

Derivatives High/Low Report

High/Low for 01/12/2005

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
01/12/2005	GOVI 2006/02/02			jGovi	233.9320	234.6130	0.291	0.0000	0.0000	506
01/12/2005	GOVI 2006/02/02	230.00	Call	jGovi	54,746.0000	59,395.0000	8.492	0	0	0
01/12/2005	GOVI 2006/02/02	230.00	Put	jGovi	15,426.0000	13,265.0000	(14.009)	0	0	0
01/12/2005	GOVI 2006/05/04			jGovi	238.2860	238.9900	0.295	0.0000	0.0000	200
01/12/2005	GOVI 2006/05/04	230.00	Call	jGovi	88,191.0000	94,302.0000	6.929	0	0	0
01/12/2005	GOVI 2006/05/04	230.00	Put	jGovi	5,331.0000	4,402.0000	(17.426)	0	0	0
01/12/2005	GOVI 2006/08/03			jGovi	242.7450	243.4660	0.297	0.0000	0.0000	0
01/12/2005	GOVI 2006/08/03	230.00	Put	jGovi	4,160.0000	3,527.0000	(15.216)	0	0	0
01/12/2005	GOVI 2006/08/03	230.00	Call	jGovi	131,610.0000	138,187.0000	4.997	0	0	0
01/12/2005	GOVI 2006/11/02			jGovi	247.2660	248.0050	0.299	0.0000	0.0000	0
01/12/2005	GOVI 2006/11/02	230.00	Put	jGovi	2,476.0000	2,102.0000	(15.105)	0	0	0
01/12/2005	GOVI 2006/11/02	230.00	Call	jGovi	175,136.0000	182,152.0000	4.006	0	0	0
01/12/2005	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
01/12/2005	J153 2010/08/31			jSwap	7.5130	7.4690	(0.586)	0.0000	0.0000	0
01/12/2005	J157 2015/09/15			jSwap	7.7480	7.6890	(0.761)	0.0000	0.0000	0
01/12/2005	J186 2026/12/21			jSwap	7.3490	7.2750	(1.007)	0.0000	0.0000	0
01/12/2005	J194 2008/02/28			jSwap	7.3780	7.3640	(0.190)	0.0000	0.0000	0

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01/12/2005	J201	2014/12/22			jSwap	7.6660	7.6050	(0.796)	0.0000	0.0000	0
01/12/2005	J203	2017/09/15			jSwap	7.7020	7.6390	(0.818)	0.0000	0.0000	0
01/12/2005	J204	2018/12/21			jSwap	7.6610	7.5990	(0.809)	0.0000	0.0000	0
01/12/2005	J207	2020/01/15			jSwap	7.6410	7.5780	(0.824)	0.0000	0.0000	0
01/12/2005	JBAR	2005/03/16			jBar	0.0000	7.1640	100.000	0.0000	0.0000	0
01/12/2005	JFRA	2006/02/02			jFra	7.3050	7.3220	0.233	0.0000	0.0000	0
01/12/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	326.0000	304.0000	(6.748)	0	0	0
01/12/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	460.0000	481.0000	4.565	0	0	0
01/12/2005	JFRA	2006/05/04			jFra	7.3000	7.3120	0.164	0.0000	0.0000	0
01/12/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,233.0000	1,249.0000	1.298	0	0	0
01/12/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	498.0000	485.0000	(2.610)	0	0	0
01/12/2005	JFRA	2006/08/03			jFra	7.4920	7.4910	(0.013)	0.0000	0.0000	0
01/12/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	628.0000	627.0000	(0.159)	0	0	0
01/12/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,832.0000	1,828.0000	(0.218)	0	0	0
01/12/2005	JFRA	2006/11/02			jFra	7.5900	7.5740	(0.211)	0.0000	0.0000	0
01/12/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,230.0000	2,202.0000	(1.256)	0	0	0
01/12/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	786.0000	798.0000	1.527	0	0	0
01/12/2005	JFRA	2007/02/01			jFra	7.6400	7.6150	(0.327)	0.0000	0.0000	500
01/12/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,407.0000	1,434.0000	1.919	0	0	0
01/12/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,749.0000	1,715.0000	(1.944)	0	0	0
01/12/2005	JFRA	2007/05/03			jFra	7.6890	7.6720	(0.221)	0.0000	0.0000	0
01/12/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,538.0000	1,556.0000	1.170	0	0	0
01/12/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,001.0000	1,976.0000	(1.249)	0	0	0

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01/12/2005	JFRA	2007/08/02			jFra	7.6670	7.5860	(1.056)	0.0000	0.0000	0
01/12/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,711.0000	1,803.0000	5.377	0	0	0
01/12/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,119.0000	2,014.0000	(4.955)	0	0	0
01/12/2005	JFRA	2007/11/01			jFra	7.6750	7.6410	(0.443)	0.0000	0.0000	0
01/12/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,383.0000	2,334.0000	(2.056)	0	0	0
01/12/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,922.0000	1,963.0000	2.133	0	0	0
01/12/2005	JN02	2006/02/02			jNote	7.5400	7.5230	(0.225)	0.0000	0.0000	0
01/12/2005	JN02	2006/02/02	7.25	Put	Option on jNote	2,002.0000	2,072.0000	3.497	0	0	0
01/12/2005	JN02	2006/02/02	7.25	Call	Option on jNote	7,376.0000	7,127.0000	(3.376)	0	0	0
01/12/2005	JN05	2006/02/02			jNote	7.7200	7.6880	(0.415)	0.0000	0.0000	0
01/12/2005	JN05	2006/02/02	7.75	Call	Option on jNote	8,053.0000	7,376.0000	(8.407)	0	0	0
01/12/2005	JN05	2006/02/02	7.75	Put	Option on jNote	9,293.0000	9,938.0000	6.941	0	0	0
01/12/2005	JN10	2006/02/02			jNote	7.8150	7.7670	(0.614)	0.0000	0.0000	0
01/12/2005	JN10	2006/02/02	8.00	Put	Option on jNote	20,880.0000	23,032.0000	10.307	0	0	0
01/12/2005	JN10	2006/02/02	8.00	Call	Option on jNote	8,078.0000	6,883.0000	(14.793)	0	0	0
01/12/2005	JROD	2005/12/30			jRod	6.7210	6.7160	(0.074)	0.0000	0.0000	0
01/12/2005	JROD	2006/01/31			jRod	6.8900	6.8820	(0.116)	0.0000	0.0000	0
01/12/2005	JROD	2006/02/28			jRod	7.0880	7.0810	(0.099)	0.0000	0.0000	0
01/12/2005	JROD	2006/03/31			jRod	7.0150	7.0120	(0.043)	0.0000	0.0000	0
01/12/2005	JROD	2006/04/28			jRod	7.1070	7.1050	(0.028)	0.0000	0.0000	0
01/12/2005	JROD	2006/05/31			jRod	7.2040	7.2000	(0.056)	0.0000	0.0000	0
01/12/2005	JROD	2006/06/30			jRod	7.1140	7.1110	(0.042)	0.0000	0.0000	0
01/12/2005	JROD	2006/07/31			jRod	7.1970	7.1920	(0.069)	0.0000	0.0000	0

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01/12/2005	JROD	2006/08/31			jRod	7.2880	7.2840	(0.055)	0.0000	0.0000	0
01/12/2005	R153	2006/02/02			Bond Future	7.5510	7.5040	(0.622)	0.0000	0.0000	276
01/12/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	7,555.0000	8,457.0000	11.939	0	0	0
