



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 03/10/2005

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
03/10/2005	GOVI 2005/11/03			jGovi	225.6150	225.1070	(0.225)	0.0000	0.0000	463
03/10/2005	GOVI 2005/11/03	228.00	Put	jGovi	32,402.0000	33,276.0000	2.697	0	0	0
03/10/2005	GOVI 2005/11/03	228.00	Call	jGovi	8,552.0000	4,346.0000	(49.181)	0	0	0
03/10/2005	GOVI 2006/02/02			jGovi	229.5760	229.0800	(0.216)	0.0000	0.0000	0
03/10/2005	GOVI 2006/02/02	230.00	Call	jGovi	24,756.0000	39,902.0000	61.181	0	0	0
03/10/2005	GOVI 2006/02/02	230.00	Put	jGovi	28,996.0000	49,102.0000	69.341	0	0	0
03/10/2005	GOVI 2006/05/04			jGovi	233.7280	233.2480	(0.205)	0.0000	0.0000	57
03/10/2005	GOVI 2006/05/04	230.00	Call	jGovi	57,280.0000	55,167.0000	(3.689)	0	0	0
03/10/2005	GOVI 2006/05/04	230.00	Put	jGovi	20,000.0000	22,687.0000	13.435	0	0	0
03/10/2005	GOVI 2006/08/03			jGovi	238.0270	237.5680	(0.193)	0.0000	0.0000	0
03/10/2005	GOVI 2006/08/03	230.00	Put	jGovi	14,117.0000	14,737.0000	4.392	0	0	0
03/10/2005	GOVI 2006/08/03	230.00	Call	jGovi	94,387.0000	90,417.0000	(4.206)	0	0	0
03/10/2005	GOVI 2006/11/02			jGovi	242.4840	242.0450	(0.181)	0.0000	0.0000	0
03/10/2005	GOVI 2006/11/02	230.00	Call	jGovi	134,871.0000	129,258.0000	(4.162)	0	0	0
03/10/2005	GOVI 2006/11/02	230.00	Put	jGovi	10,031.0000	8,808.0000	(12.192)	0	0	0
03/10/2005	J152 2006/02/28			jSwap	7.1080	7.1080	-	0.0000	0.0000	0
03/10/2005	J153 2010/08/31			jSwap	7.8520	7.9050	0.675	0.0000	0.0000	0
03/10/2005	J157 2015/09/15			jSwap	8.1150	8.1590	0.542	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
03/10/2005	J186	2026/12/21			jSwap	7.7450	7.7820	0.478	0.0000	0.0000	0
03/10/2005	J194	2008/02/28			jSwap	7.5640	7.6110	0.621	0.0000	0.0000	0
03/10/2005	J201	2014/12/22			jSwap	8.0520	8.0880	0.447	0.0000	0.0000	0
03/10/2005	J203	2017/09/15			jSwap	8.0580	8.0960	0.472	0.0000	0.0000	0
03/10/2005	J204	2018/12/21			jSwap	8.0230	8.0650	0.523	0.0000	0.0000	0
03/10/2005	J207	2020/01/15			jSwap	8.0140	8.0610	0.586	0.0000	0.0000	0
03/10/2005	JBAR	2005/03/16			jBar	6.9570	6.9860	0.417	0.0000	0.0000	0
03/10/2005	JFRA	2005/11/03			jFra	6.9900	7.0310	0.587	0.0000	0.0000	0
03/10/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	103.0000	23.0000	(77.670)	0	0	0
03/10/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	740.0000	559.0000	(24.459)	0	0	0
03/10/2005	JFRA	2006/02/02			jFra	7.0330	7.0360	0.043	0.0000	0.0000	0
03/10/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,104.0000	840.0000	(23.913)	0	0	0
03/10/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	572.0000	316.0000	(44.755)	0	0	0
03/10/2005	JFRA	2006/05/04			jFra	7.1190	7.1320	0.183	0.0000	0.0000	0
03/10/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,311.0000	1,124.0000	(14.264)	0	0	0
03/10/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,020.0000	801.0000	(21.471)	0	0	0
03/10/2005	JFRA	2006/08/03			jFra	7.2840	7.2830	(0.014)	0.0000	0.0000	0
03/10/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,124.0000	939.0000	(16.459)	0	0	0
03/10/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,819.0000	1,632.0000	(10.280)	0	0	0
03/10/2005	JFRA	2006/11/02			jFra	7.4610	7.4730	0.161	0.0000	0.0000	0
03/10/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,170.0000	997.0000	(14.786)	0	0	0
03/10/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,298.0000	2,155.0000	(6.223)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/10/2005	JFRA	2007/02/01			jFra	7.6270	7.6160	(0.144)	0.0000	0.0000	500
03/10/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,691.0000	1,537.0000	(9.107)	0	0	0
03/10/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,002.0000	1,821.0000	(9.041)	0	0	0
03/10/2005	JFRA	2007/05/03			jFra	7.8880	7.9390	0.647	0.0000	0.0000	0
03/10/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,705.0000	1,367.0000	(19.824)	0	0	0
03/10/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,654.0000	2,441.0000	(8.026)	0	0	0
03/10/2005	JFRA	2007/08/02			jFra	7.9900	8.1190	1.615	0.0000	0.0000	0
03/10/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,019.0000	1,330.0000	(34.126)	0	0	0
03/10/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,216.0000	2,842.0000	(11.629)	0	0	0
03/10/2005	JFRA	2007/11/01			jFra	7.9350	7.9890	0.681	0.0000	0.0000	0
03/10/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,596.0000	2,932.0000	(18.465)	0	0	0
03/10/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,453.0000	1,647.0000	(32.858)	0	0	0
03/10/2005	JN02	2005/11/03			jNote	7.4090	7.4380	0.391	0.0000	0.0000	0
03/10/2005	JN02	2005/11/03	7.50	Put	Option on jNote	4,300.0000	3,232.0000	(24.837)	0	0	0
03/10/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,624.0000	2,085.0000	(20.541)	0	0	0
03/10/2005	JN02	2006/02/02			jNote	7.5310	7.5610	0.398	0.0000	0.0000	0
03/10/2005	JN02	2006/02/02	7.25	Call	Option on jNote	14,433.0000	9,065.0000	(37.193)	0	0	0
03/10/2005	JN02	2006/02/02	7.25	Put	Option on jNote	9,222.0000	3,296.0000	(64.259)	0	0	0
03/10/2005	JN05	2005/11/03			jNote	7.9170	7.9550	0.480	0.0000	0.0000	0
03/10/2005	JN05	2005/11/03	8.00	Put	Option on jNote	9,154.0000	6,811.0000	(25.595)	0	0	0
03/10/2005	JN05	2005/11/03	8.00	Call	Option on jNote	5,729.0000	4,955.0000	(13.510)	0	0	0
03/10/2005	JN05	2006/02/02			jNote	7.9970	8.0360	0.488	0.0000	0.0000	0
03/10/2005	JN05	2006/02/02	7.75	Call	Option on jNote	17,393.0000	18,667.0000	7.325	0	0	0
03/10/2005	JN05	2006/02/02	7.75	Put	Option on jNote	7,234.0000	6,914.0000	(4.424)	0	0	0
03/10/2005	JN10	2005/11/03			jNote	8.0950	8.1240	0.358	0.0000	0.0000	0
03/10/2005	JN10	2005/11/03	8.00	Call	Option on jNote	15,155.0000	13,943.0000	(7.997)	0	0	0
03/10/2005	JN10	2005/11/03	8.00	Put	Option on jNote	8,650.0000	5,463.0000	(36.844)	0	0	0

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03/10/2005	JN10	2006/02/02			jNote	8.1290	8.1610	0.394	0.0000	0.0000	0
03/10/2005	JN10	2006/02/02	8.00	Call	Option on jNote	16,553.0000	24,462.0000	47.780	0	0	0
03/10/2005	JN10	2006/02/02	8.00	Put	Option on jNote	7,744.0000	13,481.0000	74.083	0	0	0
03/10/2005	JROD	2005/10/31			jRod	6.5710	6.7090	2.100	0.0000	0.0000	0
03/10/2005	JROD	2005/11/30			jRod	6.6480	6.8000	2.286	0.0000	0.0000	0
03/10/2005	JROD	2005/12/30			jRod	6.7330	6.9000	2.480	0.0000	0.0000	0
03/10/2005	JROD	2006/01/31			jRod	6.7940	6.8760	1.207	0.0000	0.0000	0
03/10/2005	JROD	2006/02/28			jRod	6.8660	6.9430	1.121	0.0000	0.0000	0
03/10/2005	JROD	2006/03/31			jRod	6.9570	7.0230	0.949	0.0000	0.0000	0
03/10/2005	JROD	2006/04/28			jRod	6.9380	6.9770	0.562	0.0000	0.0000	0
03/10/2005	JROD	2006/05/31			jRod	7.0010	7.0400	0.557	0.0000	0.0000	0
03/10/2005	JROD	2006/06/30			jRod	7.0580	7.0990	0.581	0.0000	0.0000	0
03/10/2005	JROD	2006/07/31			jRod	7.0170	7.0520	0.499	0.0000	0.0000	0
03/10/2005	JROD	2006/08/31			jRod	7.0670	7.1040	0.524	0.0000	0.0000	0
03/10/2005	R152	2005/11/03			Bond Future	7.0890	7.1300	0.578	0.0000	0.0000	0
03/10/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	92.0000	5.0000	(94.565)	0	0	0
03/10/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,149.0000	1,190.0000	3.568	0	0	0
03/10/2005	R153	2005/11/03			Bond Future	7.8780	7.9340	0.711	0.0000	0.0000	249
03/10/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	10,381.0000	8,180.0000	(21.202)	0	0	0
