



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 03/11/2005

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
03/11/2005	GOVI 2005/11/03			jGovi	226.6230	227.0390	0.184	0.0000	0.0000	0
03/11/2005	GOVI 2005/11/03	228.00	Call	jGovi	41.0000	0.0000	(100.000)	0	0	0
03/11/2005	GOVI 2005/11/03	228.00	Put	jGovi	13,811.0000	9,610.0000	(30.418)	0	0	0
03/11/2005	GOVI 2006/02/02			jGovi	230.6490	230.9100	0.113	0.0000	0.0000	463
03/11/2005	GOVI 2006/02/02	230.00	Put	jGovi	35,488.0000	34,078.0000	(3.973)	0	0	0
03/11/2005	GOVI 2006/02/02	230.00	Call	jGovi	41,978.0000	43,178.0000	2.859	0	0	0
03/11/2005	GOVI 2006/05/04			jGovi	234.9420	235.2310	0.123	0.0000	0.0000	195
03/11/2005	GOVI 2006/05/04	230.00	Call	jGovi	64,360.0000	66,393.0000	3.159	0	0	0
03/11/2005	GOVI 2006/05/04	230.00	Put	jGovi	14,940.0000	14,083.0000	(5.736)	0	0	0
03/11/2005	GOVI 2006/08/03			jGovi	239.3720	239.6840	0.130	0.0000	0.0000	0
03/11/2005	GOVI 2006/08/03	230.00	Call	jGovi	103,317.0000	105,869.0000	2.470	0	0	0
03/11/2005	GOVI 2006/08/03	230.00	Put	jGovi	9,597.0000	9,029.0000	(5.919)	0	0	0
03/11/2005	GOVI 2006/11/02			jGovi	243.9250	244.2520	0.134	0.0000	0.0000	0
03/11/2005	GOVI 2006/11/02	230.00	Put	jGovi	5,605.0000	5,256.0000	(6.227)	0	0	0
03/11/2005	GOVI 2006/11/02	230.00	Call	jGovi	144,855.0000	147,776.0000	2.016	0	0	0
03/11/2005	J152 2006/02/28			jSwap	7.1820	7.1890	0.097	0.0000	0.0000	0
03/11/2005	J153 2010/08/31			jSwap	7.7540	7.7440	(0.129)	0.0000	0.0000	0
03/11/2005	J157 2015/09/15			jSwap	8.0140	7.9880	(0.324)	0.0000	0.0000	0

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03/11/2005	J186	2026/12/21			jSwap	7.6630	7.6330	(0.391)	0.0000	0.0000	0
03/11/2005	J194	2008/02/28			jSwap	7.6080	7.5980	(0.131)	0.0000	0.0000	0
03/11/2005	J201	2014/12/22			jSwap	7.9360	7.9120	(0.302)	0.0000	0.0000	0
03/11/2005	J203	2017/09/15			jSwap	7.9790	7.9490	(0.376)	0.0000	0.0000	0
03/11/2005	J204	2018/12/21			jSwap	7.9330	7.9040	(0.366)	0.0000	0.0000	0
03/11/2005	J207	2020/01/15			jSwap	7.9180	7.8880	(0.379)	0.0000	0.0000	0
03/11/2005	JBAR	2005/03/16			jBar	7.1210	7.1290	0.112	0.0000	0.0000	0
03/11/2005	JFRA	2005/11/03			jFra	7.1250	7.1260	0.014	0.0000	0.0000	0
03/11/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	0.0000	0.0000	-	0	0	0
03/11/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	307.0000	304.0000	(0.977)	0	0	0
03/11/2005	JFRA	2006/02/02			jFra	7.2970	7.2510	(0.630)	0.0000	0.0000	0
03/11/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	526.0000	465.0000	(11.597)	0	0	0
03/11/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	411.0000	463.0000	12.652	0	0	0
03/11/2005	JFRA	2006/05/04			jFra	7.5650	7.5050	(0.793)	0.0000	0.0000	0
03/11/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	359.0000	398.0000	10.864	0	0	0
03/11/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,742.0000	1,634.0000	(6.200)	0	0	0
03/11/2005	JFRA	2006/08/03			jFra	7.7130	7.6580	(0.713)	0.0000	0.0000	0
03/11/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	517.0000	554.0000	7.157	0	0	0
03/11/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,261.0000	2,164.0000	(4.290)	0	0	0
03/11/2005	JFRA	2006/11/02			jFra	7.8020	7.7670	(0.449)	0.0000	0.0000	0
03/11/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,634.0000	2,572.0000	(2.354)	0	0	0
03/11/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	673.0000	696.0000	3.418	0	0	0

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03/11/2005	JFRA	2007/02/01			jFra	7.8980	7.8750	(0.291)	0.0000	0.0000	500
03/11/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,182.0000	1,203.0000	1.777	0	0	0
03/11/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,155.0000	2,120.0000	(1.624)	0	0	0
03/11/2005	JFRA	2007/05/03			jFra	7.9830	7.9480	(0.438)	0.0000	0.0000	0
03/11/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,457.0000	2,405.0000	(2.116)	0	0	0
03/11/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,277.0000	1,309.0000	2.506	0	0	0
03/11/2005	JFRA	2007/08/02			jFra	7.9870	8.0440	0.714	0.0000	0.0000	0
03/11/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,413.0000	1,356.0000	(4.034)	0	0	0
03/11/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,603.0000	2,685.0000	3.150	0	0	0
03/11/2005	JFRA	2007/11/01			jFra	8.1140	8.0250	(1.097)	0.0000	0.0000	0
03/11/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,473.0000	1,564.0000	6.178	0	0	0
03/11/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,087.0000	2,943.0000	(4.665)	0	0	0
03/11/2005	JN02	2005/11/03			jNote	7.6590	7.6330	(0.339)	0.0000	0.0000	0
03/11/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,914.0000	2,451.0000	(15.889)	0	0	0
03/11/2005	JN02	2005/11/03	7.50	Put	Option on jNote	3.0000	0.0000	(100.000)	0	0	0
03/11/2005	JN02	2006/02/02			jNote	7.7870	7.7510	(0.462)	0.0000	0.0000	0
03/11/2005	JN02	2006/02/02	7.25	Put	Option on jNote	1,498.0000	1,626.0000	8.545	0	0	0
03/11/2005	JN02	2006/02/02	7.25	Call	Option on jNote	11,431.0000	10,887.0000	(4.759)	0	0	0
03/11/2005	JN05	2005/11/03			jNote	7.9510	7.9300	(0.264)	0.0000	0.0000	0
03/11/2005	JN05	2005/11/03	8.00	Call	Option on jNote	335.0000	0.0000	(100.000)	0	0	0
03/11/2005	JN05	2005/11/03	8.00	Put	Option on jNote	2,350.0000	2,895.0000	23.191	0	0	0
03/11/2005	JN05	2006/02/02			jNote	8.0150	7.9900	(0.312)	0.0000	0.0000	0
03/11/2005	JN05	2006/02/02	7.75	Put	Option on jNote	5,783.0000	6,086.0000	5.239	0	0	0
03/11/2005	JN05	2006/02/02	7.75	Call	Option on jNote	16,649.0000	15,933.0000	(4.301)	0	0	0
03/11/2005	JN10	2005/11/03			jNote	8.0560	8.0200	(0.447)	0.0000	0.0000	0
03/11/2005	JN10	2005/11/03	8.00	Put	Option on jNote	385.0000	0.0000	(100.000)	0	0	0
03/11/2005	JN10	2005/11/03	8.00	Call	Option on jNote	4,219.0000	1,364.0000	(67.670)	0	0	0

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03/11/2005	JN10	2006/02/02			jNote	8.0900	8.0540	(0.445)	0.0000	0.0000	0
03/11/2005	JN10	2006/02/02	8.00	Put	Option on jNote	13,178.0000	14,218.0000	7.892	0	0	0
03/11/2005	JN10	2006/02/02	8.00	Call	Option on jNote	19,325.0000	17,911.0000	(7.317)	0	0	0
03/11/2005	JROD	2005/11/30			jRod	6.7140	6.7070	(0.104)	0.0000	0.0000	0
03/11/2005	JROD	2005/12/30			jRod	6.8530	6.8440	(0.131)	0.0000	0.0000	0
03/11/2005	JROD	2006/01/31			jRod	7.0350	7.0360	0.014	0.0000	0.0000	0
03/11/2005	JROD	2006/02/28			jRod	6.9710	6.9740	0.043	0.0000	0.0000	0
03/11/2005	JROD	2006/03/31			jRod	7.0680	7.0700	0.028	0.0000	0.0000	0
03/11/2005	JROD	2006/04/28			jRod	7.1720	7.1690	(0.042)	0.0000	0.0000	0
03/11/2005	JROD	2006/05/31			jRod	7.1090	7.1040	(0.070)	0.0000	0.0000	0
03/11/2005	JROD	2006/06/30			jRod	7.2060	7.1990	(0.097)	0.0000	0.0000	0
03/11/2005	JROD	2006/07/31			jRod	7.3210	7.3150	(0.082)	0.0000	0.0000	0
03/11/2005	JROD	2006/08/31			jRod	7.2650	7.2620	(0.041)	0.0000	0.0000	0
03/11/2005	R152	2005/11/03			Bond Future	7.2220	7.1600	(0.858)	0.0000	0.0000	0
03/11/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,472.0000	1,278.0000	(13.179)	0	0	0
03/11/2005	R153	2005/11/03			Bond Future	7.7810	7.7500	(0.398)	0.0000	0.0000	0
03/11/2005	R153	2005/11/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	9,698.0000	11,078.0000	14.230	0	0	0
03/11/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
