

Derivatives High/Low Report

High/Low for 02/12/2005

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/12/2005	GOVI 2006/02/02			jGovi	234.6130	235.3170	0.300	0.0000	0.0000	506
02/12/2005	GOVI 2006/02/02	230.00	Put	jGovi	13,265.0000	11,264.0000	(15.085)	0	0	0
02/12/2005	GOVI 2006/02/02	230.00	Call	jGovi	59,395.0000	64,434.0000	8.484	0	0	0
02/12/2005	GOVI 2006/05/04			jGovi	238.9900	239.7010	0.298	0.0000	0.0000	200
02/12/2005	GOVI 2006/05/04	230.00	Put	jGovi	4,402.0000	3,602.0000	(18.174)	0	0	0
02/12/2005	GOVI 2006/05/04	230.00	Call	jGovi	94,302.0000	100,612.0000	6.691	0	0	0
02/12/2005	GOVI 2006/08/03			jGovi	243.4660	244.1760	0.292	0.0000	0.0000	0
02/12/2005	GOVI 2006/08/03	230.00	Put	jGovi	3,527.0000	2,984.0000	(15.396)	0	0	0
02/12/2005	GOVI 2006/08/03	230.00	Call	jGovi	138,187.0000	144,744.0000	4.745	0	0	0
02/12/2005	GOVI 2006/11/02			jGovi	248.0050	248.7060	0.283	0.0000	0.0000	0
02/12/2005	GOVI 2006/11/02	230.00	Call	jGovi	182,152.0000	188,852.0000	3.678	0	0	0
02/12/2005	GOVI 2006/11/02	230.00	Put	jGovi	2,102.0000	1,792.0000	(14.748)	0	0	0
02/12/2005	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
02/12/2005	J153 2010/08/31			jSwap	7.4690	7.4340	(0.469)	0.0000	0.0000	0
02/12/2005	J157 2015/09/15			jSwap	7.6890	7.6120	(1.001)	0.0000	0.0000	0
02/12/2005	J186 2026/12/21			jSwap	7.2750	7.2110	(0.880)	0.0000	0.0000	0
02/12/2005	J194 2008/02/28			jSwap	7.3640	7.3390	(0.339)	0.0000	0.0000	0

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02/12/2005	J201	2014/12/22			jSwap	7.6050	7.5340	(0.934)	0.0000	0.0000	0
02/12/2005	J203	2017/09/15			jSwap	7.6390	7.5710	(0.890)	0.0000	0.0000	0
02/12/2005	J204	2018/12/21			jSwap	7.5990	7.5380	(0.803)	0.0000	0.0000	0
02/12/2005	J207	2020/01/15			jSwap	7.5780	7.5180	(0.792)	0.0000	0.0000	0
02/12/2005	JBAR	2005/03/16			jBar	7.1640	7.1640	-	0.0000	0.0000	0
02/12/2005	JFRA	2006/02/02			jFra	7.3220	7.3000	(0.300)	0.0000	0.0000	0
02/12/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	304.0000	325.0000	6.908	0	0	0
02/12/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	481.0000	447.0000	(7.069)	0	0	0
02/12/2005	JFRA	2006/05/04			jFra	7.3120	7.2660	(0.629)	0.0000	0.0000	0
02/12/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,249.0000	1,175.0000	(5.925)	0	0	0
02/12/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	485.0000	524.0000	8.041	0	0	0
02/12/2005	JFRA	2006/08/03			jFra	7.4910	7.4200	(0.948)	0.0000	0.0000	0
02/12/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,828.0000	1,713.0000	(6.291)	0	0	0
02/12/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	627.0000	685.0000	9.250	0	0	0
02/12/2005	JFRA	2006/11/02			jFra	7.5740	7.4940	(1.056)	0.0000	0.0000	0
02/12/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,202.0000	2,074.0000	(5.813)	0	0	0
02/12/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	798.0000	865.0000	8.396	0	0	0
02/12/2005	JFRA	2007/02/01			jFra	7.6150	7.5310	(1.103)	0.0000	0.0000	500
02/12/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,434.0000	1,531.0000	6.764	0	0	0
02/12/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,715.0000	1,607.0000	(6.297)	0	0	0
02/12/2005	JFRA	2007/05/03			jFra	7.6720	7.5990	(0.952)	0.0000	0.0000	0
02/12/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,556.0000	1,638.0000	5.270	0	0	0
02/12/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	1,976.0000	1,880.0000	(4.858)	0	0	0

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02/12/2005	JFRA	2007/08/02			jFra	7.5860	7.5190	(0.883)	0.0000	0.0000	0
02/12/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,014.0000	1,928.0000	(4.270)	0	0	0
02/12/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,803.0000	1,882.0000	4.382	0	0	0
02/12/2005	JFRA	2007/11/01			jFra	7.6410	7.6580	0.222	0.0000	0.0000	0
02/12/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,334.0000	2,356.0000	0.943	0	0	0
02/12/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,963.0000	1,940.0000	(1.172)	0	0	0
02/12/2005	JN02	2006/02/02			jNote	7.5230	7.4700	(0.705)	0.0000	0.0000	0
02/12/2005	JN02	2006/02/02	7.25	Put	Option on jNote	2,072.0000	2,364.0000	14.093	0	0	0
02/12/2005	JN02	2006/02/02	7.25	Call	Option on jNote	7,127.0000	6,444.0000	(9.583)	0	0	0
02/12/2005	JN05	2006/02/02			jNote	7.6880	7.6470	(0.533)	0.0000	0.0000	0
02/12/2005	JN05	2006/02/02	7.75	Call	Option on jNote	7,376.0000	6,573.0000	(10.887)	0	0	0
02/12/2005	JN05	2006/02/02	7.75	Put	Option on jNote	9,938.0000	10,834.0000	9.016	0	0	0
02/12/2005	JN10	2006/02/02			jNote	7.7670	7.7000	(0.863)	0.0000	0.0000	0
02/12/2005	JN10	2006/02/02	8.00	Put	Option on jNote	23,032.0000	26,294.0000	14.163	0	0	0
02/12/2005	JN10	2006/02/02	8.00	Call	Option on jNote	6,883.0000	5,451.0000	(20.805)	0	0	0
02/12/2005	JROD	2005/12/30			jRod	6.7160	6.5640	(2.263)	0.0000	0.0000	0
02/12/2005	JROD	2006/01/31			jRod	6.8820	6.7300	(2.209)	0.0000	0.0000	0
02/12/2005	JROD	2006/02/28			jRod	7.0810	6.9230	(2.231)	0.0000	0.0000	0
02/12/2005	JROD	2006/03/31			jRod	7.0120	6.9320	(1.141)	0.0000	0.0000	0
02/12/2005	JROD	2006/04/28			jRod	7.1050	7.0240	(1.140)	0.0000	0.0000	0
02/12/2005	JROD	2006/05/31			jRod	7.2000	7.1210	(1.097)	0.0000	0.0000	0
02/12/2005	JROD	2006/06/30			jRod	7.1110	7.0580	(0.745)	0.0000	0.0000	0
02/12/2005	JROD	2006/07/31			jRod	7.1920	7.1380	(0.751)	0.0000	0.0000	0

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02/12/2005	JROD	2006/08/31			jRod	7.2840	7.2290	(0.755)	0.0000	0.0000	0
02/12/2005	R153	2006/02/02			Bond Future	7.5040	7.4670	(0.493)	0.0000	0.0000	276
02/12/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	4,644.0000	4,100.0000	(11.714)	0	0	1