01/12/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	9,739.0000	8,628.0000	(11.408)	0	0	0
01/12/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	766.0000	621.0000	(18.930)	0	0	0
01/12/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	5,379.0000	4,644.0000	(13.664)	0	0	1
01/12/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	16,272.0000	14,774.0000	(9.206)	0	0	0
01/12/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	3,310.0000	3,825.0000	15.559	0	0	0
01/12/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	302.0000	374.0000	23.841	0	0	0
01/12/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	40,505.0000	42,372.0000	4.609	0	0	0
01/12/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	35,189.0000	33,249.0000	(5.513)	0	0	0
01/12/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	24,925.0000	23,129.0000	(7.206)	0	0	0
01/12/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,063.0000	1,279.0000	20.320	0	0	0
01/12/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	1,460.0000	1,205.0000	(17.466)	0	0	0
01/12/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	21,788.0000	23,360.0000	7.215	0	0	0
01/12/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	2,776.0000	2,335.0000	(15.886)	0	0	0
01/12/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	30,894.0000	32,651.0000	5.687	0	0	1
01/12/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	13,853.0000	15,130.0000	9.218	0	0	0
01/12/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	50,335.0000	52,266.0000	3.836	0	0	0
01/12/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	406.0000	324.0000	(20.197)	0	0	0
01/12/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	218.0000	172.0000	(21.101)	0	0	0
01/12/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	60,225.0000	62,191.0000	3.264	0	0	0
01/12/2005	R153	2006/05/04			Bond Future	7.5490	7.4970	(0.689)	0.0000	0.0000	0
01/12/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	15,070.0000	13,957.0000	(7.386)	0	0	0
01/12/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	13,078.0000	14,079.0000	7.654	0	0	0
01/12/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	10,303.0000	9,433.0000	(8.444)	0	0	0
01/12/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	18,431.0000	19,674.0000	6.744	0	0	0
01/12/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	6,703.0000	6,060.0000	(9.593)	0	0	0
01/12/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	32,181.0000	33,846.0000	5.174	0	0	0
01/12/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	4,136.0000	3,688.0000	(10.832)	0	0	20
01/12/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	24,843.0000	26,313.0000	5.917	0	0	0
01/12/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	335.0000	280.0000	(16.418)	0	0	0
01/12/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	66,959.0000	69,018.0000	3.075	0	0	0

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01/12/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	8,833.0000	9,596.0000	8.638	0	0	0
01/12/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	21,054.0000	19,703.0000	(6.417)	0	0	0
01/12/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	40,258.0000	42,078.0000	4.521	0	0	0
01/12/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	28,216.0000	26,649.0000	(5.554)	0	0	0
01/12/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	5,655.0000	6,202.0000	9.673	0	0	0
01/12/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	3,417.0000	3,785.0000	10.770	0	0	0
01/12/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	688.0000	585.0000	(14.971)	0	0	0
01/12/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	57,821.0000	59,832.0000	3.478	0	0	0
01/12/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	1,328.0000	1,149.0000	(13.479)	0	0	0
01/12/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	36,429.0000	34,684.0000	(4.790)	0	0	0
01/12/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	2,413.0000	2,120.0000	(12.143)	0	0	0
01/12/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	48,868.0000	50,803.0000	3.960	0	0	0
01/12/2005	R153	2006/08/03			Bond Future	7.5420	7.4860	(0.743)	0.0000	0.0000	0
01/12/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	27,939.0000	29,341.0000	5.018	0	0	0
01/12/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	21,418.0000	22,654.0000	5.771	0	0	0
01/12/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	13,463.0000	12,546.0000	(6.811)	0	0	0
01/12/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	10,512.0000	9,761.0000	(7.144)	0	0	0
01/12/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	15,603.0000	16,650.0000	6.710	0	0	0
01/12/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	17,218.0000	16,111.0000	(6.429)	0	0	0
01/12/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	35,361.0000	36,894.0000	4.335	0	0	0
01/12/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	21,927.0000	20,611.0000	(6.002)	0	0	0
01/12/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	10,644.0000	11,482.0000	7.873	0	0	0
01/12/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	8,558.0000	7,938.0000	(7.245)	0	0	0
01/12/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	43,137.0000	44,775.0000	3.797	0	0	0
01/12/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	7,054.0000	6,539.0000	(7.301)	0	0	0
01/12/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	59,335.0000	61,124.0000	3.015	0	0	0
01/12/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	5,886.0000	5,455.0000	(7.322)	0	0	0