03/11/2005	R153	2005/11/03	7.00	Put	Option on Bond Future	35,405.0000	34,024.0000	(3.901)	0	0	0
03/11/2005	R153	2005/11/03	7.50	Put	Option on Bond Future	12,589.0000	11,208.0000	(10.970)	0	0	0
03/11/2005	R153	2005/11/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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03/11/2005	R153	2005/11/03	8.75	Call	Option on Bond Future	42,162.0000	43,543.0000	3.275	0	0	0
03/11/2005	R153	2005/11/03	9.25	Call	Option on Bond Future	63,183.0000	64,564.0000	2.186	0	0	0
03/11/2005	R153	2005/11/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R153	2005/11/03	8.25	Call	Option on Bond Future	20,645.0000	22,026.0000	6.689	0	0	0
03/11/2005	R153	2005/11/03	7.25	Put	Option on Bond Future	23,930.0000	22,549.0000	(5.771)	0	0	0
03/11/2005	R153	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R153	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	52,734.0000	54,115.0000	2.619	0	0	0
03/11/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	31,467.0000	32,847.0000	4.386	0	0	0
03/11/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R153	2005/11/03	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	2,022.0000	0.0000	(100.000)	0	0	0
03/11/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	641.0000	0.0000	(100.000)	0	0	0
03/11/2005	R153	2006/02/02			Bond Future	7.8250	7.8130	(0.153)	0.0000	0.0000	263
03/11/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,051.0000	1,073.0000	2.093	0	0	0
03/11/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	36,561.0000	36,077.0000	(1.324)	0	0	0
03/11/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	13,461.0000	13,125.0000	(2.496)	0	0	1
03/11/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	2,736.0000	2,791.0000	2.010	0	0	0
03/11/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	10,287.0000	10,459.0000	1.672	0	0	0
03/11/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	16,411.0000	16,651.0000	1.462	0	0	0
03/11/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	9,046.0000	8,779.0000	(2.952)	0	0	0
03/11/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	5,751.0000	5,858.0000	1.861	0	0	0
03/11/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	19,583.0000	19,183.0000	(2.043)	0	0	0
03/11/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	27,346.0000	26,894.0000	(1.653)	0	0	0
03/11/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	40,777.0000	41,174.0000	0.974	0	0	0
03/11/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	49,966.0000	50,394.0000	0.857	0	0	0
03/11/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	1,607.0000	1,529.0000	(4.854)	0	0	0
03/11/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	3,869.0000	3,718.0000	(3.903)	0	0	0
03/11/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	2,496.0000	2,386.0000	(4.407)	0	0	0
03/11/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	5,956.0000	5,751.0000	(3.442)	0	0	0
03/11/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	304.0000	310.0000	1.974	0	0	0
03/11/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	31,960.0000	32,315.0000	1.111	0	0	0
03/11/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	46,838.0000	46,338.0000	(1.068)	0	0	0
03/11/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	23,742.0000	24,044.0000	1.272	0	0	0

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03/11/2005	R153	2006/05/04			Bond Future	7.8430	7.8280	(0.191)	0.0000	0.0000	0
03/11/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	16,782.0000	16,423.0000	(2.139)	0	0	0
03/11/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	24,200.0000	24,572.0000	1.537	0	0	0
03/11/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	13,046.0000	13,287.0000	1.847	0	0	0
03/11/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	8,020.0000	7,790.0000	(2.868)	0	0	20
03/11/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	18,127.0000	18,434.0000	1.694	0	0	0
03/11/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	11,852.0000	11,557.0000	(2.489)	0	0	0
03/11/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	47,141.0000	47,663.0000	1.107	0	0	0
03/11/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	1,873.0000	1,794.0000	(4.218)	0	0	0
03/11/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	55,802.0000	56,353.0000	0.987	0	0	0
03/11/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	3,196.0000	3,076.0000	(3.755)	0	0	0
03/11/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	1,042.0000	992.0000	(4.798)	0	0	0
03/11/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	38,871.0000	39,353.0000	1.240	0	0	0
03/11/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	31,166.0000	31,597.0000	1.383	0	0	0
03/11/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	29,990.0000	29,516.0000	(1.581)	0	0	0
03/11/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	8,987.0000	9,167.0000	2.003	0	0	0
03/11/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	22,843.0000	22,422.0000	(1.843)	0	0	0
03/11/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	5,186.0000	5,015.0000	(3.297)	0	0	0
03/11/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	5,904.0000	6,032.0000	2.168	0	0	0
03/11/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	3,687.0000	3,772.0000	2.305	0	0	0
03/11/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	38,112.0000	37,595.0000	(1.357)	0	0	0
03/11/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	47,059.0000	46,510.0000	(1.167)	0	0	0
03/11/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	2,181.0000	2,234.0000	2.430	0	0	0
03/11/2005	R153	2006/08/03			Bond Future	7.8540	7.8350	(0.242)	0.0000	0.0000	0
03/11/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	15,444.0000	15,754.0000	2.007	0	0	0
03/11/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	19,396.0000	18,986.0000	(2.114)	0	0	0
03/11/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	14,662.0000	14,315.0000	(2.367)	0	0	0
03/11/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	20,182.0000	20,555.0000	1.848	0	0	0
03/11/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	31,881.0000	32,375.0000	1.550	0	0	0
03/11/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	5,780.0000	5,924.0000	2.491	0	0	0
03/11/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	8,281.0000	8,474.0000	2.331	0	0	0
03/11/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	5,341.0000	5,167.0000	(3.258)	0	0	0
03/11/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	46,044.0000	46,636.0000	1.286	0	0	0
03/11/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	3,588.0000	3,459.0000	(3.595)	0	0	0

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03/11/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	38,704.0000	39,251.0000	1.413	0	0	0
03/11/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	38,737.0000	38,161.0000	(1.487)	0	0	0
03/11/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	7,705.0000	7,478.0000	(2.946)	0	0	0
03/11/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	25,680.0000	26,115.0000	1.694	0	0	0
03/11/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	31,470.0000	30,943.0000	(1.675)	0	0	0
