



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 05/12/2005

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
05/12/2005	GOVI 2006/02/02			jGovi	235.3170	234.9100	(0.173)	0.0000	0.0000	506
05/12/2005	GOVI 2006/02/02	230.00	Put	jGovi	11,264.0000	11,664.0000	3.551	0	0	0
05/12/2005	GOVI 2006/02/02	230.00	Call	jGovi	64,434.0000	60,764.0000	(5.696)	0	0	0
05/12/2005	GOVI 2006/05/04			jGovi	239.7010	239.2290	(0.197)	0.0000	0.0000	200
05/12/2005	GOVI 2006/05/04	230.00	Call	jGovi	100,612.0000	96,237.0000	(4.348)	0	0	0
05/12/2005	GOVI 2006/05/04	230.00	Put	jGovi	3,602.0000	3,947.0000	9.578	0	0	0
05/12/2005	GOVI 2006/08/03			jGovi	244.1760	243.6630	(0.210)	0.0000	0.0000	0
05/12/2005	GOVI 2006/08/03	230.00	Put	jGovi	2,984.0000	3,263.0000	9.350	0	0	0
05/12/2005	GOVI 2006/08/03	230.00	Call	jGovi	144,744.0000	139,893.0000	(3.351)	0	0	0
05/12/2005	GOVI 2006/11/02			jGovi	248.7060	248.1760	(0.213)	0.0000	0.0000	0
05/12/2005	GOVI 2006/11/02	230.00	Put	jGovi	1,792.0000	1,965.0000	9.654	0	0	0
05/12/2005	GOVI 2006/11/02	230.00	Call	jGovi	188,852.0000	183,725.0000	(2.715)	0	0	0
05/12/2005	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
05/12/2005	J153 2010/08/31			jSwap	7.4340	7.4620	0.377	0.0000	0.0000	0
05/12/2005	J157 2015/09/15			jSwap	7.6120	7.6470	0.460	0.0000	0.0000	0
05/12/2005	J186 2026/12/21			jSwap	7.2110	7.2450	0.472	0.0000	0.0000	0
05/12/2005	J194 2008/02/28			jSwap	7.3390	7.3690	0.409	0.0000	0.0000	0

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05/12/2005	J201	2014/12/22			jSwap	7.5340	7.5670	0.438	0.0000	0.0000	0
05/12/2005	J203	2017/09/15			jSwap	7.5710	7.6040	0.436	0.0000	0.0000	0
05/12/2005	J204	2018/12/21			jSwap	7.5380	7.5710	0.438	0.0000	0.0000	0
05/12/2005	J207	2020/01/15			jSwap	7.5180	7.5530	0.466	0.0000	0.0000	0
05/12/2005	JBAR	2005/03/16			jBar	7.1640	7.1140	(0.698)	0.0000	0.0000	0
05/12/2005	JFRA	2006/02/02			jFra	7.3000	7.2470	(0.726)	0.0000	0.0000	0
05/12/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	447.0000	370.0000	(17.226)	0	0	0
05/12/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	325.0000	377.0000	16.000	0	0	0
05/12/2005	JFRA	2006/05/04			jFra	7.2660	7.2440	(0.303)	0.0000	0.0000	0
05/12/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,175.0000	1,134.0000	(3.489)	0	0	0
05/12/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	524.0000	537.0000	2.481	0	0	0
05/12/2005	JFRA	2006/08/03			jFra	7.4200	7.4040	(0.216)	0.0000	0.0000	0
05/12/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	685.0000	692.0000	1.022	0	0	0
05/12/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,713.0000	1,681.0000	(1.868)	0	0	0
05/12/2005	JFRA	2006/11/02			jFra	7.4940	7.4850	(0.120)	0.0000	0.0000	0
05/12/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,074.0000	2,054.0000	(0.964)	0	0	0
05/12/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	865.0000	867.0000	0.231	0	0	0
05/12/2005	JFRA	2007/02/01			jFra	7.5310	7.5370	0.080	0.0000	0.0000	500
05/12/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,531.0000	1,518.0000	(0.849)	0	0	0
05/12/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,607.0000	1,609.0000	0.124	0	0	0
05/12/2005	JFRA	2007/05/03			jFra	7.5990	7.5510	(0.632)	0.0000	0.0000	0
05/12/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	1,880.0000	1,815.0000	(3.457)	0	0	0
05/12/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,638.0000	1,690.0000	3.175	0	0	0

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05/12/2005	JFRA	2007/08/02			jFra	7.5190	7.6470	1.702	0.0000	0.0000	0
05/12/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,882.0000	1,726.0000	(8.289)	0	0	0
05/12/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	1,928.0000	2,085.0000	8.143	0	0	0
05/12/2005	JFRA	2007/11/01			jFra	7.6580	7.6970	0.509	0.0000	0.0000	0
05/12/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,940.0000	1,888.0000	(2.680)	0	0	0
05/12/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,356.0000	2,406.0000	2.122	0	0	0
05/12/2005	JN02	2006/02/02			jNote	7.4700	7.4720	0.027	0.0000	0.0000	0
05/12/2005	JN02	2006/02/02	7.25	Call	Option on jNote	6,444.0000	6,376.0000	(1.055)	0	0	0
05/12/2005	JN02	2006/02/02	7.25	Put	Option on jNote	2,364.0000	2,260.0000	(4.399)	0	0	0
05/12/2005	JN05	2006/02/02			jNote	7.6470	7.6620	0.196	0.0000	0.0000	0
05/12/2005	JN05	2006/02/02	7.75	Put	Option on jNote	10,834.0000	10,269.0000	(5.215)	0	0	0
05/12/2005	JN05	2006/02/02	7.75	Call	Option on jNote	6,573.0000	6,630.0000	0.867	0	0	0
05/12/2005	JN10	2006/02/02			jNote	7.7000	7.7060	0.078	0.0000	0.0000	0
05/12/2005	JN10	2006/02/02	8.00	Put	Option on jNote	26,294.0000	25,709.0000	(2.225)	0	0	0
05/12/2005	JN10	2006/02/02	8.00	Call	Option on jNote	5,451.0000	5,293.0000	(2.899)	0	0	0
05/12/2005	JROD	2005/12/30			jRod	6.5640	6.7010	2.087	0.0000	0.0000	0
05/12/2005	JROD	2006/01/31			jRod	6.7300	6.8410	1.649	0.0000	0.0000	0
05/12/2005	JROD	2006/02/28			jRod	6.9230	7.0050	1.184	0.0000	0.0000	0
05/12/2005	JROD	2006/03/31			jRod	6.9320	6.9600	0.404	0.0000	0.0000	0
05/12/2005	JROD	2006/04/28			jRod	7.0240	7.0440	0.285	0.0000	0.0000	0
05/12/2005	JROD	2006/05/31			jRod	7.1210	7.1380	0.239	0.0000	0.0000	0
05/12/2005	JROD	2006/06/30			jRod	7.0580	7.0690	0.156	0.0000	0.0000	0
05/12/2005	JROD	2006/07/31			jRod	7.1380	7.1490	0.154	0.0000	0.0000	0

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05/12/2005	JROD	2006/08/31			jRod	7.2290	7.2390	0.138	0.0000	0.0000	0
05/12/2005	R153	2006/02/02			Bond Future	7.4670	7.5010	0.455	0.0000	0.0000	276
05/12/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	4,100.0000	4,347.0000	6.024	0	0	1
