

Derivatives High/Low Report

High/Low for 04/08/2005

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/08/2005	GOVI 2005/08/03			jGovi	225.6910	226.0520	0.160	0.0000	0.0000	0
04/08/2005	GOVI 2005/08/03	224.00	Call	jGovi	17,575.0000	20,520.0000	16.757	0	0	0
04/08/2005	GOVI 2005/08/03	224.00	Put	jGovi	665.0000	0.0000	(100.000)	0	0	0
04/08/2005	GOVI 2005/11/03			jGovi	229.6310	230.3560	0.316	0.0000	0.0000	463
04/08/2005	GOVI 2005/11/03	228.00	Call	jGovi	38,767.0000	43,041.0000	11.025	0	0	0
04/08/2005	GOVI 2005/11/03	228.00	Put	jGovi	22,457.0000	19,481.0000	(13.252)	0	0	0
04/08/2005	GOVI 2006/02/02			jGovi	233.7010	234.4300	0.312	0.0000	0.0000	0
04/08/2005	GOVI 2006/02/02	230.00	Put	jGovi	17,513.0000	15,218.0000	(13.105)	0	0	0
04/08/2005	GOVI 2006/02/02	230.00	Call	jGovi	54,523.0000	59,518.0000	9.161	0	0	0
04/08/2005	J152 2006/02/28			jSwap	7.1340	7.1340	-	0.0000	0.0000	0
04/08/2005	J153 2010/08/31			jSwap	7.4350	7.3840	(0.686)	0.0000	0.0000	0
04/08/2005	J157 2015/09/15			jSwap	7.7780	7.7200	(0.746)	0.0000	0.0000	0
04/08/2005	J186 2026/12/21			jSwap	7.4030	7.3250	(1.054)	0.0000	0.0000	0
04/08/2005	J194 2008/02/28			jSwap	7.1610	7.1170	(0.614)	0.0000	0.0000	0
04/08/2005	J201 2014/12/22			jSwap	7.7450	7.6810	(0.826)	0.0000	0.0000	0
04/08/2005	J203 2017/09/15			jSwap	7.7680	7.7110	(0.734)	0.0000	0.0000	0

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04/08/2005	J204	2018/12/21			jSwap	7.7650	7.7060	(0.760)	0.0000	0.0000	0
04/08/2005	J207	2020/01/15			jSwap	8.3630	8.2990	(0.765)	0.0000	0.0000	0
04/08/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
04/08/2005	JFRA	2005/08/04			jFra	7.0020	7.0000	(0.029)	0.0000	0.0000	0
04/08/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	0.0000	0.0000	-	0	0	0
04/08/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	607.0000	615.0000	1.318	0	0	0
04/08/2005	JFRA	2005/11/03			jFra	6.6590	6.6430	(0.240)	0.0000	0.0000	0
04/08/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	98.0000	91.0000	(7.143)	0	0	0
04/08/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,547.0000	1,580.0000	2.133	0	0	0
04/08/2005	JFRA	2006/02/02			jFra	6.6660	6.6480	(0.270)	0.0000	0.0000	0
04/08/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	427.0000	412.0000	(3.513)	0	0	0
04/08/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,859.0000	1,889.0000	1.614	0	0	0
04/08/2005	JFRA	2006/05/04			jFra	6.7350	6.7140	(0.312)	0.0000	0.0000	0
04/08/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,008.0000	984.0000	(2.381)	0	0	0
04/08/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,657.0000	1,685.0000	1.690	0	0	0
04/08/2005	JFRA	2006/08/03			jFra	6.9330	6.9150	(0.260)	0.0000	0.0000	0
04/08/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,495.0000	1,472.0000	(1.538)	0	0	0
04/08/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,659.0000	1,680.0000	1.266	0	0	0
04/08/2005	JFRA	2006/11/02			jFra	7.1320	7.1120	(0.280)	0.0000	0.0000	0
04/08/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	1,959.0000	1,931.0000	(1.429)	0	0	0
04/08/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,635.0000	1,657.0000	1.346	0	0	0
04/08/2005	JFRA	2007/02/01			jFra	7.3490	7.3210	(0.381)	0.0000	0.0000	500
04/08/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,770.0000	1,736.0000	(1.921)	0	0	0
04/08/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	2,139.0000	2,174.0000	1.636	0	0	0