02/12/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	15,130.0000	16,173.0000	6.894	0	0	0
02/12/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	8,628.0000	7,790.0000	(9.713)	0	0	0
02/12/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	8,457.0000	9,206.0000	8.857	0	0	0
02/12/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	32,651.0000	34,055.0000	4.300	0	0	1
02/12/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	2,335.0000	2,015.0000	(13.704)	0	0	0
02/12/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	14,774.0000	13,625.0000	(7.777)	0	0	0
02/12/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	1,205.0000	1,021.0000	(15.270)	0	0	0
02/12/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,279.0000	1,468.0000	14.777	0	0	0
02/12/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	172.0000	140.0000	(18.605)	0	0	0
02/12/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	3,825.0000	4,262.0000	11.425	0	0	0
02/12/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	33,249.0000	31,726.0000	(4.581)	0	0	0
02/12/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	42,372.0000	43,857.0000	3.505	0	0	0
02/12/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	621.0000	519.0000	(16.425)	0	0	0
02/12/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	52,266.0000	53,796.0000	2.927	0	0	0
02/12/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	23,129.0000	21,731.0000	(6.044)	0	0	0
02/12/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	62,191.0000	63,746.0000	2.500	0	0	0
02/12/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	324.0000	267.0000	(17.593)	0	0	0
02/12/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	23,360.0000	24,627.0000	5.424	0	0	0
02/12/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	374.0000	439.0000	17.380	0	0	0
02/12/2005	R153	2006/05/04			Bond Future	7.4970	7.4590	(0.507)	0.0000	0.0000	0
02/12/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	14,079.0000	14,832.0000	5.348	0	0	0
02/12/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	13,957.0000	13,162.0000	(5.696)	0	0	0
02/12/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	19,674.0000	20,605.0000	4.732	0	0	0
02/12/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	9,433.0000	8,815.0000	(6.551)	0	0	0
02/12/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	3,688.0000	3,375.0000	(8.487)	0	0	20
02/12/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	33,846.0000	35,082.0000	3.652	0	0	0
02/12/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	26,313.0000	27,408.0000	4.161	0	0	0
02/12/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	6,060.0000	5,607.0000	(7.475)	0	0	0
02/12/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	6,202.0000	6,618.0000	6.708	0	0	0
02/12/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	26,649.0000	25,517.0000	(4.248)	0	0	0

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02/12/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	9,596.0000	10,173.0000	6.013	0	0	0
02/12/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	19,703.0000	18,732.0000	(4.928)	0	0	0
02/12/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	34,684.0000	33,417.0000	(3.653)	0	0	0
02/12/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	3,785.0000	4,066.0000	7.424	0	0	0
02/12/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	42,078.0000	43,424.0000	3.199	0	0	0
02/12/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	2,120.0000	1,918.0000	(9.528)	0	0	0
02/12/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	50,803.0000	52,228.0000	2.805	0	0	0
02/12/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	280.0000	243.0000	(13.214)	0	0	0
02/12/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	69,018.0000	70,529.0000	2.189	0	0	0
02/12/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	1,149.0000	1,026.0000	(10.705)	0	0	0
02/12/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	59,832.0000	61,310.0000	2.470	0	0	0
02/12/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	585.0000	516.0000	(11.795)	0	0	0
02/12/2005	R153	2006/08/03			Bond Future	7.4860	7.4460	(0.534)	0.0000	0.0000	0
02/12/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	16,111.0000	15,336.0000	(4.810)	0	0	0
02/12/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	16,650.0000	17,416.0000	4.601	0	0	0
02/12/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	9,761.0000	9,237.0000	(5.368)	0	0	0
02/12/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	29,341.0000	30,359.0000	3.470	0	0	0
02/12/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	22,654.0000	23,555.0000	3.977	0	0	0
02/12/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	12,546.0000	11,906.0000	(5.101)	0	0	0
02/12/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	36,894.0000	38,002.0000	3.003	0	0	0
02/12/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	6,539.0000	6,179.0000	(5.505)	0	0	0
02/12/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	5,455.0000	5,153.0000	(5.536)	0	0	0
02/12/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	52,878.0000	54,117.0000	2.343	0	0	0
02/12/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	26,184.0000	25,107.0000	(4.113)	0	0	0
02/12/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	11,482.0000	12,101.0000	5.391	0	0	0
02/12/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	20,611.0000	19,689.0000	(4.473)	0	0	0
02/12/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	7,287.0000	7,751.0000	6.368	0	0	0
