

Derivatives High/Low Report

High/Low for 07/10/2005

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
07/10/2005	GOVI 2005/11/03			jGovi	225.4200	225.0230	(0.176)	0.0000	0.0000	463
07/10/2005	GOVI 2005/11/03	228.00	Put	jGovi	30,309.0000	33,270.0000	9.769	0	0	0
07/10/2005	GOVI 2005/11/03	228.00	Call	jGovi	4,509.0000	3,500.0000	(22.377)	0	0	0
07/10/2005	GOVI 2006/02/02			jGovi	229.4080	228.9970	(0.179)	0.0000	0.0000	0
07/10/2005	GOVI 2006/02/02	230.00	Put	jGovi	46,857.0000	48,808.0000	4.164	0	0	0
07/10/2005	GOVI 2006/02/02	230.00	Call	jGovi	40,937.0000	38,778.0000	(5.274)	0	0	0
07/10/2005	GOVI 2006/05/04			jGovi	233.5890	233.1670	(0.181)	0.0000	0.0000	57
07/10/2005	GOVI 2006/05/04	230.00	Call	jGovi	57,152.0000	54,320.0000	(4.955)	0	0	0
07/10/2005	GOVI 2006/05/04	230.00	Put	jGovi	21,262.0000	22,650.0000	6.528	0	0	0
07/10/2005	GOVI 2006/08/03			jGovi	237.9200	237.4950	(0.179)	0.0000	0.0000	0
07/10/2005	GOVI 2006/08/03	230.00	Call	jGovi	92,986.0000	89,640.0000	(3.598)	0	0	0
07/10/2005	GOVI 2006/08/03	230.00	Put	jGovi	13,786.0000	14,690.0000	6.557	0	0	0
07/10/2005	GOVI 2006/11/02			jGovi	242.4040	241.9870	(0.172)	0.0000	0.0000	0
07/10/2005	GOVI 2006/11/02	230.00	Call	jGovi	132,251.0000	128,626.0000	(2.741)	0	0	0
07/10/2005	GOVI 2006/11/02	230.00	Put	jGovi	8,211.0000	8,756.0000	6.637	0	0	0
07/10/2005	J152 2006/02/28			jSwap	7.1120	7.1090	(0.042)	0.0000	0.0000	0
07/10/2005	J153 2010/08/31			jSwap	7.8820	7.9150	0.419	0.0000	0.0000	0
07/10/2005	J157 2015/09/15			jSwap	8.1270	8.1610	0.418	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
07/10/2005	J186	2026/12/21			jSwap	7.7530	7.7870	0.439	0.0000	0.0000	0
07/10/2005	J194	2008/02/28			jSwap	7.6080	7.6400	0.421	0.0000	0.0000	0
07/10/2005	J201	2014/12/22			jSwap	8.0530	8.0860	0.410	0.0000	0.0000	0
07/10/2005	J203	2017/09/15			jSwap	8.0650	8.1040	0.484	0.0000	0.0000	0
07/10/2005	J204	2018/12/21			jSwap	8.0300	8.0630	0.411	0.0000	0.0000	0
07/10/2005	J207	2020/01/15			jSwap	8.0250	8.0540	0.361	0.0000	0.0000	0
07/10/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
07/10/2005	JFRA	2005/11/03			jFra	7.0580	7.0520	(0.085)	0.0000	0.0000	0
07/10/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	497.0000	508.0000	2.213	0	0	0
07/10/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	26.0000	23.0000	(11.538)	0	0	0
07/10/2005	JFRA	2006/02/02			jFra	7.0820	7.0980	0.226	0.0000	0.0000	0
07/10/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	762.0000	736.0000	(3.412)	0	0	0
07/10/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	350.0000	363.0000	3.714	0	0	0
07/10/2005	JFRA	2006/05/04			jFra	7.1880	7.2020	0.195	0.0000	0.0000	0
07/10/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,195.0000	1,213.0000	1.506	0	0	0
07/10/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	734.0000	718.0000	(2.180)	0	0	0
07/10/2005	JFRA	2006/08/03			jFra	7.3180	7.3310	0.178	0.0000	0.0000	0
07/10/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	898.0000	884.0000	(1.559)	0	0	0
07/10/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,677.0000	1,694.0000	1.014	0	0	0
07/10/2005	JFRA	2006/11/02			jFra	7.4960	7.5130	0.227	0.0000	0.0000	0
07/10/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,184.0000	2,209.0000	1.145	0	0	0
07/10/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	970.0000	953.0000	(1.753)	0	0	0

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07/10/2005	JFRA	2007/02/01			jFra	7.6620	7.6600	(0.026)	0.0000	0.0000	500
07/10/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,876.0000	1,871.0000	(0.267)	0	0	0
07/10/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,479.0000	1,480.0000	0.068	0	0	0
07/10/2005	JFRA	2007/05/03			jFra	7.9370	7.9770	0.504	0.0000	0.0000	0
07/10/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,365.0000	1,324.0000	(3.004)	0	0	0
07/10/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,433.0000	2,490.0000	2.343	0	0	0
07/10/2005	JFRA	2007/08/02			jFra	8.1080	8.2260	1.455	0.0000	0.0000	0
07/10/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,336.0000	1,227.0000	(8.159)	0	0	0
07/10/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,821.0000	3,001.0000	6.381	0	0	0
07/10/2005	JFRA	2007/11/01			jFra	7.9870	8.0130	0.326	0.0000	0.0000	0
07/10/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,645.0000	1,615.0000	(1.824)	0	0	0
07/10/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,925.0000	2,964.0000	1.333	0	0	0
07/10/2005	JN02	2005/11/03			jNote	7.4660	7.4910	0.335	0.0000	0.0000	0
07/10/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,186.0000	2,359.0000	7.914	0	0	0
07/10/2005	JN02	2005/11/03	7.50	Put	Option on jNote	2,816.0000	2,528.0000	(10.227)	0	0	0
07/10/2005	JN02	2006/02/02			jNote	7.5850	7.6150	0.396	0.0000	0.0000	0
07/10/2005	JN02	2006/02/02	7.25	Put	Option on jNote	3,078.0000	2,880.0000	(6.433)	0	0	0
07/10/2005	JN02	2006/02/02	7.25	Call	Option on jNote	9,299.0000	9,644.0000	3.710	0	0	0
07/10/2005	JN05	2005/11/03			jNote	7.9510	7.9770	0.327	0.0000	0.0000	0
07/10/2005	JN05	2005/11/03	8.00	Put	Option on jNote	6,615.0000	5,931.0000	(10.340)	0	0	0
07/10/2005	JN05	2005/11/03	8.00	Call	Option on jNote	4,595.0000	4,983.0000	8.444	0	0	0
07/10/2005	JN05	2006/02/02			jNote	8.0300	8.0570	0.336	0.0000	0.0000	0
07/10/2005	JN05	2006/02/02	7.75	Call	Option on jNote	18,370.0000	19,045.0000	3.674	0	0	0
07/10/2005	JN05	2006/02/02	7.75	Put	Option on jNote	6,865.0000	6,439.0000	(6.205)	0	0	0
07/10/2005	JN10	2005/11/03			jNote	8.1110	8.1400	0.358	0.0000	0.0000	0
07/10/2005	JN10	2005/11/03	8.00	Put	Option on jNote	5,362.0000	4,532.0000	(15.479)	0	0	0
07/10/2005	JN10	2005/11/03	8.00	Call	Option on jNote	12,956.0000	14,098.0000	8.814	0	0	0

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07/10/2005	JN10	2006/02/02			jNote	8.1470	8.1770	0.368	0.0000	0.0000	0
07/10/2005	JN10	2006/02/02	8.00	Put	Option on jNote	13,657.0000	12,743.0000	(6.693)	0	0	0
07/10/2005	JN10	2006/02/02	8.00	Call	Option on jNote	23,686.0000	24,804.0000	4.720	0	0	0
07/10/2005	JROD	2005/10/31			jRod	6.6990	6.5530	(2.179)	0.0000	0.0000	0
07/10/2005	JROD	2005/11/30			jRod	6.7910	6.6390	(2.238)	0.0000	0.0000	0
07/10/2005	JROD	2005/12/30			jRod	6.9010	6.7460	(2.246)	0.0000	0.0000	0
07/10/2005	JROD	2006/01/31			jRod	6.8780	6.8000	(1.134)	0.0000	0.0000	0
07/10/2005	JROD	2006/02/28			jRod	6.9420	6.8620	(1.152)	0.0000	0.0000	0
07/10/2005	JROD	2006/03/31			jRod	7.0160	6.9380	(1.112)	0.0000	0.0000	0
07/10/2005	JROD	2006/04/28			jRod	6.9690	6.9180	(0.732)	0.0000	0.0000	0
07/10/2005	JROD	2006/05/31			jRod	7.0310	6.9790	(0.740)	0.0000	0.0000	0
07/10/2005	JROD	2006/06/30			jRod	7.0900	7.0390	(0.719)	0.0000	0.0000	0
07/10/2005	JROD	2006/07/31			jRod	7.0460	7.0070	(0.554)	0.0000	0.0000	0
07/10/2005	JROD	2006/08/31			jRod	7.0990	7.0600	(0.549)	0.0000	0.0000	0
07/10/2005	R152	2005/11/03			Bond Future	7.1480	7.1350	(0.182)	0.0000	0.0000	0
07/10/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
07/10/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,244.0000	1,204.0000	(3.215)	0	0	0
07/10/2005	R153	2005/11/03			Bond Future	7.9100	7.9450	0.442	7.9000	7.9000	248
07/10/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	660.0000	738.0000	11.818	0	0	0
07/10/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	47,068.0000	45,526.0000	(3.276)	0	0	0
07/10/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	10,551.0000	11,514.0000	9.127	0	0	0