01/12/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	51,156.0000	52,878.0000	3.366	0	0	0
01/12/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	27,715.0000	26,184.0000	(5.524)	0	0	0
01/12/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	6,665.0000	7,287.0000	9.332	0	0	0
01/12/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	4,971.0000	4,607.0000	(7.322)	0	0	0
01/12/2005	R157	2006/02/02			Bond Future	7.7630	7.7020	(0.786)	0.0000	0.0000	140
01/12/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	80,679.0000	85,414.0000	5.869	0	0	0
01/12/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	5,483.0000	4,445.0000	(18.931)	0	0	250

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01/12/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	1,648.0000	1,286.0000	(21.966)	0	0	0
01/12/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	98,981.0000	103,866.0000	4.935	0	0	0
01/12/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	914.0000	703.0000	(23.085)	0	0	0
01/12/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	117,089.0000	122,090.0000	4.271	0	0	0
01/12/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	366.0000	271.0000	(25.956)	0	0	0
01/12/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	2,995.0000	2,378.0000	(20.601)	0	0	0
01/12/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	45,270.0000	49,328.0000	8.964	0	0	250
01/12/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	62,603.0000	67,083.0000	7.156	0	0	0
01/12/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	29,971.0000	26,407.0000	(11.891)	0	0	0
01/12/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	7,818.0000	9,350.0000	19.596	0	0	0
01/12/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	29,468.0000	32,878.0000	11.572	0	0	0
01/12/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	138.0000	194.0000	40.580	0	0	0
01/12/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	9,909.0000	8,222.0000	(17.025)	0	0	0
01/12/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	88,157.0000	83,117.0000	(5.717)	0	0	0
01/12/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	643.0000	863.0000	34.215	0	0	0
01/12/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	2,740.0000	3,448.0000	25.839	0	0	0
01/12/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	46,399.0000	42,012.0000	(9.455)	0	0	0
01/12/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	66,254.0000	61,378.0000	(7.360)	0	0	0
01/12/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	16,779.0000	19,291.0000	14.971	0	0	0
01/12/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	17,863.0000	15,279.0000	(14.466)	0	0	0
01/12/2005	R157	2006/05/04			Bond Future	7.7720	7.7070	(0.836)	0.0000	0.0000	0
01/12/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	84,195.0000	88,602.0000	5.234	0	0	0
01/12/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	37,896.0000	34,556.0000	(8.814)	0	0	0
01/12/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	15,497.0000	17,465.0000	12.699	0	0	50
01/12/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	52,094.0000	55,843.0000	7.197	0	0	0
01/12/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	13,891.0000	12,332.0000	(11.223)	0	0	0
01/12/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	7,557.0000	6,656.0000	(11.923)	0	0	115
01/12/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	37,535.0000	40,795.0000	8.685	0	0	0
01/12/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	19,131.0000	17,083.0000	(10.705)	0	0	0
01/12/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	3,691.0000	4,410.0000	19.480	0	0	0
01/12/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	8,299.0000	9,595.0000	15.616	0	0	0
01/12/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	27,154.0000	24,492.0000	(9.803)	0	0	0
01/12/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	68,563.0000	63,974.0000	(6.693)	0	0	0
01/12/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	25,360.0000	28,007.0000	10.438	0	0	0
01/12/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	117,150.0000	121,988.0000	4.130	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
01/12/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	3,567.0000	3,096.0000	(13.204)	0	0	0
01/12/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	67,777.0000	71,902.0000	6.086	0	0	0
01/12/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	51,721.0000	47,709.0000	(7.757)	0	0	0
01/12/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	10,166.0000	8,983.0000	(11.637)	0	0	0
01/12/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	5,702.0000	5,011.0000	(12.119)	0	0	0
01/12/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	100,995.0000	105,612.0000	4.572	0	0	0
01/12/2005	R157	2006/08/03			Bond Future	7.7780	7.7100	(0.874)	0.0000	0.0000	0
01/12/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	22,416.0000	20,572.0000	(8.226)	0	0	0
01/12/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	120,078.0000	124,664.0000	3.819	0	0	0
01/12/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	27,688.0000	25,455.0000	(8.065)	0	0	0
01/12/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	45,203.0000	48,396.0000	7.064	0	0	0
01/12/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	9,399.0000	8,558.0000	(8.948)	0	0	0
01/12/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	35,420.0000	32,714.0000	(7.640)	0	0	0
01/12/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	33,189.0000	35,909.0000	8.195	0	0	0
01/12/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	59,294.0000	62,877.0000	6.043	0	0	0