05/12/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	16,173.0000	14,962.0000	(7.488)	0	0	1
05/12/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	7,790.0000	8,288.0000	6.393	0	0	0
05/12/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	9,206.0000	8,246.0000	(10.428)	0	0	0
05/12/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	4,262.0000	3,635.0000	(14.711)	0	0	0
05/12/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	13,625.0000	14,456.0000	6.099	0	0	1
05/12/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	2,015.0000	2,116.0000	5.012	0	0	0
05/12/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	24,627.0000	23,269.0000	(5.514)	0	0	0
05/12/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	519.0000	524.0000	0.963	0	0	0
05/12/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,468.0000	1,164.0000	(20.708)	0	0	0
05/12/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	1,021.0000	1,054.0000	3.232	0	0	0
05/12/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	34,055.0000	32,628.0000	(4.190)	0	0	1
05/12/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	21,731.0000	22,886.0000	5.315	0	0	0
05/12/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	439.0000	321.0000	(26.879)	0	0	0
05/12/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	31,726.0000	33,067.0000	4.227	0	0	0
05/12/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	43,857.0000	42,404.0000	(3.313)	0	0	0
05/12/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	53,796.0000	52,333.0000	(2.720)	0	0	0
05/12/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	267.0000	263.0000	(1.498)	0	0	0
05/12/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	140.0000	135.0000	(3.571)	0	0	0
05/12/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	63,746.0000	62,282.0000	(2.297)	0	0	0
05/12/2005	R153	2006/05/04			Bond Future	7.4590	7.5020	0.576	0.0000	0.0000	0
05/12/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	13,162.0000	13,874.0000	5.410	0	0	0
05/12/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	20,605.0000	19,373.0000	(5.979)	0	0	0
05/12/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	8,815.0000	9,335.0000	5.899	0	0	0
05/12/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	14,832.0000	13,793.0000	(7.005)	0	0	0
05/12/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	35,082.0000	33,557.0000	(4.347)	0	0	0
05/12/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	5,607.0000	5,962.0000	6.331	0	0	0
05/12/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	27,408.0000	26,012.0000	(5.093)	0	0	0
05/12/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	3,375.0000	3,602.0000	6.726	0	0	20
05/12/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	243.0000	261.0000	7.407	0	0	0
05/12/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	70,529.0000	68,796.0000	(2.457)	0	0	0

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05/12/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	61,310.0000	59,597.0000	(2.794)	0	0	0
05/12/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	25,517.0000	26,639.0000	4.397	0	0	0
05/12/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	516.0000	554.0000	7.364	0	0	0
05/12/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	6,618.0000	5,989.0000	(9.504)	0	0	0
05/12/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	4,066.0000	3,619.0000	(10.994)	0	0	0
05/12/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	33,417.0000	34,721.0000	3.902	0	0	0
05/12/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	18,732.0000	19,651.0000	4.906	0	0	0
05/12/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	10,173.0000	9,340.0000	(8.188)	0	0	0
05/12/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	52,228.0000	50,551.0000	(3.211)	0	0	0
05/12/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	1,918.0000	2,053.0000	7.039	0	0	0
05/12/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	43,424.0000	41,807.0000	(3.724)	0	0	0
05/12/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	1,026.0000	1,100.0000	7.212	0	0	0
05/12/2005	R153	2006/08/03			Bond Future	7.4460	7.4970	0.685	0.0000	0.0000	0
05/12/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	17,416.0000	16,300.0000	(6.408)	0	0	0
05/12/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	15,336.0000	16,184.0000	5.529	0	0	0
05/12/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	11,906.0000	12,579.0000	5.653	0	0	0
05/12/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	23,555.0000	22,264.0000	(5.481)	0	0	0
05/12/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	30,359.0000	28,922.0000	(4.733)	0	0	0
05/12/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	9,237.0000	9,765.0000	5.716	0	0	0
05/12/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	38,002.0000	36,454.0000	(4.073)	0	0	0
05/12/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	19,689.0000	20,736.0000	5.318	0	0	0
05/12/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	12,101.0000	11,184.0000	(7.578)	0	0	0
05/12/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	25,107.0000	26,370.0000	5.030	0	0	0
05/12/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	7,505.0000	7,921.0000	5.543	0	0	0
05/12/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	45,956.0000	44,320.0000	(3.560)	0	0	0
05/12/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	54,117.0000	52,414.0000	(3.147)	0	0	0
05/12/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	4,352.0000	4,561.0000	4.802	0	0	0
