



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 05/10/2005

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/10/2005	GOVI 2005/11/03			jGovi	225.0860	225.0740	(0.005)	0.0000	0.0000	463
05/10/2005	GOVI 2005/11/03	228.00	Call	jGovi	4,133.0000	3,939.0000	(4.694)	0	0	0
05/10/2005	GOVI 2005/11/03	228.00	Put	jGovi	33,273.0000	33,199.0000	(0.222)	0	0	0
05/10/2005	GOVI 2006/02/02			jGovi	229.0710	229.0590	(0.005)	0.0000	0.0000	0
05/10/2005	GOVI 2006/02/02	230.00	Call	jGovi	39,678.0000	39,439.0000	(0.602)	0	0	0
05/10/2005	GOVI 2006/02/02	230.00	Put	jGovi	48,968.0000	48,849.0000	(0.243)	0	0	0
05/10/2005	GOVI 2006/05/04			jGovi	233.2520	233.2400	(0.005)	0.0000	0.0000	57
05/10/2005	GOVI 2006/05/04	230.00	Call	jGovi	55,112.0000	54,954.0000	(0.287)	0	0	0
05/10/2005	GOVI 2006/05/04	230.00	Put	jGovi	22,592.0000	22,554.0000	(0.168)	0	0	0
05/10/2005	GOVI 2006/08/03			jGovi	237.5830	237.5740	(0.004)	0.0000	0.0000	0
05/10/2005	GOVI 2006/08/03	230.00	Put	jGovi	14,649.0000	14,616.0000	(0.225)	0	0	0
05/10/2005	GOVI 2006/08/03	230.00	Call	jGovi	90,479.0000	90,356.0000	(0.136)	0	0	0
05/10/2005	GOVI 2006/11/02			jGovi	242.0680	242.0610	(0.003)	0.0000	0.0000	0
05/10/2005	GOVI 2006/11/02	230.00	Put	jGovi	8,742.0000	8,718.0000	(0.275)	0	0	0
05/10/2005	GOVI 2006/11/02	230.00	Call	jGovi	129,422.0000	129,328.0000	(0.073)	0	0	0
05/10/2005	J152 2006/02/28			jSwap	7.1110	7.1140	0.042	0.0000	0.0000	0
05/10/2005	J153 2010/08/31			jSwap	7.9090	7.9180	0.114	0.0000	0.0000	0
05/10/2005	J157 2015/09/15			jSwap	8.1570	8.1580	0.012	0.0000	0.0000	0

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05/10/2005	J186	2026/12/21			jSwap	7.7820	7.7820	-	0.0000	0.0000	0
05/10/2005	J194	2008/02/28			jSwap	7.6190	7.6290	0.131	0.0000	0.0000	0
05/10/2005	J201	2014/12/22			jSwap	8.0870	8.0770	(0.124)	0.0000	0.0000	0
05/10/2005	J203	2017/09/15			jSwap	8.1010	8.0950	(0.074)	0.0000	0.0000	0
05/10/2005	J204	2018/12/21			jSwap	8.0640	8.0590	(0.062)	0.0000	0.0000	0
05/10/2005	J207	2020/01/15			jSwap	8.0570	8.0550	(0.025)	0.0000	0.0000	0
05/10/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
05/10/2005	JFRA	2005/11/03			jFra	7.0520	7.0620	0.142	0.0000	0.0000	0
05/10/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	27.0000	29.0000	7.407	0	0	0
05/10/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	512.0000	490.0000	(4.297)	0	0	0
05/10/2005	JFRA	2006/02/02			jFra	7.0540	7.0860	0.454	0.0000	0.0000	0
05/10/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	809.0000	758.0000	(6.304)	0	0	0
05/10/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	329.0000	356.0000	8.207	0	0	0
05/10/2005	JFRA	2006/05/04			jFra	7.1580	7.1980	0.559	0.0000	0.0000	0
05/10/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	770.0000	726.0000	(5.714)	0	0	0
05/10/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,157.0000	1,211.0000	4.667	0	0	0
05/10/2005	JFRA	2006/08/03			jFra	7.3090	7.3440	0.479	0.0000	0.0000	0
05/10/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,668.0000	1,717.0000	2.938	0	0	0
05/10/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	911.0000	875.0000	(3.952)	0	0	0
05/10/2005	JFRA	2006/11/02			jFra	7.5000	7.5440	0.587	0.0000	0.0000	0
05/10/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	970.0000	929.0000	(4.227)	0	0	0
05/10/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,194.0000	2,260.0000	3.008	0	0	0

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05/10/2005	JFRA	2007/02/01			jFra	7.6780	7.6970	0.247	0.0000	0.0000	500
05/10/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,465.0000	1,442.0000	(1.570)	0	0	0
05/10/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,900.0000	1,924.0000	1.263	0	0	0
05/10/2005	JFRA	2007/05/03			jFra	7.9200	7.9970	0.972	0.0000	0.0000	0
05/10/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,385.0000	1,307.0000	(5.632)	0	0	0
05/10/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,412.0000	2,522.0000	4.561	0	0	0
05/10/2005	JFRA	2007/08/02			jFra	8.0400	8.1800	1.741	0.0000	0.0000	0
05/10/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,723.0000	2,932.0000	7.675	0	0	0
05/10/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,403.0000	1,271.0000	(9.408)	0	0	0
05/10/2005	JFRA	2007/11/01			jFra	7.9660	8.0450	0.992	0.0000	0.0000	0
05/10/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,895.0000	3,017.0000	4.214	0	0	0
05/10/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,670.0000	1,584.0000	(5.150)	0	0	0
05/10/2005	JN02	2005/11/03			jNote	7.4490	7.4970	0.644	0.0000	0.0000	0
05/10/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,132.0000	2,504.0000	17.448	0	0	0
05/10/2005	JN02	2005/11/03	7.50	Put	Option on jNote	3,074.0000	2,558.0000	(16.786)	0	0	0
05/10/2005	JN02	2006/02/02			jNote	7.5660	7.6240	0.767	0.0000	0.0000	0
05/10/2005	JN02	2006/02/02	7.25	Put	Option on jNote	3,239.0000	2,870.0000	(11.392)	0	0	0
05/10/2005	JN02	2006/02/02	7.25	Call	Option on jNote	9,110.0000	9,798.0000	7.552	0	0	0
05/10/2005	JN05	2005/11/03			jNote	7.9520	7.9890	0.465	0.0000	0.0000	0
05/10/2005	JN05	2005/11/03	8.00	Put	Option on jNote	6,785.0000	5,871.0000	(13.471)	0	0	0
05/10/2005	JN05	2005/11/03	8.00	Call	Option on jNote	4,806.0000	5,416.0000	12.692	0	0	0
05/10/2005	JN05	2006/02/02			jNote	8.0310	8.0690	0.473	0.0000	0.0000	0
05/10/2005	JN05	2006/02/02	7.75	Call	Option on jNote	18,489.0000	19,459.0000	5.246	0	0	0
05/10/2005	JN05	2006/02/02	7.75	Put	Option on jNote	6,941.0000	6,364.0000	(8.313)	0	0	0
05/10/2005	JN10	2005/11/03			jNote	8.1180	8.1390	0.259	0.0000	0.0000	0
05/10/2005	JN10	2005/11/03	8.00	Call	Option on jNote	13,542.0000	14,330.0000	5.819	0	0	0
05/10/2005	JN10	2005/11/03	8.00	Put	Option on jNote	5,473.0000	4,835.0000	(11.657)	0	0	0