01/12/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	14,442.0000	16,090.0000	11.411	0	0	0
01/12/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	45,189.0000	41,959.0000	(7.148)	0	0	0
01/12/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	22,822.0000	25,018.0000	9.622	0	0	0
01/12/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	57,345.0000	53,567.0000	(6.588)	0	0	0
01/12/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	74,240.0000	78,138.0000	5.251	0	0	0
01/12/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	18,371.0000	16,842.0000	(8.323)	0	0	0
01/12/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	89,779.0000	93,928.0000	4.621	0	0	0
01/12/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	12,851.0000	11,777.0000	(8.357)	0	0	0
01/12/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	105,613.0000	109,965.0000	4.121	0	0	0
01/12/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	15,285.0000	14,008.0000	(8.355)	0	0	0
01/12/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	71,989.0000	67,680.0000	(5.986)	0	0	0
01/12/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	8,142.0000	9,259.0000	13.719	0	0	0
01/12/2005	R186	2006/02/02			Bond Future	7.4090	7.3330	(1.026)	0.0000	0.0000	0
01/12/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	17,879.0000	13,916.0000	(22.166)	0	0	0
01/12/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	29,718.0000	35,769.0000	20.361	0	0	0
01/12/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	161.0000	102.0000	(36.646)	0	0	0
01/12/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	961.0000	653.0000	(32.050)	0	0	0
01/12/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	1,953.0000	1,358.0000	(30.466)	0	0	0
01/12/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	159,791.0000	169,642.0000	6.165	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
01/12/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	185,862.0000	195,816.0000	5.356	0	0	0
01/12/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	488.0000	326.0000	(33.197)	0	0	0
01/12/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	105,501.0000	114,918.0000	8.926	0	0	0
01/12/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	132,893.0000	142,599.0000	7.304	0	0	0
01/12/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	4,188.0000	5,870.0000	40.162	0	0	0
01/12/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	59,451.0000	51,120.0000	(14.013)	0	0	0
01/12/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	127,769.0000	117,838.0000	(7.773)	0	0	0
01/12/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	112.0000	194.0000	73.214	0	0	0
01/12/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	762.0000	1,203.0000	57.874	0	0	0
01/12/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	91,531.0000	81,959.0000	(10.458)	0	0	0
01/12/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	78,161.0000	87,017.0000	11.330	0	0	0
01/12/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	4,058.0000	2,902.0000	(28.487)	0	0	0
01/12/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	8,465.0000	6,267.0000	(25.966)	0	0	0
01/12/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	34,451.0000	28,224.0000	(18.075)	0	0	0
01/12/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	13,371.0000	17,157.0000	28.315	0	0	0
01/12/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	52,015.0000	59,830.0000	15.025	0	0	0
01/12/2005	R186	2006/05/04			Bond Future	7.4060	7.3280	(1.053)	0.0000	0.0000	0
01/12/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	42,624.0000	48,517.0000	13.826	0	0	0
01/12/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	128,268.0000	118,720.0000	(7.444)	0	0	0
01/12/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	94,746.0000	85,990.0000	(9.242)	0	0	0
01/12/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	30,473.0000	26,153.0000	(14.176)	0	0	0
01/12/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	112,707.0000	121,353.0000	7.671	0	0	0
01/12/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	67,231.0000	59,850.0000	(10.979)	0	0	0
01/12/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	1,936.0000	2,600.0000	34.298	0	0	0
01/12/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	12,744.0000	15,576.0000	22.222	0	0	0
01/12/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	5,017.0000	6,473.0000	29.021	0	0	0
01/12/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	138,222.0000	147,300.0000	6.568	0	0	0
01/12/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	9,418.0000	7,851.0000	(16.638)	0	0	0
01/12/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	87,553.0000	95,575.0000	9.162	0	0	0
01/12/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	13,534.0000	11,344.0000	(16.181)	0	0	0
01/12/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	19,843.0000	16,764.0000	(15.517)	0	0	0
01/12/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	25,352.0000	29,755.0000	17.367	0	0	0
01/12/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	45,897.0000	40,087.0000	(12.659)	0	0	0
01/12/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	63,498.0000	70,632.0000	11.235	0	0	0
01/12/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	6,708.0000	5,573.0000	(16.920)	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
01/12/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	163,636.0000	173,012.0000	5.730	0	0	0
01/12/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	187,829.0000	197,518.0000	5.158	0	0	0
