6.455	0	0	0
06/10/2005	R201	2005/11/03	8.25	Put	Option on Bond Future	6,980.0000	6,180.0000	(11.461)	0	0	0
06/10/2005	R201	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2005	R201	2005/11/03	7.50	Call	Option on Bond Future	240.0000	265.0000	10.417	0	0	0
06/10/2005	R201	2005/11/03	7.50	Put	Option on Bond Future	43,273.0000	41,603.0000	(3.859)	0	0	0
06/10/2005	R201	2005/11/03	7.75	Call	Option on Bond Future	1,548.0000	1,696.0000	9.561	0	0	0
06/10/2005	R201	2005/11/03	7.75	Put	Option on Bond Future	27,606.0000	26,060.0000	(5.600)	0	0	0
06/10/2005	R201	2005/11/03	7.25	Put	Option on Bond Future	60,375.0000	58,683.0000	(2.802)	0	0	0
06/10/2005	R201	2005/11/03	7.00	Put	Option on Bond Future	78,043.0000	76,349.0000	(2.171)	0	0	0
06/10/2005	R201	2005/11/03	7.25	Call	Option on Bond Future	17.0000	19.0000	11.765	0	0	0
06/10/2005	R201	2005/11/03	6.75	Put	Option on Bond Future	96,094.0000	94,401.0000	(1.762)	0	0	0
06/10/2005	R201	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/10/2005	R201	2005/11/03	8.50	Call	Option on Bond Future	25,611.0000	26,883.0000	4.967	0	0	0
06/10/2005	R201	2005/11/03	8.50	Put	Option on Bond Future	2,774.0000	2,352.0000	(15.213)	0	0	0
06/10/2005	R201	2005/11/03	8.75	Call	Option on Bond Future	39,454.0000	40,962.0000	3.822	0	0	0
06/10/2005	R201	2005/11/03	9.25	Call	Option on Bond Future	68,911.0000	70,586.0000	2.431	0	0	0
06/10/2005	R201	2005/11/03	8.75	Put	Option on Bond Future	970.0000	784.0000	(19.175)	0	0	0
06/10/2005	R201	2005/11/03	9.00	Call	Option on Bond Future	54,126.0000	55,749.0000	2.999	0	0	0
06/10/2005	R201	2005/11/03	9.00	Put	Option on Bond Future	307.0000	236.0000	(23.127)	0	0	0
06/10/2005	R201	2005/11/03	9.25	Put	Option on Bond Future	64.0000	46.0000	(28.125)	0	0	0
06/10/2005	R201	2006/02/02			Bond Future	8.1830	8.1570	(0.318)	0.0000	0.0000	0

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06/10/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	13,641.0000	12,984.0000	(4.816)	0	0	0
06/10/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	33,559.0000	34,558.0000	2.977	0	0	0
06/10/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	26,859.0000	25,824.0000	(3.853)	0	0	0
06/10/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	15,130.0000	15,751.0000	4.104	0	0	0
06/10/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	49,215.0000	47,815.0000	(2.845)	0	0	0
06/10/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	69,207.0000	70,600.0000	2.013	0	0	0
06/10/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	9,570.0000	9,066.0000	(5.266)	0	0	0
06/10/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	36,888.0000	35,657.0000	(3.337)	0	0	0
06/10/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	4,108.0000	3,844.0000	(6.426)	0	0	0
06/10/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	44,847.0000	45,999.0000	2.569	0	0	0
06/10/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	8,856.0000	9,281.0000	4.799	0	0	0
06/10/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	4,552.0000	4,808.0000	5.624	0	0	0
06/10/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	57,020.0000	58,296.0000	2.238	0	0	0
06/10/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	6,685.0000	6,305.0000	(5.684)	0	0	0
06/10/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	23,527.0000	24,346.0000	3.481	0	0	0
06/10/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	19,275.0000	18,438.0000	(4.342)	0	0	0
06/10/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	1,965.0000	2,094.0000	6.565	0	0	0
06/10/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	79,620.0000	78,016.0000	(2.015)	0	0	0
06/10/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	250.0000	271.0000	8.400	0	0	0
06/10/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	96,854.0000	95,219.0000	(1.688)	0	0	0
06/10/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	678.0000	731.0000	7.817	0	0	0
06/10/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	114,708.0000	113,059.0000	(1.438)	0	0	0
06/10/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	81.0000	88.0000	8.642	0	0	0
06/10/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	63,595.0000	62,069.0000	(2.400)	0	0	0
06/10/2005	R201	2006/05/04			Bond Future	8.2170	8.1890	(0.341)	0.0000	0.0000	0
