



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 08/11/2005

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
08/11/2005	GOVI 2006/02/02			jGovi	229.8060	230.3120	0.220	0.0000	0.0000	463
08/11/2005	GOVI 2006/02/02	230.00	Call	jGovi	35,123.0000	37,498.0000	6.762	0	0	0
08/11/2005	GOVI 2006/02/02	230.00	Put	jGovi	37,063.0000	34,378.0000	(7.244)	0	0	0
08/11/2005	GOVI 2006/05/04			jGovi	234.1050	234.6170	0.219	0.0000	0.0000	195
08/11/2005	GOVI 2006/05/04	230.00	Put	jGovi	15,780.0000	14,224.0000	(9.861)	0	0	0
08/11/2005	GOVI 2006/05/04	230.00	Call	jGovi	56,830.0000	60,394.0000	6.271	0	0	0
08/11/2005	GOVI 2006/08/03			jGovi	238.5490	239.0640	0.216	0.0000	0.0000	0
08/11/2005	GOVI 2006/08/03	230.00	Put	jGovi	10,833.0000	9,841.0000	(9.157)	0	0	0
08/11/2005	GOVI 2006/08/03	230.00	Call	jGovi	96,323.0000	100,481.0000	4.317	0	0	0
08/11/2005	GOVI 2006/11/02			jGovi	243.1180	243.6320	0.211	0.0000	0.0000	0
08/11/2005	GOVI 2006/11/02	230.00	Put	jGovi	6,322.0000	5,737.0000	(9.253)	0	0	0
08/11/2005	GOVI 2006/11/02	230.00	Call	jGovi	137,502.0000	142,057.0000	3.313	0	0	0
08/11/2005	J152 2006/02/28			jSwap	7.1840	7.1820	(0.028)	0.0000	0.0000	0
08/11/2005	J153 2010/08/31			jSwap	7.8310	7.7970	(0.434)	0.0000	0.0000	0
08/11/2005	J157 2015/09/15			jSwap	8.0970	8.0520	(0.556)	0.0000	0.0000	0
08/11/2005	J186 2026/12/21			jSwap	7.7190	7.6710	(0.622)	0.0000	0.0000	0
08/11/2005	J194 2008/02/28			jSwap	7.6470	7.6240	(0.301)	0.0000	0.0000	0

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08/11/2005	J201	2014/12/22			jSwap	8.0150	7.9720	(0.536)	0.0000	0.0000	0
08/11/2005	J203	2017/09/15			jSwap	8.0560	8.0020	(0.670)	0.0000	0.0000	0
08/11/2005	J204	2018/12/21			jSwap	8.0030	7.9510	(0.650)	0.0000	0.0000	0
08/11/2005	J207	2020/01/15			jSwap	7.9850	7.9330	(0.651)	0.0000	0.0000	0
08/11/2005	JBAR	2005/03/16			jBar	7.1360	7.1360	-	0.0000	0.0000	0
08/11/2005	JFRA	2006/02/02			jFra	7.3240	7.3030	(0.287)	0.0000	0.0000	0
08/11/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	550.0000	519.0000	(5.636)	0	0	0
08/11/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	369.0000	389.0000	5.420	0	0	0
08/11/2005	JFRA	2006/05/04			jFra	7.6060	7.5790	(0.355)	0.0000	0.0000	0
08/11/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,806.0000	1,755.0000	(2.824)	0	0	0
08/11/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	323.0000	338.0000	4.644	0	0	0
08/11/2005	JFRA	2006/08/03			jFra	7.7450	7.7260	(0.245)	0.0000	0.0000	0
08/11/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,309.0000	2,273.0000	(1.559)	0	0	0
08/11/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	486.0000	497.0000	2.263	0	0	0
08/11/2005	JFRA	2006/11/02			jFra	7.8540	7.8310	(0.293)	0.0000	0.0000	0
08/11/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,716.0000	2,674.0000	(1.546)	0	0	0
08/11/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	628.0000	642.0000	2.229	0	0	0
08/11/2005	JFRA	2007/02/01			jFra	7.9580	7.9280	(0.377)	0.0000	0.0000	500
08/11/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,235.0000	2,189.0000	(2.058)	0	0	0
08/11/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,115.0000	1,142.0000	2.422	0	0	0
08/11/2005	JFRA	2007/05/03			jFra	8.0320	8.0150	(0.212)	0.0000	0.0000	0
08/11/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,222.0000	1,236.0000	1.146	0	0	0
08/11/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,522.0000	2,495.0000	(1.071)	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
08/11/2005	JFRA	2007/08/02			jFra	8.0940	7.9930	(1.248)	0.0000	0.0000	0
08/11/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,754.0000	2,603.0000	(5.483)	0	0	0
08/11/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,302.0000	1,398.0000	7.373	0	0	0
08/11/2005	JFRA	2007/11/01			jFra	8.1030	8.0950	(0.099)	0.0000	0.0000	0
08/11/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,477.0000	1,484.0000	0.474	0	0	0
08/11/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,062.0000	3,047.0000	(0.490)	0	0	0
08/11/2005	JN02	2006/02/02			jNote	7.8310	7.8010	(0.383)	0.0000	0.0000	0
08/11/2005	JN02	2006/02/02	7.25	Put	Option on jNote	1,239.0000	1,328.0000	7.183	0	0	0
08/11/2005	JN02	2006/02/02	7.25	Call	Option on jNote	11,980.0000	11,514.0000	(3.890)	0	0	0
08/11/2005	JN05	2006/02/02			jNote	8.1290	8.0790	(0.615)	0.0000	0.0000	0
08/11/2005	JN05	2006/02/02	7.75	Put	Option on jNote	4,109.0000	4,641.0000	12.947	0	0	0
08/11/2005	JN05	2006/02/02	7.75	Call	Option on jNote	19,619.0000	18,118.0000	(7.651)	0	0	0
08/11/2005	JN10	2006/02/02			jNote	8.2010	8.1630	(0.463)	0.0000	0.0000	0
08/11/2005	JN10	2006/02/02	8.00	Put	Option on jNote	9,674.0000	10,570.0000	9.262	0	0	0
08/11/2005	JN10	2006/02/02	8.00	Call	Option on jNote	23,343.0000	21,675.0000	(7.146)	0	0	0
08/11/2005	JROD	2005/11/30			jRod	6.6970	6.6940	(0.045)	0.0000	0.0000	0
08/11/2005	JROD	2005/12/30			jRod	6.8290	6.8240	(0.073)	0.0000	0.0000	0
08/11/2005	JROD	2006/01/31			jRod	7.0180	7.0120	(0.085)	0.0000	0.0000	0
08/11/2005	JROD	2006/02/28			jRod	6.9640	6.9610	(0.043)	0.0000	0.0000	0
08/11/2005	JROD	2006/03/31			jRod	7.0570	7.0550	(0.028)	0.0000	0.0000	0
08/11/2005	JROD	2006/04/28			jRod	7.1530	7.1510	(0.028)	0.0000	0.0000	0
08/11/2005	JROD	2006/05/31			jRod	7.0900	7.0880	(0.028)	0.0000	0.0000	0
08/11/2005	JROD	2006/06/30			jRod	7.1820	7.1790	(0.042)	0.0000	0.0000	0

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08/11/2005	JROD	2006/07/31			jRod	7.2940	7.2900	(0.055)	0.0000	0.0000	0
08/11/2005	JROD	2006/08/31			jRod	7.2440	7.2390	(0.069)	0.0000	0.0000	0
08/11/2005	R153	2006/02/02			Bond Future	7.9100	7.8720	(0.480)	7.9100	7.9100	266
