



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 06/12/2005

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/12/2005	GOVI 2006/02/02			jGovi	234.9100	235.3960	0.207	0.0000	0.0000	506
06/12/2005	GOVI 2006/02/02	230.00	Put	jGovi	11,664.0000	10,290.0000	(11.780)	0	0	0
06/12/2005	GOVI 2006/02/02	230.00	Call	jGovi	60,764.0000	64,250.0000	5.737	0	0	0
06/12/2005	GOVI 2006/05/04			jGovi	239.2290	239.7140	0.203	0.0000	0.0000	200
06/12/2005	GOVI 2006/05/04	230.00	Put	jGovi	3,947.0000	3,416.0000	(13.453)	0	0	0
06/12/2005	GOVI 2006/05/04	230.00	Call	jGovi	96,237.0000	100,556.0000	4.488	0	0	0
06/12/2005	GOVI 2006/08/03			jGovi	243.6630	244.1350	0.194	0.0000	0.0000	0
06/12/2005	GOVI 2006/08/03	230.00	Call	jGovi	139,893.0000	144,256.0000	3.119	0	0	0
06/12/2005	GOVI 2006/08/03	230.00	Put	jGovi	3,263.0000	2,906.0000	(10.941)	0	0	0
06/12/2005	GOVI 2006/11/02			jGovi	248.1760	248.6220	0.180	0.0000	0.0000	0
06/12/2005	GOVI 2006/11/02	230.00	Call	jGovi	183,725.0000	187,988.0000	2.320	0	0	0
06/12/2005	GOVI 2006/11/02	230.00	Put	jGovi	1,965.0000	1,768.0000	(10.025)	0	0	0
06/12/2005	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
06/12/2005	J153 2010/08/31			jSwap	7.4620	7.4050	(0.764)	0.0000	0.0000	0
06/12/2005	J157 2015/09/15			jSwap	7.6470	7.6160	(0.405)	0.0000	0.0000	0
06/12/2005	J186 2026/12/21			jSwap	7.2450	7.2230	(0.304)	0.0000	0.0000	0
06/12/2005	J194 2008/02/28			jSwap	7.3690	7.3070	(0.841)	0.0000	0.0000	0

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06/12/2005	J201	2014/12/22			jSwap	7.5670	7.5300	(0.489)	0.0000	0.0000	0
06/12/2005	J203	2017/09/15			jSwap	7.6040	7.5710	(0.434)	0.0000	0.0000	0
06/12/2005	J204	2018/12/21			jSwap	7.5710	7.5370	(0.449)	0.0000	0.0000	0
06/12/2005	J207	2020/01/15			jSwap	7.5530	7.5190	(0.450)	0.0000	0.0000	0
06/12/2005	JBAR	2005/03/16			jBar	7.1140	7.1070	(0.098)	0.0000	0.0000	0
06/12/2005	JFRA	2006/02/02			jFra	7.2470	7.1900	(0.787)	0.0000	0.0000	0
06/12/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	370.0000	302.0000	(18.378)	0	0	0
06/12/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	377.0000	449.0000	19.098	0	0	0
06/12/2005	JFRA	2006/05/04			jFra	7.2440	7.1190	(1.726)	0.0000	0.0000	0
06/12/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	537.0000	660.0000	22.905	0	0	0
06/12/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,134.0000	952.0000	(16.049)	0	0	0
06/12/2005	JFRA	2006/08/03			jFra	7.4040	7.2870	(1.580)	0.0000	0.0000	0
06/12/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	692.0000	799.0000	15.462	0	0	0
06/12/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,681.0000	1,502.0000	(10.648)	0	0	0
06/12/2005	JFRA	2006/11/02			jFra	7.4850	7.3720	(1.510)	0.0000	0.0000	0
06/12/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	867.0000	971.0000	11.995	0	0	0
06/12/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,054.0000	1,881.0000	(8.423)	0	0	0
06/12/2005	JFRA	2007/02/01			jFra	7.5370	7.4110	(1.672)	0.0000	0.0000	500
06/12/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,518.0000	1,673.0000	10.211	0	0	0
06/12/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,609.0000	1,455.0000	(9.571)	0	0	0
06/12/2005	JFRA	2007/05/03			jFra	7.5510	7.4670	(1.112)	0.0000	0.0000	0
06/12/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	1,815.0000	1,710.0000	(5.785)	0	0	0
06/12/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,690.0000	1,791.0000	5.976	0	0	0