03/10/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	4,991.0000	5,268.0000	5.550	0	0	0
03/10/2005	R153	2005/11/03	9.25	Call	Option on Bond Future	58,909.0000	56,417.0000	(4.230)	0	0	0
03/10/2005	R153	2005/11/03	9.25	Put	Option on Bond Future	33.0000	19.0000	(42.424)	0	0	0

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03/10/2005	R153	2005/11/03	8.75	Put	Option on Bond Future	298.0000	233.0000	(21.812)	0	0	0
03/10/2005	R153	2005/11/03	8.75	Call	Option on Bond Future	38,153.0000	35,610.0000	(6.665)	0	0	0
03/10/2005	R153	2005/11/03	8.25	Put	Option on Bond Future	2,145.0000	2,108.0000	(1.725)	0	0	0
03/10/2005	R153	2005/11/03	8.25	Call	Option on Bond Future	18,483.0000	15,968.0000	(13.607)	0	0	0
03/10/2005	R153	2005/11/03	7.25	Call	Option on Bond Future	273.0000	88.0000	(67.766)	0	0	0
03/10/2005	R153	2005/11/03	7.50	Call	Option on Bond Future	1,423.0000	719.0000	(49.473)	0	0	0
03/10/2005	R153	2005/11/03	7.50	Put	Option on Bond Future	18,319.0000	20,093.0000	9.684	0	0	0
03/10/2005	R153	2005/11/03	7.00	Put	Option on Bond Future	39,739.0000	42,194.0000	6.178	0	0	0
03/10/2005	R153	2005/11/03	7.00	Call	Option on Bond Future	27.0000	4.0000	(85.185)	0	0	0
03/10/2005	R153	2005/11/03	7.25	Put	Option on Bond Future	28,510.0000	30,803.0000	8.043	0	0	0
03/10/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	27,991.0000	25,419.0000	(9.189)	0	0	0
03/10/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	4,553.0000	3,037.0000	(33.297)	0	0	0
03/10/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	831.0000	737.0000	(11.312)	0	0	0
03/10/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	10,241.0000	11,203.0000	9.394	0	0	0
03/10/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	48,528.0000	46,017.0000	(5.174)	0	0	0
03/10/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	101.0000	68.0000	(32.673)	0	0	5
03/10/2005	R153	2006/02/02			Bond Future	7.9370	7.9950	0.731	0.0000	0.0000	0
03/10/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	15,766.0000	13,176.0000	(16.428)	0	0	0
03/10/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	13,121.0000	12,967.0000	(1.174)	0	0	0
03/10/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	3,057.0000	1,888.0000	(38.240)	0	0	0
03/10/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	32,387.0000	33,653.0000	3.909	0	0	0
03/10/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,320.0000	669.0000	(49.318)	0	0	0
03/10/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	41,550.0000	43,335.0000	4.296	0	0	0
03/10/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	4,786.0000	4,327.0000	(9.590)	0	0	0
03/10/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	47,046.0000	44,187.0000	(6.077)	0	0	0
03/10/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	3,407.0000	2,984.0000	(12.416)	0	0	0
03/10/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	38,347.0000	35,453.0000	(7.547)	0	0	0
03/10/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	6,728.0000	6,277.0000	(6.703)	0	0	0
03/10/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	9,429.0000	9,066.0000	(3.850)	0	0	0
03/10/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	454.0000	173.0000	(61.894)	0	0	0
03/10/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	51,709.0000	53,863.0000	4.166	0	0	0
03/10/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	22,494.0000	19,697.0000	(12.434)	0	0	0
03/10/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	30,098.0000	27,213.0000	(9.585)	0	0	0
03/10/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	5,952.0000	4,220.0000	(29.099)	0	0	0
03/10/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	10,148.0000	7,919.0000	(21.965)	0	0	0

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03/10/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	24,504.0000	25,206.0000	2.865	0	0	0
03/10/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	18,042.0000	18,248.0000	1.142	0	0	2
03/10/2005	R153	2006/05/04			Bond Future	0.0000	8.0380	100.000	0.0000	0.0000	0
03/10/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	5,539.0000	100.000	0	0	0
03/10/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	0.0000	41,025.0000	100.000	0	0	0
03/10/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	0.0000	33,427.0000	100.000	0	0	0
03/10/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	3,544.0000	100.000	0	0	0
03/10/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	2,173.0000	100.000	0	0	0
03/10/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	0.0000	49,145.0000	100.000	0	0	0
03/10/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	0.0000	8,307.0000	100.000	0	0	0
03/10/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	0.0000	26,500.0000	100.000	0	0	0
03/10/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	0.0000	11,983.0000	100.000	0	0	0
03/10/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	0.0000	7,474.0000	100.000	0	0	0
03/10/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	0.0000	29,118.0000	100.000	0	0	0
03/10/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	0.0000	10,853.0000	100.000	0	0	0
03/10/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	0.0000	22,378.0000	100.000	0	0	0
03/10/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	0.0000	15,147.0000	100.000	0	0	0
03/10/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	0.0000	20,375.0000	100.000	0	0	0
03/10/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	0.0000	16,659.0000	100.000	0	0	0
03/10/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	0.0000	45,325.0000	100.000	0	0	0
03/10/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	0.0000	3,112.0000	100.000	0	0	0
03/10/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	0.0000	1,873.0000	100.000	0	0	0
03/10/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	0.0000	54,537.0000	100.000	0	0	0
03/10/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	0.0000	36,806.0000	100.000	0	0	0
03/10/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	0.0000	4,933.0000	100.000	0	0	0
03/10/2005	R153	2006/08/03			Bond Future	0.0000	8.0740	100.000	0.0000	0.0000	0
03/10/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	0.0000	4,695.0000	100.000	0	0	0
03/10/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	0.0000	45,957.0000	100.000	0	0	0
03/10/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	0.0000	6,747.0000	100.000	0	0	0
03/10/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	0.0000	38,241.0000	100.000	0	0	0
03/10/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	0.0000	8,123.0000	100.000	0	0	0
03/10/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	0.0000	39,900.0000	100.000	0	0	0
03/10/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	0.0000	5,749.0000	100.000	0	0	0
03/10/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	0.0000	33,180.0000	100.000	0	0	0

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03/10/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	0.0000	11,170.0000	100.000	0	0	0
03/10/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	0.0000	14,968.0000	100.000	0	0	0
03/10/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	0.0000	9,405.0000	100.000	0	0	0
03/10/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	0.0000	31,231.0000	100.000	0	0	0