07/10/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	3,447.0000	2,863.0000	(16.942)	0	0	0

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07/10/2005	R153	2005/11/03	9.25	Call	Option on Bond Future	57,475.0000	55,929.0000	(2.690)	0	0	0
07/10/2005	R153	2005/11/03	8.75	Put	Option on Bond Future	204.0000	225.0000	10.294	0	0	0
07/10/2005	R153	2005/11/03	8.75	Call	Option on Bond Future	36,642.0000	35,117.0000	(4.162)	0	0	0
07/10/2005	R153	2005/11/03	7.50	Put	Option on Bond Future	19,192.0000	20,524.0000	6.940	0	0	0
07/10/2005	R153	2005/11/03	7.00	Put	Option on Bond Future	41,136.0000	42,680.0000	3.753	0	0	0
07/10/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	26,403.0000	24,934.0000	(5.564)	0	0	0
07/10/2005	R153	2005/11/03	7.25	Call	Option on Bond Future	123.0000	81.0000	(34.146)	0	0	0
07/10/2005	R153	2005/11/03	7.50	Call	Option on Bond Future	879.0000	664.0000	(24.460)	0	0	0
07/10/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	58.0000	63.0000	8.621	0	0	5
07/10/2005	R153	2005/11/03	7.25	Put	Option on Bond Future	29,776.0000	31,281.0000	5.054	0	0	0
07/10/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	8,862.0000	7,848.0000	(11.442)	0	0	0
07/10/2005	R153	2005/11/03	9.25	Put	Option on Bond Future	16.0000	17.0000	6.250	0	0	0
07/10/2005	R153	2005/11/03	7.00	Call	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	0
07/10/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	4,889.0000	5,422.0000	10.902	0	0	0
07/10/2005	R153	2005/11/03	8.25	Call	Option on Bond Future	16,846.0000	15,527.0000	(7.830)	0	0	0
07/10/2005	R153	2005/11/03	8.25	Put	Option on Bond Future	1,925.0000	2,152.0000	11.792	0	0	5
07/10/2005	R153	2006/02/02			Bond Future	7.9680	8.0060	0.477	0.0000	0.0000	0
07/10/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	13,387.0000	14,106.0000	5.371	0	0	0
07/10/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	14,729.0000	13,854.0000	(5.941)	0	0	0
07/10/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	6,763.0000	7,161.0000	5.885	0	0	0
07/10/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	37,025.0000	35,717.0000	(3.533)	0	0	0
07/10/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	4,766.0000	5,052.0000	6.001	0	0	0
07/10/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	45,693.0000	44,303.0000	(3.042)	0	0	0
07/10/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	3,357.0000	3,560.0000	6.047	0	0	0
07/10/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	28,831.0000	27,635.0000	(4.148)	0	0	0
07/10/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	25,168.0000	26,295.0000	4.478	0	0	0
07/10/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	9,557.0000	10,098.0000	5.661	0	0	0
07/10/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	52,909.0000	54,447.0000	2.907	0	0	0
07/10/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	2,637.0000	2,355.0000	(10.694)	0	0	0
07/10/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	33,269.0000	34,581.0000	3.944	0	0	0
07/10/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,088.0000	945.0000	(13.143)	0	0	0
07/10/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	42,620.0000	44,072.0000	3.407	0	0	0
07/10/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	352.0000	296.0000	(15.909)	0	0	0
07/10/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	21,320.0000	20,268.0000	(4.934)	0	0	0
07/10/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	5,314.0000	4,847.0000	(8.788)	0	0	0

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07/10/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	18,492.0000	19,414.0000	4.986	0	0	2
07/10/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	9,296.0000	8,624.0000	(7.229)	0	0	0
07/10/2005	R153	2006/05/04			Bond Future	8.0080	8.0500	0.524	0.0000	0.0000	0
07/10/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	15,947.0000	16,753.0000	5.054	0	0	0
07/10/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	15,629.0000	14,764.0000	(5.535)	0	0	0
07/10/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	3,284.0000	3,530.0000	7.491	0	0	0
07/10/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	5,115.0000	4,719.0000	(7.742)	0	0	0
07/10/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	44,249.0000	45,643.0000	3.150	0	0	0
07/10/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	7,740.0000	7,202.0000	(6.951)	0	0	0
07/10/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	3,230.0000	2,953.0000	(8.576)	0	0	0
07/10/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	1,945.0000	1,760.0000	(9.512)	0	0	0
07/10/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	41,958.0000	40,534.0000	(3.394)	0	0	0
07/10/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	53,415.0000	54,902.0000	2.784	0	0	0
07/10/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	28,190.0000	29,323.0000	4.019	0	0	0
07/10/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	35,794.0000	37,069.0000	3.562	0	0	0
07/10/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	21,551.0000	22,524.0000	4.515	0	0	0
07/10/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	5,180.0000	5,535.0000	6.853	0	0	0
07/10/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	11,220.0000	10,523.0000	(6.212)	0	0	0
07/10/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	7,837.0000	8,325.0000	6.227	0	0	0
07/10/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	34,262.0000	32,946.0000	(3.841)	0	0	0
07/10/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	11,392.0000	12,033.0000	5.627	0	0	0
07/10/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	27,223.0000	26,040.0000	(4.346)	0	0	0
07/10/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	20,978.0000	19,949.0000	(4.905)	0	0	0
07/10/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	50,159.0000	48,650.0000	(3.008)	0	0	0
07/10/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	1,993.0000	2,155.0000	8.128	0	0	0
07/10/2005	R153	2006/08/03			Bond Future	8.0410	8.0850	0.547	0.0000	0.0000	0
07/10/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	18,844.0000	19,664.0000	4.352	0	0	0
07/10/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	17,300.0000	16,465.0000	(4.827)	0	0	0
07/10/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	14,347.0000	15,031.0000	4.768	0	0	0
07/10/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	27,765.0000	26,664.0000	(3.965)	0	0	0
07/10/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	22,179.0000	21,208.0000	(4.378)	0	0	0
07/10/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	10,652.0000	11,206.0000	5.201	0	0	0
07/10/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	7,703.0000	8,138.0000	5.647	0	0	0
07/10/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	40,812.0000	39,489.0000	(3.242)	0	0	0

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07/10/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	34,002.0000	32,783.0000	(3.585)	0	0	0
07/10/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	24,169.0000	25,126.0000	3.960	0	0	0
07/10/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	5,419.0000	5,750.0000	6.108	0	0	0
07/10/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	30,316.0000	31,404.0000	3.589	0	0	0
07/10/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	13,153.0000	12,455.0000	(5.307)	0	0	0
07/10/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	4,874.0000	4,536.0000	(6.935)	0	0	0