05/12/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	62,410.0000	60,654.0000	(2.814)	0	0	0
05/12/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	5,153.0000	5,414.0000	5.065	0	0	0
05/12/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	6,179.0000	6,507.0000	5.308	0	0	0
05/12/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	7,751.0000	7,050.0000	(9.044)	0	0	0
05/12/2005	R157	2006/02/02			Bond Future	7.6240	7.6620	0.498	0.0000	0.0000	140
05/12/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	1,754.0000	1,818.0000	3.649	0	0	0
05/12/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	73,011.0000	69,878.0000	(4.291)	0	0	0

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05/12/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	91,610.0000	88,427.0000	(3.475)	0	0	0
05/12/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	4,604.0000	3,711.0000	(19.396)	0	0	0
05/12/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	930.0000	944.0000	1.505	0	0	0
05/12/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	301.0000	199.0000	(33.887)	0	0	0
05/12/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	36,614.0000	38,919.0000	6.295	0	0	0
05/12/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	76,671.0000	79,767.0000	4.038	0	0	0
05/12/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	55,217.0000	58,079.0000	5.183	0	0	0
05/12/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	1,256.0000	919.0000	(26.831)	0	0	0
05/12/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	499.0000	496.0000	(0.601)	0	0	0
05/12/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	110,215.0000	107,014.0000	(2.904)	0	0	0
05/12/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	54,795.0000	51,781.0000	(5.501)	0	0	250
05/12/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	3,358.0000	3,543.0000	5.509	0	0	250
05/12/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	184.0000	179.0000	(2.717)	0	0	0
05/12/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	128,557.0000	125,353.0000	(2.492)	0	0	0
05/12/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	6,391.0000	6,830.0000	6.869	0	0	0
05/12/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	37,600.0000	34,841.0000	(7.338)	0	0	0
05/12/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	12,346.0000	13,249.0000	7.314	0	0	0
05/12/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	22,911.0000	20,616.0000	(10.017)	0	0	0
05/12/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	11,680.0000	10,056.0000	(13.904)	0	0	0
05/12/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	22,185.0000	23,758.0000	7.090	0	0	0
05/12/2005	R157	2006/05/04			Bond Future	7.6270	7.6700	0.564	0.0000	0.0000	0
05/12/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	7,683.0000	8,118.0000	5.662	0	0	0
05/12/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	5,467.0000	4,714.0000	(13.774)	0	0	0
05/12/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	30,677.0000	32,449.0000	5.776	0	0	0
05/12/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	20,158.0000	18,392.0000	(8.761)	0	0	50
05/12/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	11,425.0000	10,177.0000	(10.923)	0	0	0
05/12/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	58,459.0000	61,244.0000	4.764	0	0	0
05/12/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	94,191.0000	90,952.0000	(3.439)	0	0	0
05/12/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	77,174.0000	74,071.0000	(4.021)	0	0	0
05/12/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	10,601.0000	11,235.0000	5.981	0	0	0
05/12/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	42,967.0000	45,256.0000	5.327	0	0	0
05/12/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	111,434.0000	108,101.0000	(2.991)	0	0	0
05/12/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	5,673.0000	5,971.0000	5.253	0	0	115
05/12/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	2,594.0000	2,717.0000	4.742	0	0	0
05/12/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	128,057.0000	124,643.0000	(2.666)	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
05/12/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	60,683.0000	57,780.0000	(4.784)	0	0	0
05/12/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	4,261.0000	4,465.0000	4.788	0	0	0
05/12/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	45,066.0000	42,445.0000	(5.816)	0	0	0
05/12/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	14,782.0000	15,699.0000	6.203	0	0	0
05/12/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	31,540.0000	29,303.0000	(7.093)	0	0	0
05/12/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	21,453.0000	22,755.0000	6.069	0	0	0
05/12/2005	R157	2006/08/03			Bond Future	7.6270	7.6750	0.629	0.0000	0.0000	0
05/12/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	27,920.0000	25,976.0000	(6.963)	0	0	0
05/12/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	83,070.0000	79,955.0000	(3.750)	0	0	0
05/12/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	15,112.0000	15,856.0000	4.923	0	0	0
05/12/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	38,199.0000	40,113.0000	5.011	0	0	0
05/12/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	99,150.0000	95,881.0000	(3.297)	0	0	0
05/12/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	115,419.0000	112,030.0000	(2.936)	0	0	0
05/12/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	49,124.0000	51,463.0000	4.761	0	0	0