02/12/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	61,124.0000	62,410.0000	2.104	0	0	0
02/12/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	44,775.0000	45,956.0000	2.638	0	0	0
02/12/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	4,607.0000	4,352.0000	(5.535)	0	0	0
02/12/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	7,938.0000	7,505.0000	(5.455)	0	0	0
02/12/2005	R157	2006/02/02			Bond Future	7.7020	7.6240	(1.013)	0.0000	0.0000	140
02/12/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	42,012.0000	36,614.0000	(12.849)	0	0	0
02/12/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	9,350.0000	11,680.0000	24.920	0	0	0

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02/12/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	67,083.0000	73,011.0000	8.837	0	0	0
02/12/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	3,448.0000	4,604.0000	33.527	0	0	0
02/12/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	2,378.0000	1,754.0000	(26.241)	0	0	0
02/12/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	61,378.0000	55,217.0000	(10.038)	0	0	0
02/12/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	863.0000	1,256.0000	45.539	0	0	0
02/12/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	83,117.0000	76,671.0000	(7.755)	0	0	0
02/12/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	85,414.0000	91,610.0000	7.254	0	0	0
02/12/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	194.0000	301.0000	55.155	0	0	0
02/12/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	8,222.0000	6,391.0000	(22.270)	0	0	0
02/12/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	1,286.0000	930.0000	(27.683)	0	0	0
02/12/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	26,407.0000	22,185.0000	(15.988)	0	0	0
02/12/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	15,279.0000	12,346.0000	(19.196)	0	0	0
02/12/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	19,291.0000	22,911.0000	18.765	0	0	0
02/12/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	122,090.0000	128,557.0000	5.297	0	0	0
02/12/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	32,878.0000	37,600.0000	14.362	0	0	0
02/12/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	103,866.0000	110,215.0000	6.113	0	0	0
02/12/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	271.0000	184.0000	(32.103)	0	0	0
02/12/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	703.0000	499.0000	(29.018)	0	0	0
02/12/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	49,328.0000	54,795.0000	11.083	0	0	250
02/12/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	4,445.0000	3,358.0000	(24.454)	0	0	250
02/12/2005	R157	2006/05/04			Bond Future	7.7070	7.6270	(1.038)	0.0000	0.0000	0
02/12/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	17,465.0000	20,158.0000	15.419	0	0	50
02/12/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	40,795.0000	45,066.0000	10.469	0	0	0
02/12/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	17,083.0000	14,782.0000	(13.470)	0	0	0
02/12/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	71,902.0000	77,174.0000	7.332	0	0	0
02/12/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	6,656.0000	5,673.0000	(14.769)	0	0	115
02/12/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	47,709.0000	42,967.0000	(9.939)	0	0	0
02/12/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	88,602.0000	94,191.0000	6.308	0	0	0
02/12/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	9,595.0000	11,425.0000	19.072	0	0	0
02/12/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	8,983.0000	7,683.0000	(14.472)	0	0	0
02/12/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	105,612.0000	111,434.0000	5.513	0	0	0
02/12/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	121,988.0000	128,057.0000	4.975	0	0	0
02/12/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	3,096.0000	2,594.0000	(16.214)	0	0	0
02/12/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	12,332.0000	10,601.0000	(14.037)	0	0	0
02/12/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	4,410.0000	5,467.0000	23.968	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/12/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	63,974.0000	58,459.0000	(8.621)	0	0	0
02/12/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	5,011.0000	4,261.0000	(14.967)	0	0	0
02/12/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	24,492.0000	21,453.0000	(12.408)	0	0	0
02/12/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	28,007.0000	31,540.0000	12.615	0	0	0
02/12/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	34,556.0000	30,677.0000	(11.225)	0	0	0
02/12/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	55,843.0000	60,683.0000	8.667	0	0	0
02/12/2005	R157	2006/08/03			Bond Future	7.7100	7.6270	(1.077)	0.0000	0.0000	0
02/12/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	93,928.0000	99,150.0000	5.560	0	0	0
02/12/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	16,842.0000	15,112.0000	(10.272)	0	0	0
02/12/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	78,138.0000	83,070.0000	6.312	0	0	0
02/12/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	41,959.0000	38,199.0000	(8.961)	0	0	0
02/12/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	20,572.0000	18,475.0000	(10.193)	0	0	0
02/12/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	14,008.0000	12,568.0000	(10.280)	0	0	0
02/12/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	11,777.0000	10,569.0000	(10.257)	0	0	0
02/12/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	109,965.0000	115,419.0000	4.960	0	0	0