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05/10/2005	JN10	2006/02/02			jNote	8.1510	8.1760	0.307	0.0000	0.0000	0
05/10/2005	JN10	2006/02/02	8.00	Call	Option on jNote	23,991.0000	24,910.0000	3.831	0	0	0
05/10/2005	JN10	2006/02/02	8.00	Put	Option on jNote	13,692.0000	12,919.0000	(5.646)	0	0	0
05/10/2005	JROD	2005/10/31			jRod	6.7060	6.7010	(0.075)	0.0000	0.0000	0
05/10/2005	JROD	2005/11/30			jRod	6.8000	6.7930	(0.103)	0.0000	0.0000	0
05/10/2005	JROD	2005/12/30			jRod	6.9090	6.9050	(0.058)	0.0000	0.0000	0
05/10/2005	JROD	2006/01/31			jRod	6.8820	6.8810	(0.015)	0.0000	0.0000	0
05/10/2005	JROD	2006/02/28			jRod	6.9460	6.9450	(0.014)	0.0000	0.0000	0
05/10/2005	JROD	2006/03/31			jRod	7.0210	7.0190	(0.028)	0.0000	0.0000	0
05/10/2005	JROD	2006/04/28			jRod	6.9730	6.9710	(0.029)	0.0000	0.0000	0
05/10/2005	JROD	2006/05/31			jRod	7.0350	7.0320	(0.043)	0.0000	0.0000	0
05/10/2005	JROD	2006/06/30			jRod	7.0950	7.0920	(0.042)	0.0000	0.0000	0
05/10/2005	JROD	2006/07/31			jRod	7.0490	7.0480	(0.014)	0.0000	0.0000	0
05/10/2005	JROD	2006/08/31			jRod	7.1030	7.1010	(0.028)	0.0000	0.0000	0
05/10/2005	R152	2005/11/03			Bond Future	7.1540	7.1550	0.014	0.0000	0.0000	0
05/10/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,263.0000	1,266.0000	0.238	0	0	0
05/10/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
05/10/2005	R153	2005/11/03			Bond Future	7.9390	7.9470	0.101	7.9000	7.9600	248
05/10/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	3,237.0000	3,033.0000	(6.302)	0	0	0
05/10/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	11,624.0000	11,773.0000	1.282	0	0	0
05/10/2005	R153	2005/11/03	7.00	Put	Option on Bond Future	42,419.0000	42,770.0000	0.827	0	0	0
05/10/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	45,819.0000	45,459.0000	(0.786)	0	0	0

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05/10/2005	R153	2005/11/03	8.75	Put	Option on Bond Future	293.0000	279.0000	(4.778)	0	0	0
05/10/2005	R153	2005/11/03	9.25	Call	Option on Bond Future	56,204.0000	55,848.0000	(0.633)	0	0	0
05/10/2005	R153	2005/11/03	9.25	Put	Option on Bond Future	27.0000	24.0000	(11.111)	0	0	0
05/10/2005	R153	2005/11/03	8.75	Call	Option on Bond Future	35,449.0000	35,082.0000	(1.035)	0	0	0
05/10/2005	R153	2005/11/03	7.50	Put	Option on Bond Future	20,431.0000	20,699.0000	1.312	0	0	0
05/10/2005	R153	2005/11/03	7.50	Call	Option on Bond Future	837.0000	750.0000	(10.394)	0	0	0
05/10/2005	R153	2005/11/03	7.25	Put	Option on Bond Future	31,057.0000	31,390.0000	1.072	0	0	0
05/10/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	91.0000	84.0000	(7.692)	0	0	5
05/10/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	25,336.0000	24,962.0000	(1.476)	0	0	0
05/10/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	876.0000	855.0000	(2.397)	0	0	0
05/10/2005	R153	2005/11/03	7.25	Call	Option on Bond Future	121.0000	102.0000	(15.702)	0	0	0
05/10/2005	R153	2005/11/03	7.00	Call	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
05/10/2005	R153	2005/11/03	8.25	Put	Option on Bond Future	2,371.0000	2,359.0000	(0.506)	0	0	0
05/10/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	8,348.0000	8,035.0000	(3.749)	0	0	0
05/10/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	5,657.0000	5,697.0000	0.707	0	0	0
05/10/2005	R153	2005/11/03	8.25	Call	Option on Bond Future	16,011.0000	15,645.0000	(2.286)	0	0	0
05/10/2005	R153	2006/02/02			Bond Future	7.9980	8.0060	0.100	0.0000	0.0000	0
05/10/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	28,040.0000	27,747.0000	(1.045)	0	0	0
05/10/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	20,652.0000	20,387.0000	(1.283)	0	0	0
05/10/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	10,147.0000	10,217.0000	0.690	0	0	0
05/10/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	43,814.0000	44,106.0000	0.666	0	0	0
05/10/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	7,230.0000	7,272.0000	0.581	0	0	0
05/10/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	5,129.0000	5,152.0000	0.448	0	0	0
05/10/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	5,065.0000	4,934.0000	(2.586)	0	0	0
05/10/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	36,130.0000	35,817.0000	(0.866)	0	0	0
05/10/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	26,177.0000	26,382.0000	0.783	0	0	0
05/10/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	54,144.0000	54,462.0000	0.587	0	0	0
05/10/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	14,116.0000	14,224.0000	0.765	0	0	0
05/10/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	2,497.0000	2,415.0000	(3.284)	0	0	0
05/10/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	34,388.0000	34,641.0000	0.736	0	0	0
05/10/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	14,200.0000	13,972.0000	(1.606)	0	0	0
05/10/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	329.0000	311.0000	(5.471)	0	0	0
05/10/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	44,714.0000	44,389.0000	(0.727)	0	0	0
05/10/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	3,636.0000	3,647.0000	0.303	0	0	0
05/10/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	19,366.0000	19,521.0000	0.800	0	0	2