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06/12/2005	JFRA	2007/08/02			jFra	7.6470	7.4200	(2.968)	0.0000	0.0000	0
06/12/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,726.0000	1,999.0000	15.817	0	0	0
06/12/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,085.0000	1,803.0000	(13.525)	0	0	0
06/12/2005	JFRA	2007/11/01			jFra	7.6970	7.5920	(1.364)	0.0000	0.0000	0
06/12/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,406.0000	2,259.0000	(6.110)	0	0	0
06/12/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,888.0000	2,017.0000	6.833	0	0	0
06/12/2005	JN02	2006/02/02			jNote	7.4720	7.3540	(1.579)	0.0000	0.0000	0
06/12/2005	JN02	2006/02/02	7.25	Put	Option on jNote	2,260.0000	3,065.0000	35.619	0	0	0
06/12/2005	JN02	2006/02/02	7.25	Call	Option on jNote	6,376.0000	4,992.0000	(21.706)	0	0	0
06/12/2005	JN05	2006/02/02			jNote	7.6620	7.5930	(0.901)	0.0000	0.0000	0
06/12/2005	JN05	2006/02/02	7.75	Call	Option on jNote	6,630.0000	5,415.0000	(18.326)	0	0	0
06/12/2005	JN05	2006/02/02	7.75	Put	Option on jNote	10,269.0000	11,922.0000	16.097	0	0	0
06/12/2005	JN10	2006/02/02			jNote	7.7060	7.6710	(0.454)	0.0000	0.0000	0
06/12/2005	JN10	2006/02/02	8.00	Put	Option on jNote	25,709.0000	27,491.0000	6.931	0	0	0
06/12/2005	JN10	2006/02/02	8.00	Call	Option on jNote	5,293.0000	4,587.0000	(13.338)	0	0	0
06/12/2005	JROD	2005/12/30			jRod	6.7010	6.6980	(0.045)	0.0000	0.0000	0
06/12/2005	JROD	2006/01/31			jRod	6.8410	6.8340	(0.102)	0.0000	0.0000	0
06/12/2005	JROD	2006/02/28			jRod	7.0050	6.9950	(0.143)	0.0000	0.0000	0
06/12/2005	JROD	2006/03/31			jRod	6.9600	6.9530	(0.101)	0.0000	0.0000	0
06/12/2005	JROD	2006/04/28			jRod	7.0440	7.0370	(0.099)	0.0000	0.0000	0
06/12/2005	JROD	2006/05/31			jRod	7.1380	7.1280	(0.140)	0.0000	0.0000	0
06/12/2005	JROD	2006/06/30			jRod	7.0690	7.0600	(0.127)	0.0000	0.0000	0
06/12/2005	JROD	2006/07/31			jRod	7.1490	7.1370	(0.168)	0.0000	0.0000	0

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06/12/2005	JROD	2006/08/31			jRod	7.2390	7.2230	(0.221)	0.0000	0.0000	0
06/12/2005	R153	2006/02/02			Bond Future	7.5010	7.4380	(0.840)	7.4000	7.4400	277
06/12/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	14,962.0000	16,828.0000	12.472	0	0	1
06/12/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	8,246.0000	9,605.0000	16.481	0	0	0
06/12/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	8,288.0000	6,943.0000	(16.228)	0	0	0
06/12/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	23,269.0000	25,504.0000	9.605	0	0	0
06/12/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	4,347.0000	3,509.0000	(19.278)	0	0	1
06/12/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	14,456.0000	12,553.0000	(13.164)	0	0	1
06/12/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	3,635.0000	4,437.0000	22.063	0	0	0
06/12/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	2,116.0000	1,646.0000	(22.212)	0	0	0
06/12/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	32,628.0000	35,078.0000	7.509	0	0	1
06/12/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	1,054.0000	799.0000	(24.194)	0	0	0
06/12/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	62,282.0000	64,948.0000	4.281	0	0	0
06/12/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	135.0000	96.0000	(28.889)	0	0	0
06/12/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	52,333.0000	54,966.0000	5.031	0	0	0
06/12/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	263.0000	191.0000	(27.376)	0	0	0
06/12/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	524.0000	388.0000	(25.954)	0	0	0
06/12/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	42,404.0000	44,972.0000	6.056	0	0	0
06/12/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	321.0000	437.0000	36.137	0	0	0
06/12/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	22,886.0000	20,527.0000	(10.308)	0	0	0
06/12/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	33,067.0000	30,479.0000	(7.827)	0	0	0
06/12/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,164.0000	1,509.0000	29.639	0	0	0
06/12/2005	R153	2006/05/04			Bond Future	7.5020	7.4360	(0.880)	0.0000	0.0000	0
06/12/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	13,793.0000	15,146.0000	9.809	0	0	0
06/12/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	19,373.0000	21,037.0000	8.589	0	0	0
06/12/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	9,335.0000	8,309.0000	(10.991)	0	0	0
06/12/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	13,874.0000	12,537.0000	(9.637)	0	0	0
06/12/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	3,602.0000	3,098.0000	(13.992)	0	0	20
06/12/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	5,962.0000	5,219.0000	(12.462)	0	0	0
06/12/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	26,012.0000	27,959.0000	7.485	0	0	0
06/12/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	33,557.0000	35,742.0000	6.511	0	0	0
06/12/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	261.0000	207.0000	(20.690)	0	0	0
06/12/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	68,796.0000	71,431.0000	3.830	0	0	0