05/12/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	12,568.0000	13,156.0000	4.679	0	0	0
05/12/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	7,621.0000	7,969.0000	4.566	0	0	0
05/12/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	18,475.0000	19,420.0000	5.115	0	0	0
05/12/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	10,569.0000	11,038.0000	4.438	0	0	0
05/12/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	130,389.0000	126,879.0000	(2.692)	0	0	0
05/12/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	18,309.0000	16,791.0000	(8.291)	0	0	0
05/12/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	67,443.0000	64,529.0000	(4.321)	0	0	0
05/12/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	10,801.0000	9,721.0000	(9.999)	0	0	0
05/12/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	62,559.0000	65,337.0000	4.441	0	0	0
05/12/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	29,594.0000	31,125.0000	5.173	0	0	0
05/12/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	39,452.0000	37,124.0000	(5.901)	0	0	0
05/12/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	22,902.0000	24,106.0000	5.257	0	0	0
05/12/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	52,505.0000	49,851.0000	(5.055)	0	0	0
05/12/2005	R186	2006/02/02			Bond Future	7.2670	7.3040	0.509	0.0000	0.0000	0
05/12/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	41,595.0000	37,656.0000	(9.470)	0	0	0
05/12/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	10,954.0000	11,953.0000	9.120	0	0	0
05/12/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	21,028.0000	18,151.0000	(13.682)	0	0	0
05/12/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	23,306.0000	25,367.0000	8.843	0	0	0
05/12/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	178,328.0000	173,386.0000	(2.771)	0	0	0
05/12/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	223.0000	220.0000	(1.345)	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
05/12/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	66.0000	63.0000	(4.545)	0	0	0
05/12/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	204,569.0000	199,628.0000	(2.415)	0	0	0
05/12/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	454.0000	460.0000	1.322	0	0	0
05/12/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	151,189.0000	146,256.0000	(3.263)	0	0	0
05/12/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	123,313.0000	118,413.0000	(3.974)	0	0	0
05/12/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	306.0000	191.0000	(37.582)	0	0	0
05/12/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	109,161.0000	113,984.0000	4.418	0	0	0
05/12/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,751.0000	1,243.0000	(29.012)	0	0	0
05/12/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	73,718.0000	78,148.0000	6.009	0	0	0
05/12/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	44,202.0000	47,590.0000	7.665	0	0	0
05/12/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	964.0000	1,002.0000	3.942	0	0	0
05/12/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	7,740.0000	6,190.0000	(20.026)	0	0	0
05/12/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	67,061.0000	62,518.0000	(6.774)	0	0	0
05/12/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	95,016.0000	90,214.0000	(5.054)	0	0	0
05/12/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	4,710.0000	5,105.0000	8.386	0	0	0
05/12/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	2,112.0000	2,248.0000	6.439	0	0	0
05/12/2005	R186	2006/05/04			Bond Future	7.2600	7.3000	0.551	0.0000	0.0000	0
05/12/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	22,700.0000	24,286.0000	6.987	0	0	0
05/12/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	54,064.0000	50,345.0000	(6.879)	0	0	0
05/12/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	34,015.0000	31,053.0000	(8.708)	0	0	0
05/12/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	35,347.0000	37,690.0000	6.629	0	0	0
05/12/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	3,422.0000	3,600.0000	5.202	0	0	0
05/12/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	53,693.0000	56,936.0000	6.040	0	0	0
05/12/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	206,125.0000	200,917.0000	(2.527)	0	0	0
05/12/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	8,011.0000	6,842.0000	(14.592)	0	0	0
05/12/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	110,450.0000	115,169.0000	4.273	0	0	0
05/12/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	1,909.0000	2,007.0000	5.134	0	0	0
05/12/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	78,527.0000	82,663.0000	5.267	0	0	0
05/12/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	18,420.0000	16,357.0000	(11.200)	0	0	0
05/12/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	9,642.0000	10,298.0000	6.804	0	0	0
05/12/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	3,331.0000	2,745.0000	(17.592)	0	0	0
05/12/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	4,703.0000	4,975.0000	5.784	0	0	0
05/12/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	129,146.0000	124,261.0000	(3.783)	0	0	0
05/12/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	155,431.0000	150,397.0000	(3.239)	0	0	0
05/12/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	14,346.0000	15,370.0000	7.138	0	0	0

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05/12/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	6,643.0000	7,064.0000	6.337	0	0	0
05/12/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	181,374.0000	176,246.0000	(2.827)	0	0	0