01/12/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	4,898.0000	4,062.0000	(17.068)	0	0	0
01/12/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	2,827.0000	2,303.0000	(18.536)	0	0	0
01/12/2005	R186	2006/08/03			Bond Future	7.4020	7.3210	(1.094)	0.0000	0.0000	0
01/12/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	54,535.0000	48,790.0000	(10.535)	0	0	0
01/12/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	34,650.0000	39,446.0000	13.841	0	0	0
01/12/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	96,577.0000	104,367.0000	8.066	0	0	0
01/12/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	52,528.0000	58,533.0000	11.432	0	0	0
01/12/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	22,523.0000	19,771.0000	(12.219)	0	0	0
01/12/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	39,942.0000	35,406.0000	(11.356)	0	0	0
01/12/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	29,215.0000	25,698.0000	(12.038)	0	0	0
01/12/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	73,097.0000	80,121.0000	9.609	0	0	0
01/12/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	14,285.0000	12,538.0000	(12.230)	0	0	0
01/12/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	170,036.0000	179,152.0000	5.361	0	0	0
01/12/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	145,499.0000	154,292.0000	6.043	0	0	0
01/12/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	11,747.0000	10,322.0000	(12.131)	0	0	0
01/12/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	215,010.0000	224,805.0000	4.556	0	0	0
01/12/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	5,372.0000	4,626.0000	(13.887)	0	0	0
01/12/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	192,441.0000	201,939.0000	4.936	0	0	0
01/12/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	17,764.0000	15,586.0000	(12.261)	0	0	0
01/12/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	8,024.0000	6,981.0000	(12.999)	0	0	0
01/12/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	73,853.0000	66,778.0000	(9.580)	0	0	0
01/12/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	120,914.0000	129,277.0000	6.916	0	0	0
01/12/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	10,055.0000	12,220.0000	21.532	0	0	0
01/12/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	98,615.0000	90,239.0000	(8.494)	0	0	0
01/12/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	20,270.0000	23,737.0000	17.104	0	0	0
01/12/2005	R194	2006/02/02			Bond Future	7.4160	7.4010	(0.202)	0.0000	0.0000	0
01/12/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	717.0000	662.0000	(7.671)	0	0	0
01/12/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	11,948.0000	12,183.0000	1.967	0	0	0
01/12/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	5,302.0000	5,091.0000	(3.980)	0	0	0
01/12/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,080.0000	2,160.0000	3.846	0	0	0
01/12/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	1,434.0000	1,339.0000	(6.625)	0	0	0
01/12/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	7,876.0000	8,072.0000	2.489	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
01/12/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	22,904.0000	22,614.0000	(1.266)	0	0	0
01/12/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	8,801.0000	8,543.0000	(2.931)	0	0	0
01/12/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	350.0000	319.0000	(8.857)	0	0	0
01/12/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	705.0000	737.0000	4.539	0	0	0
01/12/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	148.0000	156.0000	5.405	0	0	0
01/12/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	13,149.0000	12,867.0000	(2.145)	0	0	0
01/12/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	4,518.0000	4,658.0000	3.099	0	0	0
01/12/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	20,897.0000	21,170.0000	1.306	0	0	0
01/12/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	16,341.0000	16,600.0000	1.585	0	0	0
01/12/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	2,893.0000	2,742.0000	(5.219)	0	0	0
01/12/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	25,512.0000	25,793.0000	1.101	0	0	0
01/12/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	17,963.0000	17,674.0000	(1.609)	0	0	0
01/12/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
01/12/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	28.0000	25.0000	(10.714)	0	0	0
01/12/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	30,128.0000	30,415.0000	0.953	0	0	0
01/12/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	87.0000	77.0000	(11.494)	0	0	0
01/12/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	175.0000	158.0000	(9.714)	0	0	0
01/12/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	27.0000	29.0000	7.407	0	0	0
01/12/2005	R194	2006/05/04			Bond Future	7.3920	7.3720	(0.271)	0.0000	0.0000	0
01/12/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	1,718.0000	1,631.0000	(5.064)	0	0	0
01/12/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	441.0000	415.0000	(5.896)	0	0	0
01/12/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	12,081.0000	12,338.0000	2.127	0	0	0
01/12/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	8,752.0000	8,974.0000	2.537	0	0	0
01/12/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,499.0000	3,630.0000	3.744	0	0	0
01/12/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	27,555.0000	27,872.0000	1.150	0	0	0
01/12/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	2,633.0000	2,512.0000	(4.596)	0	0	0