06/10/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	65,407.0000	66,908.0000	2.295	0	0	0
06/10/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	21,687.0000	20,816.0000	(4.016)	0	0	0
06/10/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	23,737.0000	24,609.0000	3.674	0	0	0
06/10/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	40,778.0000	39,543.0000	(3.029)	0	0	0
06/10/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	16,701.0000	17,384.0000	4.090	0	0	0
06/10/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	11,203.0000	11,710.0000	4.526	0	0	0
06/10/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	3,669.0000	3,427.0000	(6.596)	0	0	0
06/10/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	52,993.0000	51,605.0000	(2.619)	0	0	0
06/10/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	30,310.0000	29,250.0000	(3.497)	0	0	0
06/10/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	7,136.0000	7,492.0000	4.989	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
06/10/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	6,139.0000	5,777.0000	(5.897)	0	0	0
06/10/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	53,384.0000	54,766.0000	2.589	0	0	0
06/10/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	32,298.0000	33,358.0000	3.282	0	0	0
06/10/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	9,785.0000	9,275.0000	(5.212)	0	0	0
06/10/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	14,891.0000	14,208.0000	(4.587)	0	0	0
06/10/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	42,255.0000	43,488.0000	2.918	0	0	0
06/10/2005	R201	2006/08/03			Bond Future	8.2450	8.2180	(0.327)	0.0000	0.0000	0
06/10/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	35,185.0000	34,205.0000	(2.785)	0	0	0
06/10/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	20,157.0000	20,819.0000	3.284	0	0	0
06/10/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	45,239.0000	44,118.0000	(2.478)	0	0	0
06/10/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	14,584.0000	15,106.0000	3.579	0	0	0
06/10/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	34,993.0000	35,949.0000	2.732	0	0	0
06/10/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	6,550.0000	6,239.0000	(4.748)	0	0	0
06/10/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	14,055.0000	13,508.0000	(3.892)	0	0	0
06/10/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	56,770.0000	55,523.0000	(2.197)	0	0	0
06/10/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	19,645.0000	18,958.0000	(3.497)	0	0	0
06/10/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	65,363.0000	66,694.0000	2.036	0	0	0
06/10/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	54,347.0000	55,569.0000	2.249	0	0	0
06/10/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	9,750.0000	9,330.0000	(4.308)	0	0	0
06/10/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	10,189.0000	10,585.0000	3.887	0	0	0
06/10/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	44,165.0000	45,261.0000	2.482	0	0	0
06/10/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	26,964.0000	27,773.0000	3.000	0	0	0
06/10/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	26,660.0000	25,826.0000	(3.128)	0	0	0
06/10/2005	R203	2005/11/03			Bond Future	8.1220	8.0920	(0.369)	0.0000	0.0000	0
06/10/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	15,206.0000	13,621.0000	(10.424)	0	0	0
06/10/2005	R203	2005/11/03	8.25	Put	Option on Bond Future	5,711.0000	4,819.0000	(15.619)	0	0	0
06/10/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	5,913.0000	6,602.0000	11.652	0	0	0
06/10/2005	R203	2005/11/03	8.25	Call	Option on Bond Future	15,339.0000	16,721.0000	9.010	0	0	0
06/10/2005	R203	2005/11/03	8.50	Put	Option on Bond Future	1,491.0000	1,159.0000	(22.267)	0	0	0
06/10/2005	R203	2005/11/03	8.50	Call	Option on Bond Future	29,569.0000	31,511.0000	6.568	0	0	0
06/10/2005	R203	2005/11/03	8.75	Call	Option on Bond Future	46,327.0000	48,524.0000	4.742	0	0	0
06/10/2005	R203	2005/11/03	7.75	Put	Option on Bond Future	30,252.0000	28,192.0000	(6.809)	0	0	0
06/10/2005	R203	2005/11/03	7.75	Call	Option on Bond Future	1,554.0000	1,770.0000	13.900	0	0	0
06/10/2005	R203	2005/11/03	7.50	Put	Option on Bond Future	48,859.0000	46,623.0000	(4.576)	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