05/12/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	77,215.0000	72,933.0000	(5.546)	0	0	0
05/12/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	102,874.0000	98,224.0000	(4.520)	0	0	0
05/12/2005	R186	2006/08/03			Bond Future	7.2530	7.2950	0.579	0.0000	0.0000	0
05/12/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	63,909.0000	60,218.0000	(5.775)	0	0	0
05/12/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	31,835.0000	33,681.0000	5.799	0	0	0
05/12/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	13,898.0000	14,644.0000	5.368	0	0	0
05/12/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	136,536.0000	131,745.0000	(3.509)	0	0	0
05/12/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	161,887.0000	156,914.0000	(3.072)	0	0	0
05/12/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	44,214.0000	46,686.0000	5.591	0	0	0
05/12/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	26,975.0000	24,648.0000	(8.627)	0	0	0
05/12/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	61,069.0000	64,279.0000	5.256	0	0	0
05/12/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	11,185.0000	11,749.0000	5.042	0	0	0
05/12/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	43,818.0000	40,752.0000	(6.997)	0	0	0
05/12/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	9,219.0000	9,652.0000	4.697	0	0	0
05/12/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	83,383.0000	87,375.0000	4.788	0	0	0
05/12/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	4,059.0000	4,260.0000	4.952	0	0	0
05/12/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	233,185.0000	227,849.0000	(2.288)	0	0	0
05/12/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	6,180.0000	6,479.0000	4.838	0	0	0
05/12/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	210,086.0000	204,848.0000	(2.493)	0	0	0
05/12/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	186,996.0000	181,892.0000	(2.729)	0	0	0
05/12/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	14,311.0000	12,766.0000	(10.796)	0	0	0
05/12/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	111,177.0000	106,639.0000	(4.082)	0	0	0
05/12/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	17,635.0000	18,633.0000	5.659	0	0	0
05/12/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	86,326.0000	82,141.0000	(4.848)	0	0	0
05/12/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	22,955.0000	24,308.0000	5.894	0	0	0
05/12/2005	R194	2006/02/02			Bond Future	7.3730	7.4110	0.515	0.0000	0.0000	0
05/12/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	12,346.0000	13,028.0000	5.524	0	0	0
05/12/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	21,688.0000	20,955.0000	(3.380)	0	0	0
05/12/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	134.0000	136.0000	1.493	0	0	0
05/12/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	1,192.0000	1,290.0000	8.221	0	0	0
05/12/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	178.0000	124.0000	(30.337)	0	0	0
05/12/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	8,468.0000	7,829.0000	(7.546)	0	0	0

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05/12/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	17,098.0000	16,374.0000	(4.234)	0	0	0
05/12/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	817.0000	641.0000	(21.542)	0	0	0
05/12/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	17,136.0000	17,860.0000	4.225	0	0	0
05/12/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	8,080.0000	8,641.0000	6.943	0	0	0
05/12/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	22,072.0000	22,806.0000	3.325	0	0	0
05/12/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
05/12/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	274.0000	287.0000	4.745	0	0	0
05/12/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	33.0000	20.0000	(39.394)	0	0	0
05/12/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	65.0000	64.0000	(1.538)	0	0	0
05/12/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	12,642.0000	11,945.0000	(5.513)	0	0	0
05/12/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	579.0000	617.0000	6.563	0	0	0
05/12/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	30,953.0000	30,216.0000	(2.381)	0	0	0
05/12/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	26,323.0000	25,586.0000	(2.800)	0	0	0
05/12/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	4,728.0000	5,111.0000	8.101	0	0	0
05/12/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	20.0000	19.0000	(5.000)	0	0	0
05/12/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,340.0000	1,986.0000	(15.128)	0	0	0
05/12/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	2,496.0000	2,709.0000	8.534	0	0	0
05/12/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	4,954.0000	4,431.0000	(10.557)	0	0	0
05/12/2005	R194	2006/05/04			Bond Future	7.3420	7.4000	0.790	0.0000	0.0000	0
05/12/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	9,322.0000	8,584.0000	(7.917)	0	0	0
05/12/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	2,345.0000	2,602.0000	10.959	0	0	0
05/12/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	381.0000	416.0000	9.186	0	0	0
05/12/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	28,353.0000	27,392.0000	(3.389)	0	0	0
05/12/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	20,371.0000	19,451.0000	(4.516)	0	0	0
05/12/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	24,345.0000	23,400.0000	(3.882)	0	0	0
05/12/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	453.0000	355.0000	(21.634)	0	0	0