01/12/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	1,196.0000	1,132.0000	(5.351)	0	0	0
01/12/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	5,939.0000	5,727.0000	(3.570)	0	0	0
01/12/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	23,566.0000	23,875.0000	1.311	0	0	0
01/12/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	15,846.0000	15,525.0000	(2.026)	0	0	0
01/12/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	884.0000	930.0000	5.204	0	0	0
01/12/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	391.0000	414.0000	5.882	0	0	0
01/12/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	153.0000	163.0000	6.536	0	0	0
01/12/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	606.0000	572.0000	(5.611)	0	0	0
01/12/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	11,977.0000	11,680.0000	(2.480)	0	0	0

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01/12/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	19,994.0000	19,660.0000	(1.671)	0	0	0
01/12/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	8,536.0000	8,275.0000	(3.058)	0	0	0
01/12/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	1,781.0000	1,864.0000	4.660	0	0	0
01/12/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	19,620.0000	19,917.0000	1.514	0	0	0
01/12/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	837.0000	790.0000	(5.615)	0	0	0
01/12/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	15,781.0000	16,061.0000	1.774	0	0	0
01/12/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	4,014.0000	3,850.0000	(4.086)	0	0	0
01/12/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	5,865.0000	6,044.0000	3.052	0	0	0
01/12/2005	R194	2006/08/03			Bond Future	7.3490	7.3240	(0.340)	0.0000	0.0000	0
01/12/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	5,002.0000	5,164.0000	3.239	0	0	0
01/12/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	8,406.0000	8,156.0000	(2.974)	0	0	0
01/12/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	2,898.0000	2,784.0000	(3.934)	0	0	0
01/12/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	11,043.0000	10,759.0000	(2.572)	0	0	0
01/12/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	15,637.0000	15,917.0000	1.791	0	0	0
01/12/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	12,538.0000	12,797.0000	2.066	0	0	0
01/12/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,064.0000	2,152.0000	4.264	0	0	0
01/12/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	4,962.0000	4,788.0000	(3.507)	0	0	0
01/12/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,187.0000	3,310.0000	3.859	0	0	0
01/12/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	2,328.0000	2,235.0000	(3.995)	0	0	0
01/12/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	7,209.0000	7,408.0000	2.760	0	0	0
01/12/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	1,588.0000	1,524.0000	(4.030)	0	0	0
01/12/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	1,920.0000	1,843.0000	(4.010)	0	0	0
01/12/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	18,882.0000	19,177.0000	1.562	0	0	0
01/12/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,350.0000	1,295.0000	(4.074)	0	0	0
01/12/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	22,184.0000	22,492.0000	1.388	0	0	0
01/12/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	6,479.0000	6,268.0000	(3.257)	0	0	0
01/12/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	25,562.0000	25,879.0000	1.240	0	0	0
01/12/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	3,791.0000	3,650.0000	(3.719)	0	0	0
01/12/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	9,743.0000	9,975.0000	2.381	0	0	0
01/12/2005	R201	2006/02/02			Bond Future	7.7250	7.6580	(0.867)	0.0000	0.0000	0
01/12/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	95,100.0000	99,448.0000	4.572	0	0	0
01/12/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	45.0000	65.0000	44.444	0	0	0
01/12/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	52,030.0000	55,941.0000	7.517	0	0	0
01/12/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	2,432.0000	1,910.0000	(21.464)	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
01/12/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	13,635.0000	11,524.0000	(15.482)	0	0	0
01/12/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	66,318.0000	70,441.0000	6.217	0	0	0
01/12/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	15,283.0000	17,606.0000	15.200	0	0	0
01/12/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	80,788.0000	85,036.0000	5.258	0	0	0
01/12/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	773.0000	588.0000	(23.933)	0	0	0
01/12/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	22,644.0000	19,717.0000	(12.926)	0	0	0
01/12/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	321.0000	235.0000	(26.791)	0	0	0
01/12/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	7,661.0000	9,167.0000	19.658	0	0	0
01/12/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	3,017.0000	3,790.0000	25.621	0	0	0
01/12/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	84,991.0000	80,579.0000	(5.191)	0	0	0
01/12/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	221.0000	308.0000	39.367	0	0	0
01/12/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	67,145.0000	62,799.0000	(6.473)	0	0	0
01/12/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	850.0000	1,135.0000	33.529	0	0	0
01/12/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	50,111.0000	45,963.0000	(8.278)	0	0	0