08/11/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	5,800.0000	5,266.0000	(9.207)	0	0	0
08/11/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	12,852.0000	13,705.0000	6.637	0	0	0
08/11/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	20,002.0000	21,068.0000	5.329	0	0	1
08/11/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	9,072.0000	8,324.0000	(8.245)	0	0	0
08/11/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	1,390.0000	1,565.0000	12.590	0	0	0
08/11/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	3,589.0000	3,953.0000	10.142	0	0	0
08/11/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	21,005.0000	19,768.0000	(5.889)	0	0	0
08/11/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	7,383.0000	7,987.0000	8.181	0	0	0
08/11/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	14,141.0000	13,144.0000	(7.050)	0	0	1
08/11/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	39,490.0000	37,952.0000	(3.895)	0	0	0
08/11/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	396.0000	457.0000	15.404	0	0	0
08/11/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	29,585.0000	28,159.0000	(4.820)	0	0	0
08/11/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	50,232.0000	48,651.0000	(3.147)	0	0	0
08/11/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	2,329.0000	2,077.0000	(10.820)	0	0	0
08/11/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	37,026.0000	38,374.0000	3.641	0	0	0
08/11/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	46,259.0000	47,689.0000	3.091	0	0	0
08/11/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	113.0000	133.0000	17.699	0	0	0
08/11/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	3,676.0000	3,305.0000	(10.092)	0	0	0
08/11/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	28,182.0000	29,413.0000	4.368	0	0	0
08/11/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	1,485.0000	1,314.0000	(11.515)	0	0	0
08/11/2005	R153	2006/05/04			Bond Future	7.9310	7.8910	(0.504)	0.0000	0.0000	0
08/11/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	21,961.0000	22,958.0000	4.540	0	0	0
08/11/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	11,551.0000	12,209.0000	5.696	0	0	0
08/11/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	18,810.0000	17,869.0000	(5.003)	0	0	0
08/11/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	9,303.0000	8,701.0000	(6.471)	0	0	20
08/11/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	16,256.0000	17,084.0000	5.094	0	0	0
08/11/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	13,503.0000	12,732.0000	(5.710)	0	0	0
08/11/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	28,591.0000	29,743.0000	4.029	0	0	0
08/11/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	52,556.0000	54,022.0000	2.789	0	0	0

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08/11/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	50,225.0000	48,778.0000	(2.881)	0	0	0
08/11/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	3,131.0000	3,371.0000	7.665	0	0	0
08/11/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	41,079.0000	39,719.0000	(3.311)	0	0	0
08/11/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	1,826.0000	1,978.0000	8.324	0	0	0
08/11/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	7,851.0000	8,348.0000	6.330	0	0	0
08/11/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	25,230.0000	24,128.0000	(4.368)	0	0	0
08/11/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	6,134.0000	5,686.0000	(7.304)	0	0	0
08/11/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	2,314.0000	2,103.0000	(9.118)	0	0	0
08/11/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	1,319.0000	1,185.0000	(10.159)	0	0	0
08/11/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	44,060.0000	45,448.0000	3.150	0	0	0
08/11/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	36,014.0000	37,297.0000	3.563	0	0	0
08/11/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	3,861.0000	3,544.0000	(8.210)	0	0	0
08/11/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	5,086.0000	5,442.0000	7.000	0	0	0
08/11/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	32,694.0000	31,451.0000	(3.802)	0	0	0
08/11/2005	R153	2006/08/03			Bond Future	7.9450	7.9030	(0.529)	0.0000	0.0000	0
08/11/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	14,366.0000	15,045.0000	4.726	0	0	0
08/11/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	21,762.0000	20,853.0000	(4.177)	0	0	0
08/11/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	17,574.0000	16,796.0000	(4.427)	0	0	0
08/11/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	19,649.0000	20,460.0000	4.127	0	0	0
08/11/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	9,885.0000	10,426.0000	5.473	0	0	0
08/11/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	32,927.0000	31,740.0000	(3.605)	0	0	0
08/11/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	6,293.0000	6,695.0000	6.388	0	0	0
08/11/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	26,851.0000	25,803.0000	(3.903)	0	0	0
08/11/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	26,030.0000	26,956.0000	3.557	0	0	0
08/11/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	14,578.0000	13,916.0000	(4.541)	0	0	0
08/11/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	32,933.0000	33,956.0000	3.106	0	0	0
08/11/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	47,805.0000	48,978.0000	2.454	0	0	0
08/11/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	40,024.0000	38,708.0000	(3.288)	0	0	0
08/11/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	10,308.0000	9,825.0000	(4.686)	0	0	0