03/10/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	0.0000	12,736.0000	100.000	0	0	0
03/10/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	0.0000	24,993.0000	100.000	0	0	0
03/10/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	0.0000	16,784.0000	100.000	0	0	0
03/10/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	0.0000	27,042.0000	100.000	0	0	0
03/10/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	0.0000	21,559.0000	100.000	0	0	0
03/10/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	0.0000	19,569.0000	100.000	0	0	0
03/10/2005	R157	2005/11/03			Bond Future	8.1180	8.1630	0.554	0.0000	0.0000	13
03/10/2005	R157	2005/11/03	8.75	Put	Option on Bond Future	1,607.0000	975.0000	(39.328)	0	0	0
03/10/2005	R157	2005/11/03	9.25	Call	Option on Bond Future	89,509.0000	85,691.0000	(4.265)	0	0	0
03/10/2005	R157	2005/11/03	9.25	Put	Option on Bond Future	153.0000	49.0000	(67.974)	0	0	0
03/10/2005	R157	2005/11/03	9.00	Put	Option on Bond Future	594.0000	279.0000	(53.030)	0	0	0
03/10/2005	R157	2005/11/03	9.00	Call	Option on Bond Future	70,925.0000	66,897.0000	(5.679)	0	0	0
03/10/2005	R157	2005/11/03	6.75	Put	Option on Bond Future	119,822.0000	123,536.0000	3.100	0	0	0
03/10/2005	R157	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2005	R157	2005/11/03	8.75	Call	Option on Bond Future	52,521.0000	48,175.0000	(8.275)	0	0	0
03/10/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	9,151.0000	5,572.0000	(39.110)	0	0	0
03/10/2005	R157	2005/11/03	8.50	Put	Option on Bond Future	4,065.0000	3,081.0000	(24.207)	0	0	0
03/10/2005	R157	2005/11/03	8.50	Call	Option on Bond Future	35,156.0000	30,458.0000	(13.363)	0	0	0
03/10/2005	R157	2005/11/03	7.75	Put	Option on Bond Future	33,923.0000	35,817.0000	5.583	0	0	0
03/10/2005	R157	2005/11/03	8.25	Call	Option on Bond Future	20,165.0000	15,530.0000	(22.985)	0	0	0
03/10/2005	R157	2005/11/03	8.25	Put	Option on Bond Future	9,310.0000	8,389.0000	(9.893)	0	0	0
03/10/2005	R157	2005/11/03	7.00	Call	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
03/10/2005	R157	2005/11/03	7.25	Call	Option on Bond Future	71.0000	4.0000	(94.366)	0	0	0
03/10/2005	R157	2005/11/03	7.75	Call	Option on Bond Future	3,025.0000	1,205.0000	(60.165)	0	0	0
03/10/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	18,956.0000	19,090.0000	0.707	0	0	0
03/10/2005	R157	2005/11/03	7.00	Put	Option on Bond Future	96,890.0000	100,601.0000	3.830	0	0	0
03/10/2005	R157	2005/11/03	7.50	Call	Option on Bond Future	636.0000	123.0000	(80.660)	0	0	0
03/10/2005	R157	2005/11/03	7.50	Put	Option on Bond Future	53,072.0000	56,273.0000	6.031	0	0	0
03/10/2005	R157	2005/11/03	7.25	Put	Option on Bond Future	74,500.0000	78,146.0000	4.894	0	0	0
03/10/2005	R157	2006/02/02			Bond Future	8.1620	8.2080	0.564	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
03/10/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	74,324.0000	68,125.0000	(8.341)	0	0	0
03/10/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	8,971.0000	6,476.0000	(27.812)	0	0	0
03/10/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	5,640.0000	3,674.0000	(34.858)	0	0	0
03/10/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	89,649.0000	83,979.0000	(6.325)	0	0	0
03/10/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	12,612.0000	9,740.0000	(22.772)	0	0	0
03/10/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	17,663.0000	14,573.0000	(17.494)	0	0	0
03/10/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	121,198.0000	124,499.0000	2.724	0	0	0
03/10/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	465.0000	62.0000	(86.667)	0	0	0
03/10/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	1,171.0000	245.0000	(79.078)	0	0	0
03/10/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	58,930.0000	52,354.0000	(11.159)	0	0	0
03/10/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	24,631.0000	21,643.0000	(12.131)	0	0	0
03/10/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	99,496.0000	102,273.0000	2.791	0	0	0
03/10/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	79,434.0000	81,113.0000	2.114	0	0	0
03/10/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	44,557.0000	37,763.0000	(15.248)	0	0	0
03/10/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	61,493.0000	61,711.0000	0.355	0	0	0
03/10/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	6,626.0000	3,140.0000	(52.611)	0	0	0
03/10/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	3,061.0000	1,036.0000	(66.155)	0	0	0
03/10/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	12,473.0000	7,499.0000	(39.878)	0	0	0
03/10/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	46,271.0000	45,000.0000	(2.747)	0	0	0
03/10/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	20,779.0000	14,680.0000	(29.352)	0	0	0
03/10/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	33,933.0000	31,538.0000	(7.058)	0	0	0
03/10/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	31,704.0000	25,013.0000	(21.105)	0	0	0
03/10/2005	R157	2006/05/04			Bond Future	0.0000	8.2430	100.000	0.0000	0.0000	0
03/10/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	0.0000	8,671.0000	100.000	0	0	0
03/10/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	0.0000	2,948.0000	100.000	0	0	0
03/10/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	0.0000	5,208.0000	100.000	0	0	0
03/10/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	0.0000	105,474.0000	100.000	0	0	0
03/10/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	0.0000	86,283.0000	100.000	0	0	0
03/10/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	0.0000	68,723.0000	100.000	0	0	0
03/10/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	0.0000	29,095.0000	100.000	0	0	0
03/10/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	0.0000	20,415.0000	100.000	0	0	0
03/10/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	0.0000	53,101.0000	100.000	0	0	0
03/10/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	0.0000	13,654.0000	100.000	0	0	0
03/10/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	0.0000	28,546.0000	100.000	0	0	0
03/10/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	0.0000	39,693.0000	100.000	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
03/10/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	0.0000	39,664.0000	100.000	0	0	0
03/10/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	8,275.0000	100.000	0	0	0
03/10/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	0.0000	80,928.0000	100.000	0	0	0
03/10/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	4,998.0000	100.000	0	0	0
03/10/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	0.0000	19,735.0000	100.000	0	0	0
03/10/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	0.0000	13,071.0000	100.000	0	0	0
03/10/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	0.0000	52,056.0000	100.000	0	0	0
03/10/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	0.0000	65,915.0000	100.000	0	0	0
03/10/2005	R157	2006/08/03			Bond Future	0.0000	8.2720	100.000	0.0000	0.0000	0
03/10/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	0.0000	24,690.0000	100.000	0	0	0
03/10/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	0.0000	58,604.0000	100.000	0	0	0
03/10/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	0.0000	17,808.0000	100.000	0	0	0