01/12/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	34,967.0000	31,307.0000	(10.467)	0	0	0
01/12/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	1,361.0000	1,050.0000	(22.851)	0	0	0
01/12/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	38,272.0000	41,842.0000	9.328	0	0	0
01/12/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	7,697.0000	6,313.0000	(17.981)	0	0	0
01/12/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	4,340.0000	3,477.0000	(19.885)	0	0	0
01/12/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	25,648.0000	28,697.0000	11.888	0	0	0
01/12/2005	R201	2006/05/04			Bond Future	7.7340	7.6630	(0.918)	0.0000	0.0000	0
01/12/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	22,824.0000	25,206.0000	10.436	0	0	0
01/12/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	21,791.0000	19,577.0000	(10.160)	0	0	0
01/12/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	69,579.0000	73,383.0000	5.467	0	0	0
01/12/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	95,534.0000	99,703.0000	4.364	0	0	0
01/12/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	56,635.0000	60,206.0000	6.305	0	0	0
01/12/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	14,669.0000	16,506.0000	12.523	0	0	0
01/12/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	32,644.0000	35,517.0000	8.801	0	0	0
01/12/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	3,189.0000	2,760.0000	(13.452)	0	0	0
01/12/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	15,645.0000	13,920.0000	(11.026)	0	0	0
01/12/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	44,219.0000	47,484.0000	7.384	0	0	0
01/12/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	11,561.0000	10,229.0000	(11.521)	0	0	0
01/12/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	8,620.0000	7,594.0000	(11.903)	0	0	0
01/12/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	29,918.0000	27,157.0000	(9.229)	0	0	0
01/12/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	6,500.0000	5,708.0000	(12.185)	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
01/12/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	4,965.0000	4,349.0000	(12.407)	0	0	0
01/12/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	82,818.0000	86,800.0000	4.808	0	0	0
01/12/2005	R201	2006/08/03			Bond Future	7.7400	7.6670	(0.943)	0.0000	0.0000	0
01/12/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	61,791.0000	65,125.0000	5.396	0	0	0
01/12/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	74,064.0000	77,604.0000	4.780	0	0	0
01/12/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	15,157.0000	13,868.0000	(8.504)	0	0	0
01/12/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	12,668.0000	11,585.0000	(8.549)	0	0	0
01/12/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	10,708.0000	9,792.0000	(8.554)	0	0	0
01/12/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	98,017.0000	101,917.0000	3.979	0	0	0
01/12/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	86,590.0000	90,298.0000	4.282	0	0	0
01/12/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	35,913.0000	33,260.0000	(7.387)	0	0	0
01/12/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	7,918.0000	7,195.0000	(9.131)	0	0	0
01/12/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	20,618.0000	22,588.0000	9.555	0	0	0
01/12/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	22,446.0000	20,591.0000	(8.264)	0	0	0
01/12/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	29,041.0000	31,431.0000	8.230	0	0	0
01/12/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	49,933.0000	53,012.0000	6.166	0	0	0
01/12/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	38,703.0000	41,471.0000	7.152	0	0	0
01/12/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	18,344.0000	16,800.0000	(8.417)	0	0	0
01/12/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	28,410.0000	26,177.0000	(7.860)	0	0	0
01/12/2005	R203	2006/02/02			Bond Future	7.7390	7.6730	(0.853)	0.0000	0.0000	11
01/12/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	26,458.0000	30,177.0000	14.056	0	0	0
01/12/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	2,488.0000	1,820.0000	(26.849)	0	0	0
01/12/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	6,462.0000	5,041.0000	(21.990)	0	0	0
01/12/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	41,158.0000	45,630.0000	10.865	0	0	0
01/12/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	41,645.0000	37,286.0000	(10.467)	0	0	0
01/12/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	2,749.0000	3,530.0000	28.410	0	0	0
01/12/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	60,388.0000	55,543.0000	(8.023)	0	0	0
01/12/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	859.0000	1,154.0000	34.342	0	0	0
01/12/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	7,050.0000	8,664.0000	22.894	0	0	0
01/12/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	25,822.0000	22,297.0000	(13.651)	0	0	0
01/12/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	57,673.0000	62,562.0000	8.477	0	0	0
01/12/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	786.0000	535.0000	(31.934)	0	0	0
01/12/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	42.0000	24.0000	(42.857)	0	0	0
01/12/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	202.0000	127.0000	(37.129)	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
01/12/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	74,861.0000	79,926.0000	6.766	0	0	0
01/12/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	92,042.0000	97,164.0000	5.565	0	0	0