07/10/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	44,895.0000	46,211.0000	2.931	0	0	0
07/10/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	6,993.0000	6,548.0000	(6.364)	0	0	0
07/10/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	9,731.0000	9,164.0000	(5.827)	0	0	0
07/10/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	37,246.0000	38,456.0000	3.249	0	0	0
07/10/2005	R157	2005/11/03			Bond Future	8.1300	8.1650	0.431	0.0000	0.0000	13
07/10/2005	R157	2005/11/03	9.00	Put	Option on Bond Future	362.0000	399.0000	10.221	0	0	0
07/10/2005	R157	2005/11/03	9.00	Call	Option on Bond Future	69,703.0000	66,853.0000	(4.089)	0	0	0
07/10/2005	R157	2005/11/03	9.25	Call	Option on Bond Future	88,439.0000	85,559.0000	(3.256)	0	0	0
07/10/2005	R157	2005/11/03	9.25	Put	Option on Bond Future	75.0000	82.0000	9.333	0	0	0
07/10/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	18,387.0000	20,067.0000	9.137	0	0	0
07/10/2005	R157	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/10/2005	R157	2005/11/03	8.75	Put	Option on Bond Future	1,150.0000	1,280.0000	11.304	0	0	0
07/10/2005	R157	2005/11/03	6.75	Put	Option on Bond Future	120,814.0000	123,700.0000	2.389	0	0	0
07/10/2005	R157	2005/11/03	8.75	Call	Option on Bond Future	51,072.0000	48,315.0000	(5.398)	0	0	0
07/10/2005	R157	2005/11/03	8.50	Call	Option on Bond Future	33,425.0000	30,921.0000	(7.491)	0	0	0
07/10/2005	R157	2005/11/03	7.00	Put	Option on Bond Future	97,879.0000	100,766.0000	2.950	0	0	0
07/10/2005	R157	2005/11/03	7.25	Call	Option on Bond Future	26.0000	15.0000	(42.308)	0	0	0
07/10/2005	R157	2005/11/03	7.25	Put	Option on Bond Future	75,446.0000	78,322.0000	3.812	0	0	0
07/10/2005	R157	2005/11/03	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
07/10/2005	R157	2005/11/03	8.25	Call	Option on Bond Future	18,302.0000	16,322.0000	(10.818)	0	0	0
07/10/2005	R157	2005/11/03	8.25	Put	Option on Bond Future	8,439.0000	9,346.0000	10.748	0	0	0
07/10/2005	R157	2005/11/03	7.75	Put	Option on Bond Future	34,030.0000	36,428.0000	7.047	0	0	0
07/10/2005	R157	2005/11/03	7.75	Call	Option on Bond Future	2,140.0000	1,651.0000	(22.850)	0	0	0
07/10/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	7,590.0000	6,384.0000	(15.889)	0	0	0
07/10/2005	R157	2005/11/03	8.50	Put	Option on Bond Future	3,326.0000	3,709.0000	11.515	0	0	0
07/10/2005	R157	2005/11/03	7.50	Call	Option on Bond Future	347.0000	236.0000	(31.988)	0	0	0
07/10/2005	R157	2005/11/03	7.50	Put	Option on Bond Future	53,775.0000	56,551.0000	5.162	0	0	0
07/10/2005	R157	2006/02/02			Bond Future	8.1730	8.2100	0.453	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
07/10/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	378.0000	316.0000	(16.402)	0	0	0
07/10/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	24,355.0000	25,618.0000	5.186	0	0	0
07/10/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	30,541.0000	28,827.0000	(5.612)	0	0	0
07/10/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	993.0000	849.0000	(14.502)	0	0	0
07/10/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	73,071.0000	70,590.0000	(3.395)	0	0	0
07/10/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	8,605.0000	9,101.0000	5.764	0	0	0
07/10/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	121,998.0000	124,913.0000	2.389	0	0	0
07/10/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	88,459.0000	85,813.0000	(2.991)	0	0	0
07/10/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	33,802.0000	35,436.0000	4.834	0	0	0
07/10/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	19,761.0000	18,417.0000	(6.801)	0	0	0
07/10/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	5,337.0000	5,668.0000	6.202	0	0	0
07/10/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	57,665.0000	55,378.0000	(3.966)	0	0	0
07/10/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	12,234.0000	12,925.0000	5.648	0	0	0
07/10/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	43,316.0000	41,284.0000	(4.691)	0	0	0
07/10/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	17,309.0000	18,255.0000	5.465	0	0	0
07/10/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	2,707.0000	2,381.0000	(12.043)	0	0	0
07/10/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	100,205.0000	103,038.0000	2.827	0	0	0
07/10/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	79,966.0000	82,618.0000	3.316	0	0	0
07/10/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	61,800.0000	64,175.0000	3.843	0	0	0
07/10/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	6,046.0000	5,443.0000	(9.974)	0	0	0
07/10/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	11,656.0000	10,698.0000	(8.219)	0	0	0
07/10/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	46,341.0000	48,361.0000	4.359	0	0	0
07/10/2005	R157	2006/05/04			Bond Future	8.2060	8.2440	0.463	0.0000	0.0000	0
07/10/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	62,730.0000	60,627.0000	(3.352)	0	0	0
07/10/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	37,530.0000	35,887.0000	(4.378)	0	0	0
07/10/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	34,074.0000	35,416.0000	3.938	0	0	0
07/10/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	20,838.0000	21,721.0000	4.237	0	0	115
07/10/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	12,764.0000	13,324.0000	4.387	0	0	0
07/10/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	68,357.0000	70,566.0000	3.232	0	0	0
07/10/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	84,391.0000	86,866.0000	2.933	0	0	0
07/10/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	6,222.0000	5,712.0000	(8.197)	0	0	0
07/10/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	103,264.0000	105,918.0000	2.570	0	0	0
07/10/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	3,646.0000	3,314.0000	(9.106)	0	0	0
07/10/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	18,130.0000	17,059.0000	(5.907)	0	0	0
07/10/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	54,670.0000	56,584.0000	3.501	0	0	0

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07/10/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	11,212.0000	10,435.0000	(6.930)	0	0	0
07/10/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	43,330.0000	44,949.0000	3.736	0	0	0
07/10/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	26,987.0000	25,621.0000	(5.062)	0	0	0
07/10/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	91,601.0000	89,175.0000	(2.648)	0	0	0
07/10/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	16,310.0000	17,015.0000	4.323	0	0	0
07/10/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	76,857.0000	74,577.0000	(2.967)	0	0	0
07/10/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	26,675.0000	27,770.0000	4.105	0	0	0
07/10/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	49,540.0000	47,649.0000	(3.817)	0	0	0
07/10/2005	R157	2006/08/03			Bond Future	8.2330	8.2730	0.486	0.0000	0.0000	0
07/10/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	56,462.0000	58,452.0000	3.524	0	0	0
07/10/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	18,657.0000	17,580.0000	(5.773)	0	0	0
07/10/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	87,234.0000	89,689.0000	2.814	0	0	0
07/10/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	13,027.0000	12,198.0000	(6.364)	0	0	0
07/10/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	25,786.0000	24,439.0000	(5.224)	0	0	0