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05/10/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	8,912.0000	8,730.0000	(2.042)	0	0	0
05/10/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,023.0000	980.0000	(4.203)	0	0	0
05/10/2005	R153	2006/05/04			Bond Future	8.0390	8.0490	0.124	0.0000	0.0000	0
05/10/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	16,642.0000	16,808.0000	0.997	0	0	0
05/10/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	54,556.0000	54,898.0000	0.627	0	0	0
05/10/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	1,852.0000	1,797.0000	(2.970)	0	0	0
05/10/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	15,090.0000	14,858.0000	(1.537)	0	0	0
05/10/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	3,084.0000	3,003.0000	(2.626)	0	0	0
05/10/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	2,160.0000	2,187.0000	1.250	0	0	0
05/10/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	3,528.0000	3,570.0000	1.190	0	0	0
05/10/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	29,113.0000	29,360.0000	0.848	0	0	0
05/10/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	7,430.0000	7,279.0000	(2.032)	0	0	0
05/10/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	36,809.0000	37,093.0000	0.772	0	0	0
05/10/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	4,896.0000	4,783.0000	(2.308)	0	0	0
05/10/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	49,092.0000	48,721.0000	(0.756)	0	0	0
05/10/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	10,802.0000	10,611.0000	(1.768)	0	0	0
05/10/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	22,366.0000	22,572.0000	0.921	0	0	0
05/10/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	45,337.0000	45,653.0000	0.697	0	0	0
05/10/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	11,963.0000	12,090.0000	1.062	0	0	0
05/10/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	20,316.0000	20,045.0000	(1.334)	0	0	0
05/10/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	5,519.0000	5,584.0000	1.178	0	0	0
05/10/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	33,367.0000	33,035.0000	(0.995)	0	0	0
05/10/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	40,969.0000	40,614.0000	(0.867)	0	0	0
05/10/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	26,439.0000	26,135.0000	(1.150)	0	0	0
05/10/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	8,287.0000	8,380.0000	1.122	0	0	0
05/10/2005	R153	2006/08/03			Bond Future	8.0740	8.0840	0.124	0.0000	0.0000	0
05/10/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	16,754.0000	16,543.0000	(1.259)	0	0	0
05/10/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	19,539.0000	19,704.0000	0.844	0	0	0
05/10/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	31,204.0000	31,432.0000	0.731	0	0	0
05/10/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	9,378.0000	9,230.0000	(1.578)	0	0	0
05/10/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	38,217.0000	38,475.0000	0.675	0	0	0
05/10/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	6,723.0000	6,605.0000	(1.755)	0	0	0
05/10/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	45,937.0000	46,221.0000	0.618	0	0	0
05/10/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	24,964.0000	25,161.0000	0.789	0	0	0

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05/10/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	4,674.0000	4,583.0000	(1.947)	0	0	0
05/10/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	21,529.0000	21,288.0000	(1.119)	0	0	0
05/10/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	27,014.0000	26,744.0000	(0.999)	0	0	0
05/10/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	5,727.0000	5,786.0000	1.030	0	0	0
05/10/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	39,878.0000	39,562.0000	(0.792)	0	0	0
05/10/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	8,097.0000	8,178.0000	1.000	0	0	0
05/10/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	33,155.0000	32,860.0000	(0.890)	0	0	0
05/10/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	11,142.0000	11,249.0000	0.960	0	0	0
05/10/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	14,939.0000	15,073.0000	0.897	0	0	0
05/10/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	12,707.0000	12,528.0000	(1.409)	0	0	0
05/10/2005	R157	2005/11/03			Bond Future	8.1620	8.1610	(0.012)	8.1300	8.1300	13
05/10/2005	R157	2005/11/03	9.25	Put	Option on Bond Future	124.0000	107.0000	(13.710)	0	0	0
05/10/2005	R157	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2005	R157	2005/11/03	9.00	Put	Option on Bond Future	530.0000	480.0000	(9.434)	0	0	0
05/10/2005	R157	2005/11/03	9.25	Call	Option on Bond Future	85,848.0000	85,914.0000	0.077	0	0	0
05/10/2005	R157	2005/11/03	8.25	Put	Option on Bond Future	9,906.0000	9,656.0000	(2.524)	0	0	0
05/10/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	7,056.0000	6,890.0000	(2.353)	0	0	0
05/10/2005	R157	2005/11/03	9.00	Call	Option on Bond Future	67,231.0000	67,262.0000	0.046	0	0	0
05/10/2005	R157	2005/11/03	6.75	Put	Option on Bond Future	123,453.0000	123,371.0000	(0.066)	0	0	0
05/10/2005	R157	2005/11/03	8.25	Call	Option on Bond Future	17,130.0000	16,962.0000	(0.981)	0	0	0
05/10/2005	R157	2005/11/03	8.75	Put	Option on Bond Future	1,552.0000	1,446.0000	(6.830)	0	0	0
05/10/2005	R157	2005/11/03	7.00	Put	Option on Bond Future	100,519.0000	100,436.0000	(0.083)	0	0	0
05/10/2005	R157	2005/11/03	7.50	Call	Option on Bond Future	334.0000	304.0000	(8.982)	0	0	0
05/10/2005	R157	2005/11/03	7.25	Put	Option on Bond Future	78,087.0000	78,000.0000	(0.111)	0	0	0
05/10/2005	R157	2005/11/03	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/10/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	20,492.0000	20,244.0000	(1.210)	0	0	0
05/10/2005	R157	2005/11/03	7.25	Call	Option on Bond Future	27.0000	23.0000	(14.815)	0	0	0
05/10/2005	R157	2005/11/03	8.75	Call	Option on Bond Future	48,834.0000	48,810.0000	(0.049)	0	0	0
05/10/2005	R157	2005/11/03	8.50	Put	Option on Bond Future	4,164.0000	3,980.0000	(4.419)	0	0	0
05/10/2005	R157	2005/11/03	8.50	Call	Option on Bond Future	31,624.0000	31,522.0000	(0.323)	0	0	0
05/10/2005	R157	2005/11/03	7.75	Call	Option on Bond Future	2,002.0000	1,905.0000	(4.845)	0	0	0
05/10/2005	R157	2005/11/03	7.50	Put	Option on Bond Future	56,402.0000	56,289.0000	(0.200)	0	0	0
05/10/2005	R157	2005/11/03	7.75	Put	Option on Bond Future	36,532.0000	36,352.0000	(0.493)	0	0	0
05/10/2005	R157	2006/02/02			Bond Future	8.2070	8.2050	(0.024)	0.0000	0.0000	1

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
05/10/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	86,240.0000	86,305.0000	0.075	0	0	0
05/10/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	5,854.0000	5,758.0000	(1.640)	0	0	0
05/10/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	25,848.0000	25,658.0000	(0.735)	0	0	0
05/10/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	9,331.0000	9,206.0000	(1.340)	0	0	0
05/10/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	71,061.0000	71,096.0000	0.049	0	0	0
05/10/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	29,298.0000	29,269.0000	(0.099)	0	0	0
05/10/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	5,680.0000	5,644.0000	(0.634)	0	0	0
05/10/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	55,868.0000	55,881.0000	0.023	0	0	0
05/10/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	64,171.0000	63,974.0000	(0.307)	0	0	0
05/10/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	13,174.0000	13,025.0000	(1.131)	0	0	0
05/10/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	102,867.0000	102,692.0000	(0.170)	0	0	0
05/10/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	41,777.0000	41,767.0000	(0.024)	0	0	0
05/10/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	919.0000	905.0000	(1.523)	0	0	0
05/10/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	18,506.0000	18,335.0000	(0.924)	0	0	0
05/10/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	124,705.0000	124,538.0000	(0.134)	0	0	0
05/10/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	349.0000	342.0000	(2.006)	0	0	0
05/10/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	48,455.0000	48,252.0000	(0.419)	0	0	0
05/10/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	11,034.0000	10,991.0000	(0.390)	0	0	0
05/10/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	18,834.0000	18,794.0000	(0.212)	0	0	0
05/10/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	2,524.0000	2,498.0000	(1.030)	0	0	0
05/10/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	35,611.0000	35,411.0000	(0.562)	0	0	0
05/10/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	82,520.0000	82,334.0000	(0.225)	0	0	0
05/10/2005	R157	2006/05/04			Bond Future	8.2400	8.2390	(0.012)	0.0000	0.0000	0
05/10/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	36,304.0000	36,260.0000	(0.121)	0	0	0
05/10/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	35,519.0000	35,397.0000	(0.343)	0	0	0
05/10/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	21,868.0000	21,759.0000	(0.498)	0	0	115
05/10/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	61,088.0000	61,058.0000	(0.049)	0	0	0
05/10/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	13,475.0000	13,385.0000	(0.668)	0	0	0
05/10/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	10,681.0000	10,642.0000	(0.365)	0	0	0
05/10/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	86,726.0000	86,618.0000	(0.125)	0	0	0
05/10/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	5,886.0000	5,856.0000	(0.510)	0	0	0
05/10/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	105,727.0000	105,626.0000	(0.096)	0	0	0
05/10/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	3,437.0000	3,414.0000	(0.669)	0	0	0
05/10/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	70,498.0000	70,381.0000	(0.166)	0	0	0
05/10/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	17,374.0000	17,330.0000	(0.253)	0	0	0