03/11/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	11,484.0000	11,733.0000	2.168	0	0	0
03/11/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	25,005.0000	24,534.0000	(1.884)	0	0	0
03/11/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	10,784.0000	10,498.0000	(2.652)	0	0	0
03/11/2005	R157	2005/11/03			Bond Future	8.0110	7.9750	(0.449)	0.0000	0.0000	0
03/11/2005	R157	2005/11/03	8.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
03/11/2005	R157	2005/11/03	8.25	Call	Option on Bond Future	19,743.0000	22,749.0000	15.226	0	0	0
03/11/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	1,891.0000	2,090.0000	10.524	0	0	0
03/11/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	2,809.0000	0.0000	(100.000)	0	0	0
03/11/2005	R157	2005/11/03	6.75	Put	Option on Bond Future	110,935.0000	107,927.0000	(2.711)	0	0	0
03/11/2005	R157	2005/11/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R157	2005/11/03	7.50	Put	Option on Bond Future	43,549.0000	40,541.0000	(6.907)	0	0	0
03/11/2005	R157	2005/11/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R157	2005/11/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R157	2005/11/03	7.25	Put	Option on Bond Future	65,542.0000	62,534.0000	(4.589)	0	0	0
03/11/2005	R157	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R157	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R157	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R157	2005/11/03	7.75	Put	Option on Bond Future	22,012.0000	19,004.0000	(13.665)	0	0	0
03/11/2005	R157	2005/11/03	7.00	Put	Option on Bond Future	88,000.0000	84,992.0000	(3.418)	0	0	0
03/11/2005	R157	2005/11/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R157	2005/11/03	9.25	Call	Option on Bond Future	98,242.0000	101,250.0000	3.062	0	0	0
03/11/2005	R157	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R157	2005/11/03	9.00	Call	Option on Bond Future	79,219.0000	82,226.0000	3.796	0	0	0
03/11/2005	R157	2005/11/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R157	2005/11/03	8.75	Call	Option on Bond Future	59,800.0000	62,808.0000	5.030	0	0	0
03/11/2005	R157	2005/11/03	8.50	Call	Option on Bond Future	39,978.0000	42,986.0000	7.524	0	0	0
03/11/2005	R157	2006/02/02			Bond Future	8.0460	8.0190	(0.336)	0.0000	0.0000	140
03/11/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	6,048.0000	6,429.0000	6.300	0	0	0
03/11/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	69,479.0000	67,463.0000	(2.902)	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
03/11/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	820.0000	890.0000	8.537	0	0	0
03/11/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	89,743.0000	87,613.0000	(2.373)	0	0	0
03/11/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	51,514.0000	49,694.0000	(3.533)	0	0	0
03/11/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	2,508.0000	2,693.0000	7.376	0	0	0
03/11/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	33,252.0000	34,496.0000	3.741	0	0	250
03/11/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	47,312.0000	48,808.0000	3.162	0	0	0
03/11/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	16,777.0000	15,821.0000	(5.698)	0	0	250
03/11/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	4,622.0000	4,266.0000	(7.702)	0	0	0
03/11/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	62,884.0000	64,579.0000	2.695	0	0	0
03/11/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	12,223.0000	12,872.0000	5.310	0	0	0
03/11/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	2,534.0000	2,312.0000	(8.761)	0	0	0
03/11/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	95,944.0000	97,924.0000	2.064	0	0	0
03/11/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	111,600.0000	109,423.0000	(1.951)	0	0	0
03/11/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	36,619.0000	35,067.0000	(4.238)	0	0	0
03/11/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	79,376.0000	81,222.0000	2.326	0	0	0
03/11/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	7,165.0000	6,659.0000	(7.062)	0	0	0
03/11/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	11,016.0000	10,311.0000	(6.400)	0	0	0
03/11/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	268.0000	293.0000	9.328	0	0	0
03/11/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	25,033.0000	23,784.0000	(4.989)	0	0	0
03/11/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	21,280.0000	22,232.0000	4.474	0	0	0
03/11/2005	R157	2006/05/04			Bond Future	8.0670	8.0370	(0.372)	0.0000	0.0000	0
03/11/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	41,254.0000	42,564.0000	3.175	0	0	0
03/11/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	15,391.0000	14,683.0000	(4.600)	0	0	115
03/11/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	68,281.0000	69,963.0000	2.463	0	0	0
03/11/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	12,389.0000	12,998.0000	4.916	0	0	0
03/11/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	74,009.0000	72,014.0000	(2.696)	0	0	0
03/11/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	26,800.0000	25,720.0000	(4.030)	0	0	0
03/11/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	35,121.0000	33,817.0000	(3.713)	0	0	0
03/11/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	54,200.0000	55,710.0000	2.786	0	0	0
03/11/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	20,049.0000	20,895.0000	4.220	0	0	0
03/11/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	29,776.0000	30,862.0000	3.647	0	0	0
03/11/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	58,536.0000	56,756.0000	(3.041)	0	0	0
03/11/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	20,337.0000	19,458.0000	(4.322)	0	0	0
03/11/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	83,217.0000	85,040.0000	2.191	0	0	0
03/11/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	98,684.0000	100,623.0000	1.965	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
03/11/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	8,849.0000	8,399.0000	(5.085)	0	0	0
03/11/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	11,672.0000	11,106.0000	(4.849)	0	0	0
03/11/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	6,838.0000	7,233.0000	5.777	0	0	0
03/11/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	45,591.0000	44,048.0000	(3.384)	0	0	0
03/11/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	3,916.0000	4,163.0000	6.307	0	0	0
03/11/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	92,537.0000	90,394.0000	(2.316)	0	0	0
03/11/2005	R157	2006/08/03			Bond Future	8.0830	8.0500	(0.408)	0.0000	0.0000	0
03/11/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	50,604.0000	52,271.0000	3.294	0	0	0
03/11/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	47,617.0000	45,999.0000	(3.398)	0	0	0
03/11/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	21,400.0000	22,350.0000	4.439	0	0	0
03/11/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	18,721.0000	17,820.0000	(4.813)	0	0	0
03/11/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	63,365.0000	65,245.0000	2.967	0	0	0
03/11/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	12,857.0000	12,169.0000	(5.351)	0	0	0