08/11/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	12,201.0000	11,636.0000	(4.631)	0	0	0
08/11/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	40,227.0000	41,332.0000	2.747	0	0	0
08/11/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	8,793.0000	8,378.0000	(4.720)	0	0	0
08/11/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	3,623.0000	3,895.0000	7.508	0	0	0
08/11/2005	R157	2006/02/02			Bond Future	8.1340	8.0870	(0.578)	0.0000	0.0000	140

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08/11/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	40,760.0000	43,345.0000	6.342	0	0	0
08/11/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	11,604.0000	10,383.0000	(10.522)	0	0	0
08/11/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	56,155.0000	59,101.0000	5.246	0	0	0
08/11/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	7,576.0000	6,715.0000	(11.365)	0	0	0
08/11/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	55,923.0000	52,619.0000	(5.908)	0	0	0
08/11/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	3,317.0000	3,820.0000	15.164	0	0	0
08/11/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	118,520.0000	114,726.0000	(3.201)	0	0	0
08/11/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	1,028.0000	1,223.0000	18.969	0	0	0
08/11/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	39,578.0000	36,750.0000	(7.145)	0	0	0
08/11/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	8,042.0000	9,021.0000	12.174	0	0	0
08/11/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	48.0000	61.0000	27.083	0	0	0
08/11/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	75,140.0000	71,527.0000	(4.808)	0	0	0
08/11/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	96,279.0000	92,523.0000	(3.901)	0	0	0
08/11/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	216.0000	267.0000	23.611	0	0	0
08/11/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	72,565.0000	75,772.0000	4.419	0	0	0
08/11/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	4,950.0000	4,350.0000	(12.121)	0	0	0
08/11/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	26,691.0000	24,436.0000	(8.449)	0	0	0
08/11/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	15,798.0000	17,350.0000	9.824	0	0	0
08/11/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	27,070.0000	29,185.0000	7.813	0	0	250
08/11/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	17,736.0000	16,044.0000	(9.540)	0	0	250
08/11/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	88,944.0000	92,386.0000	3.870	0	0	0
08/11/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	2,674.0000	2,308.0000	(13.687)	0	0	0
08/11/2005	R157	2006/05/04			Bond Future	8.1570	8.1080	(0.601)	0.0000	0.0000	0
08/11/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	1,492.0000	1,719.0000	15.214	0	0	0
08/11/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	16,241.0000	15,076.0000	(7.173)	0	0	115
08/11/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	61,996.0000	64,709.0000	4.376	0	0	0
08/11/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	14,476.0000	15,719.0000	8.587	0	0	0
08/11/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	47,153.0000	44,518.0000	(5.588)	0	0	0
08/11/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	61,328.0000	58,278.0000	(4.973)	0	0	0
08/11/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	78,154.0000	74,755.0000	(4.349)	0	0	0
08/11/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	35,653.0000	33,450.0000	(6.179)	0	0	0
08/11/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	8,045.0000	8,874.0000	10.305	0	0	0
08/11/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	3,849.0000	4,327.0000	12.419	0	0	0
08/11/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	47,690.0000	50,119.0000	5.093	0	0	0
08/11/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	77,117.0000	80,058.0000	3.814	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
08/11/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	23,173.0000	24,848.0000	7.228	0	0	0
08/11/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	20,963.0000	19,513.0000	(6.917)	0	0	0
08/11/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	27,303.0000	25,506.0000	(6.582)	0	0	0
08/11/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	8,722.0000	8,018.0000	(8.072)	0	0	0
08/11/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	34,622.0000	36,703.0000	6.011	0	0	0
08/11/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	12,708.0000	11,770.0000	(7.381)	0	0	0
08/11/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	91,422.0000	94,596.0000	3.472	0	0	0
08/11/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	97,247.0000	93,596.0000	(3.754)	0	0	0
08/11/2005	R157	2006/08/03			Bond Future	8.1740	8.1230	(0.624)	0.0000	0.0000	0
08/11/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	54,552.0000	52,023.0000	(4.636)	0	0	0
08/11/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	44,140.0000	41,957.0000	(4.946)	0	0	0
08/11/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	21,289.0000	22,703.0000	6.642	0	0	0
08/11/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	67,100.0000	64,219.0000	(4.294)	0	0	0
08/11/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	55,261.0000	57,614.0000	4.258	0	0	0
08/11/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	30,424.0000	28,834.0000	(5.226)	0	0	0
08/11/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	69,112.0000	71,696.0000	3.739	0	0	0
08/11/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	25,650.0000	24,291.0000	(5.298)	0	0	0