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05/10/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	25,994.0000	25,948.0000	(0.177)	0	0	0
05/10/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	56,586.0000	56,463.0000	(0.217)	0	0	0
05/10/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	17,168.0000	17,069.0000	(0.577)	0	0	0
05/10/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	75,043.0000	75,022.0000	(0.028)	0	0	0
05/10/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	89,640.0000	89,629.0000	(0.012)	0	0	0
05/10/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	48,094.0000	48,056.0000	(0.079)	0	0	0
05/10/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	27,901.0000	27,784.0000	(0.419)	0	0	0
05/10/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	45,008.0000	44,884.0000	(0.276)	0	0	0
05/10/2005	R157	2006/08/03			Bond Future	8.2680	8.2660	(0.024)	0.0000	0.0000	0
05/10/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	34,594.0000	34,463.0000	(0.379)	0	0	0
05/10/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	89,488.0000	89,326.0000	(0.181)	0	0	0
05/10/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	58,348.0000	58,194.0000	(0.264)	0	0	0
05/10/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	33,215.0000	33,236.0000	0.063	0	0	0
05/10/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	17,858.0000	17,858.0000	-	0	0	0
05/10/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	12,428.0000	12,422.0000	(0.048)	0	0	0
05/10/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	24,763.0000	24,772.0000	0.036	0	0	0
05/10/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	73,054.0000	72,894.0000	(0.219)	0	0	0
05/10/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	45,506.0000	45,362.0000	(0.316)	0	0	0
05/10/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	18,397.0000	18,297.0000	(0.544)	0	0	0
05/10/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	25,592.0000	25,475.0000	(0.457)	0	0	0
05/10/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	8,327.0000	8,317.0000	(0.120)	0	0	0
05/10/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	8,679.0000	8,614.0000	(0.749)	0	0	0
05/10/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	81,100.0000	81,188.0000	0.109	0	0	0
05/10/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	12,834.0000	12,752.0000	(0.639)	0	0	0
05/10/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	67,337.0000	67,408.0000	0.105	0	0	0
05/10/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	43,202.0000	43,239.0000	0.086	0	0	0
05/10/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	107,464.0000	107,301.0000	(0.152)	0	0	0
05/10/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	54,632.0000	54,686.0000	0.099	0	0	0
05/10/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	5,359.0000	5,349.0000	(0.187)	0	0	0
05/10/2005	R186	2005/11/03			Bond Future	7.8480	7.8470	(0.013)	0.0000	0.0000	0
05/10/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	659.0000	605.0000	(8.194)	0	0	0
05/10/2005	R186	2005/11/03	7.75	Call	Option on Bond Future	12,987.0000	12,737.0000	(1.925)	0	0	0
05/10/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	77,896.0000	77,718.0000	(0.229)	0	0	0
05/10/2005	R186	2005/11/03	7.75	Put	Option on Bond Future	25,173.0000	24,800.0000	(1.482)	0	0	0

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05/10/2005	R186	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2005	R186	2005/11/03	9.00	Put	Option on Bond Future	63.0000	53.0000	(15.873)	0	0	0
05/10/2005	R186	2005/11/03	7.50	Call	Option on Bond Future	3,826.0000	3,663.0000	(4.260)	0	0	0
05/10/2005	R186	2005/11/03	7.00	Put	Option on Bond Future	111,710.0000	111,579.0000	(0.117)	0	0	0
05/10/2005	R186	2005/11/03	7.00	Call	Option on Bond Future	51.0000	44.0000	(13.725)	0	0	0
05/10/2005	R186	2005/11/03	6.75	Put	Option on Bond Future	147,424.0000	147,300.0000	(0.084)	0	0	0
05/10/2005	R186	2005/11/03	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/10/2005	R186	2005/11/03	7.50	Put	Option on Bond Future	47,924.0000	47,638.0000	(0.597)	0	0	0
05/10/2005	R186	2005/11/03	6.50	Put	Option on Bond Future	184,591.0000	184,467.0000	(0.067)	0	0	0
05/10/2005	R186	2005/11/03	8.00	Call	Option on Bond Future	29,729.0000	29,514.0000	(0.723)	0	0	0
05/10/2005	R186	2005/11/03	8.25	Call	Option on Bond Future	52,420.0000	52,323.0000	(0.185)	0	0	0
05/10/2005	R186	2005/11/03	8.00	Put	Option on Bond Future	11,177.0000	10,839.0000	(3.024)	0	0	0
05/10/2005	R186	2005/11/03	9.00	Call	Option on Bond Future	130,813.0000	130,927.0000	0.087	0	0	0
05/10/2005	R186	2005/11/03	8.75	Call	Option on Bond Future	104,559.0000	104,644.0000	0.081	0	0	0
05/10/2005	R186	2005/11/03	8.75	Put	Option on Bond Future	338.0000	299.0000	(11.538)	0	0	0
05/10/2005	R186	2005/11/03	8.50	Call	Option on Bond Future	78,134.0000	78,145.0000	0.014	0	0	0
05/10/2005	R186	2005/11/03	8.25	Put	Option on Bond Future	4,253.0000	4,032.0000	(5.196)	0	0	0
05/10/2005	R186	2005/11/03	8.50	Put	Option on Bond Future	1,426.0000	1,313.0000	(7.924)	0	0	0
05/10/2005	R186	2006/02/02			Bond Future	7.8650	7.8640	(0.013)	0.0000	0.0000	0
05/10/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	19,152.0000	19,053.0000	(0.517)	0	0	0
05/10/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	65,057.0000	64,835.0000	(0.341)	0	0	0
05/10/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	88,754.0000	88,552.0000	(0.228)	0	0	0
05/10/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	9,930.0000	9,850.0000	(0.806)	0	0	0
05/10/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	117,300.0000	117,126.0000	(0.148)	0	0	0
05/10/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	4,292.0000	4,240.0000	(1.212)	0	0	0
05/10/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	150,080.0000	149,930.0000	(0.100)	0	0	0
05/10/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	32,560.0000	32,345.0000	(0.660)	0	0	0
05/10/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	22,457.0000	22,263.0000	(0.864)	0	0	0
05/10/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	89,536.0000	89,492.0000	(0.049)	0	0	0
05/10/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	5,531.0000	5,438.0000	(1.681)	0	0	0
05/10/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	133,487.0000	133,517.0000	0.022	0	0	0
05/10/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	32,291.0000	32,187.0000	(0.322)	0	0	0
05/10/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	9,417.0000	9,289.0000	(1.359)	0	0	0
05/10/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	46,486.0000	46,260.0000	(0.486)	0	0	0
05/10/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	110,975.0000	110,969.0000	(0.005)	0	0	0