07/10/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	70,968.0000	73,207.0000	3.155	0	0	0
07/10/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	43,845.0000	45,566.0000	3.925	0	0	0
07/10/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	17,449.0000	18,369.0000	5.273	0	0	0
07/10/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	24,412.0000	25,584.0000	4.801	0	0	0
07/10/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	8,757.0000	8,144.0000	(7.000)	0	0	0
07/10/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	8,128.0000	8,637.0000	6.262	0	0	0
07/10/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	44,707.0000	42,812.0000	(4.239)	0	0	0
07/10/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	83,234.0000	80,675.0000	(3.074)	0	0	0
07/10/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	69,286.0000	66,915.0000	(3.422)	0	0	0
07/10/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	56,369.0000	54,221.0000	(3.811)	0	0	0
07/10/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	33,172.0000	34,616.0000	4.353	0	0	0
07/10/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	34,477.0000	32,853.0000	(4.710)	0	0	0
07/10/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	12,098.0000	12,795.0000	5.761	0	0	0
07/10/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	105,075.0000	107,710.0000	2.508	0	0	0
07/10/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	5,654.0000	5,221.0000	(7.658)	0	0	0
07/10/2005	R186	2005/11/03			Bond Future	7.8160	7.8510	0.448	0.0000	0.0000	0
07/10/2005	R186	2005/11/03	6.50	Put	Option on Bond Future	180,631.0000	184,961.0000	2.397	0	0	0
07/10/2005	R186	2005/11/03	6.75	Put	Option on Bond Future	143,464.0000	147,793.0000	3.017	0	0	0
07/10/2005	R186	2005/11/03	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
07/10/2005	R186	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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07/10/2005	R186	2005/11/03	7.75	Call	Option on Bond Future	14,032.0000	11,928.0000	(14.994)	0	0	0
07/10/2005	R186	2005/11/03	7.00	Put	Option on Bond Future	107,750.0000	112,058.0000	3.998	0	0	0
07/10/2005	R186	2005/11/03	7.75	Put	Option on Bond Future	22,259.0000	24,485.0000	10.000	0	0	0
07/10/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	73,972.0000	78,085.0000	5.560	0	0	0
07/10/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	695.0000	479.0000	(31.079)	0	0	0
07/10/2005	R186	2005/11/03	7.50	Call	Option on Bond Future	4,130.0000	3,221.0000	(22.010)	0	0	0
07/10/2005	R186	2005/11/03	9.00	Put	Option on Bond Future	35.0000	38.0000	8.571	0	0	0
07/10/2005	R186	2005/11/03	7.00	Call	Option on Bond Future	51.0000	29.0000	(43.137)	0	0	0
07/10/2005	R186	2005/11/03	9.00	Call	Option on Bond Future	134,744.0000	130,418.0000	(3.211)	0	0	0
07/10/2005	R186	2005/11/03	8.75	Put	Option on Bond Future	213.0000	239.0000	12.207	0	0	0
07/10/2005	R186	2005/11/03	8.75	Call	Option on Bond Future	108,394.0000	104,090.0000	(3.971)	0	0	0
07/10/2005	R186	2005/11/03	8.50	Call	Option on Bond Future	81,680.0000	77,475.0000	(5.148)	0	0	0
07/10/2005	R186	2005/11/03	8.50	Put	Option on Bond Future	1,013.0000	1,137.0000	12.241	0	0	0
07/10/2005	R186	2005/11/03	7.50	Put	Option on Bond Future	44,268.0000	47,689.0000	7.728	0	0	0
07/10/2005	R186	2005/11/03	8.00	Call	Option on Bond Future	31,817.0000	28,581.0000	(10.171)	0	0	0
07/10/2005	R186	2005/11/03	8.25	Put	Option on Bond Future	3,288.0000	3,701.0000	12.561	0	0	0
07/10/2005	R186	2005/11/03	8.25	Call	Option on Bond Future	55,415.0000	51,498.0000	(7.068)	0	0	0
07/10/2005	R186	2005/11/03	8.00	Put	Option on Bond Future	9,306.0000	10,400.0000	11.756	0	0	0
07/10/2005	R186	2006/02/02			Bond Future	7.8330	7.8690	0.460	0.0000	0.0000	0
07/10/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	44,065.0000	46,272.0000	5.009	0	0	0
07/10/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	33,795.0000	31,587.0000	(6.534)	0	0	0
07/10/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	8,605.0000	9,165.0000	6.508	0	0	0
07/10/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	20,181.0000	18,576.0000	(7.953)	0	0	0
07/10/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	114,089.0000	110,234.0000	(3.379)	0	0	0
07/10/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	136,870.0000	132,805.0000	(2.970)	0	0	0
07/10/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	14,195.0000	15,044.0000	5.981	0	0	0
07/10/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	4,988.0000	5,338.0000	7.017	0	0	0
07/10/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	92,309.0000	88,743.0000	(3.863)	0	0	0
07/10/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	70,669.0000	67,456.0000	(4.547)	0	0	0
07/10/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	62,160.0000	64,970.0000	4.521	0	0	0
07/10/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	181,924.0000	186,261.0000	2.384	0	0	0
07/10/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,688.0000	1,445.0000	(14.396)	0	0	0
07/10/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	4,594.0000	4,046.0000	(11.929)	0	0	0
07/10/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	146,277.0000	150,448.0000	2.851	0	0	0
07/10/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	113,677.0000	117,544.0000	3.402	0	0	0

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07/10/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	20,941.0000	22,143.0000	5.740	0	0	0
07/10/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	448.0000	370.0000	(17.411)	0	0	0
07/10/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	50,897.0000	48,140.0000	(5.417)	0	0	0
07/10/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	30,614.0000	32,272.0000	5.416	0	0	0
07/10/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	85,440.0000	88,831.0000	3.969	0	0	0
07/10/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	10,541.0000	9,517.0000	(9.714)	0	0	0
07/10/2005	R186	2006/05/04			Bond Future	7.8450	7.8820	0.472	0.0000	0.0000	0
07/10/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	53,219.0000	55,490.0000	4.267	0	0	0
07/10/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	41,550.0000	39,319.0000	(5.369)	0	0	0
07/10/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	37,859.0000	39,667.0000	4.776	0	0	0
07/10/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	56,552.0000	53,860.0000	(4.760)	0	0	0
07/10/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	73,980.0000	70,860.0000	(4.217)	0	0	0
07/10/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	136,472.0000	132,445.0000	(2.951)	0	0	0
07/10/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	12,396.0000	11,456.0000	(7.583)	0	0	0
07/10/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	152,469.0000	156,344.0000	2.542	0	0	0
07/10/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	19,545.0000	18,220.0000	(6.779)	0	0	0
07/10/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	7,415.0000	6,789.0000	(8.442)	0	0	0
07/10/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	4,165.0000	3,774.0000	(9.388)	0	0	0
07/10/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	6,795.0000	7,269.0000	6.976	0	0	0
07/10/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	185,821.0000	189,932.0000	2.212	0	0	0
07/10/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	95,415.0000	98,591.0000	3.329	0	0	0