02/12/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	62,877.0000	67,443.0000	7.262	0	0	0
02/12/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	8,558.0000	7,621.0000	(10.949)	0	0	0
02/12/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	124,664.0000	130,389.0000	4.592	0	0	0
02/12/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	25,018.0000	27,920.0000	11.600	0	0	0
02/12/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	53,567.0000	49,124.0000	(8.294)	0	0	0
02/12/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	16,090.0000	18,309.0000	13.791	0	0	0
02/12/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	48,396.0000	52,505.0000	8.490	0	0	0
02/12/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	25,455.0000	22,902.0000	(10.029)	0	0	0
02/12/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	67,680.0000	62,559.0000	(7.566)	0	0	0
02/12/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	35,909.0000	39,452.0000	9.867	0	0	0
02/12/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	9,259.0000	10,801.0000	16.654	0	0	0
02/12/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	32,714.0000	29,594.0000	(9.537)	0	0	0
02/12/2005	R186	2006/02/02			Bond Future	7.3330	7.2670	(0.900)	0.0000	0.0000	0
02/12/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	194.0000	306.0000	57.732	0	0	0
02/12/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	59,830.0000	67,061.0000	12.086	0	0	0
02/12/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	51,120.0000	44,202.0000	(13.533)	0	0	0
02/12/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	117,838.0000	109,161.0000	(7.363)	0	0	0
02/12/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	17,157.0000	21,028.0000	22.562	0	0	0
02/12/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	2,902.0000	2,112.0000	(27.223)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/12/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	87,017.0000	95,016.0000	9.192	0	0	0
02/12/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	35,769.0000	41,595.0000	16.288	0	0	0
02/12/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	169,642.0000	178,328.0000	5.120	0	0	0
02/12/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	653.0000	454.0000	(30.475)	0	0	0
02/12/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	114,918.0000	123,313.0000	7.305	0	0	0
02/12/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	326.0000	223.0000	(31.595)	0	0	0
02/12/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	28,224.0000	23,306.0000	(17.425)	0	0	0
02/12/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	195,816.0000	204,569.0000	4.470	0	0	0
02/12/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	13,916.0000	10,954.0000	(21.285)	0	0	0
02/12/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	1,358.0000	964.0000	(29.013)	0	0	0
02/12/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	5,870.0000	7,740.0000	31.857	0	0	0
02/12/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	142,599.0000	151,189.0000	6.024	0	0	0
02/12/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,203.0000	1,751.0000	45.553	0	0	0
02/12/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	102.0000	66.0000	(35.294)	0	0	0
02/12/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	81,959.0000	73,718.0000	(10.055)	0	0	0
02/12/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	6,267.0000	4,710.0000	(24.844)	0	0	0
02/12/2005	R186	2006/05/04			Bond Future	7.3280	7.2600	(0.928)	0.0000	0.0000	0
02/12/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	16,764.0000	14,346.0000	(14.424)	0	0	0
02/12/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	95,575.0000	102,874.0000	7.637	0	0	0
02/12/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	70,632.0000	77,215.0000	9.320	0	0	0
02/12/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	29,755.0000	34,015.0000	14.317	0	0	0
02/12/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	11,344.0000	9,642.0000	(15.004)	0	0	0
02/12/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	40,087.0000	35,347.0000	(11.824)	0	0	0
02/12/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	48,517.0000	54,064.0000	11.433	0	0	0
02/12/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	26,153.0000	22,700.0000	(13.203)	0	0	0
02/12/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	15,576.0000	18,420.0000	18.259	0	0	0
02/12/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	59,850.0000	53,693.0000	(10.287)	0	0	0
02/12/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	85,990.0000	78,527.0000	(8.679)	0	0	0
02/12/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	118,720.0000	110,450.0000	(6.966)	0	0	0
02/12/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	6,473.0000	8,011.0000	23.760	0	0	0
02/12/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	121,353.0000	129,146.0000	6.422	0	0	0
02/12/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	7,851.0000	6,643.0000	(15.387)	0	0	0
02/12/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	147,300.0000	155,431.0000	5.520	0	0	0
02/12/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	2,303.0000	1,909.0000	(17.108)	0	0	0
02/12/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	197,518.0000	206,125.0000	4.358	0	0	0

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02/12/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	4,062.0000	3,422.0000	(15.756)	0	0	0
02/12/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	173,012.0000	181,374.0000	4.833	0	0	0