03/11/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	39,257.0000	40,690.0000	3.650	0	0	0
03/11/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	5,458.0000	5,102.0000	(6.523)	0	0	0
03/11/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	61,304.0000	59,463.0000	(3.003)	0	0	0
03/11/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	26,364.0000	25,229.0000	(4.305)	0	0	0
03/11/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	92,152.0000	94,364.0000	2.400	0	0	0
03/11/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	77,304.0000	79,367.0000	2.669	0	0	0
03/11/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	8,529.0000	8,023.0000	(5.933)	0	0	0
03/11/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	14,951.0000	15,678.0000	4.863	0	0	0
03/11/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	29,496.0000	30,685.0000	4.031	0	0	0
03/11/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	10,029.0000	10,561.0000	5.305	0	0	0
03/11/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	35,966.0000	34,588.0000	(3.831)	0	0	0
03/11/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	76,918.0000	74,883.0000	(2.646)	0	0	0
03/11/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	94,276.0000	92,080.0000	(2.329)	0	0	0
03/11/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	6,443.0000	6,814.0000	5.758	0	0	0
03/11/2005	R186	2005/11/03			Bond Future	7.7200	7.6800	(0.518)	0.0000	0.0000	0
03/11/2005	R186	2005/11/03	9.00	Call	Option on Bond Future	146,703.0000	151,751.0000	3.441	0	0	0
03/11/2005	R186	2005/11/03	7.00	Put	Option on Bond Future	95,706.0000	90,657.0000	(5.276)	0	0	0
03/11/2005	R186	2005/11/03	6.75	Put	Option on Bond Future	131,470.0000	126,421.0000	(3.840)	0	0	0
03/11/2005	R186	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R186	2005/11/03	6.50	Put	Option on Bond Future	168,638.0000	163,590.0000	(2.993)	0	0	0
03/11/2005	R186	2005/11/03	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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03/11/2005	R186	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R186	2005/11/03	8.00	Call	Option on Bond Future	34,504.0000	39,553.0000	14.633	0	0	0
03/11/2005	R186	2005/11/03	7.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
03/11/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	61,284.0000	56,236.0000	(8.237)	0	0	0
03/11/2005	R186	2005/11/03	7.50	Put	Option on Bond Future	28,146.0000	23,097.0000	(17.939)	0	0	0
03/11/2005	R186	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R186	2005/11/03	7.75	Call	Option on Bond Future	5,599.0000	8,815.0000	57.439	0	0	0
03/11/2005	R186	2005/11/03	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R186	2005/11/03	8.25	Call	Option on Bond Future	64,120.0000	69,168.0000	7.873	0	0	0
03/11/2005	R186	2005/11/03	7.75	Put	Option on Bond Future	1,832.0000	0.0000	(100.000)	0	0	0
03/11/2005	R186	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R186	2005/11/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R186	2005/11/03	8.75	Call	Option on Bond Future	120,174.0000	125,222.0000	4.201	0	0	0
03/11/2005	R186	2005/11/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R186	2005/11/03	8.50	Call	Option on Bond Future	92,661.0000	97,709.0000	5.448	0	0	0
03/11/2005	R186	2006/02/02			Bond Future	7.7330	7.7020	(0.401)	0.0000	0.0000	0
03/11/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	10,090.0000	10,869.0000	7.721	0	0	0
03/11/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	133,493.0000	129,757.0000	(2.799)	0	0	0
03/11/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	35,275.0000	37,152.0000	5.321	0	0	0
03/11/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	4,024.0000	4,398.0000	9.294	0	0	0
03/11/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	72,601.0000	69,501.0000	(4.270)	0	0	0
03/11/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	100,718.0000	97,214.0000	(3.479)	0	0	0
03/11/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	75,521.0000	78,355.0000	3.753	0	0	0
03/11/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	122,325.0000	125,763.0000	2.811	0	0	0
03/11/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	98,801.0000	101,964.0000	3.201	0	0	0
03/11/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,294.0000	1,435.0000	10.896	0	0	0
03/11/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	33,156.0000	31,155.0000	(6.035)	0	0	0
03/11/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	2,248.0000	1,996.0000	(11.210)	0	0	0
03/11/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	146,518.0000	150,144.0000	2.475	0	0	0
03/11/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	4,453.0000	4,013.0000	(9.881)	0	0	0
03/11/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	8,299.0000	7,584.0000	(8.615)	0	0	0
03/11/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	13,405.0000	12,360.0000	(7.796)	0	0	0
03/11/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	282.0000	319.0000	13.121	0	0	0
03/11/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	169,370.0000	165,528.0000	(2.268)	0	0	0

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03/11/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	21,333.0000	19,856.0000	(6.924)	0	0	0
03/11/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	54,004.0000	56,405.0000	4.446	0	0	0
03/11/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	50,001.0000	47,431.0000	(5.140)	0	0	0
03/11/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	20,410.0000	21,718.0000	6.409	0	0	0
03/11/2005	R186	2006/05/04			Bond Future	7.7380	7.7060	(0.414)	0.0000	0.0000	0
03/11/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	43,503.0000	41,511.0000	(4.579)	0	0	0
03/11/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	44,989.0000	46,971.0000	4.406	0	0	0
03/11/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	7,479.0000	7,973.0000	6.605	0	0	0
03/11/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	172,552.0000	168,869.0000	(2.134)	0	0	0
03/11/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	139,377.0000	135,896.0000	(2.498)	0	0	0
03/11/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	4,051.0000	4,342.0000	7.183	0	0	0
03/11/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	61,489.0000	63,907.0000	3.932	0	0	0
03/11/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	12,856.0000	13,629.0000	6.013	0	0	0
03/11/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	29,640.0000	28,083.0000	(5.253)	0	0	0
03/11/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	20,689.0000	21,818.0000	5.457	0	0	0
03/11/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	19,375.0000	18,217.0000	(5.977)	0	0	0
03/11/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	80,495.0000	83,312.0000	3.500	0	0	0
03/11/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	61,369.0000	58,935.0000	(3.966)	0	0	0
03/11/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	31,350.0000	32,892.0000	4.919	0	0	0
03/11/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	83,403.0000	80,557.0000	(3.412)	0	0	0
03/11/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	109,511.0000	106,310.0000	(2.923)	0	0	0