07/10/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	122,207.0000	125,768.0000	2.914	0	0	0
07/10/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	72,378.0000	75,115.0000	3.782	0	0	0
07/10/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	11,027.0000	11,735.0000	6.421	0	0	0
07/10/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	29,204.0000	27,440.0000	(6.040)	0	0	0
07/10/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	17,249.0000	18,260.0000	5.861	0	0	0
07/10/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	114,441.0000	110,647.0000	(3.315)	0	0	0
07/10/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	26,015.0000	27,397.0000	5.312	0	0	0
07/10/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	93,439.0000	89,949.0000	(3.735)	0	0	0
07/10/2005	R186	2006/08/03			Bond Future	7.8540	7.8920	0.484	0.0000	0.0000	0
07/10/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	37,987.0000	36,087.0000	(5.002)	0	0	0
07/10/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	63,198.0000	65,491.0000	3.628	0	0	0
07/10/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	81,970.0000	84,656.0000	3.277	0	0	0
07/10/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	104,081.0000	107,149.0000	2.948	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
07/10/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	50,513.0000	48,218.0000	(4.543)	0	0	0
07/10/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	19,378.0000	18,208.0000	(6.038)	0	0	0
07/10/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	129,528.0000	132,946.0000	2.639	0	0	0
07/10/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	81,703.0000	78,652.0000	(3.734)	0	0	0
07/10/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	65,143.0000	62,459.0000	(4.120)	0	0	0
07/10/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	27,628.0000	26,109.0000	(5.498)	0	0	0
07/10/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	47,656.0000	49,559.0000	3.993	0	0	0
07/10/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	35,121.0000	36,657.0000	4.373	0	0	0
07/10/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	8,168.0000	8,656.0000	5.975	0	0	0
07/10/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	25,282.0000	26,486.0000	4.762	0	0	0
07/10/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	158,197.0000	161,921.0000	2.354	0	0	0
07/10/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	161,238.0000	157,139.0000	(2.542)	0	0	0
07/10/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	99,928.0000	96,545.0000	(3.385)	0	0	0
07/10/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	12,194.0000	12,872.0000	5.560	0	0	0
07/10/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	17,770.0000	18,688.0000	5.166	0	0	0
07/10/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	119,491.0000	115,822.0000	(3.071)	0	0	0
07/10/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	140,043.0000	136,135.0000	(2.791)	0	0	0
07/10/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	13,069.0000	12,206.0000	(6.603)	0	0	0
07/10/2005	R194	2005/11/03			Bond Future	7.6460	7.6810	0.458	0.0000	0.0000	0
07/10/2005	R194	2005/11/03	7.75	Call	Option on Bond Future	4,376.0000	3,874.0000	(11.472)	0	0	0
07/10/2005	R194	2005/11/03	7.75	Put	Option on Bond Future	2,145.0000	2,394.0000	11.608	0	0	0
07/10/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	1,656.0000	1,369.0000	(17.331)	0	0	0
07/10/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	4,798.0000	5,264.0000	9.712	0	0	0
07/10/2005	R194	2005/11/03	7.25	Call	Option on Bond Future	371.0000	275.0000	(25.876)	0	0	0
07/10/2005	R194	2005/11/03	7.00	Call	Option on Bond Future	38.0000	24.0000	(36.842)	0	0	0
07/10/2005	R194	2005/11/03	6.75	Put	Option on Bond Future	19,480.0000	20,231.0000	3.855	0	0	0
07/10/2005	R194	2005/11/03	7.25	Put	Option on Bond Future	8,924.0000	9,579.0000	7.340	0	0	0
07/10/2005	R194	2005/11/03	8.00	Call	Option on Bond Future	8,388.0000	7,739.0000	(7.737)	0	0	0
07/10/2005	R194	2005/11/03	8.00	Put	Option on Bond Future	818.0000	920.0000	12.469	0	0	0
07/10/2005	R194	2005/11/03	8.25	Call	Option on Bond Future	13,145.0000	12,427.0000	(5.462)	0	0	0
07/10/2005	R194	2005/11/03	8.75	Call	Option on Bond Future	23,389.0000	22,638.0000	(3.211)	0	0	0
07/10/2005	R194	2005/11/03	8.50	Put	Option on Bond Future	59.0000	66.0000	11.864	0	0	0
07/10/2005	R194	2005/11/03	8.25	Put	Option on Bond Future	271.0000	304.0000	12.177	0	0	0
07/10/2005	R194	2005/11/03	8.50	Call	Option on Bond Future	18,203.0000	17,458.0000	(4.093)	0	0	0
07/10/2005	R194	2005/11/03	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
07/10/2005	R194	2005/11/03	7.00	Put	Option on Bond Future	14,036.0000	14,773.0000	5.251	0	0	0
07/10/2005	R194	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/10/2005	R194	2005/11/03	6.50	Put	Option on Bond Future	24,996.0000	25,748.0000	3.008	0	0	0
07/10/2005	R194	2005/11/03	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
07/10/2005	R194	2005/11/03	8.75	Put	Option on Bond Future	9.0000	11.0000	22.222	0	0	0
07/10/2005	R194	2005/11/03	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/10/2005	R194	2005/11/03	9.00	Call	Option on Bond Future	28,581.0000	27,830.0000	(2.628)	0	0	0
07/10/2005	R194	2005/11/03	6.25	Put	Option on Bond Future	30,550.0000	31,302.0000	2.462	0	0	0
07/10/2005	R194	2006/02/02			Bond Future	7.7190	7.7610	0.544	0.0000	0.0000	0
07/10/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	16,817.0000	16,152.0000	(3.954)	0	0	0
07/10/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	11,258.0000	11,843.0000	5.196	0	0	0
07/10/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	3,085.0000	3,291.0000	6.677	0	0	0
07/10/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	4,318.0000	4,598.0000	6.484	0	0	0
07/10/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,190.0000	1,969.0000	(10.091)	0	0	0
07/10/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	660.0000	717.0000	8.636	0	0	0
07/10/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	20,741.0000	20,026.0000	(3.447)	0	0	0
07/10/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	9,702.0000	9,175.0000	(5.432)	0	0	0
07/10/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	24,913.0000	24,163.0000	(3.010)	0	0	0
07/10/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	1,162.0000	1,255.0000	8.003	0	0	0
07/10/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	1,942.0000	2,084.0000	7.312	0	0	0
07/10/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	8,300.0000	8,776.0000	5.735	0	0	0
07/10/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	13,229.0000	12,628.0000	(4.543)	0	0	0
07/10/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	14,868.0000	15,555.0000	4.621	0	0	0
07/10/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	6,613.0000	6,177.0000	(6.593)	0	0	0
07/10/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	6,017.0000	6,388.0000	6.166	0	0	0
07/10/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	4,079.0000	3,748.0000	(8.115)	0	0	0
07/10/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	23,846.0000	24,640.0000	3.330	0	0	0
07/10/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	64.0000	50.0000	(21.875)	0	0	0
07/10/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	925.0000	805.0000	(12.973)	0	0	0
07/10/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	19,149.0000	19,906.0000	3.953	0	0	0