01/12/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	13,996.0000	11,542.0000	(17.534)	0	0	0
01/12/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	14,849.0000	17,535.0000	18.089	0	0	0
01/12/2005	R203	2006/05/04			Bond Future	7.7460	7.6760	(0.904)	0.0000	0.0000	0
01/12/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	2,749.0000	2,243.0000	(18.407)	0	0	0
01/12/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	75,899.0000	80,766.0000	6.412	0	0	0
01/12/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	60,786.0000	65,307.0000	7.438	0	0	0
01/12/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	1,358.0000	1,081.0000	(20.398)	0	0	0
01/12/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	5,188.0000	4,336.0000	(16.423)	0	0	0
01/12/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	15,138.0000	13,215.0000	(12.703)	0	0	0
01/12/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	34,326.0000	37,775.0000	10.048	0	0	0
01/12/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	46,768.0000	50,812.0000	8.647	0	0	0
01/12/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	9,153.0000	7,825.0000	(14.509)	0	0	0
01/12/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	91,642.0000	96,736.0000	5.559	0	0	0
01/12/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	34,646.0000	31,366.0000	(9.467)	0	0	0
01/12/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	64,601.0000	60,171.0000	(6.857)	0	0	0
01/12/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	48,403.0000	44,494.0000	(8.076)	0	0	0
01/12/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	9,527.0000	10,990.0000	15.356	0	0	0
01/12/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	5,399.0000	6,341.0000	17.448	0	0	0
01/12/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	15,601.0000	17,694.0000	13.416	0	0	0
01/12/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	23,863.0000	26,641.0000	11.641	0	0	0
01/12/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	23,557.0000	20,962.0000	(11.016)	0	0	0
01/12/2005	R203	2006/08/03			Bond Future	7.7490	7.6770	(0.929)	0.0000	0.0000	0
01/12/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	29,761.0000	32,580.0000	9.472	0	0	0
01/12/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	51,268.0000	55,123.0000	7.519	0	0	0
01/12/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	14,403.0000	12,812.0000	(11.046)	0	0	0
01/12/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	9,781.0000	11,061.0000	13.087	0	0	0
01/12/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	39,748.0000	43,106.0000	8.448	0	0	0
01/12/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	68,324.0000	64,158.0000	(6.097)	0	0	0
01/12/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	29,686.0000	27,059.0000	(8.849)	0	0	0
01/12/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	40,437.0000	37,262.0000	(7.852)	0	0	0
01/12/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	53,344.0000	49,646.0000	(6.932)	0	0	0
01/12/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	6,002.0000	5,195.0000	(13.446)	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
01/12/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	77,939.0000	82,577.0000	5.951	0	0	0
01/12/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	14,815.0000	16,562.0000	11.792	0	0	0
01/12/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	9,483.0000	8,324.0000	(12.222)	0	0	0
01/12/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	21,057.0000	18,970.0000	(9.911)	0	0	0
01/12/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	21,443.0000	23,714.0000	10.591	0	0	0
01/12/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	64,093.0000	68,380.0000	6.689	0	0	0
01/12/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	92,504.0000	97,412.0000	5.306	0	0	0
01/12/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	3,648.0000	3,111.0000	(14.720)	0	0	0
01/12/2005	R204	2006/02/02			Bond Future	7.7120	7.6450	(0.869)	0.0000	0.0000	0
01/12/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	6,370.0000	4,941.0000	(22.433)	0	0	0
01/12/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	29,616.0000	33,699.0000	13.786	0	0	0
01/12/2005	R204	2006/05/04			Bond Future	7.7170	7.6480	(0.894)	0.0000	0.0000	0
01/12/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	15,328.0000	13,393.0000	(12.624)	0	0	0
01/12/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	37,900.0000	41,572.0000	9.689	0	0	0
01/12/2005	R204	2006/08/03			Bond Future	7.7220	7.6500	(0.932)	0.0000	0.0000	0
01/12/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	43,604.0000	47,229.0000	8.313	0	0	0
01/12/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	21,701.0000	19,548.0000	(9.921)	0	0	0
01/12/2005	R207	2006/02/02			Bond Future	7.6810	7.6150	(0.859)	0.0000	0.0000	0
01/12/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	5,906.0000	4,583.0000	(22.401)	0	0	0
01/12/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	31,754.0000	35,901.0000	13.060	0	0	0
01/12/2005	R207	2006/05/04			Bond Future	7.6870	7.6190	(0.885)	0.0000	0.0000	0
01/12/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	39,842.0000	43,568.0000	9.352	0	0	0
01/12/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	14,731.0000	12,880.0000	(12.565)	0	0	0
01/12/2005	R207	2006/08/03			Bond Future	7.6910	7.6200	(0.923)	0.0000	0.0000	0
01/12/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	21,133.0000	19,053.0000	(9.842)	0	0	0
01/12/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	45,668.0000	49,349.0000	8.060	0	0	0

Grand Total: **2,320**