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04/08/2005	JFRA	2007/05/03			jFra	7.5130	7.3670	(1.943)	0.0000	0.0000	0
04/08/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,236.0000	2,417.0000	8.095	0	0	0
04/08/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,268.0000	2,092.0000	(7.760)	0	0	0
04/08/2005	JFRA	2007/08/02			jFra	7.8460	7.6360	(2.677)	0.0000	0.0000	0
04/08/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,281.0000	2,518.0000	10.390	0	0	0
04/08/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,127.0000	2,851.0000	(8.826)	0	0	0
04/08/2005	JFRA	2007/11/01			jFra	8.0320	7.7320	(3.735)	0.0000	0.0000	0
04/08/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,850.0000	3,415.0000	(11.299)	0	0	0
04/08/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,452.0000	2,805.0000	14.396	0	0	0
04/08/2005	JN02	2005/08/04			jNote	6.9890	6.9570	(0.458)	0.0000	0.0000	0
04/08/2005	JN02	2005/08/04	7.50	Put	Option on jNote	9,442.0000	10,046.0000	6.397	0	0	0
04/08/2005	JN02	2005/08/04	7.50	Call	Option on jNote	0.0000	0.0000	-	0	0	0
04/08/2005	JN02	2005/11/03			jNote	7.0880	7.0310	(0.804)	0.0000	0.0000	0
04/08/2005	JN02	2005/11/03	7.50	Put	Option on jNote	10,216.0000	10,956.0000	7.244	0	0	0
04/08/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,599.0000	2,278.0000	(12.351)	0	0	0
04/08/2005	JN02	2006/02/02			jNote	7.2630	7.1700	(1.280)	0.0000	0.0000	0
04/08/2005	JN02	2006/02/02	7.25	Call	Option on jNote	14,244.0000	13,364.0000	(6.178)	0	0	0
04/08/2005	JN02	2006/02/02	7.25	Put	Option on jNote	14,000.0000	14,851.0000	6.079	0	0	0
04/08/2005	JN05	2005/08/04			jNote	7.6750	7.5590	(1.511)	0.0000	0.0000	0
04/08/2005	JN05	2005/08/04	8.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
04/08/2005	JN05	2005/08/04	8.00	Put	Option on jNote	13,500.0000	18,349.0000	35.919	0	0	0
04/08/2005	JN05	2005/11/03			jNote	7.7450	7.6230	(1.575)	0.0000	0.0000	0
04/08/2005	JN05	2005/11/03	8.00	Call	Option on jNote	7,517.0000	5,791.0000	(22.961)	0	0	0
04/08/2005	JN05	2005/11/03	8.00	Put	Option on jNote	18,090.0000	21,462.0000	18.640	0	0	0
04/08/2005	JN05	2006/02/02			jNote	7.8370	7.7080	(1.646)	0.0000	0.0000	0
04/08/2005	JN05	2006/02/02	7.75	Call	Option on jNote	15,968.0000	13,243.0000	(17.065)	0	0	0
04/08/2005	JN05	2006/02/02	7.75	Put	Option on jNote	12,373.0000	14,985.0000	21.110	0	0	0

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04/08/2005	JN10	2005/08/04			jNote	7.9030	7.7860	(1.480)	0.0000	0.0000	0
04/08/2005	JN10	2005/08/04	8.00	Put	Option on jNote	6,902.0000	14,918.0000	116.140	0	0	0
04/08/2005	JN10	2005/08/04	8.00	Call	Option on jNote	187.0000	0.0000	(100.000)	0	0	0
04/08/2005	JN10	2005/11/03			jNote	7.9380	7.8150	(1.550)	0.0000	0.0000	0
04/08/2005	JN10	2005/11/03	8.00	Call	Option on jNote	17,141.0000	13,443.0000	(21.574)	0	0	0
04/08/2005	JN10	2005/11/03	8.00	Put	Option on jNote	21,424.0000	26,284.0000	22.685	0	0	0
04/08/2005	JN10	2006/02/02			jNote	7.9860	7.8570	(1.615)	0.0000	0.0000	0
04/08/2005	JN10	2006/02/02	8.00	Call	Option on jNote	13,653.0000	9,753.0000	(28.565)	0	0	0
04/08/2005	JN10	2006/02/02	8.00	Put	Option on jNote	14,618.0000	19,650.0000	34.423	0	0	0
04/08/2005	JROD	2005/08/31			jRod	6.7060	6.7040	(0.030)	0.0000	0.0000	0
04/08/2005	JROD	2005/09/30			jRod	6.8110	6.8090	(0.029)	0.0000	0.0000	0
04/08/2005	JROD	2005/10/31			jRod	6.9150	6.9120	(0.043)	0.0000	0.0000	0
04/08/2005	JROD	2005/11/30			jRod	6.8600	6.8590	(0.015)	0.0000	0.0000	0
04/08/2005	JROD	2005/12/30			jRod	6.8780	6.8770	(0.015)	0.0000	0.0000	0
04/08/2005	JROD	2006/01/31			jRod	6.8870	6.8870	-	0.0000	0.0000	0
04/08/2005	JROD	2006/02/28			jRod	6.8450	6.8450	-	0.0000	0.0000	0
04/08/2005	JROD	2006/03/31			jRod	6.8610	6.8600	(0.015)	0.0000	0.0000	0
04/08/2005	JROD	2006/04/28			jRod	6.8820	6.8810	(0.015)	0.0000	0.0000	0
04/08/2005	JROD	2006/05/31			jRod	6.8640	6.8630	(0.015)	0.0000	0.0000	0
04/08/2005	JROD	2006/06/30			jRod	6.8830	6.8820	(0.015)	0.0000	0.0000	0
04/08/2005	JROD	2006/07/31			jRod	6.8980	6.8970	(0.014)	0.0000	0.0000	0