07/10/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	28,754.0000	29,559.0000	2.800	0	0	0
07/10/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	301.0000	251.0000	(16.611)	0	0	0
07/10/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
07/10/2005	R194	2006/05/04			Bond Future	7.7650	7.8140	0.631	0.0000	0.0000	0

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07/10/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	1,187.0000	1,288.0000	8.509	0	0	0
07/10/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	21,927.0000	21,194.0000	(3.343)	0	0	0
07/10/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	1,842.0000	1,986.0000	7.818	0	0	0
07/10/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	7,271.0000	6,845.0000	(5.859)	0	0	0
07/10/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	7,526.0000	7,934.0000	5.421	0	0	0
07/10/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	18,428.0000	17,738.0000	(3.744)	0	0	0
07/10/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	5,369.0000	5,020.0000	(6.500)	0	0	0
07/10/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	15,164.0000	14,529.0000	(4.188)	0	0	0
07/10/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,762.0000	1,608.0000	(8.740)	0	0	0
07/10/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	22,957.0000	23,682.0000	3.158	0	0	0
07/10/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	19,229.0000	19,908.0000	3.531	0	0	0
07/10/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	1,128.0000	1,020.0000	(9.574)	0	0	0
07/10/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	693.0000	621.0000	(10.390)	0	0	0
07/10/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	26,908.0000	27,669.0000	2.828	0	0	0
07/10/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	2,755.0000	2,953.0000	7.187	0	0	0
07/10/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,649.0000	2,438.0000	(7.965)	0	0	0
07/10/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,837.0000	3,561.0000	(7.193)	0	0	0
07/10/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	3,979.0000	4,240.0000	6.559	0	0	0
07/10/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	12,190.0000	11,618.0000	(4.692)	0	0	0
07/10/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	15,777.0000	16,400.0000	3.949	0	0	0
07/10/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	5,559.0000	5,891.0000	5.972	0	0	0
07/10/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	9,892.0000	10,377.0000	4.903	0	0	0
07/10/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	12,652.0000	13,209.0000	4.402	0	0	0
07/10/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	9,548.0000	9,047.0000	(5.247)	0	0	0
07/10/2005	R194	2006/08/03			Bond Future	7.7970	7.8530	0.718	0.0000	0.0000	0
07/10/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	15,241.0000	15,833.0000	3.884	0	0	0
07/10/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,376.0000	3,140.0000	(6.991)	0	0	0
07/10/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	18,090.0000	18,731.0000	3.543	0	0	0
07/10/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,464.0000	2,278.0000	(7.549)	0	0	0
07/10/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	4,515.0000	4,225.0000	(6.423)	0	0	0
07/10/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	14,067.0000	13,480.0000	(4.173)	0	0	0
07/10/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	5,904.0000	5,554.0000	(5.928)	0	0	0
07/10/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	3,752.0000	3,992.0000	6.397	0	0	0
07/10/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	7,554.0000	7,143.0000	(5.441)	0	0	0
07/10/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	4,983.0000	5,278.0000	5.920	0	0	0

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07/10/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	8,248.0000	8,664.0000	5.044	0	0	0
07/10/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	11,645.0000	11,114.0000	(4.560)	0	0	0
07/10/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	6,476.0000	6,831.0000	5.482	0	0	0
07/10/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	12,639.0000	13,175.0000	4.241	0	0	0
07/10/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	10,304.0000	10,781.0000	4.629	0	0	0
07/10/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	9,469.0000	8,997.0000	(4.985)	0	0	0
07/10/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	16,712.0000	16,075.0000	(3.812)	0	0	0
07/10/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	2,764.0000	2,954.0000	6.874	0	0	0
07/10/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	19,554.0000	18,874.0000	(3.478)	0	0	0
07/10/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,989.0000	2,136.0000	7.391	0	0	0
07/10/2005	R201	2005/11/03			Bond Future	8.1180	8.1530	0.431	0.0000	0.0000	0
07/10/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	6,096.0000	5,123.0000	(15.961)	0	0	0
07/10/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	13,828.0000	15,136.0000	9.459	0	0	0
07/10/2005	R201	2005/11/03	7.75	Call	Option on Bond Future	1,696.0000	1,305.0000	(23.054)	0	0	0
07/10/2005	R201	2005/11/03	8.25	Put	Option on Bond Future	6,180.0000	6,869.0000	11.149	0	0	0
07/10/2005	R201	2005/11/03	7.75	Put	Option on Bond Future	26,060.0000	27,948.0000	7.245	0	0	0
07/10/2005	R201	2005/11/03	8.50	Call	Option on Bond Future	26,883.0000	24,885.0000	(7.432)	0	0	0
07/10/2005	R201	2005/11/03	8.25	Call	Option on Bond Future	14,743.0000	13,152.0000	(10.792)	0	0	0
07/10/2005	R201	2005/11/03	7.50	Put	Option on Bond Future	41,603.0000	43,797.0000	5.274	0	0	0
07/10/2005	R201	2005/11/03	8.50	Put	Option on Bond Future	2,352.0000	2,633.0000	11.947	0	0	0
07/10/2005	R201	2005/11/03	7.50	Call	Option on Bond Future	265.0000	179.0000	(32.453)	0	0	0
07/10/2005	R201	2005/11/03	7.00	Put	Option on Bond Future	76,349.0000	78,628.0000	2.985	0	0	0
07/10/2005	R201	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/10/2005	R201	2005/11/03	6.75	Put	Option on Bond Future	94,401.0000	96,680.0000	2.414	0	0	0
07/10/2005	R201	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/10/2005	R201	2005/11/03	7.25	Call	Option on Bond Future	19.0000	11.0000	(42.105)	0	0	0
07/10/2005	R201	2005/11/03	8.75	Call	Option on Bond Future	40,962.0000	38,775.0000	(5.339)	0	0	0
07/10/2005	R201	2005/11/03	9.00	Call	Option on Bond Future	55,749.0000	53,494.0000	(4.045)	0	0	0
07/10/2005	R201	2005/11/03	8.75	Put	Option on Bond Future	784.0000	876.0000	11.735	0	0	0
07/10/2005	R201	2005/11/03	9.00	Put	Option on Bond Future	236.0000	261.0000	10.593	0	0	0
07/10/2005	R201	2005/11/03	9.25	Call	Option on Bond Future	70,586.0000	68,311.0000	(3.223)	0	0	0
07/10/2005	R201	2005/11/03	9.25	Put	Option on Bond Future	46.0000	50.0000	8.696	0	0	0
07/10/2005	R201	2005/11/03	7.25	Put	Option on Bond Future	58,683.0000	60,954.0000	3.870	0	0	0
07/10/2005	R201	2006/02/02			Bond Future	8.1570	8.1940	0.454	0.0000	0.0000	0

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07/10/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	34,558.0000	32,931.0000	(4.708)	0	0	0
07/10/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	24,346.0000	22,972.0000	(5.644)	0	0	0
07/10/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	12,984.0000	13,713.0000	5.615	0	0	0
07/10/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	45,999.0000	44,171.0000	(3.974)	0	0	0