03/11/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	4,176.0000	3,825.0000	(8.405)	0	0	0
03/11/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	123,845.0000	127,270.0000	2.766	0	0	0
03/11/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	147,009.0000	150,632.0000	2.464	0	0	0
03/11/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	101,480.0000	104,636.0000	3.110	0	0	0
03/11/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	7,276.0000	6,726.0000	(7.559)	0	0	0
03/11/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	12,135.0000	11,316.0000	(6.749)	0	0	0
03/11/2005	R186	2006/08/03			Bond Future	7.7410	7.7060	(0.452)	0.0000	0.0000	0
03/11/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	53,771.0000	51,645.0000	(3.954)	0	0	0
03/11/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	54,878.0000	57,070.0000	3.994	0	0	0
03/11/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	172,516.0000	176,435.0000	2.272	0	0	0
03/11/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	8,805.0000	8,233.0000	(6.496)	0	0	0
03/11/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	5,654.0000	5,254.0000	(7.075)	0	0	0
03/11/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	70,770.0000	73,345.0000	3.639	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
03/11/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	39,491.0000	37,747.0000	(4.416)	0	0	0
03/11/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	13,345.0000	12,552.0000	(5.942)	0	0	0
03/11/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	150,447.0000	154,193.0000	2.490	0	0	0
03/11/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	19,683.0000	18,617.0000	(5.416)	0	0	0
03/11/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	145,226.0000	141,691.0000	(2.434)	0	0	0
03/11/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	13,890.0000	14,674.0000	5.644	0	0	0
03/11/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	20,793.0000	21,875.0000	5.204	0	0	0
03/11/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	117,151.0000	113,914.0000	(2.763)	0	0	0
03/11/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	29,843.0000	31,269.0000	4.778	0	0	0
03/11/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	92,503.0000	89,611.0000	(3.126)	0	0	0
03/11/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	88,629.0000	91,563.0000	3.310	0	0	0
03/11/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	28,255.0000	26,870.0000	(4.902)	0	0	0
03/11/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	108,121.0000	111,374.0000	3.009	0	0	0
03/11/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	128,859.0000	132,384.0000	2.736	0	0	0
03/11/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	71,386.0000	68,870.0000	(3.525)	0	0	0
03/11/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	41,196.0000	42,999.0000	4.377	0	0	0
03/11/2005	R194	2005/11/03			Bond Future	7.6410	7.6200	(0.275)	0.0000	0.0000	0
03/11/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	3,043.0000	2,584.0000	(15.084)	0	0	0
03/11/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	8.0000	0.0000	(100.000)	0	0	0
03/11/2005	R194	2005/11/03	7.75	Call	Option on Bond Future	2,375.0000	2,790.0000	17.474	0	0	0
03/11/2005	R194	2005/11/03	7.75	Put	Option on Bond Future	37.0000	0.0000	(100.000)	0	0	0
03/11/2005	R194	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R194	2005/11/03	8.75	Call	Option on Bond Future	23,487.0000	23,938.0000	1.920	0	0	0
03/11/2005	R194	2005/11/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R194	2005/11/03	6.75	Put	Option on Bond Future	19,371.0000	18,920.0000	(2.328)	0	0	0
03/11/2005	R194	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R194	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R194	2005/11/03	6.50	Put	Option on Bond Future	24,889.0000	24,437.0000	(1.816)	0	0	0
03/11/2005	R194	2005/11/03	6.25	Put	Option on Bond Future	30,443.0000	29,991.0000	(1.485)	0	0	0
03/11/2005	R194	2005/11/03	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R194	2005/11/03	9.00	Call	Option on Bond Future	28,688.0000	29,139.0000	1.572	0	0	0
03/11/2005	R194	2005/11/03	7.00	Put	Option on Bond Future	13,890.0000	13,439.0000	(3.247)	0	0	0
03/11/2005	R194	2005/11/03	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R194	2005/11/03	7.25	Put	Option on Bond Future	8,445.0000	7,994.0000	(5.340)	0	0	0
03/11/2005	R194	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	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
03/11/2005	R194	2005/11/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R194	2005/11/03	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R194	2005/11/03	8.50	Call	Option on Bond Future	18,251.0000	18,703.0000	2.477	0	0	0
03/11/2005	R194	2005/11/03	8.00	Call	Option on Bond Future	7,678.0000	8,129.0000	5.874	0	0	0
03/11/2005	R194	2005/11/03	8.25	Call	Option on Bond Future	12,982.0000	13,433.0000	3.474	0	0	0
03/11/2005	R194	2005/11/03	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R194	2006/02/02			Bond Future	7.7070	7.6940	(0.169)	0.0000	0.0000	0
03/11/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	18,783.0000	18,538.0000	(1.304)	0	0	0
03/11/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	5,973.0000	6,075.0000	1.708	0	0	0
03/11/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	630.0000	647.0000	2.698	0	0	0
03/11/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	166.0000	171.0000	3.012	0	0	0
03/11/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	28,518.0000	28,268.0000	(0.877)	0	0	0
03/11/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	26.0000	26.0000	-	0	0	0
03/11/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	14,342.0000	14,109.0000	(1.625)	0	0	0
03/11/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	23,577.0000	23,328.0000	(1.056)	0	0	0
03/11/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	10,549.0000	10,338.0000	(2.000)	0	0	0
03/11/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	3,480.0000	3,549.0000	1.983	0	0	0
03/11/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	5,146.0000	4,998.0000	(2.876)	0	0	0
03/11/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	1,712.0000	1,751.0000	2.278	0	0	0
03/11/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	724.0000	685.0000	(5.387)	0	0	0
03/11/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	12,700.0000	12,862.0000	1.276	0	0	0
03/11/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	364.0000	341.0000	(6.319)	0	0	0
03/11/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	24,848.0000	25,076.0000	0.918	0	0	0
03/11/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
03/11/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	3,478.0000	3,362.0000	(3.335)	0	0	0
03/11/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	20,533.0000	20,744.0000	1.028	0	0	0
03/11/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	1,341.0000	1,281.0000	(4.474)	0	0	0
03/11/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	7,470.0000	7,289.0000	(2.423)	0	0	0
03/11/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	2,325.0000	2,237.0000	(3.785)	0	0	0
03/11/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	9,093.0000	9,227.0000	1.474	0	0	0