05/12/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	526.0000	577.0000	9.696	0	0	0
05/12/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	180.0000	135.0000	(25.000)	0	0	0
05/12/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	15,050.0000	15,947.0000	5.960	0	0	0
05/12/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,008.0000	821.0000	(18.552)	0	0	0
05/12/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	19,162.0000	20,113.0000	4.963	0	0	0
05/12/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,841.0000	3,369.0000	(12.288)	0	0	0
05/12/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	1,999.0000	1,687.0000	(15.608)	0	0	0
05/12/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	11,242.0000	12,051.0000	7.196	0	0	0
05/12/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	3,619.0000	3,996.0000	10.417	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
05/12/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	1,047.0000	1,161.0000	10.888	0	0	0
05/12/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	728.0000	804.0000	10.440	0	0	0
05/12/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	5,423.0000	5,946.0000	9.644	0	0	0
05/12/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	7,896.0000	8,579.0000	8.650	0	0	0
05/12/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	12,734.0000	11,909.0000	(6.479)	0	0	0
05/12/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	16,490.0000	15,608.0000	(5.349)	0	0	0
05/12/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	1,513.0000	1,683.0000	11.236	0	0	0
05/12/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	6,328.0000	5,709.0000	(9.782)	0	0	0
05/12/2005	R194	2006/08/03			Bond Future	7.2930	7.3710	1.070	0.0000	0.0000	0
05/12/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	26,278.0000	25,230.0000	(3.988)	0	0	0
05/12/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,470.0000	3,022.0000	(12.911)	0	0	0
05/12/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,231.0000	1,345.0000	9.261	0	0	0
05/12/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,268.0000	1,938.0000	(14.550)	0	0	0
05/12/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	10,412.0000	11,245.0000	8.000	0	0	0
05/12/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	7,854.0000	8,569.0000	9.104	0	0	0
05/12/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	19,549.0000	18,562.0000	(5.049)	0	0	0
05/12/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	2,125.0000	2,347.0000	10.447	0	0	0
05/12/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	16,270.0000	15,329.0000	(5.784)	0	0	0
05/12/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	1,449.0000	1,589.0000	9.662	0	0	0
05/12/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	1,753.0000	1,929.0000	10.040	0	0	0
05/12/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	22,879.0000	21,857.0000	(4.467)	0	0	0
05/12/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	10,270.0000	9,471.0000	(7.780)	0	0	0
05/12/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	13,125.0000	12,245.0000	(6.705)	0	0	0
05/12/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	2,650.0000	2,932.0000	10.642	0	0	0
05/12/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	4,581.0000	5,046.0000	10.151	0	0	0
05/12/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	5,374.0000	4,794.0000	(10.793)	0	0	0
05/12/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	3,482.0000	3,846.0000	10.454	0	0	0
05/12/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	7,663.0000	6,965.0000	(9.109)	0	0	0
05/12/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	6,015.0000	6,599.0000	9.709	0	0	0
05/12/2005	R201	2006/02/02			Bond Future	7.5810	7.6190	0.501	0.0000	0.0000	0
05/12/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	11,185.0000	9,772.0000	(12.633)	0	0	0
05/12/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	16,610.0000	17,730.0000	6.743	0	0	0
05/12/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	32,464.0000	30,238.0000	(6.857)	0	0	0
05/12/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	4,956.0000	5,262.0000	6.174	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
05/12/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	9,371.0000	10,005.0000	6.766	0	0	0
05/12/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	771.0000	778.0000	0.908	0	0	0
05/12/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	20,577.0000	18,678.0000	(9.229)	0	0	0
05/12/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	101.0000	64.0000	(36.634)	0	0	0
05/12/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	60,585.0000	58,095.0000	(4.110)	0	0	0
05/12/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	1,429.0000	1,472.0000	3.009	0	0	0
05/12/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	163.0000	157.0000	(3.681)	0	0	0
05/12/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	27,282.0000	28,964.0000	6.165	0	0	0
05/12/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	89,998.0000	87,460.0000	(2.820)	0	0	0
05/12/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	75,490.0000	77,986.0000	3.306	0	0	0
05/12/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	4,890.0000	4,038.0000	(17.423)	0	0	0
05/12/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	57,818.0000	60,215.0000	4.146	0	0	0
05/12/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	1,573.0000	1,198.0000	(23.840)	0	0	0
05/12/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	41,276.0000	43,434.0000	5.228	0	0	0