02/12/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	5,573.0000	4,703.0000	(15.611)	0	0	0
02/12/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	2,600.0000	3,331.0000	28.115	0	0	0
02/12/2005	R186	2006/08/03			Bond Future	7.3210	7.2530	(0.929)	0.0000	0.0000	0
02/12/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	104,367.0000	111,177.0000	6.525	0	0	0
02/12/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	19,771.0000	17,635.0000	(10.804)	0	0	0
02/12/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	35,406.0000	31,835.0000	(10.086)	0	0	0
02/12/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	80,121.0000	86,326.0000	7.745	0	0	0
02/12/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	48,790.0000	44,214.0000	(9.379)	0	0	0
02/12/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	58,533.0000	63,909.0000	9.185	0	0	0
02/12/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	39,446.0000	43,818.0000	11.084	0	0	0
02/12/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	66,778.0000	61,069.0000	(8.549)	0	0	0
02/12/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	25,698.0000	22,955.0000	(10.674)	0	0	0
02/12/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	12,220.0000	14,311.0000	17.111	0	0	0
02/12/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	90,239.0000	83,383.0000	(7.598)	0	0	0
02/12/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	23,737.0000	26,975.0000	13.641	0	0	0
02/12/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	6,981.0000	6,180.0000	(11.474)	0	0	0
02/12/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	224,805.0000	233,185.0000	3.728	0	0	0
02/12/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	4,626.0000	4,059.0000	(12.257)	0	0	0
02/12/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	201,939.0000	210,086.0000	4.034	0	0	0
02/12/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	10,322.0000	9,219.0000	(10.686)	0	0	0
02/12/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	15,586.0000	13,898.0000	(10.830)	0	0	0
02/12/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	179,152.0000	186,996.0000	4.378	0	0	0
02/12/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	154,292.0000	161,887.0000	4.922	0	0	0
02/12/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	12,538.0000	11,185.0000	(10.791)	0	0	0
02/12/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	129,277.0000	136,536.0000	5.615	0	0	0
02/12/2005	R194	2006/02/02			Bond Future	7.4010	7.3730	(0.378)	0.0000	0.0000	0
02/12/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	12,867.0000	12,346.0000	(4.049)	0	0	0
02/12/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	77.0000	65.0000	(15.584)	0	0	0
02/12/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	30,415.0000	30,953.0000	1.769	0	0	0
02/12/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	25.0000	20.0000	(20.000)	0	0	0
02/12/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	158.0000	134.0000	(15.190)	0	0	0
02/12/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	25,793.0000	26,323.0000	2.055	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/12/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	2,742.0000	2,496.0000	(8.972)	0	0	0
02/12/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	22,614.0000	22,072.0000	(2.397)	0	0	0
02/12/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	319.0000	274.0000	(14.107)	0	0	0
02/12/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	4,658.0000	4,954.0000	6.355	0	0	0
02/12/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	29.0000	33.0000	13.793	0	0	0
02/12/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	21,170.0000	21,688.0000	2.447	0	0	0
02/12/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
02/12/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	8,543.0000	8,080.0000	(5.420)	0	0	0
02/12/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	737.0000	817.0000	10.855	0	0	0
02/12/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,160.0000	2,340.0000	8.333	0	0	0
02/12/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	5,091.0000	4,728.0000	(7.130)	0	0	0
02/12/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	16,600.0000	17,098.0000	3.000	0	0	0
02/12/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	1,339.0000	1,192.0000	(10.978)	0	0	0
02/12/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	8,072.0000	8,468.0000	4.906	0	0	0
02/12/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	156.0000	178.0000	14.103	0	0	0
02/12/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	17,674.0000	17,136.0000	(3.044)	0	0	0
02/12/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	662.0000	579.0000	(12.538)	0	0	0
02/12/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	12,183.0000	12,642.0000	3.768	0	0	0
02/12/2005	R194	2006/05/04			Bond Future	7.3720	7.3420	(0.407)	0.0000	0.0000	0
02/12/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	163.0000	180.0000	10.429	0	0	0
02/12/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	11,680.0000	11,242.0000	(3.750)	0	0	0
02/12/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	19,660.0000	19,162.0000	(2.533)	0	0	0
02/12/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	414.0000	453.0000	9.420	0	0	0
02/12/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	16,061.0000	16,490.0000	2.671	0	0	0
02/12/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	8,275.0000	7,896.0000	(4.580)	0	0	0
02/12/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	1,864.0000	1,999.0000	7.242	0	0	0