03/11/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	16,447.0000	16,637.0000	1.155	0	0	0
03/11/2005	R194	2006/05/04			Bond Future	7.7270	7.7060	(0.272)	0.0000	0.0000	0
03/11/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	564.0000	584.0000	3.546	0	0	0
03/11/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	959.0000	992.0000	3.441	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
03/11/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	26,132.0000	25,794.0000	(1.293)	0	0	0
03/11/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,558.0000	1,607.0000	3.145	0	0	0
03/11/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	22,141.0000	21,816.0000	(1.468)	0	0	0
03/11/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	7,105.0000	7,271.0000	2.336	0	0	0
03/11/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	6,714.0000	6,522.0000	(2.860)	0	0	0
03/11/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	4,822.0000	4,666.0000	(3.235)	0	0	0
03/11/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	9,459.0000	9,660.0000	2.125	0	0	0
03/11/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	18,378.0000	18,070.0000	(1.676)	0	0	0
03/11/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	872.0000	826.0000	(5.275)	0	0	0
03/11/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	5,156.0000	5,287.0000	2.541	0	0	0
03/11/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	11,771.0000	11,512.0000	(2.200)	0	0	0
03/11/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,604.0000	3,703.0000	2.747	0	0	0
03/11/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,420.0000	2,492.0000	2.975	0	0	0
03/11/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	9,032.0000	8,805.0000	(2.513)	0	0	0
03/11/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	12,197.0000	12,432.0000	1.927	0	0	0
03/11/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	14,902.0000	14,616.0000	(1.919)	0	0	0
03/11/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	15,281.0000	15,547.0000	1.741	0	0	0
03/11/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	3,339.0000	3,216.0000	(3.684)	0	0	0
03/11/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	1,422.0000	1,356.0000	(4.641)	0	0	0
03/11/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	22,258.0000	22,571.0000	1.406	0	0	0
03/11/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	2,224.0000	2,132.0000	(4.137)	0	0	0
03/11/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	18,655.0000	18,947.0000	1.565	0	0	0
03/11/2005	R194	2006/08/03			Bond Future	7.7300	7.7010	(0.375)	0.0000	0.0000	0
03/11/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	7,390.0000	7,168.0000	(3.004)	0	0	0
03/11/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	7,686.0000	7,893.0000	2.693	0	0	0
03/11/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	9,683.0000	9,924.0000	2.489	0	0	0
03/11/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	5,700.0000	5,511.0000	(3.316)	0	0	0
03/11/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	9,377.0000	9,122.0000	(2.719)	0	0	0
03/11/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	11,950.0000	12,223.0000	2.285	0	0	0
03/11/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	11,659.0000	11,372.0000	(2.462)	0	0	0
03/11/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	14,223.0000	13,907.0000	(2.222)	0	0	0
03/11/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	4,526.0000	4,668.0000	3.137	0	0	0
03/11/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,348.0000	3,461.0000	3.375	0	0	0
03/11/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	4,297.0000	4,141.0000	(3.630)	0	0	0
03/11/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	3,163.0000	3,037.0000	(3.984)	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
03/11/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,589.0000	1,514.0000	(4.720)	0	0	0
03/11/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	14,468.0000	14,771.0000	2.094	0	0	0
03/11/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	20,144.0000	20,498.0000	1.757	0	0	0
03/11/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	17,210.0000	17,540.0000	1.917	0	0	0
03/11/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	2,271.0000	2,172.0000	(4.359)	0	0	0
03/11/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	17,049.0000	16,706.0000	(2.012)	0	0	0
03/11/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	5,968.0000	6,141.0000	2.899	0	0	0
03/11/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,413.0000	2,500.0000	3.605	0	0	0
03/11/2005	R201	2005/11/03			Bond Future	7.9900	7.9500	(0.501)	0.0000	0.0000	0
03/11/2005	R201	2005/11/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R201	2005/11/03	7.50	Put	Option on Bond Future	32,947.0000	30,306.0000	(8.016)	0	0	0
03/11/2005	R201	2005/11/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R201	2005/11/03	7.25	Put	Option on Bond Future	50,272.0000	47,632.0000	(5.251)	0	0	0
03/11/2005	R201	2005/11/03	6.75	Put	Option on Bond Future	86,009.0000	83,368.0000	(3.071)	0	0	0
03/11/2005	R201	2005/11/03	7.00	Put	Option on Bond Future	67,957.0000	65,316.0000	(3.886)	0	0	0
03/11/2005	R201	2005/11/03	7.75	Put	Option on Bond Future	15,973.0000	13,332.0000	(16.534)	0	0	0
03/11/2005	R201	2005/11/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R201	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R201	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R201	2005/11/03	8.50	Call	Option on Bond Future	32,923.0000	35,563.0000	8.019	0	0	0
03/11/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	1,485.0000	0.0000	(100.000)	0	0	0
03/11/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	2,144.0000	3,299.0000	53.871	0	0	0
03/11/2005	R201	2005/11/03	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R201	2005/11/03	8.25	Call	Option on Bond Future	16,955.0000	19,595.0000	15.571	0	0	0
03/11/2005	R201	2005/11/03	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R201	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R201	2005/11/03	8.75	Call	Option on Bond Future	48,570.0000	51,210.0000	5.435	0	0	0
03/11/2005	R201	2005/11/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R201	2005/11/03	9.00	Call	Option on Bond Future	63,904.0000	66,544.0000	4.131	0	0	0
03/11/2005	R201	2005/11/03	9.25	Call	Option on Bond Future	78,932.0000	81,572.0000	3.345	0	0	0
03/11/2005	R201	2005/11/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R201	2006/02/02			Bond Future	8.0210	7.9950	(0.324)	0.0000	0.0000	0
03/11/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	27,652.0000	26,486.0000	(4.217)	0	0	0
03/11/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	26,986.0000	27,958.0000	3.602	0	0	0

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03/11/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	9,995.0000	10,506.0000	5.113	0	0	0
03/11/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	12,359.0000	11,654.0000	(5.704)	0	0	0
03/11/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	104,306.0000	102,634.0000	(1.603)	0	0	0
03/11/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	201.0000	220.0000	9.453	0	0	0