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04/08/2005	JROD	2006/08/31			jRod	6.8750	6.8750	-	0.0000	0.0000	0
04/08/2005	R152	2005/08/04			Bond Future	7.0840	6.7000	(5.421)	0.0000	0.0000	0
04/08/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/08/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,663.0000	5,787.0000	57.985	0	0	0
04/08/2005	R152	2005/11/03			Bond Future	7.1210	7.1040	(0.239)	0.0000	0.0000	0
04/08/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	272.0000	283.0000	4.044	0	0	0
04/08/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,429.0000	1,387.0000	(2.939)	0	0	0
04/08/2005	R153	2005/08/04			Bond Future	7.4260	7.4000	(0.350)	0.0000	0.0000	0
04/08/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/08/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	15,237.0000	16,471.0000	8.099	0	0	0
04/08/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	38,283.0000	39,517.0000	3.223	0	0	0
04/08/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/08/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/08/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	71,816.0000	73,050.0000	1.718	0	0	0
04/08/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	60,774.0000	62,008.0000	2.030	0	0	0
04/08/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/08/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	82,725.0000	83,959.0000	1.492	0	0	0
04/08/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/08/2005	R153	2005/11/03			Bond Future	7.4510	7.3910	(0.805)	7.4500	7.4500	303
04/08/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	29,261.0000	31,323.0000	7.047	0	0	0
04/08/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	4,763.0000	4,109.0000	(13.731)	0	0	0
04/08/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	48,193.0000	50,608.0000	5.011	0	0	0
04/08/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,925.0000	1,624.0000	(15.636)	0	0	0
04/08/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	0.0000	70,763.0000	100.000	0	0	0
04/08/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	7,399.0000	6,465.0000	(12.623)	0	0	0
04/08/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	0.0000	512.0000	100.000	826	826	5
04/08/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	20,820.0000	22,602.0000	8.559	0	0	0
04/08/2005	R153	2006/02/02			Bond Future	7.4750	7.4130	(0.829)	0.0000	0.0000	0
04/08/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	18,435.0000	19,794.0000	7.372	0	0	0
04/08/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	17,362.0000	16,057.0000	(7.516)	0	0	0

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04/08/2005	R157	2005/08/04			Bond Future	7.7610	7.7400	(0.271)	0.0000	0.0000	0
04/08/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
04/08/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	20,572.0000	22,397.0000	8.871	0	0	0
04/08/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/08/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	102,272.0000	104,099.0000	1.786	0	0	0
04/08/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/08/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	121,648.0000	123,475.0000	1.502	0	0	0
04/08/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/08/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	82,486.0000	84,314.0000	2.216	0	0	0
04/08/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/08/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	41,646.0000	43,473.0000	4.387	0	0	0
04/08/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	3,136.0000	0.0000	(100.000)	0	0	0
04/08/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	2,180.0000	871.0000	(60.046)	0	0	0
04/08/2005	R157	2005/11/03			Bond Future	7.7880	7.7250	(0.809)	7.7900	7.7900	2
04/08/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	17,283.0000	15,200.0000	(12.052)	0	0	0
04/08/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	35,142.0000	38,427.0000	9.348	0	0	0
04/08/2005	R157	2006/02/02			Bond Future	7.8170	7.7520	(0.832)	0.0000	0.0000	0
04/08/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	29,187.0000	26,873.0000	(7.928)	0	0	0
04/08/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	44,257.0000	47,350.0000	6.989	0	0	0
04/08/2005	R186	2005/08/04			Bond Future	7.4500	7.4100	(0.537)	0.0000	0.0000	0
04/08/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
04/08/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	26,785.0000	21,492.0000	(19.761)	0	0	0
04/08/2005	R186	2005/11/03			Bond Future	7.4590	7.3820	(1.032)	0.0000	0.0000	0
04/08/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	20,672.0000	24,577.0000	18.890	0	0	0
04/08/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	48,461.0000	42,231.0000	(12.856)	0	0	0
04/08/2005	R186	2006/02/02			Bond Future	7.4660	7.3870	(1.058)	0.0000	0.0000	0
04/08/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	44,171.0000	39,400.0000	(10.801)	0	0	0
04/08/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	48,576.0000	54,127.0000	11.427	0	0	0
04/08/2005	R194	2005/08/04			Bond Future	7.1100	7.0900	(0.281)	0.0000	0.0000	0