03/10/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	0.0000	73,328.0000	100.000	0	0	0
03/10/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	0.0000	12,396.0000	100.000	0	0	0
03/10/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	0.0000	45,740.0000	100.000	0	0	0
03/10/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	0.0000	33,116.0000	100.000	0	0	0
03/10/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	0.0000	34,802.0000	100.000	0	0	0
03/10/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	0.0000	25,771.0000	100.000	0	0	0
03/10/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	0.0000	8,772.0000	100.000	0	0	0
03/10/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	0.0000	80,887.0000	100.000	0	0	0
03/10/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	0.0000	89,775.0000	100.000	0	0	0
03/10/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	0.0000	12,954.0000	100.000	0	0	0
03/10/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	0.0000	18,546.0000	100.000	0	0	0
03/10/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	0.0000	54,475.0000	100.000	0	0	0
03/10/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	0.0000	67,150.0000	100.000	0	0	0
03/10/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	0.0000	8,307.0000	100.000	0	0	0
03/10/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	0.0000	43,075.0000	100.000	0	0	0
03/10/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	0.0000	5,349.0000	100.000	0	0	0
03/10/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	0.0000	107,761.0000	100.000	0	0	0
03/10/2005	R186	2005/11/03			Bond Future	7.8080	7.8480	0.512	0.0000	0.0000	0
03/10/2005	R186	2005/11/03	7.75	Call	Option on Bond Future	16,265.0000	13,076.0000	(19.607)	0	0	0
03/10/2005	R186	2005/11/03	7.75	Put	Option on Bond Future	23,499.0000	25,262.0000	7.502	0	0	0
03/10/2005	R186	2005/11/03	9.00	Put	Option on Bond Future	84.0000	67.0000	(20.238)	0	0	0
03/10/2005	R186	2005/11/03	8.75	Put	Option on Bond Future	399.0000	353.0000	(11.529)	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
03/10/2005	R186	2005/11/03	9.00	Call	Option on Bond Future	135,787.0000	130,817.0000	(3.660)	0	0	0
03/10/2005	R186	2005/11/03	8.75	Call	Option on Bond Future	109,573.0000	104,574.0000	(4.562)	0	0	0
03/10/2005	R186	2005/11/03	8.50	Put	Option on Bond Future	1,531.0000	1,466.0000	(4.246)	0	0	0
03/10/2005	R186	2005/11/03	7.50	Call	Option on Bond Future	5,528.0000	3,875.0000	(29.902)	0	0	0
03/10/2005	R186	2005/11/03	8.25	Put	Option on Bond Future	4,258.0000	4,325.0000	1.574	0	0	0
03/10/2005	R186	2005/11/03	8.50	Call	Option on Bond Future	83,191.0000	78,174.0000	(6.031)	0	0	0
03/10/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	1,188.0000	674.0000	(43.266)	0	0	0
03/10/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	73,473.0000	77,910.0000	6.039	0	0	0
03/10/2005	R186	2005/11/03	6.50	Put	Option on Bond Future	179,638.0000	184,591.0000	2.757	0	0	0
03/10/2005	R186	2005/11/03	6.75	Call	Option on Bond Future	6.0000	1.0000	(83.333)	0	0	0
03/10/2005	R186	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2005	R186	2005/11/03	7.00	Call	Option on Bond Future	129.0000	53.0000	(58.915)	0	0	0
03/10/2005	R186	2005/11/03	7.50	Put	Option on Bond Future	44,673.0000	47,973.0000	7.387	0	0	0
03/10/2005	R186	2005/11/03	8.00	Call	Option on Bond Future	34,179.0000	29,825.0000	(12.739)	0	0	0
03/10/2005	R186	2005/11/03	8.00	Put	Option on Bond Future	10,675.0000	11,274.0000	5.611	0	0	0
03/10/2005	R186	2005/11/03	8.25	Call	Option on Bond Future	57,378.0000	52,492.0000	(8.515)	0	0	0
03/10/2005	R186	2005/11/03	6.75	Put	Option on Bond Future	142,476.0000	147,424.0000	3.473	0	0	0
03/10/2005	R186	2005/11/03	7.00	Put	Option on Bond Future	106,835.0000	111,711.0000	4.564	0	0	0
03/10/2005	R186	2006/02/02			Bond Future	7.8250	7.8660	0.524	0.0000	0.0000	0
03/10/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	35,222.0000	30,558.0000	(13.242)	0	0	0
03/10/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	145,566.0000	149,808.0000	2.914	0	0	0
03/10/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	5,130.0000	3,520.0000	(31.384)	0	0	0
03/10/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	113,228.0000	116,651.0000	3.023	0	0	0
03/10/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,962.0000	1,172.0000	(40.265)	0	0	0
03/10/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	44,507.0000	44,875.0000	0.827	0	0	0
03/10/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	115,558.0000	109,884.0000	(4.910)	0	0	0
03/10/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	181,043.0000	185,792.0000	2.623	0	0	0
03/10/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	551.0000	268.0000	(51.361)	0	0	0
03/10/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	11,412.0000	8,717.0000	(23.615)	0	0	0
03/10/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	85,327.0000	87,664.0000	2.739	0	0	0
03/10/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	5,357.0000	4,820.0000	(10.024)	0	0	0
03/10/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	21,556.0000	21,011.0000	(2.528)	0	0	0
03/10/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	93,882.0000	88,183.0000	(6.070)	0	0	0
03/10/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	14,784.0000	14,118.0000	(4.505)	0	0	0
03/10/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	9,090.0000	8,449.0000	(7.052)	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
03/10/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	72,269.0000	66,691.0000	(7.718)	0	0	0
03/10/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	138,223.0000	132,654.0000	(4.029)	0	0	0
03/10/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	52,458.0000	47,201.0000	(10.021)	0	0	0
03/10/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	31,190.0000	30,966.0000	(0.718)	0	0	0
03/10/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	21,369.0000	17,589.0000	(17.689)	0	0	0
03/10/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	62,364.0000	63,616.0000	2.008	0	0	0
03/10/2005	R186	2006/05/04			Bond Future	0.0000	7.8790	100.000	0.0000	0.0000	0
03/10/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	0.0000	132,990.0000	100.000	0	0	0
03/10/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	0.0000	125,773.0000	100.000	0	0	0
03/10/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	0.0000	18,685.0000	100.000	0	0	0
03/10/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	0.0000	98,692.0000	100.000	0	0	0
03/10/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	0.0000	11,825.0000	100.000	0	0	0
03/10/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	0.0000	156,252.0000	100.000	0	0	0
03/10/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	0.0000	7,061.0000	100.000	0	0	0
03/10/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	7,450.0000	100.000	0	0	0
03/10/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	0.0000	189,755.0000	100.000	0	0	0
03/10/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	0.0000	27,990.0000	100.000	0	0	0
03/10/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	0.0000	75,301.0000	100.000	0	0	0
03/10/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	0.0000	3,961.0000	100.000	0	0	0