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05/10/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	15,348.0000	15,181.0000	(1.088)	0	0	0
05/10/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,566.0000	1,539.0000	(1.724)	0	0	0
05/10/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	185,814.0000	185,681.0000	(0.072)	0	0	0
05/10/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	68,260.0000	68,188.0000	(0.105)	0	0	0
05/10/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	413.0000	402.0000	(2.663)	0	0	0
05/10/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	48,918.0000	48,825.0000	(0.190)	0	0	0
05/10/2005	R186	2006/05/04			Bond Future	7.8770	7.8770	-	0.0000	0.0000	0
05/10/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	39,734.0000	39,625.0000	(0.274)	0	0	0
05/10/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	54,533.0000	54,424.0000	(0.200)	0	0	0
05/10/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	133,147.0000	133,091.0000	(0.042)	0	0	0
05/10/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	18,659.0000	18,567.0000	(0.493)	0	0	0
05/10/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	125,501.0000	125,426.0000	(0.060)	0	0	0
05/10/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	11,796.0000	11,720.0000	(0.644)	0	0	0
05/10/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	155,983.0000	155,926.0000	(0.037)	0	0	0
05/10/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	7,035.0000	6,977.0000	(0.824)	0	0	0
05/10/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	98,423.0000	98,331.0000	(0.093)	0	0	0
05/10/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	7,364.0000	7,308.0000	(0.760)	0	0	0
05/10/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	189,491.0000	189,451.0000	(0.021)	0	0	0
05/10/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	27,974.0000	27,869.0000	(0.375)	0	0	0
05/10/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	3,940.0000	3,900.0000	(1.015)	0	0	0
05/10/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	39,933.0000	39,823.0000	(0.275)	0	0	0
05/10/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	11,845.0000	11,773.0000	(0.608)	0	0	0
05/10/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	111,364.0000	111,292.0000	(0.065)	0	0	0
05/10/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	75,042.0000	74,937.0000	(0.140)	0	0	0
05/10/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	18,374.0000	18,286.0000	(0.479)	0	0	0
05/10/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	27,498.0000	27,397.0000	(0.367)	0	0	0
05/10/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	90,670.0000	90,581.0000	(0.098)	0	0	0
05/10/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	55,497.0000	55,387.0000	(0.198)	0	0	0
05/10/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	71,569.0000	71,467.0000	(0.143)	0	0	0
05/10/2005	R186	2006/08/03			Bond Future	7.8870	7.8860	(0.013)	0.0000	0.0000	0
05/10/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	36,591.0000	36,548.0000	(0.118)	0	0	0
05/10/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	84,558.0000	84,395.0000	(0.193)	0	0	0
05/10/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	106,979.0000	106,814.0000	(0.154)	0	0	0
05/10/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	132,701.0000	132,537.0000	(0.124)	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
05/10/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	26,541.0000	26,496.0000	(0.170)	0	0	0
05/10/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	18,565.0000	18,522.0000	(0.232)	0	0	0
05/10/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	48,783.0000	48,747.0000	(0.074)	0	0	0
05/10/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	65,454.0000	65,297.0000	(0.240)	0	0	0
05/10/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	26,553.0000	26,439.0000	(0.429)	0	0	0
05/10/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	36,703.0000	36,572.0000	(0.357)	0	0	0
05/10/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	49,571.0000	49,426.0000	(0.293)	0	0	0
05/10/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	8,724.0000	8,663.0000	(0.699)	0	0	0
05/10/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	63,072.0000	63,048.0000	(0.038)	0	0	0
05/10/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	161,601.0000	161,442.0000	(0.098)	0	0	0
05/10/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	12,947.0000	12,870.0000	(0.595)	0	0	0
05/10/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	136,811.0000	136,855.0000	0.032	0	0	0
05/10/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	18,763.0000	18,667.0000	(0.512)	0	0	0
05/10/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	79,300.0000	79,290.0000	(0.013)	0	0	0
05/10/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	97,214.0000	97,221.0000	0.007	0	0	0
05/10/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	116,499.0000	116,524.0000	0.021	0	0	0
05/10/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	157,809.0000	157,869.0000	0.038	0	0	0
05/10/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	12,488.0000	12,449.0000	(0.312)	0	0	0
05/10/2005	R194	2005/11/03			Bond Future	7.6600	7.6680	0.104	0.0000	0.0000	0
05/10/2005	R194	2005/11/03	7.75	Call	Option on Bond Future	4,301.0000	4,146.0000	(3.604)	0	0	0
05/10/2005	R194	2005/11/03	7.75	Put	Option on Bond Future	2,370.0000	2,387.0000	0.717	0	0	0
05/10/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	5,094.0000	5,164.0000	1.374	0	0	0
05/10/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	1,650.0000	1,548.0000	(6.182)	0	0	0
05/10/2005	R194	2005/11/03	9.00	Call	Option on Bond Future	28,281.0000	28,109.0000	(0.608)	0	0	0
05/10/2005	R194	2005/11/03	6.75	Put	Option on Bond Future	19,781.0000	19,952.0000	0.864	0	0	0
05/10/2005	R194	2005/11/03	6.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
05/10/2005	R194	2005/11/03	6.50	Put	Option on Bond Future	25,297.0000	25,469.0000	0.680	0	0	0
05/10/2005	R194	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2005	R194	2005/11/03	6.25	Put	Option on Bond Future	30,851.0000	31,023.0000	0.558	0	0	0
05/10/2005	R194	2005/11/03	7.00	Call	Option on Bond Future	43.0000	35.0000	(18.605)	0	0	0
05/10/2005	R194	2005/11/03	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
05/10/2005	R194	2005/11/03	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2005	R194	2005/11/03	7.00	Put	Option on Bond Future	14,341.0000	14,505.0000	1.144	0	0	0
05/10/2005	R194	2005/11/03	8.75	Call	Option on Bond Future	23,093.0000	22,920.0000	(0.749)	0	0	0
05/10/2005	R194	2005/11/03	7.25	Put	Option on Bond Future	9,237.0000	9,368.0000	1.418	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
05/10/2005	R194	2005/11/03	7.25	Call	Option on Bond Future	384.0000	344.0000	(10.417)	0	0	0
05/10/2005	R194	2005/11/03	8.75	Put	Option on Bond Future	15.0000	13.0000	(13.333)	0	0	0
05/10/2005	R194	2005/11/03	8.50	Put	Option on Bond Future	81.0000	76.0000	(6.173)	0	0	0
05/10/2005	R194	2005/11/03	8.50	Call	Option on Bond Future	17,924.0000	17,748.0000	(0.982)	0	0	0
05/10/2005	R194	2005/11/03	8.00	Put	Option on Bond Future	954.0000	948.0000	(0.629)	0	0	0
05/10/2005	R194	2005/11/03	8.25	Call	Option on Bond Future	12,911.0000	12,730.0000	(1.402)	0	0	0
05/10/2005	R194	2005/11/03	8.25	Put	Option on Bond Future	338.0000	329.0000	(2.663)	0	0	0
05/10/2005	R194	2005/11/03	8.00	Call	Option on Bond Future	8,224.0000	8,046.0000	(2.164)	0	0	0
05/10/2005	R194	2006/02/02			Bond Future	7.7350	7.7430	0.103	0.0000	0.0000	0
05/10/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	63.0000	58.0000	(7.937)	0	0	0
05/10/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	906.0000	873.0000	(3.642)	0	0	0
05/10/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	6,508.0000	6,403.0000	(1.613)	0	0	0
05/10/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	15,157.0000	15,278.0000	0.798	0	0	0
05/10/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	6,220.0000	6,269.0000	0.788	0	0	0
05/10/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	19,450.0000	19,589.0000	0.715	0	0	0
05/10/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	4,007.0000	3,925.0000	(2.046)	0	0	0
05/10/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	24,153.0000	24,302.0000	0.617	0	0	0
05/10/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	11,523.0000	11,620.0000	0.842	0	0	0
05/10/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	294.0000	280.0000	(4.762)	0	0	0
05/10/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,148.0000	2,091.0000	(2.654)	0	0	0
05/10/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	8,536.0000	8,607.0000	0.832	0	0	0
05/10/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	13,059.0000	12,924.0000	(1.034)	0	0	0
05/10/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	4,487.0000	4,518.0000	0.691	0	0	0
05/10/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	29,062.0000	29,215.0000	0.526	0	0	0
05/10/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	708.0000	710.0000	0.282	0	0	0
05/10/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	1,235.0000	1,240.0000	0.405	0	0	0
05/10/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	20,506.0000	20,357.0000	(0.727)	0	0	0
05/10/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	2,045.0000	2,055.0000	0.489	0	0	0
05/10/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	9,563.0000	9,441.0000	(1.276)	0	0	0
05/10/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	3,222.0000	3,241.0000	0.590	0	0	0
05/10/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	16,613.0000	16,469.0000	(0.867)	0	0	0
05/10/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	24,654.0000	24,502.0000	(0.617)	0	0	0
05/10/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
05/10/2005	R194	2006/05/04			Bond Future	7.7810	7.7900	0.116	0.0000	0.0000	0