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04/08/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	9,301.0000	9,780.0000	5.150	0	0	0
04/08/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/08/2005	R194	2005/11/03			Bond Future	7.1180	7.0610	(0.801)	0.0000	0.0000	0
04/08/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	11,616.0000	12,462.0000	7.283	0	0	0
04/08/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	3,336.0000	2,939.0000	(11.900)	0	0	0
04/08/2005	R194	2006/02/02			Bond Future	7.1180	7.0570	(0.857)	0.0000	0.0000	0
04/08/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	10,485.0000	11,126.0000	6.113	0	0	0
04/08/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	7,914.0000	7,365.0000	(6.937)	0	0	0
04/08/2005	R201	2005/08/04			Bond Future	7.7560	7.7500	(0.077)	0.0000	0.0000	0
04/08/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
04/08/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	16,541.0000	16,951.0000	2.479	0	0	0
04/08/2005	R201	2005/11/03			Bond Future	7.7810	7.7130	(0.874)	0.0000	0.0000	0
04/08/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	12,946.0000	11,220.0000	(13.332)	0	0	0
04/08/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	27,497.0000	30,342.0000	10.347	0	0	0
04/08/2005	R201	2006/02/02			Bond Future	7.8050	7.7350	(0.897)	0.0000	0.0000	0
04/08/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	27,755.0000	25,401.0000	(8.481)	0	0	0
04/08/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	24,141.0000	26,390.0000	9.316	0	0	0
04/08/2005	R203	2005/08/04			Bond Future	7.7910	7.7600	(0.398)	0.0000	0.0000	0
04/08/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	16,400.0000	18,858.0000	14.988	0	0	0
04/08/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
04/08/2005	R203	2005/11/03			Bond Future	7.8140	7.7510	(0.806)	0.0000	0.0000	0
04/08/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	30,374.0000	33,358.0000	9.824	0	0	0
04/08/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	15,984.0000	14,032.0000	(12.212)	0	0	0
04/08/2005	R203	2006/02/02			Bond Future	7.8370	7.7730	(0.817)	0.0000	0.0000	0
04/08/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	38,848.0000	41,663.0000	7.246	0	0	0
04/08/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	26,421.0000	24,301.0000	(8.024)	0	0	0
04/08/2005	R204	2005/08/04			Bond Future	7.7810	7.7600	(0.270)	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
04/08/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	38,022.0000	39,771.0000	4.600	0	0	0
04/08/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/08/2005	R204	2005/11/03			Bond Future	7.8010	7.7390	(0.795)	0.0000	0.0000	0
04/08/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	10,312.0000	8,914.0000	(13.557)	0	0	0
04/08/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	46,290.0000	50,001.0000	8.017	0	0	0
04/08/2005	R204	2006/02/02			Bond Future	7.8210	7.7570	(0.818)	0.0000	0.0000	0
04/08/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	41,371.0000	44,380.0000	7.273	0	0	0
04/08/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	27,009.0000	24,815.0000	(8.123)	0	0	0
04/08/2005	R207	2005/08/04			Bond Future	7.7560	7.7500	(0.077)	0.0000	0.0000	0
04/08/2005	R207	2005/08/04	8.00	Call	Option on Bond Future	20,045.0000	20,545.0000	2.494	0	0	0
04/08/2005	R207	2005/08/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/08/2005	R207	2005/11/03			Bond Future	7.7730	7.7100	(0.810)	0.0000	0.0000	0
04/08/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	3,140.0000	2,113.0000	(32.707)	0	0	0
04/08/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	21,607.0000	25,795.0000	19.383	0	0	0
04/08/2005	R207	2006/02/02			Bond Future	7.7900	7.7260	(0.822)	0.0000	0.0000	0
04/08/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	6,632.0000	5,160.0000	(22.195)	0	0	0
04/08/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	23,540.0000	27,304.0000	15.990	0	0	0
Grand Total:											1,273