08/11/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	16,703.0000	15,744.0000	(5.741)	0	0	0
08/11/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	13,701.0000	14,763.0000	7.751	0	0	0
08/11/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	96,350.0000	99,334.0000	3.097	0	0	0
08/11/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	83,538.0000	86,315.0000	3.324	0	0	0
08/11/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	21,809.0000	20,643.0000	(5.346)	0	0	0
08/11/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	81,942.0000	78,729.0000	(3.921)	0	0	0
08/11/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	8,006.0000	8,737.0000	9.131	0	0	0
08/11/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	98,968.0000	95,470.0000	(3.534)	0	0	0
08/11/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	30,623.0000	32,382.0000	5.744	0	0	0
08/11/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	36,491.0000	34,627.0000	(5.108)	0	0	0
08/11/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	4,089.0000	4,533.0000	10.858	0	0	0
08/11/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	42,338.0000	44,417.0000	4.910	0	0	0
08/11/2005	R186	2006/02/02			Bond Future	7.7940	7.7430	(0.654)	0.0000	0.0000	0
08/11/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	25,133.0000	28,124.0000	11.901	0	0	0
08/11/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	74,547.0000	69,103.0000	(7.303)	0	0	0
08/11/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	30,593.0000	27,252.0000	(10.921)	0	0	0
08/11/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	4,458.0000	5,345.0000	19.897	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
08/11/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	105,386.0000	99,345.0000	(5.732)	0	0	0
08/11/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	65,810.0000	70,603.0000	7.283	0	0	0
08/11/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	1,114.0000	1,404.0000	26.032	0	0	0
08/11/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	11,271.0000	9,734.0000	(13.637)	0	0	0
08/11/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	6,826.0000	5,824.0000	(14.679)	0	0	0
08/11/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	2,021.0000	1,667.0000	(17.516)	0	0	0
08/11/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	89,749.0000	95,079.0000	5.939	0	0	0
08/11/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	138,713.0000	144,690.0000	4.309	0	0	0
08/11/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	114,482.0000	120,164.0000	4.963	0	0	0
08/11/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	4,189.0000	3,539.0000	(15.517)	0	0	0
08/11/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	139,939.0000	133,662.0000	(4.486)	0	0	0
08/11/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	160.0000	215.0000	34.375	0	0	0
08/11/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	49,291.0000	44,815.0000	(9.081)	0	0	0
08/11/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	176,690.0000	170,367.0000	(3.579)	0	0	0
08/11/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	12,121.0000	13,977.0000	15.312	0	0	0
08/11/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	43,765.0000	47,783.0000	9.181	0	0	0
08/11/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	18,673.0000	16,358.0000	(12.398)	0	0	0
08/11/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	23.0000	33.0000	43.478	0	0	0
08/11/2005	R186	2006/05/04			Bond Future	7.8000	7.7480	(0.667)	0.0000	0.0000	0
08/11/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	22,978.0000	20,999.0000	(8.613)	0	0	0
08/11/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	42,831.0000	39,535.0000	(7.695)	0	0	0
08/11/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	22,196.0000	24,484.0000	10.308	0	0	0
08/11/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	59,862.0000	55,740.0000	(6.886)	0	0	0
08/11/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	36,669.0000	39,783.0000	8.492	0	0	0
08/11/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	76,450.0000	80,881.0000	5.796	0	0	0
08/11/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	31,224.0000	28,658.0000	(8.218)	0	0	0
08/11/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	81,944.0000	77,005.0000	(6.027)	0	0	0
08/11/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	55,425.0000	59,269.0000	6.935	0	0	0
08/11/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	11,582.0000	13,052.0000	12.692	0	0	0
08/11/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	109,249.0000	103,623.0000	(5.150)	0	0	0
08/11/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	549.0000	674.0000	22.769	0	0	0
08/11/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	176,698.0000	170,413.0000	(3.557)	0	0	0
08/11/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	1,585.0000	1,903.0000	20.063	0	0	0
08/11/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	141,131.0000	135,039.0000	(4.317)	0	0	0
08/11/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	4,946.0000	5,729.0000	15.831	0	0	0

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08/11/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	98,846.0000	103,728.0000	4.939	0	0	0
08/11/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	13,013.0000	11,826.0000	(9.122)	0	0	0
08/11/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	17,149.0000	15,621.0000	(8.910)	0	0	0
08/11/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	143,614.0000	149,182.0000	3.877	0	0	0