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05/10/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	7,698.0000	7,759.0000	0.792	0	0	0
05/10/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	5,293.0000	5,215.0000	(1.474)	0	0	0
05/10/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	7,171.0000	7,078.0000	(1.297)	0	0	0
05/10/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	10,089.0000	10,164.0000	0.743	0	0	0
05/10/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	4,100.0000	4,135.0000	0.854	0	0	0
05/10/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	5,706.0000	5,753.0000	0.824	0	0	0
05/10/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	9,423.0000	9,317.0000	(1.125)	0	0	0
05/10/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	12,869.0000	12,958.0000	0.692	0	0	0
05/10/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	12,039.0000	11,920.0000	(0.988)	0	0	0
05/10/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,782.0000	3,718.0000	(1.692)	0	0	0
05/10/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,737.0000	1,699.0000	(2.188)	0	0	0
05/10/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,610.0000	2,560.0000	(1.916)	0	0	0
05/10/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	14,988.0000	14,860.0000	(0.854)	0	0	0
05/10/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	684.0000	665.0000	(2.778)	0	0	0
05/10/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	16,011.0000	16,114.0000	0.643	0	0	0
05/10/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	27,171.0000	27,305.0000	0.493	0	0	0
05/10/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	23,213.0000	23,339.0000	0.543	0	0	0
05/10/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	19,476.0000	19,591.0000	0.590	0	0	0
05/10/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	1,112.0000	1,085.0000	(2.428)	0	0	0
05/10/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	2,851.0000	2,876.0000	0.877	0	0	0
05/10/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	18,229.0000	18,093.0000	(0.746)	0	0	0
05/10/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	21,709.0000	21,566.0000	(0.659)	0	0	0
05/10/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	1,915.0000	1,932.0000	0.888	0	0	0
05/10/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	1,241.0000	1,252.0000	0.886	0	0	0
05/10/2005	R194	2006/08/03			Bond Future	7.8140	7.8250	0.141	0.0000	0.0000	0
05/10/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	8,403.0000	8,474.0000	0.845	0	0	0
05/10/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	7,458.0000	7,366.0000	(1.234)	0	0	0
05/10/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	5,099.0000	5,147.0000	0.941	0	0	0
05/10/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	11,511.0000	11,396.0000	(0.999)	0	0	0
05/10/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	6,613.0000	6,672.0000	0.892	0	0	0
05/10/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	9,354.0000	9,251.0000	(1.101)	0	0	0
05/10/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	13,914.0000	13,789.0000	(0.898)	0	0	0
05/10/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	2,844.0000	2,873.0000	1.020	0	0	0
05/10/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	16,541.0000	16,408.0000	(0.804)	0	0	0
05/10/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	2,053.0000	2,075.0000	1.072	0	0	0