02/12/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	1,132.0000	1,047.0000	(7.509)	0	0	0
02/12/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	15,525.0000	15,050.0000	(3.060)	0	0	0
02/12/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	790.0000	728.0000	(7.848)	0	0	0
02/12/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	23,875.0000	24,345.0000	1.969	0	0	0
02/12/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	930.0000	1,008.0000	8.387	0	0	0
02/12/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	415.0000	381.0000	(8.193)	0	0	0
02/12/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	572.0000	526.0000	(8.042)	0	0	0
02/12/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	27,872.0000	28,353.0000	1.726	0	0	0
02/12/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	19,917.0000	20,371.0000	2.279	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/12/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	6,044.0000	6,328.0000	4.699	0	0	0
02/12/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,630.0000	3,841.0000	5.813	0	0	0
02/12/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	5,727.0000	5,423.0000	(5.308)	0	0	0
02/12/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	3,850.0000	3,619.0000	(6.000)	0	0	0
02/12/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	2,512.0000	2,345.0000	(6.648)	0	0	0
02/12/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	8,974.0000	9,322.0000	3.878	0	0	0
02/12/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	12,338.0000	12,734.0000	3.210	0	0	0
02/12/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	1,631.0000	1,513.0000	(7.235)	0	0	0
02/12/2005	R194	2006/08/03			Bond Future	7.3240	7.2930	(0.423)	0.0000	0.0000	0
02/12/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,152.0000	2,268.0000	5.390	0	0	0
02/12/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	5,164.0000	5,374.0000	4.067	0	0	0
02/12/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,310.0000	3,470.0000	4.834	0	0	0
02/12/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	6,268.0000	6,015.0000	(4.036)	0	0	0
02/12/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	2,784.0000	2,650.0000	(4.813)	0	0	0
02/12/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	10,759.0000	10,412.0000	(3.225)	0	0	0
02/12/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	3,650.0000	3,482.0000	(4.603)	0	0	0
02/12/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	7,408.0000	7,663.0000	3.442	0	0	0
02/12/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	4,788.0000	4,581.0000	(4.323)	0	0	0
02/12/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	9,975.0000	10,270.0000	2.957	0	0	0
02/12/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	12,797.0000	13,125.0000	2.563	0	0	0
02/12/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	8,156.0000	7,854.0000	(3.703)	0	0	0
02/12/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	25,879.0000	26,278.0000	1.542	0	0	0
02/12/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	1,524.0000	1,449.0000	(4.921)	0	0	0
02/12/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	22,492.0000	22,879.0000	1.721	0	0	0
02/12/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,295.0000	1,231.0000	(4.942)	0	0	0
02/12/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	19,177.0000	19,549.0000	1.940	0	0	0
02/12/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	15,917.0000	16,270.0000	2.218	0	0	0
02/12/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	1,843.0000	1,753.0000	(4.883)	0	0	0
02/12/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	2,235.0000	2,125.0000	(4.922)	0	0	0
02/12/2005	R201	2006/02/02			Bond Future	7.6580	7.5810	(1.005)	0.0000	0.0000	0
02/12/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	6,313.0000	4,956.0000	(21.495)	0	0	0
02/12/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	28,697.0000	32,464.0000	13.127	0	0	0
02/12/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	41,842.0000	46,149.0000	10.293	0	0	0
02/12/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	3,477.0000	2,659.0000	(23.526)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/12/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	80,579.0000	75,490.0000	(6.316)	0	0	0
02/12/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	65.0000	101.0000	55.385	0	0	0
02/12/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	308.0000	451.0000	46.429	0	0	0
02/12/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	62,799.0000	57,818.0000	(7.932)	0	0	0
02/12/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	45,963.0000	41,276.0000	(10.197)	0	0	0
02/12/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	85,036.0000	89,998.0000	5.835	0	0	0
02/12/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	588.0000	425.0000	(27.721)	0	0	0
02/12/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	99,448.0000	104,500.0000	5.080	0	0	0
02/12/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	11,524.0000	9,371.0000	(18.683)	0	0	0
02/12/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	1,050.0000	771.0000	(26.571)	0	0	0
02/12/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	70,441.0000	75,286.0000	6.878	0	0	0
02/12/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	17,606.0000	20,577.0000	16.875	0	0	0
02/12/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	1,910.0000	1,429.0000	(25.183)	0	0	0
02/12/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	55,941.0000	60,585.0000	8.302	0	0	0