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06/12/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	554.0000	448.0000	(19.134)	0	0	0
06/12/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	1,100.0000	910.0000	(17.273)	0	0	0
06/12/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	26,639.0000	24,703.0000	(7.268)	0	0	0
06/12/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	5,989.0000	6,742.0000	12.573	0	0	0
06/12/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	34,721.0000	32,543.0000	(6.273)	0	0	0
06/12/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	59,597.0000	62,181.0000	4.336	0	0	0
06/12/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	9,340.0000	10,382.0000	11.156	0	0	0
06/12/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	41,807.0000	44,176.0000	5.667	0	0	0
06/12/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	19,651.0000	18,002.0000	(8.391)	0	0	0
06/12/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	50,551.0000	53,050.0000	4.944	0	0	0
06/12/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	2,053.0000	1,732.0000	(15.636)	0	0	0
06/12/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	3,619.0000	4,130.0000	14.120	0	0	0
06/12/2005	R153	2006/08/03			Bond Future	7.4970	7.4290	(0.907)	0.0000	0.0000	0
06/12/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	22,264.0000	23,824.0000	7.007	0	0	0
06/12/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	12,579.0000	11,519.0000	(8.427)	0	0	0
06/12/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	28,922.0000	30,681.0000	6.082	0	0	0
06/12/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	9,765.0000	8,904.0000	(8.817)	0	0	0
06/12/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	16,184.0000	14,894.0000	(7.971)	0	0	0
06/12/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	16,300.0000	17,629.0000	8.153	0	0	0
06/12/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	26,370.0000	24,556.0000	(6.879)	0	0	0
06/12/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	7,050.0000	7,856.0000	11.433	0	0	0
06/12/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	11,184.0000	12,258.0000	9.603	0	0	0
06/12/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	4,561.0000	4,152.0000	(8.967)	0	0	0
06/12/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	5,414.0000	4,928.0000	(8.977)	0	0	0
06/12/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	52,414.0000	54,548.0000	4.071	0	0	0
06/12/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	60,654.0000	62,866.0000	3.647	0	0	0
06/12/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	44,320.0000	46,357.0000	4.596	0	0	0
06/12/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	6,507.0000	5,923.0000	(8.975)	0	0	0
06/12/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	20,736.0000	19,190.0000	(7.456)	0	0	0
06/12/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	7,921.0000	7,214.0000	(8.926)	0	0	0
06/12/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	36,454.0000	38,367.0000	5.248	0	0	0
06/12/2005	R157	2006/02/02			Bond Future	7.6620	7.6260	(0.470)	7.6100	7.6100	145
06/12/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	34,841.0000	37,017.0000	6.246	0	0	0
06/12/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	6,830.0000	5,976.0000	(12.504)	0	0	0