05/12/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	451.0000	316.0000	(29.933)	0	0	0
05/12/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	75,286.0000	72,760.0000	(3.355)	0	0	0
05/12/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	104,500.0000	101,961.0000	(2.430)	0	0	0
05/12/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	425.0000	420.0000	(1.176)	0	0	0
05/12/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	2,659.0000	2,787.0000	4.814	0	0	0
05/12/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	46,149.0000	43,744.0000	(5.211)	0	0	0
05/12/2005	R201	2006/05/04			Bond Future	7.5830	7.6260	0.567	0.0000	0.0000	0
05/12/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	12,139.0000	12,831.0000	5.701	0	0	0
05/12/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	38,946.0000	36,833.0000	(5.425)	0	0	0
05/12/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	17,257.0000	18,226.0000	5.615	0	0	0
05/12/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	24,223.0000	25,533.0000	5.408	0	0	0
05/12/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	18,782.0000	17,287.0000	(7.960)	0	0	0
05/12/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	28,097.0000	26,262.0000	(6.531)	0	0	0
05/12/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	104,490.0000	101,786.0000	(2.588)	0	0	0
05/12/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	64,377.0000	61,910.0000	(3.832)	0	0	0
05/12/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	2,337.0000	2,437.0000	4.279	0	0	0
05/12/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	77,796.0000	75,226.0000	(3.304)	0	0	0
05/12/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	6,554.0000	6,892.0000	5.157	0	0	0
05/12/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	91,394.0000	88,751.0000	(2.892)	0	0	0
05/12/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	3,733.0000	3,895.0000	4.340	0	0	0
05/12/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	4,910.0000	5,144.0000	4.766	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
05/12/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	8,868.0000	9,353.0000	5.469	0	0	0
05/12/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	51,333.0000	49,014.0000	(4.518)	0	0	0
05/12/2005	R201	2006/08/03			Bond Future	7.5840	7.6310	0.620	0.0000	0.0000	0
05/12/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	34,317.0000	32,453.0000	(5.432)	0	0	0
05/12/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	23,776.0000	24,909.0000	4.765	0	0	0
05/12/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	10,443.0000	10,889.0000	4.271	0	0	0
05/12/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	44,778.0000	42,677.0000	(4.692)	0	0	0
05/12/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	81,749.0000	79,197.0000	(3.122)	0	0	0
05/12/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	94,621.0000	91,980.0000	(2.791)	0	0	0
05/12/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	6,441.0000	6,708.0000	4.145	0	0	0
05/12/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	106,449.0000	103,718.0000	(2.566)	0	0	0
05/12/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	12,504.0000	13,065.0000	4.487	0	0	0
05/12/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	8,829.0000	9,185.0000	4.032	0	0	0
05/12/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	24,998.0000	23,411.0000	(6.349)	0	0	0
05/12/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	69,048.0000	66,611.0000	(3.529)	0	0	0
05/12/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	30,384.0000	31,795.0000	4.644	0	0	0
05/12/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	18,610.0000	19,508.0000	4.825	0	0	0
05/12/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	15,161.0000	15,869.0000	4.670	0	0	0
05/12/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	56,660.0000	54,371.0000	(4.040)	0	0	0
05/12/2005	R203	2006/02/02			Bond Future	7.6010	7.6380	0.487	0.0000	0.0000	11
05/12/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	50,719.0000	47,916.0000	(5.527)	0	0	0
05/12/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	1,264.0000	1,367.0000	8.149	0	0	0
05/12/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	50,326.0000	52,845.0000	5.005	0	0	0
05/12/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	1,581.0000	1,194.0000	(24.478)	0	0	0
05/12/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	4,596.0000	3,732.0000	(18.799)	0	0	0
05/12/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	10,750.0000	9,242.0000	(14.028)	0	0	0
05/12/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	34,548.0000	31,969.0000	(7.465)	0	0	0
05/12/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	3,767.0000	4,094.0000	8.681	0	0	0
05/12/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	18,738.0000	20,137.0000	7.466	0	0	0
05/12/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	9,193.0000	9,963.0000	8.376	0	0	0
05/12/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	20,831.0000	18,695.0000	(10.254)	0	0	0
05/12/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	32,707.0000	34,749.0000	6.243	0	0	0
05/12/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	85,519.0000	82,615.0000	(3.396)	0	0	0
05/12/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	343.0000	365.0000	6.414	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
05/12/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	68,015.0000	65,131.0000	(4.240)	0	0	0
05/12/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	74.0000	77.0000	4.054	0	0	0