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05/10/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	19,367.0000	19,226.0000	(0.728)	0	0	0
05/10/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	10,477.0000	10,560.0000	0.792	0	0	0
05/10/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	3,850.0000	3,888.0000	0.987	0	0	0
05/10/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	12,828.0000	12,924.0000	0.748	0	0	0
05/10/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	5,825.0000	5,746.0000	(1.356)	0	0	0
05/10/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,428.0000	2,384.0000	(1.812)	0	0	0
05/10/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	18,306.0000	18,423.0000	0.639	0	0	0
05/10/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	15,445.0000	15,552.0000	0.693	0	0	0
05/10/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,328.0000	3,273.0000	(1.653)	0	0	0
05/10/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	4,453.0000	4,386.0000	(1.505)	0	0	0
05/10/2005	R201	2005/11/03			Bond Future	8.1560	8.1440	(0.147)	0.0000	0.0000	0
05/10/2005	R201	2005/11/03	8.25	Call	Option on Bond Future	13,543.0000	13,849.0000	2.259	0	0	0
05/10/2005	R201	2005/11/03	8.25	Put	Option on Bond Future	7,454.0000	6,980.0000	(6.359)	0	0	0
05/10/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	15,723.0000	15,062.0000	(4.204)	0	0	0
05/10/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	5,516.0000	5,636.0000	2.175	0	0	0
05/10/2005	R201	2005/11/03	9.25	Call	Option on Bond Future	68,146.0000	68,911.0000	1.123	0	0	0
05/10/2005	R201	2005/11/03	7.25	Put	Option on Bond Future	61,157.0000	60,375.0000	(1.279)	0	0	0
05/10/2005	R201	2005/11/03	7.25	Call	Option on Bond Future	18.0000	17.0000	(5.556)	0	0	0
05/10/2005	R201	2005/11/03	7.50	Call	Option on Bond Future	243.0000	240.0000	(1.235)	0	0	0
05/10/2005	R201	2005/11/03	7.00	Put	Option on Bond Future	78,823.0000	78,043.0000	(0.990)	0	0	0
05/10/2005	R201	2005/11/03	6.75	Put	Option on Bond Future	96,875.0000	96,094.0000	(0.806)	0	0	0
05/10/2005	R201	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2005	R201	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/10/2005	R201	2005/11/03	7.50	Put	Option on Bond Future	44,056.0000	43,273.0000	(1.777)	0	0	0
05/10/2005	R201	2005/11/03	7.75	Put	Option on Bond Future	28,367.0000	27,606.0000	(2.683)	0	0	0
05/10/2005	R201	2005/11/03	9.25	Put	Option on Bond Future	80.0000	64.0000	(20.000)	0	0	0
05/10/2005	R201	2005/11/03	9.00	Put	Option on Bond Future	363.0000	307.0000	(15.427)	0	0	0
05/10/2005	R201	2005/11/03	7.75	Call	Option on Bond Future	1,529.0000	1,548.0000	1.243	0	0	0
05/10/2005	R201	2005/11/03	9.00	Call	Option on Bond Future	53,401.0000	54,126.0000	1.358	0	0	0
05/10/2005	R201	2005/11/03	8.75	Call	Option on Bond Future	38,807.0000	39,454.0000	1.667	0	0	0
05/10/2005	R201	2005/11/03	8.50	Put	Option on Bond Future	3,050.0000	2,774.0000	(9.049)	0	0	0
05/10/2005	R201	2005/11/03	8.75	Put	Option on Bond Future	1,104.0000	970.0000	(12.138)	0	0	0
05/10/2005	R201	2005/11/03	8.50	Call	Option on Bond Future	25,107.0000	25,611.0000	2.007	0	0	0
05/10/2005	R201	2006/02/02			Bond Future	8.1950	8.1830	(0.146)	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
05/10/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	49,892.0000	49,215.0000	(1.357)	0	0	0
05/10/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	4,466.0000	4,552.0000	1.926	0	0	0
05/10/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	664.0000	678.0000	2.108	0	0	0
05/10/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	37,498.0000	36,888.0000	(1.627)	0	0	0
05/10/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	1,925.0000	1,965.0000	2.078	0	0	0
05/10/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	8,704.0000	8,856.0000	1.746	0	0	0
05/10/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	80,368.0000	79,620.0000	(0.931)	0	0	0
05/10/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	64,318.0000	63,595.0000	(1.124)	0	0	0
05/10/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	14,895.0000	15,130.0000	1.578	0	0	0
05/10/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	13,997.0000	13,641.0000	(2.543)	0	0	0
05/10/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	33,152.0000	33,559.0000	1.228	0	0	0
05/10/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	4,263.0000	4,108.0000	(3.636)	0	0	0
05/10/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	68,599.0000	69,207.0000	0.886	0	0	0
05/10/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	19,716.0000	19,275.0000	(2.237)	0	0	0
05/10/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	6,903.0000	6,685.0000	(3.158)	0	0	0
05/10/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	23,204.0000	23,527.0000	1.392	0	0	0
05/10/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	56,475.0000	57,020.0000	0.965	0	0	0
05/10/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	9,851.0000	9,570.0000	(2.853)	0	0	0
05/10/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	27,387.0000	26,859.0000	(1.928)	0	0	0
05/10/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	97,612.0000	96,854.0000	(0.777)	0	0	0
05/10/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	44,365.0000	44,847.0000	1.086	0	0	0
05/10/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	245.0000	250.0000	2.041	0	0	0
05/10/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	80.0000	81.0000	1.250	0	0	0
05/10/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	115,469.0000	114,708.0000	(0.659)	0	0	0
05/10/2005	R201	2006/05/04			Bond Future	8.2290	8.2170	(0.146)	0.0000	0.0000	0
05/10/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	23,401.0000	23,737.0000	1.436	0	0	0
05/10/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	22,097.0000	21,687.0000	(1.855)	0	0	0
05/10/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	64,785.0000	65,407.0000	0.960	0	0	0
05/10/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	41,339.0000	40,778.0000	(1.357)	0	0	0
05/10/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	16,444.0000	16,701.0000	1.563	0	0	0
05/10/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	11,018.0000	11,203.0000	1.679	0	0	0
05/10/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	3,793.0000	3,669.0000	(3.269)	0	0	0
05/10/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	53,613.0000	52,993.0000	(1.156)	0	0	0
05/10/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	30,799.0000	30,310.0000	(1.588)	0	0	0
05/10/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	7,011.0000	7,136.0000	1.783	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
05/10/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	15,219.0000	14,891.0000	(2.155)	0	0	0
05/10/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	52,818.0000	53,384.0000	1.072	0	0	0
05/10/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	31,880.0000	32,298.0000	1.311	0	0	0
05/10/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	6,319.0000	6,139.0000	(2.849)	0	0	0
05/10/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	41,759.0000	42,255.0000	1.188	0	0	0
05/10/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	10,035.0000	9,785.0000	(2.491)	0	0	0
05/10/2005	R201	2006/08/03			Bond Future	8.2590	8.2450	(0.170)	0.0000	0.0000	0
05/10/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	35,720.0000	35,185.0000	(1.498)	0	0	0
05/10/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	19,841.0000	20,157.0000	1.593	0	0	0
05/10/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	34,524.0000	34,993.0000	1.358	0	0	0
05/10/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	14,339.0000	14,584.0000	1.709	0	0	0
05/10/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	20,027.0000	19,645.0000	(1.907)	0	0	0
05/10/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	64,693.0000	65,363.0000	1.036	0	0	0
05/10/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	14,363.0000	14,055.0000	(2.144)	0	0	0
05/10/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	26,573.0000	26,964.0000	1.471	0	0	0
05/10/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	57,437.0000	56,770.0000	(1.161)	0	0	0
05/10/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	27,119.0000	26,660.0000	(1.693)	0	0	0
05/10/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	43,623.0000	44,165.0000	1.242	0	0	0
05/10/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	6,730.0000	6,550.0000	(2.675)	0	0	0
05/10/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	53,736.0000	54,347.0000	1.137	0	0	0
05/10/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	9,990.0000	9,750.0000	(2.402)	0	0	0
05/10/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	10,006.0000	10,189.0000	1.829	0	0	0
05/10/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	45,844.0000	45,239.0000	(1.320)	0	0	0
05/10/2005	R203	2005/11/03			Bond Future	8.1290	8.1220	(0.086)	0.0000	0.0000	0
05/10/2005	R203	2005/11/03	8.25	Call	Option on Bond Future	15,149.0000	15,339.0000	1.254	0	0	0
05/10/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	5,882.0000	5,913.0000	0.527	0	0	0
05/10/2005	R203	2005/11/03	8.25	Put	Option on Bond Future	6,051.0000	5,711.0000	(5.619)	0	0	0