03/10/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	0.0000	55,737.0000	100.000	0	0	0
03/10/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	18,523.0000	100.000	0	0	0
03/10/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	11,961.0000	100.000	0	0	0
03/10/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	0.0000	39,931.0000	100.000	0	0	0
03/10/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	0.0000	90,576.0000	100.000	0	0	0
03/10/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	0.0000	111,237.0000	100.000	0	0	0
03/10/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	0.0000	71,509.0000	100.000	0	0	0
03/10/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	0.0000	54,505.0000	100.000	0	0	0
03/10/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	0.0000	39,948.0000	100.000	0	0	0
03/10/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	0.0000	27,681.0000	100.000	0	0	0
03/10/2005	R186	2006/08/03			Bond Future	0.0000	7.8890	100.000	0.0000	0.0000	0
03/10/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	0.0000	48,761.0000	100.000	0	0	0
03/10/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	0.0000	161,860.0000	100.000	0	0	0
03/10/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	0.0000	65,673.0000	100.000	0	0	0
03/10/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	0.0000	84,794.0000	100.000	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
03/10/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	0.0000	132,956.0000	100.000	0	0	0
03/10/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	0.0000	107,228.0000	100.000	0	0	0
03/10/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	0.0000	36,586.0000	100.000	0	0	0
03/10/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	0.0000	63,029.0000	100.000	0	0	0
03/10/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	0.0000	26,549.0000	100.000	0	0	0
03/10/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	0.0000	49,769.0000	100.000	0	0	0
03/10/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	0.0000	13,045.0000	100.000	0	0	0
03/10/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	0.0000	36,876.0000	100.000	0	0	0
03/10/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	0.0000	157,644.0000	100.000	0	0	0
03/10/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	0.0000	8,800.0000	100.000	0	0	0
03/10/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	0.0000	12,506.0000	100.000	0	0	0
03/10/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	0.0000	79,232.0000	100.000	0	0	0
03/10/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	0.0000	136,668.0000	100.000	0	0	0
03/10/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	0.0000	116,380.0000	100.000	0	0	0
03/10/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	0.0000	18,885.0000	100.000	0	0	0
03/10/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	0.0000	97,120.0000	100.000	0	0	0
03/10/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	0.0000	26,701.0000	100.000	0	0	0
03/10/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	0.0000	18,580.0000	100.000	0	0	0
03/10/2005	R194	2005/11/03			Bond Future	7.5990	7.6510	0.684	0.0000	0.0000	0
03/10/2005	R194	2005/11/03	6.25	Put	Option on Bond Future	29,540.0000	30,658.0000	3.785	0	0	0
03/10/2005	R194	2005/11/03	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	2,314.0000	1,954.0000	(15.557)	0	0	0
03/10/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	4,446.0000	5,204.0000	17.049	0	0	0
03/10/2005	R194	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2005	R194	2005/11/03	9.00	Put	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
03/10/2005	R194	2005/11/03	8.75	Put	Option on Bond Future	17.0000	26.0000	52.941	0	0	0
03/10/2005	R194	2005/11/03	7.25	Call	Option on Bond Future	665.0000	539.0000	(18.947)	0	0	0
03/10/2005	R194	2005/11/03	7.00	Put	Option on Bond Future	13,091.0000	14,187.0000	8.372	0	0	0
03/10/2005	R194	2005/11/03	7.25	Put	Option on Bond Future	8,207.0000	9,199.0000	12.087	0	0	0
03/10/2005	R194	2005/11/03	7.00	Call	Option on Bond Future	103.0000	82.0000	(20.388)	0	0	0
03/10/2005	R194	2005/11/03	6.75	Call	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
03/10/2005	R194	2005/11/03	6.50	Put	Option on Bond Future	23,986.0000	25,104.0000	4.661	0	0	0
03/10/2005	R194	2005/11/03	6.75	Put	Option on Bond Future	18,475.0000	19,592.0000	6.046	0	0	0
03/10/2005	R194	2005/11/03	9.00	Call	Option on Bond Future	29,593.0000	28,477.0000	(3.771)	0	0	0
03/10/2005	R194	2005/11/03	7.75	Call	Option on Bond Future	5,316.0000	4,671.0000	(12.133)	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
03/10/2005	R194	2005/11/03	8.00	Call	Option on Bond Future	9,441.0000	8,566.0000	(9.268)	0	0	0
03/10/2005	R194	2005/11/03	8.75	Call	Option on Bond Future	24,406.0000	23,297.0000	(4.544)	0	0	0
03/10/2005	R194	2005/11/03	8.50	Put	Option on Bond Future	83.0000	118.0000	42.169	0	0	0
03/10/2005	R194	2005/11/03	7.75	Put	Option on Bond Future	2,075.0000	2,547.0000	22.747	0	0	0
03/10/2005	R194	2005/11/03	8.50	Call	Option on Bond Future	19,237.0000	18,154.0000	(5.630)	0	0	0
03/10/2005	R194	2005/11/03	8.25	Call	Option on Bond Future	14,206.0000	13,195.0000	(7.117)	0	0	0
03/10/2005	R194	2005/11/03	8.00	Put	Option on Bond Future	860.0000	1,103.0000	28.256	0	0	0
03/10/2005	R194	2005/11/03	8.25	Put	Option on Bond Future	321.0000	428.0000	33.333	0	0	0
03/10/2005	R194	2006/02/02			Bond Future	7.6730	7.7270	0.704	0.0000	0.0000	0
03/10/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	10,731.0000	11,765.0000	9.636	0	0	0
03/10/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,548.0000	2,544.0000	(0.157)	0	0	0
03/10/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	5,757.0000	6,579.0000	14.278	0	0	0
03/10/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	1,141.0000	1,460.0000	27.958	0	0	0
03/10/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	1,136.0000	1,180.0000	3.873	0	0	0
03/10/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	7,238.0000	7,021.0000	(2.998)	0	0	0
03/10/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	18,360.0000	19,445.0000	5.910	0	0	0
03/10/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	14,194.0000	15,277.0000	7.630	0	0	0
03/10/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	397.0000	443.0000	11.587	0	0	0
03/10/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	94.0000	119.0000	26.596	0	0	0
03/10/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	27,874.0000	28,920.0000	3.753	0	0	0
03/10/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	22,991.0000	24,055.0000	4.628	0	0	0
03/10/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	12.0000	20.0000	66.667	0	0	0
03/10/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	4,580.0000	4,484.0000	(2.096)	0	0	0
03/10/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	10,423.0000	10,075.0000	(3.339)	0	0	0
03/10/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	654.0000	875.0000	33.792	0	0	0
03/10/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	1,892.0000	2,328.0000	23.044	0	0	0
03/10/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	7,916.0000	8,859.0000	11.913	0	0	0
03/10/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	17,652.0000	17,049.0000	(3.416)	0	0	0