08/11/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	121,934.0000	127,157.0000	4.283	0	0	0
08/11/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	8,429.0000	7,587.0000	(9.989)	0	0	0
08/11/2005	R186	2006/08/03			Bond Future	7.8030	7.7490	(0.692)	0.0000	0.0000	0
08/11/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	65,268.0000	69,147.0000	5.943	0	0	0
08/11/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	41,585.0000	38,852.0000	(6.572)	0	0	0
08/11/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	46,057.0000	49,329.0000	7.104	0	0	0
08/11/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	52,546.0000	49,207.0000	(6.354)	0	0	0
08/11/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	108,105.0000	112,868.0000	4.406	0	0	0
08/11/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	33,425.0000	31,185.0000	(6.702)	0	0	0
08/11/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	86,204.0000	90,575.0000	5.071	0	0	0
08/11/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	27,262.0000	25,414.0000	(6.779)	0	0	0
08/11/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	130,544.0000	135,617.0000	3.886	0	0	0
08/11/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	22,627.0000	21,088.0000	(6.802)	0	0	0
08/11/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	11,715.0000	10,792.0000	(7.879)	0	0	0
08/11/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	170,982.0000	176,670.0000	3.327	0	0	0
08/11/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	16,424.0000	15,219.0000	(7.337)	0	0	0
08/11/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	68,430.0000	64,397.0000	(5.894)	0	0	0
08/11/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	30,645.0000	33,223.0000	8.412	0	0	0
08/11/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	150,470.0000	155,877.0000	3.593	0	0	0
08/11/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	18,340.0000	20,195.0000	10.115	0	0	0
08/11/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	88,596.0000	83,839.0000	(5.369)	0	0	0
08/11/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	4,005.0000	4,619.0000	15.331	0	0	0
08/11/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	9,469.0000	10,638.0000	12.346	0	0	0
08/11/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	113,422.0000	107,980.0000	(4.798)	0	0	0
08/11/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	142,937.0000	136,939.0000	(4.196)	0	0	0
08/11/2005	R194	2006/02/02			Bond Future	7.7560	7.7280	(0.361)	0.0000	0.0000	0
08/11/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	10,664.0000	10,204.0000	(4.314)	0	0	0
08/11/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	2,793.0000	2,587.0000	(7.376)	0	0	0
08/11/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	29,459.0000	28,922.0000	(1.823)	0	0	0
08/11/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	7,467.0000	7,798.0000	4.433	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
08/11/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
08/11/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	9.0000	10.0000	11.111	0	0	0
08/11/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	24,502.0000	23,966.0000	(2.188)	0	0	0
08/11/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	47.0000	53.0000	12.766	0	0	0
08/11/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	885.0000	964.0000	8.927	0	0	0
08/11/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	1,032.0000	938.0000	(9.109)	0	0	0
08/11/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	15,196.0000	15,641.0000	2.928	0	0	0
08/11/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	624.0000	563.0000	(9.776)	0	0	0
08/11/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	294.0000	261.0000	(11.224)	0	0	0
08/11/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	23,837.0000	24,342.0000	2.119	0	0	0
08/11/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	1,694.0000	1,553.0000	(8.323)	0	0	0
08/11/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	19,491.0000	19,968.0000	2.447	0	0	0
08/11/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	7,155.0000	6,773.0000	(5.339)	0	0	0
08/11/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	11,127.0000	11,524.0000	3.568	0	0	0
08/11/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	19,606.0000	19,074.0000	(2.713)	0	0	0
08/11/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	259.0000	288.0000	11.197	0	0	0
08/11/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	2,223.0000	2,379.0000	7.018	0	0	0
08/11/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	4,500.0000	4,210.0000	(6.444)	0	0	0
08/11/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	14,913.0000	14,404.0000	(3.413)	0	0	0
08/11/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	4,385.0000	4,632.0000	5.633	0	0	0
08/11/2005	R194	2006/05/04			Bond Future	7.7770	7.7450	(0.411)	0.0000	0.0000	0
08/11/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	5,704.0000	5,415.0000	(5.067)	0	0	0
08/11/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	7,844.0000	8,162.0000	4.054	0	0	0
08/11/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	1,254.0000	1,172.0000	(6.539)	0	0	0
08/11/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	4,058.0000	3,832.0000	(5.569)	0	0	0
08/11/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	21,789.0000	22,252.0000	2.125	0	0	0
08/11/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	5,245.0000	5,500.0000	4.862	0	0	0
08/11/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	7,918.0000	7,561.0000	(4.509)	0	0	0
08/11/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	18,040.0000	18,480.0000	2.439	0	0	0