03/11/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	86,431.0000	84,772.0000	(1.919)	0	0	0
03/11/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	55.0000	60.0000	9.091	0	0	0
03/11/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	632.0000	685.0000	8.386	0	0	0
03/11/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	17,336.0000	18,083.0000	4.309	0	0	0
03/11/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	18,691.0000	17,760.0000	(4.981)	0	0	0
03/11/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	1,738.0000	1,585.0000	(8.803)	0	0	0
03/11/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	69,199.0000	67,574.0000	(2.348)	0	0	0
03/11/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	53,275.0000	51,742.0000	(2.878)	0	0	0
03/11/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	63,961.0000	65,386.0000	2.228	0	0	0
03/11/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	3,251.0000	2,999.0000	(7.751)	0	0	0
03/11/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	77,212.0000	78,736.0000	1.974	0	0	0
03/11/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	5,119.0000	4,756.0000	(7.091)	0	0	0
03/11/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	50,771.0000	52,085.0000	2.588	0	0	0
03/11/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	8,007.0000	7,493.0000	(6.419)	0	0	0
03/11/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	4,967.0000	5,268.0000	6.060	0	0	0
03/11/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	39,256.0000	37,879.0000	(3.508)	0	0	0
03/11/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	38,300.0000	39,463.0000	3.037	0	0	0
03/11/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	2,019.0000	2,164.0000	7.182	0	0	0
03/11/2005	R201	2006/05/04			Bond Future	8.0420	8.0130	(0.361)	0.0000	0.0000	0
03/11/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	3,460.0000	3,205.0000	(7.370)	0	0	0
03/11/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	74,573.0000	76,248.0000	2.246	0	0	0
03/11/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	43,486.0000	42,109.0000	(3.167)	0	0	0
03/11/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	8,586.0000	9,039.0000	5.276	0	0	0
03/11/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	1,878.0000	1,723.0000	(8.253)	0	0	0
03/11/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	13,518.0000	14,159.0000	4.742	0	0	0
03/11/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	38,240.0000	39,506.0000	3.311	0	0	0
03/11/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	32,136.0000	30,947.0000	(3.700)	0	0	0
03/11/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	61,662.0000	63,237.0000	2.554	0	0	0
03/11/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	28,380.0000	29,446.0000	3.756	0	0	0
03/11/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	9,875.0000	9,311.0000	(5.711)	0	0	0
03/11/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	6,012.0000	5,620.0000	(6.520)	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
03/11/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	15,373.0000	14,609.0000	(4.970)	0	0	0
03/11/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	49,440.0000	50,878.0000	2.909	0	0	0
03/11/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	20,102.0000	20,953.0000	4.233	0	0	0
03/11/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	22,754.0000	21,775.0000	(4.303)	0	0	0
03/11/2005	R201	2006/08/03			Bond Future	8.0590	8.0270	(0.397)	0.0000	0.0000	0
03/11/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	17,548.0000	18,295.0000	4.257	0	0	0
03/11/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	41,057.0000	42,355.0000	3.161	0	0	0
03/11/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	14,325.0000	13,649.0000	(4.719)	0	0	0
03/11/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	36,819.0000	35,591.0000	(3.335)	0	0	0
03/11/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	51,285.0000	52,745.0000	2.847	0	0	0
03/11/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	6,458.0000	6,082.0000	(5.822)	0	0	0
03/11/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	62,438.0000	64,037.0000	2.561	0	0	0
03/11/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	47,518.0000	46,118.0000	(2.946)	0	0	0
03/11/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	4,105.0000	3,842.0000	(6.407)	0	0	0
03/11/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	74,302.0000	76,013.0000	2.303	0	0	0
03/11/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	9,791.0000	9,277.0000	(5.250)	0	0	0
03/11/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	27,730.0000	26,687.0000	(3.761)	0	0	0
03/11/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	12,321.0000	12,896.0000	4.667	0	0	0
03/11/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	20,257.0000	19,401.0000	(4.226)	0	0	0
03/11/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	31,944.0000	33,063.0000	3.503	0	0	0
03/11/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	24,085.0000	25,017.0000	3.870	0	0	0
03/11/2005	R203	2005/11/03			Bond Future	8.0000	7.9600	(0.500)	0.0000	0.0000	0
03/11/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	1,841.0000	3,072.0000	66.866	0	0	0
03/11/2005	R203	2005/11/03	8.25	Call	Option on Bond Future	18,920.0000	21,992.0000	16.237	0	0	0
03/11/2005	R203	2005/11/03	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	1,841.0000	0.0000	(100.000)	0	0	0
03/11/2005	R203	2005/11/03	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R203	2005/11/03	7.75	Put	Option on Bond Future	19,404.0000	16,333.0000	(15.827)	0	0	0
03/11/2005	R203	2005/11/03	8.50	Call	Option on Bond Future	37,370.0000	40,442.0000	8.220	0	0	0
03/11/2005	R203	2005/11/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R203	2005/11/03	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R203	2005/11/03	8.75	Call	Option on Bond Future	55,363.0000	58,435.0000	5.549	0	0	0
03/11/2005	R203	2005/11/03	7.50	Put	Option on Bond Future	39,307.0000	36,235.0000	(7.815)	0	0	0
03/11/2005	R203	2005/11/03	7.25	Put	Option on Bond Future	59,722.0000	56,650.0000	(5.144)	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
03/11/2005	R203	2005/11/03	7.00	Put	Option on Bond Future	80,664.0000	77,592.0000	(3.808)	0	0	0
03/11/2005	R203	2005/11/03	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R203	2005/11/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R203	2005/11/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R203	2005/11/03	9.00	Call	Option on Bond Future	72,911.0000	75,983.0000	4.213	0	0	0
03/11/2005	R203	2005/11/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R203	2006/02/02			Bond Future	8.0290	7.9970	(0.399)	0.0000	0.0000	0
03/11/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	18,970.0000	17,663.0000	(6.890)	0	0	0
03/11/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	16,780.0000	17,890.0000	6.615	0	0	0
03/11/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	27,144.0000	28,658.0000	5.578	0	0	0
03/11/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	10,661.0000	9,757.0000	(8.480)	0	0	0
03/11/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	967.0000	827.0000	(14.478)	0	0	0