03/10/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	14,018.0000	13,544.0000	(3.381)	0	0	0
03/10/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	4,154.0000	4,845.0000	16.635	0	0	0
03/10/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	2,990.0000	3,554.0000	18.863	0	0	0
03/10/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	25,793.0000	24,975.0000	(3.171)	0	0	0
03/10/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	21,604.0000	20,884.0000	(3.333)	0	0	0
03/10/2005	R194	2006/05/04			Bond Future	0.0000	7.7750	100.000	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
03/10/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	0.0000	21,807.0000	100.000	0	0	0
03/10/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	1,237.0000	100.000	0	0	0
03/10/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	1,908.0000	100.000	0	0	0
03/10/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	0.0000	18,324.0000	100.000	0	0	0
03/10/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	0.0000	12,815.0000	100.000	0	0	0
03/10/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	0.0000	15,079.0000	100.000	0	0	0
03/10/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	0.0000	1,766.0000	100.000	0	0	0
03/10/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	0.0000	23,133.0000	100.000	0	0	0
03/10/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	0.0000	1,134.0000	100.000	0	0	0
03/10/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	0.0000	27,084.0000	100.000	0	0	0
03/10/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	699.0000	100.000	0	0	0
03/10/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	0.0000	19,403.0000	100.000	0	0	0
03/10/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	0.0000	2,649.0000	100.000	0	0	0
03/10/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	0.0000	15,947.0000	100.000	0	0	0
03/10/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	0.0000	3,830.0000	100.000	0	0	0
03/10/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	0.0000	5,680.0000	100.000	0	0	0
03/10/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	0.0000	12,123.0000	100.000	0	0	0
03/10/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	0.0000	4,082.0000	100.000	0	0	0
03/10/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	2,839.0000	100.000	0	0	0
03/10/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	0.0000	9,500.0000	100.000	0	0	0
03/10/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	0.0000	7,239.0000	100.000	0	0	0
03/10/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	0.0000	7,664.0000	100.000	0	0	0
03/10/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	0.0000	5,351.0000	100.000	0	0	0
03/10/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	0.0000	10,045.0000	100.000	0	0	0
03/10/2005	R194	2006/08/03			Bond Future	0.0000	7.8110	100.000	0.0000	0.0000	0
03/10/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	0.0000	4,481.0000	100.000	0	0	0
03/10/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	0.0000	3,351.0000	100.000	0	0	0
03/10/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	0.0000	15,424.0000	100.000	0	0	0
03/10/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	0.0000	18,280.0000	100.000	0	0	0
03/10/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	0.0000	2,448.0000	100.000	0	0	0
03/10/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	0.0000	12,811.0000	100.000	0	0	0
03/10/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	0.0000	8,394.0000	100.000	0	0	0
03/10/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	0.0000	10,463.0000	100.000	0	0	0
03/10/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	0.0000	13,956.0000	100.000	0	0	0
03/10/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	0.0000	3,848.0000	100.000	0	0	0

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03/10/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	0.0000	5,856.0000	100.000	0	0	0
03/10/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	0.0000	5,095.0000	100.000	0	0	0
03/10/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	0.0000	6,606.0000	100.000	0	0	0
03/10/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	0.0000	11,551.0000	100.000	0	0	0
03/10/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	0.0000	7,492.0000	100.000	0	0	0
03/10/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	0.0000	9,392.0000	100.000	0	0	0
03/10/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	0.0000	16,585.0000	100.000	0	0	0
03/10/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	0.0000	2,843.0000	100.000	0	0	0
03/10/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	0.0000	19,411.0000	100.000	0	0	0
03/10/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	0.0000	2,053.0000	100.000	0	0	0
03/10/2005	R201	2005/11/03			Bond Future	8.1160	8.1560	0.493	0.0000	0.0000	0
03/10/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	7,066.0000	4,541.0000	(35.735)	0	0	0
03/10/2005	R201	2005/11/03	7.75	Put	Option on Bond Future	26,512.0000	27,838.0000	5.002	0	0	0
03/10/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	14,668.0000	14,749.0000	0.552	0	0	0
03/10/2005	R201	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2005	R201	2005/11/03	7.50	Put	Option on Bond Future	41,664.0000	43,917.0000	5.408	0	0	0
03/10/2005	R201	2005/11/03	9.25	Put	Option on Bond Future	103.0000	36.0000	(65.049)	0	0	0
03/10/2005	R201	2005/11/03	8.25	Call	Option on Bond Future	15,778.0000	12,518.0000	(20.662)	0	0	0
03/10/2005	R201	2005/11/03	9.25	Call	Option on Bond Future	70,773.0000	68,101.0000	(3.775)	0	0	0
03/10/2005	R201	2005/11/03	8.25	Put	Option on Bond Future	7,085.0000	6,429.0000	(9.259)	0	0	0
03/10/2005	R201	2005/11/03	8.50	Call	Option on Bond Future	27,684.0000	24,394.0000	(11.884)	0	0	0
03/10/2005	R201	2005/11/03	8.50	Put	Option on Bond Future	3,023.0000	2,337.0000	(22.693)	0	0	0
03/10/2005	R201	2005/11/03	8.75	Call	Option on Bond Future	41,475.0000	38,438.0000	(7.322)	0	0	0
03/10/2005	R201	2005/11/03	9.00	Call	Option on Bond Future	56,060.0000	53,245.0000	(5.021)	0	0	0
03/10/2005	R201	2005/11/03	9.00	Put	Option on Bond Future	417.0000	207.0000	(50.360)	0	0	0
03/10/2005	R201	2005/11/03	8.75	Put	Option on Bond Future	1,166.0000	734.0000	(37.050)	0	0	0
03/10/2005	R201	2005/11/03	7.75	Call	Option on Bond Future	2,278.0000	1,000.0000	(56.102)	0	0	0
03/10/2005	R201	2005/11/03	7.25	Put	Option on Bond Future	58,582.0000	61,142.0000	4.370	0	0	0
03/10/2005	R201	2005/11/03	7.25	Call	Option on Bond Future	48.0000	4.0000	(91.667)	0	0	0
03/10/2005	R201	2005/11/03	7.00	Put	Option on Bond Future	76,220.0000	78,823.0000	3.415	0	0	0
03/10/2005	R201	2005/11/03	7.00	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
03/10/2005	R201	2005/11/03	6.75	Put	Option on Bond Future	94,270.0000	96,875.0000	2.763	0	0	0
03/10/2005	R201	2005/11/03	7.50	Call	Option on Bond Future	456.0000	104.0000	(77.193)	0	0	0
03/10/2005	R201	2006/02/02			Bond Future	8.1570	8.1970	0.490	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
03/10/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	320.0000	48.0000	(85.000)	0	0	0
03/10/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	24,872.0000	20,090.0000	(19.226)	0	0	0
03/10/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	95,268.0000	97,542.0000	2.387	0	0	0