05/10/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	15,704.0000	15,206.0000	(3.171)	0	0	0
05/10/2005	R203	2005/11/03	7.50	Call	Option on Bond Future	272.0000	259.0000	(4.779)	0	0	0
05/10/2005	R203	2005/11/03	8.50	Call	Option on Bond Future	29,192.0000	29,569.0000	1.291	0	0	0
05/10/2005	R203	2005/11/03	8.50	Put	Option on Bond Future	1,645.0000	1,491.0000	(9.362)	0	0	0
05/10/2005	R203	2005/11/03	8.75	Call	Option on Bond Future	45,840.0000	46,327.0000	1.062	0	0	0
05/10/2005	R203	2005/11/03	7.75	Put	Option on Bond Future	30,802.0000	30,252.0000	(1.786)	0	0	0
05/10/2005	R203	2005/11/03	7.75	Call	Option on Bond Future	1,575.0000	1,554.0000	(1.333)	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
05/10/2005	R203	2005/11/03	7.50	Put	Option on Bond Future	49,401.0000	48,859.0000	(1.097)	0	0	0
05/10/2005	R203	2005/11/03	7.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
05/10/2005	R203	2005/11/03	8.75	Put	Option on Bond Future	300.0000	257.0000	(14.333)	0	0	0
05/10/2005	R203	2005/11/03	7.00	Put	Option on Bond Future	90,488.0000	89,958.0000	(0.586)	0	0	0
05/10/2005	R203	2005/11/03	7.25	Put	Option on Bond Future	69,573.0000	69,040.0000	(0.766)	0	0	0
05/10/2005	R203	2005/11/03	7.25	Call	Option on Bond Future	29.0000	26.0000	(10.345)	0	0	0
05/10/2005	R203	2005/11/03	9.00	Call	Option on Bond Future	63,124.0000	63,646.0000	0.827	0	0	0
05/10/2005	R203	2005/11/03	9.00	Put	Option on Bond Future	35.0000	28.0000	(20.000)	0	0	0
05/10/2005	R203	2006/02/02			Bond Future	8.1630	8.1560	(0.086)	0.0000	0.0000	0
05/10/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	17,135.0000	16,824.0000	(1.815)	0	0	0
05/10/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	23,581.0000	23,791.0000	0.891	0	0	0
05/10/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	14,844.0000	14,979.0000	0.909	0	0	0
05/10/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	27,071.0000	26,685.0000	(1.426)	0	0	0
05/10/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	2,696.0000	2,602.0000	(3.487)	0	0	0
05/10/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	897.0000	900.0000	0.334	0	0	0
05/10/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	10,055.0000	9,825.0000	(2.287)	0	0	0
05/10/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	34,718.0000	35,009.0000	0.838	0	0	0
05/10/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	47,873.0000	48,239.0000	0.765	0	0	0
05/10/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	62,472.0000	62,899.0000	0.684	0	0	0
05/10/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	5,437.0000	5,283.0000	(2.832)	0	0	0
05/10/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	39,942.0000	39,497.0000	(1.114)	0	0	0
05/10/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	55,494.0000	55,009.0000	(0.874)	0	0	0
05/10/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	92,650.0000	92,133.0000	(0.558)	0	0	0
05/10/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	8,572.0000	8,647.0000	0.875	0	0	0
05/10/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	2,125.0000	2,138.0000	0.612	0	0	0
05/10/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	4,497.0000	4,533.0000	0.801	0	0	0
05/10/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	73,245.0000	72,737.0000	(0.694)	0	0	0
05/10/2005	R203	2006/05/04			Bond Future	8.1890	8.1820	(0.085)	0.0000	0.0000	0
05/10/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	20,626.0000	20,785.0000	0.771	0	0	0
05/10/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	39,271.0000	39,543.0000	0.693	0	0	0
05/10/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	29,083.0000	29,297.0000	0.736	0	0	0
05/10/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	16,833.0000	16,592.0000	(1.432)	0	0	0
05/10/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	34,598.0000	34,244.0000	(1.023)	0	0	0
05/10/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	24,628.0000	24,329.0000	(1.214)	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
05/10/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	6,896.0000	6,761.0000	(1.958)	0	0	0
05/10/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	46,803.0000	46,401.0000	(0.859)	0	0	0
05/10/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	13,948.0000	14,059.0000	0.796	0	0	0
05/10/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	77,476.0000	77,006.0000	(0.607)	0	0	0
05/10/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	64,019.0000	64,397.0000	0.590	0	0	0
05/10/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	51,011.0000	51,339.0000	0.643	0	0	0
05/10/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	61,161.0000	60,720.0000	(0.721)	0	0	0
05/10/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	8,957.0000	9,029.0000	0.804	0	0	0
05/10/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	11,020.0000	10,835.0000	(1.679)	0	0	0
05/10/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	5,440.0000	5,483.0000	0.790	0	0	0
05/10/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	95,475.0000	94,985.0000	(0.513)	0	0	0
05/10/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	3,113.0000	3,136.0000	0.739	0	0	0
05/10/2005	R203	2006/08/03			Bond Future	8.2090	8.2020	(0.085)	0.0000	0.0000	0
05/10/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	30,442.0000	30,153.0000	(0.949)	0	0	0
05/10/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	33,393.0000	33,609.0000	0.647	0	0	0
05/10/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	25,135.0000	25,306.0000	0.680	0	0	0
05/10/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	98,124.0000	97,662.0000	(0.471)	0	0	0
05/10/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	22,345.0000	22,102.0000	(1.087)	0	0	0
05/10/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	43,041.0000	43,303.0000	0.609	0	0	0
05/10/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	53,962.0000	54,269.0000	0.569	0	0	0
05/10/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	15,940.0000	15,743.0000	(1.236)	0	0	0
05/10/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	5,667.0000	5,709.0000	0.741	0	0	0
05/10/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	52,147.0000	51,772.0000	(0.719)	0	0	0
05/10/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	40,359.0000	40,024.0000	(0.830)	0	0	0
05/10/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	8,714.0000	8,779.0000	0.746	0	0	0
05/10/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	18,308.0000	18,438.0000	0.710	0	0	0
05/10/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	81,158.0000	80,717.0000	(0.543)	0	0	0
05/10/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	65,780.0000	65,370.0000	(0.623)	0	0	0
05/10/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	12,872.0000	12,966.0000	0.730	0	0	0
05/10/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	65,979.0000	66,329.0000	0.530	0	0	0
05/10/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	11,038.0000	10,883.0000	(1.404)	0	0	0
05/10/2005	R204	2005/11/03			Bond Future	8.1220	8.1160	(0.074)	0.0000	0.0000	0
05/10/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	16,354.0000	16,502.0000	0.905	0	0	0
05/10/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	6,277.0000	5,950.0000	(5.209)	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
05/10/2005	R204	2006/02/02			Bond Future	8.1520	8.1450	(0.086)	0.0000	0.0000	0
05/10/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	16,160.0000	16,305.0000	0.897	0	0	0
05/10/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	28,140.0000	27,738.0000	(1.429)	0	0	0
05/10/2005	R204	2006/05/04			Bond Future	8.1760	8.1700	(0.073)	0.0000	0.0000	0
05/10/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	36,106.0000	35,780.0000	(0.903)	0	0	0
05/10/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	22,408.0000	22,545.0000	0.611	0	0	0
05/10/2005	R204	2006/08/03			Bond Future	8.1970	8.1900	(0.085)	0.0000	0.0000	0
05/10/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	27,227.0000	27,410.0000	0.672	0	0	0
05/10/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	42,366.0000	42,016.0000	(0.826)	0	0	0
05/10/2005	R207	2005/11/03			Bond Future	8.1030	8.0990	(0.049)	0.0000	0.0000	0
05/10/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	15,369.0000	15,002.0000	(2.388)	0	0	0
05/10/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	7,151.0000	7,101.0000	(0.699)	0	0	0
05/10/2005	R207	2006/02/02			Bond Future	8.1290	8.1250	(0.049)	0.0000	0.0000	0
05/10/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	17,136.0000	17,184.0000	0.280	0	0	0
05/10/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	27,320.0000	27,055.0000	(0.970)	0	0	0
05/10/2005	R207	2006/05/04			Bond Future	8.1520	8.1490	(0.037)	0.0000	0.0000	0
05/10/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	35,383.0000	35,188.0000	(0.551)	0	0	0
05/10/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	23,509.0000	23,547.0000	0.162	0	0	0
05/10/2005	R207	2006/08/03			Bond Future	8.1720	8.1680	(0.049)	0.0000	0.0000	0
05/10/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	28,473.0000	28,556.0000	0.292	0	0	0
05/10/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	41,763.0000	41,541.0000	(0.532)	0	0	0

Grand Total:

1,404