02/12/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	3,790.0000	4,890.0000	29.024	0	0	0
02/12/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	1,135.0000	1,573.0000	38.590	0	0	0
02/12/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	31,307.0000	27,282.0000	(12.857)	0	0	0
02/12/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	19,717.0000	16,610.0000	(15.758)	0	0	0
02/12/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	9,167.0000	11,185.0000	22.014	0	0	0
02/12/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	235.0000	163.0000	(30.638)	0	0	0
02/12/2005	R201	2006/05/04			Bond Future	7.6630	7.5830	(1.044)	0.0000	0.0000	0
02/12/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	10,229.0000	8,868.0000	(13.305)	0	0	0
02/12/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	13,920.0000	12,139.0000	(12.795)	0	0	0
02/12/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	47,484.0000	51,333.0000	8.106	0	0	0
02/12/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	35,517.0000	38,946.0000	9.655	0	0	0
02/12/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	99,703.0000	104,490.0000	4.801	0	0	0
02/12/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	60,206.0000	64,377.0000	6.928	0	0	0
02/12/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	16,506.0000	18,782.0000	13.789	0	0	0
02/12/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	2,760.0000	2,337.0000	(15.326)	0	0	0
02/12/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	7,594.0000	6,554.0000	(13.695)	0	0	0
02/12/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	27,157.0000	24,223.0000	(10.804)	0	0	0
02/12/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	5,708.0000	4,910.0000	(13.980)	0	0	0
02/12/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	86,800.0000	91,394.0000	5.293	0	0	0
02/12/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	4,349.0000	3,733.0000	(14.164)	0	0	0
02/12/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	73,383.0000	77,796.0000	6.014	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/12/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	25,206.0000	28,097.0000	11.469	0	0	0
02/12/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	19,577.0000	17,257.0000	(11.851)	0	0	0
02/12/2005	R201	2006/08/03			Bond Future	7.6670	7.5840	(1.083)	0.0000	0.0000	0
02/12/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	65,125.0000	69,048.0000	6.024	0	0	0
02/12/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	11,585.0000	10,443.0000	(9.858)	0	0	0
02/12/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	20,591.0000	18,610.0000	(9.621)	0	0	0
02/12/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	77,604.0000	81,749.0000	5.341	0	0	0
02/12/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	41,471.0000	44,778.0000	7.974	0	0	0
02/12/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	9,792.0000	8,829.0000	(9.835)	0	0	0
02/12/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	101,917.0000	106,449.0000	4.447	0	0	0
02/12/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	90,298.0000	94,621.0000	4.787	0	0	0
02/12/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	33,260.0000	30,384.0000	(8.647)	0	0	0
02/12/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	7,195.0000	6,441.0000	(10.479)	0	0	0
02/12/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	16,800.0000	15,161.0000	(9.756)	0	0	0
02/12/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	22,588.0000	24,998.0000	10.669	0	0	0
02/12/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	13,868.0000	12,504.0000	(9.836)	0	0	0
02/12/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	53,012.0000	56,660.0000	6.881	0	0	0
02/12/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	31,431.0000	34,317.0000	9.182	0	0	0
02/12/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	26,177.0000	23,776.0000	(9.172)	0	0	0
02/12/2005	R203	2006/02/02			Bond Future	7.6730	7.6010	(0.938)	0.0000	0.0000	11
02/12/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	11,542.0000	9,193.0000	(20.352)	0	0	0
02/12/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	17,535.0000	20,831.0000	18.797	0	0	0
02/12/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	5,041.0000	3,767.0000	(25.273)	0	0	0
02/12/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	30,177.0000	34,548.0000	14.485	0	0	0
02/12/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	1,820.0000	1,264.0000	(30.549)	0	0	0
02/12/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	45,630.0000	50,719.0000	11.153	0	0	0
02/12/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	37,286.0000	32,707.0000	(12.281)	0	0	0
02/12/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	8,664.0000	10,750.0000	24.077	0	0	0
02/12/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	3,530.0000	4,596.0000	30.198	0	0	0
02/12/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	55,543.0000	50,326.0000	(9.393)	0	0	0
02/12/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	1,154.0000	1,581.0000	37.002	0	0	0
02/12/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	22,297.0000	18,738.0000	(15.962)	0	0	0
02/12/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	62,562.0000	68,015.0000	8.716	0	0	0
02/12/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	535.0000	343.0000	(35.888)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/12/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	79,926.0000	85,519.0000	6.998	0	0	0
02/12/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	97,164.0000	102,798.0000	5.798	0	0	0