07/10/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	18,438.0000	19,420.0000	5.326	0	0	0
07/10/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	6,305.0000	6,679.0000	5.932	0	0	0
07/10/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	58,296.0000	56,315.0000	(3.398)	0	0	0
07/10/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	25,824.0000	27,101.0000	4.945	0	0	0
07/10/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	3,844.0000	4,090.0000	6.400	0	0	0
07/10/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	70,600.0000	68,490.0000	(2.989)	0	0	0
07/10/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	9,066.0000	9,593.0000	5.813	0	0	0
07/10/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	15,751.0000	14,673.0000	(6.844)	0	0	0
07/10/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	731.0000	622.0000	(14.911)	0	0	0
07/10/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	4,808.0000	4,325.0000	(10.046)	0	0	0
07/10/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	9,281.0000	8,513.0000	(8.275)	0	0	0
07/10/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	35,657.0000	37,244.0000	4.451	0	0	0
07/10/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	47,815.0000	49,687.0000	3.915	0	0	0
07/10/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	78,016.0000	80,263.0000	2.880	0	0	0
07/10/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	2,094.0000	1,838.0000	(12.225)	0	0	0
07/10/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	62,069.0000	64,168.0000	3.382	0	0	0
07/10/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	95,219.0000	97,528.0000	2.425	0	0	0
07/10/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	271.0000	225.0000	(16.974)	0	0	0
07/10/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	88.0000	71.0000	(19.318)	0	0	0
07/10/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	113,059.0000	115,398.0000	2.069	0	0	0
07/10/2005	R201	2006/05/04			Bond Future	8.1890	8.2280	0.476	0.0000	0.0000	0
07/10/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	20,816.0000	21,906.0000	5.236	0	0	0
07/10/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	24,609.0000	23,272.0000	(5.433)	0	0	0
07/10/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	66,908.0000	64,754.0000	(3.219)	0	0	0
07/10/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	11,710.0000	10,894.0000	(6.968)	0	0	0
07/10/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	17,384.0000	16,312.0000	(6.167)	0	0	0
07/10/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	51,605.0000	53,445.0000	3.566	0	0	0
07/10/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	3,427.0000	3,700.0000	7.966	0	0	0
07/10/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	7,492.0000	6,905.0000	(7.835)	0	0	0
07/10/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	29,250.0000	30,605.0000	4.632	0	0	0
07/10/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	39,543.0000	41,154.0000	4.074	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
07/10/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	14,208.0000	15,042.0000	5.870	0	0	0
07/10/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	54,766.0000	52,757.0000	(3.668)	0	0	0
07/10/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	33,358.0000	31,766.0000	(4.772)	0	0	0
07/10/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	9,275.0000	9,882.0000	6.544	0	0	0
07/10/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	5,777.0000	6,196.0000	7.253	0	0	0
07/10/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	43,488.0000	41,669.0000	(4.183)	0	0	0
07/10/2005	R201	2006/08/03			Bond Future	8.2180	8.2570	0.475	0.0000	0.0000	0
07/10/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	25,826.0000	26,927.0000	4.263	0	0	0
07/10/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	20,819.0000	19,762.0000	(5.077)	0	0	0
07/10/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	44,118.0000	45,641.0000	3.452	0	0	0
07/10/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	27,773.0000	26,501.0000	(4.580)	0	0	0
07/10/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	15,106.0000	14,258.0000	(5.614)	0	0	0
07/10/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	34,205.0000	35,519.0000	3.842	0	0	0
07/10/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	35,949.0000	34,468.0000	(4.120)	0	0	0
07/10/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	18,958.0000	19,849.0000	4.700	0	0	0
07/10/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	45,261.0000	43,587.0000	(3.699)	0	0	0
07/10/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	66,694.0000	64,705.0000	(2.982)	0	0	0
07/10/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	55,523.0000	57,240.0000	3.092	0	0	0
07/10/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	9,330.0000	9,856.0000	5.638	0	0	0
07/10/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	13,508.0000	14,205.0000	5.160	0	0	0
07/10/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	55,569.0000	53,724.0000	(3.320)	0	0	0
07/10/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	10,585.0000	9,930.0000	(6.188)	0	0	0
07/10/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	6,239.0000	6,621.0000	6.123	0	0	0
07/10/2005	R203	2005/11/03			Bond Future	8.0920	8.1320	0.494	0.0000	0.0000	0
07/10/2005	R203	2005/11/03	8.25	Call	Option on Bond Future	16,721.0000	14,525.0000	(13.133)	0	0	0
07/10/2005	R203	2005/11/03	8.25	Put	Option on Bond Future	4,819.0000	5,654.0000	17.327	0	0	0
07/10/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	6,602.0000	5,329.0000	(19.282)	0	0	0
07/10/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	13,621.0000	15,378.0000	12.899	0	0	0
07/10/2005	R203	2005/11/03	8.50	Call	Option on Bond Future	31,511.0000	28,730.0000	(8.825)	0	0	0
07/10/2005	R203	2005/11/03	8.50	Put	Option on Bond Future	1,159.0000	1,409.0000	21.570	0	0	0
07/10/2005	R203	2005/11/03	8.75	Call	Option on Bond Future	48,524.0000	45,538.0000	(6.154)	0	0	0
07/10/2005	R203	2005/11/03	7.75	Put	Option on Bond Future	28,192.0000	30,744.0000	9.052	0	0	0
07/10/2005	R203	2005/11/03	7.75	Call	Option on Bond Future	1,770.0000	1,290.0000	(27.119)	0	0	0
07/10/2005	R203	2005/11/03	7.50	Put	Option on Bond Future	46,623.0000	49,547.0000	6.272	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
07/10/2005	R203	2005/11/03	7.50	Call	Option on Bond Future	298.0000	191.0000	(35.906)	0	0	0
07/10/2005	R203	2005/11/03	7.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
07/10/2005	R203	2005/11/03	8.75	Put	Option on Bond Future	180.0000	224.0000	24.444	0	0	0
07/10/2005	R203	2005/11/03	7.00	Put	Option on Bond Future	87,683.0000	90,714.0000	3.457	0	0	0
07/10/2005	R203	2005/11/03	7.25	Put	Option on Bond Future	66,770.0000	69,787.0000	4.518	0	0	0
07/10/2005	R203	2005/11/03	7.25	Call	Option on Bond Future	30.0000	16.0000	(46.667)	0	0	0
07/10/2005	R203	2005/11/03	9.00	Call	Option on Bond Future	65,910.0000	62,883.0000	(4.593)	0	0	0
07/10/2005	R203	2005/11/03	9.00	Put	Option on Bond Future	17.0000	22.0000	29.412	0	0	0
07/10/2005	R203	2006/02/02			Bond Future	8.1250	8.1670	0.517	0.0000	0.0000	0
07/10/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	25,034.0000	23,165.0000	(7.466)	0	0	0
07/10/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	15,755.0000	17,016.0000	8.004	0	0	0
07/10/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	25,278.0000	26,999.0000	6.808	0	0	0