03/10/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	18,964.0000	16,728.0000	(11.791)	0	0	0
03/10/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	78,116.0000	80,023.0000	2.441	0	0	0
03/10/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	2,295.0000	845.0000	(63.181)	0	0	0
03/10/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	113,080.0000	115,527.0000	2.164	0	0	0
03/10/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	109.0000	10.0000	(90.826)	0	0	0
03/10/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	36,085.0000	35,043.0000	(2.888)	0	0	0
03/10/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	9,709.0000	6,121.0000	(36.955)	0	0	0
03/10/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	62,269.0000	63,366.0000	1.762	0	0	0
03/10/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	5,128.0000	2,603.0000	(49.239)	0	0	0
03/10/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	16,249.0000	11,868.0000	(26.962)	0	0	0
03/10/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	4,160.0000	2,756.0000	(33.750)	0	0	0
03/10/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	70,916.0000	66,965.0000	(5.571)	0	0	0
03/10/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	6,713.0000	4,908.0000	(26.888)	0	0	0
03/10/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	26,322.0000	24,488.0000	(6.968)	0	0	0
03/10/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	35,070.0000	30,241.0000	(13.770)	0	0	0
03/10/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	48,135.0000	48,157.0000	0.046	0	0	0
03/10/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	13,496.0000	11,213.0000	(16.916)	0	0	0
03/10/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	9,533.0000	7,434.0000	(22.018)	0	0	0
03/10/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	58,705.0000	54,353.0000	(7.413)	0	0	0
03/10/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	46,466.0000	41,821.0000	(9.997)	0	0	0
03/10/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	831.0000	191.0000	(77.016)	0	0	0
03/10/2005	R201	2006/05/04			Bond Future	0.0000	8.2320	100.000	0.0000	0.0000	0
03/10/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	0.0000	64,651.0000	100.000	0	0	0
03/10/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	3,846.0000	100.000	0	0	0
03/10/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	0.0000	11,008.0000	100.000	0	0	0
03/10/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	0.0000	53,798.0000	100.000	0	0	0
03/10/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	0.0000	7,010.0000	100.000	0	0	0
03/10/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	0.0000	16,420.0000	100.000	0	0	0
03/10/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	0.0000	30,961.0000	100.000	0	0	0
03/10/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	0.0000	41,516.0000	100.000	0	0	0
03/10/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	0.0000	22,240.0000	100.000	0	0	0
03/10/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	0.0000	23,357.0000	100.000	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
03/10/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	0.0000	52,705.0000	100.000	0	0	0
03/10/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	10,132.0000	100.000	0	0	0
03/10/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	6,393.0000	100.000	0	0	0
03/10/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	0.0000	15,340.0000	100.000	0	0	0
03/10/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	0.0000	41,670.0000	100.000	0	0	0
03/10/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	0.0000	31,815.0000	100.000	0	0	0
03/10/2005	R201	2006/08/03			Bond Future	0.0000	8.2620	100.000	0.0000	0.0000	0
03/10/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	0.0000	35,869.0000	100.000	0	0	0
03/10/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	0.0000	19,808.0000	100.000	0	0	0
03/10/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	0.0000	46,005.0000	100.000	0	0	0
03/10/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	0.0000	14,318.0000	100.000	0	0	0
03/10/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	0.0000	57,609.0000	100.000	0	0	0
03/10/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	0.0000	26,524.0000	100.000	0	0	0
03/10/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	0.0000	27,253.0000	100.000	0	0	0
03/10/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	0.0000	34,459.0000	100.000	0	0	0
03/10/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	0.0000	20,143.0000	100.000	0	0	0
03/10/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	0.0000	64,572.0000	100.000	0	0	0
03/10/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	0.0000	10,069.0000	100.000	0	0	0
03/10/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	0.0000	53,633.0000	100.000	0	0	0
03/10/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	0.0000	14,460.0000	100.000	0	0	0
03/10/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	0.0000	43,538.0000	100.000	0	0	0
03/10/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	0.0000	9,995.0000	100.000	0	0	0
03/10/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	0.0000	6,792.0000	100.000	0	0	0
03/10/2005	R203	2005/11/03			Bond Future	8.0840	8.1240	0.495	0.0000	0.0000	0
03/10/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	16,958.0000	15,615.0000	(7.920)	0	0	0
03/10/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	10,548.0000	6,171.0000	(41.496)	0	0	0
03/10/2005	R203	2005/11/03	8.25	Put	Option on Bond Future	0.0000	6,072.0000	100.000	0	0	0
03/10/2005	R203	2005/11/03	8.50	Call	Option on Bond Future	0.0000	29,609.0000	100.000	0	0	0
03/10/2005	R203	2005/11/03	8.75	Call	Option on Bond Future	0.0000	46,236.0000	100.000	0	0	0
03/10/2005	R203	2005/11/03	8.75	Put	Option on Bond Future	0.0000	317.0000	100.000	0	0	0
03/10/2005	R203	2005/11/03	8.25	Call	Option on Bond Future	0.0000	15,548.0000	100.000	0	0	0
03/10/2005	R203	2005/11/03	9.00	Call	Option on Bond Future	0.0000	63,506.0000	100.000	0	0	0
03/10/2005	R203	2005/11/03	7.75	Put	Option on Bond Future	0.0000	30,561.0000	100.000	0	0	0
03/10/2005	R203	2005/11/03	7.50	Put	Option on Bond Future	0.0000	49,062.0000	100.000	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
03/10/2005	R203	2005/11/03	7.00	Call	Option on Bond Future	0.0000	2.0000	100.000	0	0	0
03/10/2005	R203	2005/11/03	7.00	Put	Option on Bond Future	0.0000	90,110.0000	100.000	0	0	0
03/10/2005	R203	2005/11/03	7.25	Call	Option on Bond Future	0.0000	35.0000	100.000	0	0	0
03/10/2005	R203	2005/11/03	7.25	Put	Option on Bond Future	0.0000	69,201.0000	100.000	0	0	0
03/10/2005	R203	2005/11/03	7.50	Call	Option on Bond Future	0.0000	311.0000	100.000	0	0	0
03/10/2005	R203	2005/11/03	7.75	Call	Option on Bond Future	0.0000	1,712.0000	100.000	0	0	0
03/10/2005	R203	2005/11/03	9.00	Put	Option on Bond Future	0.0000	39.0000	100.000	0	0	0
03/10/2005	R203	2005/11/03	8.50	Put	Option on Bond Future	0.0000	1,683.0000	100.000	0	0	0
03/10/2005	R203	2006/02/02			Bond Future	8.1190	8.1590	0.493	0.0000	0.0000	0
03/10/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	31,104.0000	26,979.0000	(13.262)	0	0	0
03/10/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	22,158.0000	15,049.0000	(32.083)	0	0	0