05/12/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	102,798.0000	99,892.0000	(2.827)	0	0	0
05/12/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	13.0000	13.0000	-	0	0	0
05/12/2005	R203	2006/05/04			Bond Future	7.6020	7.6440	0.552	0.0000	0.0000	0
05/12/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	55,287.0000	52,523.0000	(4.999)	0	0	0
05/12/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	6,580.0000	7,067.0000	7.401	0	0	0
05/12/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	11,369.0000	12,147.0000	6.843	0	0	0
05/12/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	41,649.0000	39,176.0000	(5.938)	0	0	0
05/12/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	20,132.0000	18,446.0000	(8.375)	0	0	0
05/12/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	28,084.0000	29,649.0000	5.573	0	0	0
05/12/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	18,417.0000	19,563.0000	6.223	0	0	0
05/12/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	29,815.0000	27,710.0000	(7.060)	0	0	0
05/12/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	1,794.0000	1,941.0000	8.194	0	0	0
05/12/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	86,036.0000	82,933.0000	(3.607)	0	0	0
05/12/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	3,559.0000	3,839.0000	7.867	0	0	0
05/12/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	70,249.0000	67,278.0000	(4.229)	0	0	0
05/12/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	102,216.0000	99,036.0000	(3.111)	0	0	0
05/12/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	841.0000	912.0000	8.442	0	0	0
05/12/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	7,486.0000	6,618.0000	(11.595)	0	0	0
05/12/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	40,514.0000	42,507.0000	4.919	0	0	0
05/12/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	12,730.0000	11,471.0000	(9.890)	0	0	0
05/12/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	55,596.0000	57,980.0000	4.288	0	0	0
05/12/2005	R203	2006/08/03			Bond Future	7.6020	7.6460	0.579	0.0000	0.0000	0
05/12/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	46,793.0000	44,404.0000	(5.105)	0	0	0
05/12/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	16,944.0000	17,911.0000	5.707	0	0	0
05/12/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	11,292.0000	11,989.0000	6.173	0	0	0
05/12/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	59,315.0000	56,656.0000	(4.483)	0	0	0
05/12/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	34,101.0000	35,719.0000	4.745	0	0	0
05/12/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	26,265.0000	24,527.0000	(6.617)	0	0	0
05/12/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	24,477.0000	25,756.0000	5.225	0	0	0
05/12/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	35,710.0000	33,633.0000	(5.816)	0	0	0
05/12/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	12,538.0000	11,473.0000	(8.494)	0	0	0
05/12/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	59,922.0000	62,214.0000	3.825	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
05/12/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	18,551.0000	17,158.0000	(7.509)	0	0	0
05/12/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	73,000.0000	70,124.0000	(3.940)	0	0	0
05/12/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	4,447.0000	4,761.0000	7.061	0	0	0
05/12/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	87,541.0000	84,499.0000	(3.475)	0	0	0
05/12/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	7,232.0000	7,712.0000	6.637	0	0	0
05/12/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	45,922.0000	47,886.0000	4.277	0	0	0
05/12/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	102,635.0000	99,475.0000	(3.079)	0	0	0
05/12/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	2,622.0000	2,817.0000	7.437	0	0	0
05/12/2005	R204	2006/02/02			Bond Future	7.5790	7.6160	0.488	0.0000	0.0000	0
05/12/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	37,998.0000	35,246.0000	(7.242)	0	0	0
05/12/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	3,770.0000	4,089.0000	8.462	0	0	0
05/12/2005	R204	2006/05/04			Bond Future	7.5800	7.6210	0.541	0.0000	0.0000	0
05/12/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	45,396.0000	42,804.0000	(5.710)	0	0	0
05/12/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	11,650.0000	12,420.0000	6.609	0	0	0
05/12/2005	R204	2006/08/03			Bond Future	7.5810	7.6250	0.580	0.0000	0.0000	0
05/12/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	50,875.0000	48,311.0000	(5.040)	0	0	0
05/12/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	17,616.0000	18,614.0000	5.665	0	0	0
05/12/2005	R207	2006/02/02			Bond Future	7.5500	7.5870	0.490	0.0000	0.0000	0
05/12/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	3,501.0000	3,789.0000	8.226	0	0	0
05/12/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	40,246.0000	37,440.0000	(6.972)	0	0	0
05/12/2005	R207	2006/05/04			Bond Future	7.5520	7.5930	0.543	0.0000	0.0000	0
05/12/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	47,439.0000	44,785.0000	(5.595)	0	0	0
05/12/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	11,214.0000	11,954.0000	6.599	0	0	0
05/12/2005	R207	2006/08/03			Bond Future	7.5530	7.5970	0.583	0.0000	0.0000	0
05/12/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	17,213.0000	18,187.0000	5.659	0	0	0
05/12/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	52,987.0000	50,358.0000	(4.962)	0	0	0

Grand Total: **2,322**