06/10/2005	R203	2005/11/03	7.50	Call	Option on Bond Future	259.0000	298.0000	15.058	0	0	0
06/10/2005	R203	2005/11/03	7.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
06/10/2005	R203	2005/11/03	8.75	Put	Option on Bond Future	257.0000	180.0000	(29.961)	0	0	0
06/10/2005	R203	2005/11/03	7.00	Put	Option on Bond Future	89,958.0000	87,683.0000	(2.529)	0	0	0
06/10/2005	R203	2005/11/03	7.25	Put	Option on Bond Future	69,040.0000	66,770.0000	(3.288)	0	0	0
06/10/2005	R203	2005/11/03	7.25	Call	Option on Bond Future	26.0000	30.0000	15.385	0	0	0
06/10/2005	R203	2005/11/03	9.00	Call	Option on Bond Future	63,646.0000	65,910.0000	3.557	0	0	0
06/10/2005	R203	2005/11/03	9.00	Put	Option on Bond Future	28.0000	17.0000	(39.286)	0	0	0
06/10/2005	R203	2006/02/02			Bond Future	8.1560	8.1250	(0.380)	0.0000	0.0000	0
06/10/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	16,824.0000	15,755.0000	(6.354)	0	0	0
06/10/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	14,979.0000	15,883.0000	6.035	0	0	0
06/10/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	23,791.0000	25,034.0000	5.225	0	0	0
06/10/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	26,685.0000	25,278.0000	(5.273)	0	0	0
06/10/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	2,602.0000	2,332.0000	(10.377)	0	0	0
06/10/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	900.0000	986.0000	9.556	0	0	0
06/10/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	9,825.0000	9,081.0000	(7.573)	0	0	0
06/10/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	35,009.0000	36,577.0000	4.479	0	0	0
06/10/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	48,239.0000	50,080.0000	3.816	0	0	0
06/10/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	62,899.0000	64,941.0000	3.246	0	0	0
06/10/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	5,283.0000	4,811.0000	(8.934)	0	0	0
06/10/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	39,497.0000	37,782.0000	(4.342)	0	0	0
06/10/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	55,009.0000	53,050.0000	(3.561)	0	0	0
06/10/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	92,133.0000	89,907.0000	(2.416)	0	0	0
06/10/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	8,647.0000	9,244.0000	6.904	0	0	0
06/10/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	2,138.0000	2,324.0000	8.700	0	0	0
06/10/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	4,533.0000	4,886.0000	7.787	0	0	0
06/10/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	72,737.0000	70,611.0000	(2.923)	0	0	0
06/10/2005	R203	2006/05/04			Bond Future	8.1820	8.1490	(0.403)	0.0000	0.0000	0
06/10/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	77,006.0000	74,941.0000	(2.682)	0	0	0
06/10/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	16,592.0000	15,696.0000	(5.400)	0	0	0
06/10/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	39,543.0000	41,070.0000	3.862	0	0	0
06/10/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	34,244.0000	32,827.0000	(4.138)	0	0	0
06/10/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	20,785.0000	21,791.0000	4.840	0	0	0
06/10/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	46,401.0000	44,734.0000	(3.593)	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
06/10/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	29,297.0000	30,566.0000	4.332	0	0	0
06/10/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	64,397.0000	66,355.0000	3.041	0	0	0
06/10/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	24,329.0000	23,175.0000	(4.743)	0	0	0
06/10/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	51,339.0000	53,099.0000	3.428	0	0	0
06/10/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	6,761.0000	6,296.0000	(6.878)	0	0	0
06/10/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	9,029.0000	9,565.0000	5.936	0	0	0
06/10/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	14,059.0000	14,815.0000	5.377	0	0	0
06/10/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	60,720.0000	58,834.0000	(3.106)	0	0	0
06/10/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	10,835.0000	10,172.0000	(6.119)	0	0	0
06/10/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	5,483.0000	5,840.0000	6.511	0	0	0