03/10/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	0.0000	8,726.0000	100.000	0	0	0
03/10/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	0.0000	92,386.0000	100.000	0	0	0
03/10/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	0.0000	48,171.0000	100.000	0	0	0
03/10/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	0.0000	5,438.0000	100.000	0	0	0
03/10/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	0.0000	930.0000	100.000	0	0	0
03/10/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	2,703.0000	100.000	0	0	0
03/10/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	0.0000	10,038.0000	100.000	0	0	0
03/10/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	0.0000	34,999.0000	100.000	0	0	0
03/10/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	0.0000	62,777.0000	100.000	0	0	0
03/10/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	0.0000	23,831.0000	100.000	0	0	0
03/10/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	0.0000	2,187.0000	100.000	0	0	0
03/10/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	0.0000	73,009.0000	100.000	0	0	0
03/10/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	0.0000	4,601.0000	100.000	0	0	0
03/10/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	0.0000	17,087.0000	100.000	0	0	0
03/10/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	0.0000	55,300.0000	100.000	0	0	0
03/10/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	0.0000	39,799.0000	100.000	0	0	0
03/10/2005	R203	2006/05/04			Bond Future	0.0000	8.1850	100.000	0.0000	0.0000	0
03/10/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	0.0000	39,519.0000	100.000	0	0	0
03/10/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	0.0000	24,556.0000	100.000	0	0	0
03/10/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	0.0000	16,788.0000	100.000	0	0	0
03/10/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	10,995.0000	100.000	0	0	0
03/10/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	0.0000	51,279.0000	100.000	0	0	0
03/10/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	0.0000	29,304.0000	100.000	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
03/10/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	0.0000	9,075.0000	100.000	0	0	0
03/10/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	0.0000	20,815.0000	100.000	0	0	0
03/10/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	0.0000	60,986.0000	100.000	0	0	0
03/10/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	0.0000	34,494.0000	100.000	0	0	0
03/10/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	0.0000	14,102.0000	100.000	0	0	0
03/10/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	0.0000	64,301.0000	100.000	0	0	0
03/10/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	6,884.0000	100.000	0	0	0
03/10/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	0.0000	46,663.0000	100.000	0	0	0
03/10/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	0.0000	77,268.0000	100.000	0	0	0
03/10/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	0.0000	5,525.0000	100.000	0	0	0
03/10/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	0.0000	3,170.0000	100.000	0	0	0
03/10/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	0.0000	95,239.0000	100.000	0	0	0
03/10/2005	R203	2006/08/03			Bond Future	0.0000	8.2060	100.000	0.0000	0.0000	0
03/10/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	0.0000	5,728.0000	100.000	0	0	0
03/10/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	0.0000	52,057.0000	100.000	0	0	0
03/10/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	0.0000	8,795.0000	100.000	0	0	0
03/10/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	0.0000	54,159.0000	100.000	0	0	0
03/10/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	0.0000	15,921.0000	100.000	0	0	0
03/10/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	0.0000	66,186.0000	100.000	0	0	0
03/10/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	0.0000	11,028.0000	100.000	0	0	0
03/10/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	0.0000	22,313.0000	100.000	0	0	0
03/10/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	0.0000	43,225.0000	100.000	0	0	0
03/10/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	0.0000	30,393.0000	100.000	0	0	0
03/10/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	0.0000	33,560.0000	100.000	0	0	0
03/10/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	0.0000	81,022.0000	100.000	0	0	0
03/10/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	0.0000	12,975.0000	100.000	0	0	0
03/10/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	0.0000	97,969.0000	100.000	0	0	0
03/10/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	0.0000	65,667.0000	100.000	0	0	0
03/10/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	0.0000	40,290.0000	100.000	0	0	0
03/10/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	0.0000	18,434.0000	100.000	0	0	0
03/10/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	0.0000	25,283.0000	100.000	0	0	0
03/10/2005	R204	2005/11/03			Bond Future	8.0770	8.1220	0.557	0.0000	0.0000	0
03/10/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	22,365.0000	16,516.0000	(26.152)	0	0	0
03/10/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	8,712.0000	6,439.0000	(26.090)	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
03/10/2005	R204	2006/02/02			Bond Future	8.1070	8.1530	0.567	0.0000	0.0000	0
03/10/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	31,979.0000	28,272.0000	(11.592)	0	0	0
03/10/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	23,526.0000	16,214.0000	(31.081)	0	0	0
03/10/2005	R204	2006/05/04			Bond Future	0.0000	8.1780	100.000	0.0000	0.0000	0
03/10/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	0.0000	36,260.0000	100.000	0	0	0
03/10/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	0.0000	22,407.0000	100.000	0	0	0
03/10/2005	R204	2006/08/03			Bond Future	0.0000	8.2000	100.000	0.0000	0.0000	0
03/10/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	0.0000	27,181.0000	100.000	0	0	0
03/10/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	0.0000	42,548.0000	100.000	0	0	0
03/10/2005	R207	2005/11/03			Bond Future	8.0570	8.1060	0.608	0.0000	0.0000	0
03/10/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	3,831.0000	7,229.0000	88.697	0	0	0
03/10/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	8,391.0000	15,685.0000	86.926	0	0	0
03/10/2005	R207	2006/02/02			Bond Future	8.0830	8.1330	0.619	0.0000	0.0000	0
03/10/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	7,987.0000	17,087.0000	113.935	0	0	0
03/10/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	14,556.0000	27,584.0000	89.503	0	0	0
03/10/2005	R207	2006/05/04			Bond Future	0.0000	8.1580	100.000	0.0000	0.0000	0
03/10/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	0.0000	35,706.0000	100.000	0	0	0
03/10/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	0.0000	23,368.0000	100.000	0	0	0
03/10/2005	R207	2006/08/03			Bond Future	0.0000	8.1780	100.000	0.0000	0.0000	0
03/10/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	0.0000	28,319.0000	100.000	0	0	0
03/10/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	0.0000	42,069.0000	100.000	0	0	0

Grand Total: **1,290**