02/12/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	127.0000	74.0000	(41.732)	0	0	0
02/12/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	24.0000	13.0000	(45.833)	0	0	0
02/12/2005	R203	2006/05/04			Bond Future	7.6760	7.6020	(0.964)	0.0000	0.0000	0
02/12/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	26,641.0000	29,815.0000	11.914	0	0	0
02/12/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	2,243.0000	1,794.0000	(20.018)	0	0	0
02/12/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	80,766.0000	86,036.0000	6.525	0	0	0
02/12/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	20,962.0000	18,417.0000	(12.141)	0	0	0
02/12/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	4,336.0000	3,559.0000	(17.920)	0	0	0
02/12/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	1,081.0000	841.0000	(22.202)	0	0	0
02/12/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	65,307.0000	70,249.0000	7.567	0	0	0
02/12/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	96,736.0000	102,216.0000	5.665	0	0	0
02/12/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	13,215.0000	11,369.0000	(13.969)	0	0	0
02/12/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	31,366.0000	28,084.0000	(10.464)	0	0	0
02/12/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	37,775.0000	41,649.0000	10.255	0	0	0
02/12/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	7,825.0000	6,580.0000	(15.911)	0	0	0
02/12/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	44,494.0000	40,514.0000	(8.945)	0	0	0
02/12/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	50,812.0000	55,287.0000	8.807	0	0	0
02/12/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	10,990.0000	12,730.0000	15.833	0	0	0
02/12/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	60,171.0000	55,596.0000	(7.603)	0	0	0
02/12/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	17,694.0000	20,132.0000	13.779	0	0	0
02/12/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	6,341.0000	7,486.0000	18.057	0	0	0
02/12/2005	R203	2006/08/03			Bond Future	7.6770	7.6020	(0.977)	0.0000	0.0000	0
02/12/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	32,580.0000	35,710.0000	9.607	0	0	0
02/12/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	27,059.0000	24,477.0000	(9.542)	0	0	0
02/12/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	11,061.0000	12,538.0000	13.353	0	0	0
02/12/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	64,158.0000	59,922.0000	(6.602)	0	0	0
02/12/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	68,380.0000	73,000.0000	6.756	0	0	0
02/12/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	49,646.0000	45,922.0000	(7.501)	0	0	0
02/12/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	5,195.0000	4,447.0000	(14.398)	0	0	0
02/12/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	16,562.0000	18,551.0000	12.009	0	0	0
02/12/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	82,577.0000	87,541.0000	6.011	0	0	0
02/12/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	37,262.0000	34,101.0000	(8.483)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/12/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	18,970.0000	16,944.0000	(10.680)	0	0	0
02/12/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	23,714.0000	26,265.0000	10.757	0	0	0
02/12/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	8,324.0000	7,232.0000	(13.119)	0	0	0
02/12/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	55,123.0000	59,315.0000	7.605	0	0	0
02/12/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	43,106.0000	46,793.0000	8.553	0	0	0
02/12/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	97,412.0000	102,635.0000	5.362	0	0	0
02/12/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	12,812.0000	11,292.0000	(11.864)	0	0	0
02/12/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	3,111.0000	2,622.0000	(15.718)	0	0	0
02/12/2005	R204	2006/02/02			Bond Future	7.6450	7.5790	(0.863)	0.0000	0.0000	0
02/12/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	4,941.0000	3,770.0000	(23.700)	0	0	0
02/12/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	33,699.0000	37,998.0000	12.757	0	0	0
02/12/2005	R204	2006/05/04			Bond Future	7.6480	7.5800	(0.889)	0.0000	0.0000	0
02/12/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	13,393.0000	11,650.0000	(13.014)	0	0	0
02/12/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	41,572.0000	45,396.0000	9.198	0	0	0
02/12/2005	R204	2006/08/03			Bond Future	7.6500	7.5810	(0.902)	0.0000	0.0000	0
02/12/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	19,548.0000	17,616.0000	(9.883)	0	0	0
02/12/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	47,229.0000	50,875.0000	7.720	0	0	0
02/12/2005	R207	2006/02/02			Bond Future	7.6150	7.5500	(0.854)	0.0000	0.0000	0
02/12/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	35,901.0000	40,246.0000	12.103	0	0	0
02/12/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	4,583.0000	3,501.0000	(23.609)	0	0	0
02/12/2005	R207	2006/05/04			Bond Future	7.6190	7.5520	(0.879)	0.0000	0.0000	0
02/12/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	12,880.0000	11,214.0000	(12.935)	0	0	0
02/12/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	43,568.0000	47,439.0000	8.885	0	0	0
02/12/2005	R207	2006/08/03			Bond Future	7.6200	7.5530	(0.879)	0.0000	0.0000	0
02/12/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	49,349.0000	52,987.0000	7.372	0	0	0
02/12/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	19,053.0000	17,213.0000	(9.657)	0	0	0

Grand Total: **2,320**