08/11/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	18,002.0000	17,491.0000	(2.839)	0	0	0
08/11/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	331.0000	364.0000	9.970	0	0	0
08/11/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	731.0000	796.0000	8.892	0	0	0
08/11/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	22,168.0000	21,638.0000	(2.391)	0	0	0
08/11/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	26,468.0000	25,929.0000	(2.036)	0	0	0
08/11/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	49.0000	55.0000	12.245	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
08/11/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	1,658.0000	1,554.0000	(6.273)	0	0	0
08/11/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	14,064.0000	13,584.0000	(3.413)	0	0	0
08/11/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	135.0000	150.0000	11.111	0	0	0
08/11/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	10,699.0000	10,275.0000	(3.963)	0	0	0
08/11/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	1,680.0000	1,801.0000	7.202	0	0	0
08/11/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	2,200.0000	2,065.0000	(6.136)	0	0	0
08/11/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	2,986.0000	2,811.0000	(5.861)	0	0	0
08/11/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	14,406.0000	14,816.0000	2.846	0	0	0
08/11/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	3,191.0000	3,378.0000	5.860	0	0	0
08/11/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	10,993.0000	11,362.0000	3.357	0	0	0
08/11/2005	R194	2006/08/03			Bond Future	7.7810	7.7460	(0.450)	0.0000	0.0000	0
08/11/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	10,710.0000	10,341.0000	(3.445)	0	0	0
08/11/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	2,822.0000	2,971.0000	5.280	0	0	0
08/11/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	1,626.0000	1,728.0000	6.273	0	0	0
08/11/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	16,382.0000	15,933.0000	(2.741)	0	0	0
08/11/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	13,255.0000	12,840.0000	(3.131)	0	0	0
08/11/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	992.0000	1,060.0000	6.855	0	0	0
08/11/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	4,412.0000	4,610.0000	4.488	0	0	0
08/11/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	8,575.0000	8,256.0000	(3.720)	0	0	0
08/11/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	17,285.0000	17,665.0000	2.198	0	0	0
08/11/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	4,439.0000	4,247.0000	(4.325)	0	0	0
08/11/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	2,649.0000	2,531.0000	(4.455)	0	0	0
08/11/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	6,828.0000	6,556.0000	(3.984)	0	0	0
08/11/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	11,338.0000	11,663.0000	2.866	0	0	0
08/11/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	5,421.0000	5,192.0000	(4.224)	0	0	0
08/11/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	20,450.0000	20,850.0000	1.956	0	0	0
08/11/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	3,704.0000	3,542.0000	(4.374)	0	0	0
08/11/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	14,255.0000	14,610.0000	2.490	0	0	0
08/11/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	6,369.0000	6,615.0000	3.862	0	0	0
08/11/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	3,100.0000	2,963.0000	(4.419)	0	0	0
08/11/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	8,650.0000	8,939.0000	3.341	0	0	0
08/11/2005	R201	2006/02/02			Bond Future	8.1090	8.0620	(0.580)	0.0000	0.0000	0
08/11/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	9,398.0000	8,441.0000	(10.183)	0	0	0
08/11/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	34,039.0000	36,095.0000	6.040	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
08/11/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	14,000.0000	15,280.0000	9.143	0	0	0
08/11/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	46,212.0000	48,542.0000	5.042	0	0	0
08/11/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	4,126.0000	3,643.0000	(11.706)	0	0	0
08/11/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	21,007.0000	19,273.0000	(8.254)	0	0	0
08/11/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	59,183.0000	61,714.0000	4.277	0	0	0
08/11/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	43,309.0000	40,759.0000	(5.888)	0	0	0
08/11/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	6,212.0000	5,529.0000	(10.995)	0	0	0
08/11/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	3,369.0000	3,833.0000	13.773	0	0	0
08/11/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	109,922.0000	106,913.0000	(2.737)	0	0	0
08/11/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	1,182.0000	1,383.0000	17.005	0	0	0
08/11/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	18.0000	22.0000	22.222	0	0	0
08/11/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	2,279.0000	1,979.0000	(13.164)	0	0	0
08/11/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	58,090.0000	55,277.0000	(4.842)	0	0	0
08/11/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	80.0000	99.0000	23.750	0	0	0
08/11/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	23,105.0000	24,808.0000	7.371	0	0	0
08/11/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	299.0000	362.0000	21.070	0	0	0
08/11/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	74,518.0000	71,567.0000	(3.960)	0	0	0