06/10/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	94,985.0000	92,786.0000	(2.315)	0	0	0
06/10/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	3,136.0000	3,359.0000	7.111	0	0	0
06/10/2005	R203	2006/08/03			Bond Future	8.2020	8.1690	(0.402)	0.0000	0.0000	0
06/10/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	33,609.0000	34,840.0000	3.663	0	0	0
06/10/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	30,153.0000	28,999.0000	(3.827)	0	0	0
06/10/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	25,306.0000	26,323.0000	4.019	0	0	0
06/10/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	97,662.0000	95,597.0000	(2.114)	0	0	0
06/10/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	22,102.0000	21,160.0000	(4.262)	0	0	0
06/10/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	43,303.0000	44,746.0000	3.332	0	0	0
06/10/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	54,269.0000	55,910.0000	3.024	0	0	0
06/10/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	15,743.0000	14,998.0000	(4.732)	0	0	0
06/10/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	5,709.0000	6,030.0000	5.623	0	0	0
06/10/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	51,772.0000	50,197.0000	(3.042)	0	0	0
06/10/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	40,024.0000	38,657.0000	(3.415)	0	0	0
06/10/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	8,779.0000	9,235.0000	5.194	0	0	0
06/10/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	18,438.0000	19,248.0000	4.393	0	0	0
06/10/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	80,717.0000	78,788.0000	(2.390)	0	0	0
06/10/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	65,370.0000	63,605.0000	(2.700)	0	0	0
06/10/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	12,966.0000	13,587.0000	4.789	0	0	0
06/10/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	66,329.0000	68,146.0000	2.739	0	0	0
06/10/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	10,883.0000	10,315.0000	(5.219)	0	0	0
06/10/2005	R204	2005/11/03			Bond Future	8.1160	8.0850	(0.382)	0.0000	0.0000	0
06/10/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	5,950.0000	5,000.0000	(15.966)	0	0	0
06/10/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	16,502.0000	18,016.0000	9.175	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
06/10/2005	R204	2006/02/02			Bond Future	8.1450	8.1140	(0.381)	0.0000	0.0000	0
06/10/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	16,305.0000	17,274.0000	5.943	0	0	0
06/10/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	27,738.0000	26,278.0000	(5.264)	0	0	0
06/10/2005	R204	2006/05/04			Bond Future	8.1700	8.1380	(0.392)	0.0000	0.0000	0
06/10/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	22,545.0000	23,585.0000	4.613	0	0	0
06/10/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	35,780.0000	34,347.0000	(4.005)	0	0	0
06/10/2005	R204	2006/08/03			Bond Future	8.1900	8.1570	(0.403)	0.0000	0.0000	0
06/10/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	42,016.0000	40,589.0000	(3.396)	0	0	0
06/10/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	27,410.0000	28,499.0000	3.973	0	0	0
06/10/2005	R207	2005/11/03			Bond Future	8.0990	8.0680	(0.383)	0.0000	0.0000	0
06/10/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	15,002.0000	13,358.0000	(10.959)	0	0	0
06/10/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	7,101.0000	7,921.0000	11.548	0	0	0
06/10/2005	R207	2006/02/02			Bond Future	8.1250	8.0930	(0.394)	0.0000	0.0000	0
06/10/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	17,184.0000	18,222.0000	6.041	0	0	0
06/10/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	27,055.0000	25,579.0000	(5.456)	0	0	0
06/10/2005	R207	2006/05/04			Bond Future	8.1490	8.1160	(0.405)	0.0000	0.0000	0
06/10/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	35,188.0000	33,732.0000	(4.138)	0	0	0
06/10/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	23,547.0000	24,652.0000	4.693	0	0	0
06/10/2005	R207	2006/08/03			Bond Future	8.1680	8.1350	(0.404)	0.0000	0.0000	0
06/10/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	41,541.0000	40,129.0000	(3.399)	0	0	0
06/10/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	28,556.0000	29,676.0000	3.922	0	0	0

Grand Total:

1,409