03/11/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	2,424.0000	2,127.0000	(12.252)	0	0	0
03/11/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	40,085.0000	41,949.0000	4.650	0	0	0
03/11/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	5,385.0000	4,832.0000	(10.269)	0	0	0
03/11/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	54,897.0000	57,017.0000	3.862	0	0	0
03/11/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	30,656.0000	28,960.0000	(5.532)	0	0	0
03/11/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	9,323.0000	10,044.0000	7.734	0	0	0
03/11/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	45,546.0000	43,538.0000	(4.409)	0	0	0
03/11/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	4,587.0000	4,995.0000	8.895	0	0	0
03/11/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	732.0000	814.0000	11.202	0	0	0
03/11/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	70,780.0000	73,058.0000	3.218	0	0	0
03/11/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	82,448.0000	80,113.0000	(2.832)	0	0	0
03/11/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	63,054.0000	60,836.0000	(3.518)	0	0	0
03/11/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	1,972.0000	2,170.0000	10.041	0	0	0
03/11/2005	R203	2006/05/04			Bond Future	8.0450	8.0110	(0.423)	0.0000	0.0000	0
03/11/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	23,614.0000	24,807.0000	5.052	0	0	0
03/11/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	26,964.0000	25,627.0000	(4.958)	0	0	0
03/11/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	33,284.0000	34,773.0000	4.474	0	0	0
03/11/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	44,761.0000	46,524.0000	3.939	0	0	0
03/11/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	71,864.0000	74,047.0000	3.038	0	0	0
03/11/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	4,118.0000	3,772.0000	(8.402)	0	0	0
03/11/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	38,128.0000	36,501.0000	(4.267)	0	0	0
03/11/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	18,208.0000	17,166.0000	(5.723)	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
03/11/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	6,026.0000	6,449.0000	7.020	0	0	0
03/11/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	51,682.0000	49,793.0000	(3.655)	0	0	0
03/11/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	85,101.0000	82,831.0000	(2.667)	0	0	0
03/11/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	15,896.0000	16,799.0000	5.681	0	0	0
03/11/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	11,700.0000	10,934.0000	(6.547)	0	0	0
03/11/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	10,100.0000	10,740.0000	6.337	0	0	0
03/11/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	67,440.0000	65,334.0000	(3.123)	0	0	0
03/11/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	57,747.0000	59,745.0000	3.460	0	0	0
03/11/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	3,361.0000	3,620.0000	7.706	0	0	0
03/11/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	7,134.0000	6,603.0000	(7.443)	0	0	0
03/11/2005	R203	2006/08/03			Bond Future	8.0560	8.0200	(0.447)	0.0000	0.0000	0
03/11/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	38,042.0000	39,555.0000	3.977	0	0	0
03/11/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	28,750.0000	30,014.0000	4.397	0	0	0
03/11/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	32,859.0000	31,484.0000	(4.185)	0	0	0
03/11/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	23,976.0000	22,850.0000	(4.696)	0	0	0
03/11/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	14,750.0000	15,534.0000	5.315	0	0	0
03/11/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	6,433.0000	6,840.0000	6.327	0	0	0
03/11/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	60,734.0000	62,697.0000	3.232	0	0	0
03/11/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	11,597.0000	10,922.0000	(5.820)	0	0	0
03/11/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	16,952.0000	16,063.0000	(5.244)	0	0	0
03/11/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	48,762.0000	50,512.0000	3.589	0	0	0
03/11/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	43,710.0000	42,088.0000	(3.711)	0	0	0
03/11/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	20,986.0000	22,002.0000	4.841	0	0	0
03/11/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	87,776.0000	85,543.0000	(2.544)	0	0	0
03/11/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	9,955.0000	10,533.0000	5.806	0	0	0
03/11/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	56,544.0000	54,689.0000	(3.281)	0	0	0
03/11/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	71,284.0000	69,223.0000	(2.891)	0	0	0
03/11/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	73,723.0000	75,868.0000	2.910	0	0	0
03/11/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	7,667.0000	7,174.0000	(6.430)	0	0	0
03/11/2005	R204	2005/11/03			Bond Future	7.9800	7.9400	(0.501)	0.0000	0.0000	0
03/11/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	21,422.0000	24,650.0000	15.069	0	0	0
03/11/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/11/2005	R204	2006/02/02			Bond Future	8.0040	7.9730	(0.387)	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
03/11/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	19,125.0000	17,830.0000	(6.771)	0	0	0
03/11/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	18,807.0000	19,979.0000	6.232	0	0	0
03/11/2005	R204	2006/05/04			Bond Future	8.0190	7.9860	(0.412)	0.0000	0.0000	0
03/11/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	26,123.0000	27,376.0000	4.797	0	0	0
03/11/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	27,614.0000	26,276.0000	(4.845)	0	0	0
03/11/2005	R204	2006/08/03			Bond Future	8.0310	7.9960	(0.436)	0.0000	0.0000	0
03/11/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	31,606.0000	32,933.0000	4.199	0	0	0
03/11/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	34,009.0000	32,622.0000	(4.078)	0	0	0
03/11/2005	R207	2005/11/03			Bond Future	7.9550	7.9100	(0.566)	0.0000	0.0000	0
03/11/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	672.0000	0.0000	(100.000)	0	0	0
03/11/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	4,294.0000	7,263.0000	69.143	0	0	0
03/11/2005	R207	2006/02/02			Bond Future	7.9750	7.9450	(0.376)	0.0000	0.0000	0
03/11/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	18,199.0000	16,984.0000	(6.676)	0	0	0
03/11/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	20,190.0000	21,372.0000	5.854	0	0	0
03/11/2005	R207	2006/05/04			Bond Future	7.9900	7.9570	(0.413)	0.0000	0.0000	0
03/11/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	27,577.0000	28,875.0000	4.707	0	0	0
03/11/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	26,788.0000	25,479.0000	(4.887)	0	0	0
03/11/2005	R207	2006/08/03			Bond Future	8.0010	7.9670	(0.425)	0.0000	0.0000	0
03/11/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	33,206.0000	34,537.0000	4.008	0	0	0
03/11/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	33,284.0000	31,958.0000	(3.984)	0	0	0
<b>Grand Total:</b>											<b>2,197</b>