08/11/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	91,962.0000	88,967.0000	(3.257)	0	0	0
08/11/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	7,522.0000	8,364.0000	11.194	0	0	0
08/11/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	72,101.0000	74,814.0000	3.763	0	0	0
08/11/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	30,831.0000	28,660.0000	(7.042)	0	0	0
08/11/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	14,130.0000	12,820.0000	(9.271)	0	0	0
08/11/2005	R201	2006/05/04			Bond Future	8.1320	8.0830	(0.603)	0.0000	0.0000	0
08/11/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	22,444.0000	21,039.0000	(6.260)	0	0	0
08/11/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	28,905.0000	27,200.0000	(5.899)	0	0	0
08/11/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	29,797.0000	31,465.0000	5.598	0	0	0
08/11/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	20,599.0000	21,967.0000	6.641	0	0	0
08/11/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	13,445.0000	14,492.0000	7.787	0	0	0
08/11/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	74,644.0000	77,137.0000	3.340	0	0	0
08/11/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	37,717.0000	35,691.0000	(5.372)	0	0	0
08/11/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	7,961.0000	8,693.0000	9.195	0	0	0
08/11/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	7,603.0000	7,023.0000	(7.629)	0	0	0
08/11/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	40,203.0000	42,129.0000	4.791	0	0	0
08/11/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	48,514.0000	46,173.0000	(4.825)	0	0	0
08/11/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	51,495.0000	53,635.0000	4.156	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
08/11/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	17,492.0000	16,345.0000	(6.557)	0	0	0
08/11/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	63,402.0000	65,716.0000	3.650	0	0	0
08/11/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	10,854.0000	10,095.0000	(6.993)	0	0	0
08/11/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	13,721.0000	12,788.0000	(6.800)	0	0	0
08/11/2005	R201	2006/08/03			Bond Future	8.1500	8.1000	(0.613)	0.0000	0.0000	0
08/11/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	24,987.0000	23,757.0000	(4.923)	0	0	0
08/11/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	46,129.0000	47,966.0000	3.982	0	0	0
08/11/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	18,890.0000	20,034.0000	6.056	0	0	0
08/11/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	43,750.0000	41,828.0000	(4.393)	0	0	0
08/11/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	57,067.0000	59,077.0000	3.522	0	0	0
08/11/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	18,085.0000	17,173.0000	(5.043)	0	0	0
08/11/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	68,476.0000	70,630.0000	3.146	0	0	0
08/11/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	53,425.0000	51,242.0000	(4.086)	0	0	0
08/11/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	13,979.0000	13,223.0000	(5.408)	0	0	0
08/11/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	26,467.0000	27,866.0000	5.286	0	0	0
08/11/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	78,586.0000	80,897.0000	2.941	0	0	0
08/11/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	35,701.0000	34,034.0000	(4.669)	0	0	0
08/11/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	21,163.0000	20,106.0000	(4.995)	0	0	0
08/11/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	12,638.0000	13,522.0000	6.995	0	0	0
08/11/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	35,852.0000	37,486.0000	4.558	0	0	0
08/11/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	29,754.0000	28,321.0000	(4.816)	0	0	0
08/11/2005	R203	2006/02/02			Bond Future	8.1110	8.0540	(0.703)	0.0000	0.0000	0
08/11/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	11,646.0000	9,964.0000	(14.443)	0	0	0
08/11/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	21,972.0000	24,565.0000	11.801	0	0	0
08/11/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	49,869.0000	46,163.0000	(7.431)	0	0	0
08/11/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	2,751.0000	3,321.0000	20.720	0	0	0
08/11/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	68,253.0000	64,223.0000	(5.905)	0	0	0
08/11/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	1,013.0000	1,258.0000	24.186	0	0	0
08/11/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	88,186.0000	83,998.0000	(4.749)	0	0	0
08/11/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	6,341.0000	7,447.0000	17.442	0	0	0
08/11/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	312.0000	399.0000	27.885	0	0	0
08/11/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	33,832.0000	30,663.0000	(9.367)	0	0	0
08/11/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	5,732.0000	4,730.0000	(17.481)	0	0	0
08/11/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	923.0000	700.0000	(24.160)	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
08/11/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	64,579.0000	68,631.0000	6.274	0	0	0
08/11/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	34,275.0000	37,548.0000	9.549	0	0	0
08/11/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	48,784.0000	52,547.0000	7.714	0	0	0
08/11/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	2,470.0000	1,957.0000	(20.769)	0	0	0
08/11/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	20,948.0000	18,493.0000	(11.719)	0	0	0