07/10/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	15,883.0000	14,474.0000	(8.871)	0	0	0
07/10/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	986.0000	827.0000	(16.126)	0	0	0
07/10/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	2,332.0000	2,611.0000	11.964	0	0	0
07/10/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	9,081.0000	9,924.0000	9.283	0	0	0
07/10/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	36,577.0000	34,289.0000	(6.255)	0	0	0
07/10/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	50,080.0000	47,460.0000	(5.232)	0	0	0
07/10/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	64,941.0000	62,090.0000	(4.390)	0	0	0
07/10/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	4,811.0000	5,322.0000	10.621	0	0	0
07/10/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	37,782.0000	39,945.0000	5.725	0	0	0
07/10/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	53,050.0000	55,583.0000	4.775	0	0	0
07/10/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	89,907.0000	92,878.0000	3.305	0	0	0
07/10/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	9,244.0000	8,277.0000	(10.461)	0	0	0
07/10/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	2,324.0000	1,995.0000	(14.157)	0	0	0
07/10/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	4,886.0000	4,289.0000	(12.219)	0	0	0
07/10/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	70,611.0000	73,413.0000	3.968	0	0	0
07/10/2005	R203	2006/05/04			Bond Future	8.1490	8.1930	0.540	0.0000	0.0000	0
07/10/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	32,827.0000	34,577.0000	5.331	0	0	0
07/10/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	15,696.0000	16,759.0000	6.772	0	0	0
07/10/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	21,791.0000	20,312.0000	(6.787)	0	0	0
07/10/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	41,070.0000	38,905.0000	(5.271)	0	0	0
07/10/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	6,296.0000	6,823.0000	8.370	0	0	0
07/10/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	74,941.0000	77,608.0000	3.559	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
07/10/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	44,734.0000	46,828.0000	4.681	0	0	0
07/10/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	53,099.0000	50,639.0000	(4.633)	0	0	0
07/10/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	66,355.0000	63,653.0000	(4.072)	0	0	0
07/10/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	30,566.0000	28,735.0000	(5.990)	0	0	0
07/10/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	9,565.0000	8,742.0000	(8.604)	0	0	0
07/10/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	14,815.0000	13,681.0000	(7.654)	0	0	0
07/10/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	23,175.0000	24,573.0000	6.032	0	0	0
07/10/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	58,834.0000	61,240.0000	4.089	0	0	0
07/10/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	10,172.0000	10,941.0000	7.560	0	0	0
07/10/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	5,840.0000	5,279.0000	(9.606)	0	0	0
07/10/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	92,786.0000	95,655.0000	3.092	0	0	0
07/10/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	3,359.0000	3,000.0000	(10.688)	0	0	0
07/10/2005	R203	2006/08/03			Bond Future	8.1690	8.2140	0.551	0.0000	0.0000	0
07/10/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	28,999.0000	30,454.0000	5.017	0	0	0
07/10/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	34,840.0000	33,044.0000	(5.155)	0	0	0
07/10/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	26,323.0000	24,820.0000	(5.710)	0	0	0
07/10/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	95,597.0000	98,344.0000	2.874	0	0	0
07/10/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	21,160.0000	22,331.0000	5.534	0	0	0
07/10/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	44,746.0000	42,666.0000	(4.648)	0	0	0
07/10/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	55,910.0000	53,571.0000	(4.184)	0	0	0
07/10/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	14,998.0000	15,910.0000	6.081	0	0	0
07/10/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	6,030.0000	5,526.0000	(8.358)	0	0	0
07/10/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	50,197.0000	52,234.0000	4.058	0	0	0
07/10/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	38,657.0000	40,404.0000	4.519	0	0	0
07/10/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	9,235.0000	8,530.0000	(7.634)	0	0	0
07/10/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	19,248.0000	18,034.0000	(6.307)	0	0	0
07/10/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	78,788.0000	81,334.0000	3.231	0	0	0
07/10/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	63,605.0000	65,912.0000	3.627	0	0	0
07/10/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	13,587.0000	12,643.0000	(6.948)	0	0	0
07/10/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	68,146.0000	65,581.0000	(3.764)	0	0	0
07/10/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	10,315.0000	11,000.0000	6.641	0	0	0
07/10/2005	R204	2005/11/03			Bond Future	8.0850	8.1200	0.433	0.0000	0.0000	0
07/10/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	18,016.0000	15,957.0000	(11.429)	0	0	0
07/10/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	5,000.0000	5,721.0000	14.420	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
07/10/2005	R204	2006/02/02			Bond Future	8.1140	8.1500	0.444	0.0000	0.0000	0
07/10/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	17,274.0000	15,963.0000	(7.589)	0	0	0
07/10/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	26,278.0000	27,786.0000	5.739	0	0	0
07/10/2005	R204	2006/05/04			Bond Future	8.1380	8.1750	0.455	0.0000	0.0000	0
07/10/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	23,585.0000	22,242.0000	(5.694)	0	0	0
07/10/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	34,347.0000	35,863.0000	4.414	0	0	0
07/10/2005	R204	2006/08/03			Bond Future	8.1570	8.1960	0.478	0.0000	0.0000	0
07/10/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	40,589.0000	42,157.0000	3.863	0	0	0
07/10/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	28,499.0000	27,093.0000	(4.934)	0	0	0
07/10/2005	R207	2005/11/03			Bond Future	8.0680	8.0980	0.372	0.0000	0.0000	0
07/10/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	13,358.0000	14,598.0000	9.283	0	0	0
07/10/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	7,921.0000	6,776.0000	(14.455)	0	0	0
07/10/2005	R207	2006/02/02			Bond Future	8.0930	8.1250	0.395	0.0000	0.0000	0
07/10/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	25,579.0000	26,875.0000	5.067	0	0	0
07/10/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	18,222.0000	17,005.0000	(6.679)	0	0	0
07/10/2005	R207	2006/05/04			Bond Future	8.1160	8.1490	0.407	0.0000	0.0000	0
07/10/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	33,732.0000	35,052.0000	3.913	0	0	0
07/10/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	24,652.0000	23,411.0000	(5.034)	0	0	0
07/10/2005	R207	2006/08/03			Bond Future	8.1350	8.1690	0.418	0.0000	0.0000	0
07/10/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	29,676.0000	28,408.0000	(4.273)	0	0	0
07/10/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	40,129.0000	41,469.0000	3.339	0	0	0

Grand Total: **1,409**