08/11/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	12,600.0000	14,420.0000	14.444	0	0	0
08/11/2005	R203	2006/05/04			Bond Future	8.1280	8.0690	(0.726)	0.0000	0.0000	0
08/11/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	52,644.0000	56,029.0000	6.430	0	0	0
08/11/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	66,370.0000	70,093.0000	5.609	0	0	0
08/11/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	8,172.0000	7,198.0000	(11.919)	0	0	0
08/11/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	13,257.0000	11,860.0000	(10.538)	0	0	0
08/11/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	40,176.0000	43,139.0000	7.375	0	0	0
08/11/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	4,765.0000	4,128.0000	(13.368)	0	0	0
08/11/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	29,334.0000	31,809.0000	8.437	0	0	0
08/11/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	41,759.0000	38,858.0000	(6.947)	0	0	0
08/11/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	20,398.0000	18,513.0000	(9.241)	0	0	0
08/11/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	20,374.0000	22,333.0000	9.615	0	0	0
08/11/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	13,386.0000	14,845.0000	10.899	0	0	0
08/11/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	29,865.0000	27,464.0000	(8.040)	0	0	0
08/11/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	90,462.0000	86,496.0000	(4.384)	0	0	0
08/11/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	8,275.0000	9,291.0000	12.278	0	0	0
08/11/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	55,998.0000	52,654.0000	(5.972)	0	0	0
08/11/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	72,342.0000	68,641.0000	(5.116)	0	0	0
08/11/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	4,788.0000	5,446.0000	13.743	0	0	0
08/11/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	2,581.0000	2,975.0000	15.265	0	0	0
08/11/2005	R203	2006/08/03			Bond Future	8.1410	8.0800	(0.749)	0.0000	0.0000	0
08/11/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	5,323.0000	5,949.0000	11.760	0	0	0
08/11/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	92,861.0000	89,046.0000	(4.108)	0	0	0
08/11/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	18,344.0000	19,968.0000	8.853	0	0	0
08/11/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	75,926.0000	72,388.0000	(4.660)	0	0	0
08/11/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	18,790.0000	17,221.0000	(8.350)	0	0	0
08/11/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	55,904.0000	59,146.0000	5.799	0	0	0
08/11/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	12,962.0000	11,764.0000	(9.242)	0	0	0
08/11/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	35,819.0000	33,419.0000	(6.700)	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
08/11/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	8,403.0000	9,305.0000	10.734	0	0	0
08/11/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	44,405.0000	47,277.0000	6.468	0	0	0
08/11/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	25,515.0000	27,555.0000	7.995	0	0	0
08/11/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	47,263.0000	44,447.0000	(5.958)	0	0	0
08/11/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	34,224.0000	36,688.0000	7.200	0	0	0
08/11/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	12,680.0000	13,919.0000	9.771	0	0	0
08/11/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	60,669.0000	57,467.0000	(5.278)	0	0	0
08/11/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	26,353.0000	24,377.0000	(7.498)	0	0	0
08/11/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	68,501.0000	72,062.0000	5.198	0	0	0
08/11/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	8,641.0000	7,761.0000	(10.184)	0	0	0
08/11/2005	R204	2006/02/02			Bond Future	8.0810	8.0240	(0.705)	0.0000	0.0000	0
08/11/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	14,514.0000	16,535.0000	13.924	0	0	0
08/11/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	20,923.0000	18,439.0000	(11.872)	0	0	0
08/11/2005	R204	2006/05/04			Bond Future	8.0970	8.0390	(0.716)	0.0000	0.0000	0
08/11/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	22,796.0000	24,897.0000	9.217	0	0	0
08/11/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	30,378.0000	27,955.0000	(7.976)	0	0	0
08/11/2005	R204	2006/08/03			Bond Future	8.1100	8.0500	(0.740)	0.0000	0.0000	0
08/11/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	28,325.0000	30,509.0000	7.711	0	0	0
08/11/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	36,817.0000	34,381.0000	(6.617)	0	0	0
08/11/2005	R207	2006/02/02			Bond Future	8.0490	7.9930	(0.696)	0.0000	0.0000	0
08/11/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	19,831.0000	17,483.0000	(11.840)	0	0	0
08/11/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	15,945.0000	18,040.0000	13.139	0	0	0
08/11/2005	R207	2006/05/04			Bond Future	8.0640	8.0070	(0.707)	0.0000	0.0000	0
08/11/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	24,289.0000	26,438.0000	8.848	0	0	0
08/11/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	29,313.0000	26,990.0000	(7.925)	0	0	0
08/11/2005	R207	2006/08/03			Bond Future	8.0770	8.0180	(0.730)	0.0000	0.0000	0
08/11/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	35,915.0000	33,563.0000	(6.549)	0	0	0
08/11/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	29,933.0000	32,160.0000	7.440	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
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Grand Total:										2,201
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