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06/12/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	23,758.0000	21,766.0000	(8.385)	0	0	0
06/12/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	1,818.0000	1,534.0000	(15.622)	0	0	0
06/12/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	51,781.0000	54,310.0000	4.884	0	0	250
06/12/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	69,878.0000	72,623.0000	3.928	0	0	0
06/12/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	3,543.0000	3,042.0000	(14.141)	0	0	250
06/12/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	38,919.0000	36,384.0000	(6.514)	0	0	0
06/12/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	58,079.0000	55,206.0000	(4.947)	0	0	0
06/12/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	3,711.0000	4,205.0000	13.312	0	0	0
06/12/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	10,056.0000	11,093.0000	10.312	0	0	0
06/12/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	88,427.0000	91,297.0000	3.246	0	0	0
06/12/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	944.0000	785.0000	(16.843)	0	0	0
06/12/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	107,014.0000	109,954.0000	2.747	0	0	0
06/12/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	199.0000	238.0000	19.598	0	0	0
06/12/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	179.0000	142.0000	(20.670)	0	0	0
06/12/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	125,353.0000	128,346.0000	2.388	0	0	0
06/12/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	20,616.0000	22,265.0000	7.999	0	0	0
06/12/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	496.0000	406.0000	(18.145)	0	0	0
06/12/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	919.0000	1,076.0000	17.084	0	0	0
06/12/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	79,767.0000	76,777.0000	(3.748)	0	0	0
06/12/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	13,249.0000	11,868.0000	(10.423)	0	0	0
06/12/2005	R157	2006/05/04			Bond Future	7.6700	7.6330	(0.482)	0.0000	0.0000	0
06/12/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	8,118.0000	7,502.0000	(7.588)	0	0	0
06/12/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	108,101.0000	110,786.0000	2.484	0	0	0
06/12/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	4,465.0000	4,108.0000	(7.996)	0	0	0
06/12/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	18,392.0000	19,615.0000	6.650	0	0	50
06/12/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	124,643.0000	127,448.0000	2.250	0	0	0
06/12/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	61,244.0000	58,671.0000	(4.201)	0	0	0
06/12/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	45,256.0000	43,037.0000	(4.903)	0	0	0
06/12/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	74,071.0000	76,498.0000	3.277	0	0	0
06/12/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	42,445.0000	44,404.0000	4.615	0	0	0
06/12/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	4,714.0000	5,185.0000	9.992	0	0	0
06/12/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	15,699.0000	14,615.0000	(6.905)	0	0	0
06/12/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	10,177.0000	11,001.0000	8.097	0	0	0
06/12/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	11,235.0000	10,417.0000	(7.281)	0	0	0
06/12/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	2,717.0000	2,479.0000	(8.760)	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
06/12/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	57,780.0000	60,005.0000	3.851	0	0	0
06/12/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	90,952.0000	93,528.0000	2.832	0	0	0
06/12/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	32,449.0000	30,629.0000	(5.609)	0	0	0
06/12/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	5,971.0000	5,504.0000	(7.821)	0	0	115
06/12/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	29,303.0000	30,918.0000	5.511	0	0	0
06/12/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	22,755.0000	21,326.0000	(6.280)	0	0	0
06/12/2005	R157	2006/08/03			Bond Future	7.6750	7.6380	(0.482)	0.0000	0.0000	0
06/12/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	24,106.0000	22,942.0000	(4.829)	0	0	0
06/12/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	49,851.0000	51,660.0000	3.629	0	0	0
06/12/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	64,529.0000	66,542.0000	3.120	0	0	0
06/12/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	19,420.0000	18,460.0000	(4.943)	0	0	0
06/12/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	9,721.0000	10,388.0000	6.861	0	0	0
06/12/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	31,125.0000	29,707.0000	(4.556)	0	0	0
06/12/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	37,124.0000	38,679.0000	4.189	0	0	0
06/12/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	65,337.0000	63,032.0000	(3.528)	0	0	0
06/12/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	11,038.0000	10,477.0000	(5.082)	0	0	0
06/12/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	126,879.0000	129,416.0000	2.000	0	0	0
06/12/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	7,969.0000	7,534.0000	(5.459)	0	0	0
06/12/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	13,156.0000	12,491.0000	(5.055)	0	0	0
06/12/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	95,881.0000	98,188.0000	2.406	0	0	0
06/12/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	112,030.0000	114,442.0000	2.153	0	0	0
06/12/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	79,955.0000	82,132.0000	2.723	0	0	0
06/12/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	15,856.0000	15,060.0000	(5.020)	0	0	0
06/12/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	51,463.0000	49,457.0000	(3.898)	0	0	0
06/12/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	16,791.0000	17,757.0000	5.753	0	0	0
06/12/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	40,113.0000	38,410.0000	(4.246)	0	0	0
06/12/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	25,976.0000	27,246.0000	4.889	0	0	0
06/12/2005	R186	2006/02/02			Bond Future	7.3040	7.2780	(0.356)	0.0000	0.0000	0
06/12/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	18,151.0000	19,588.0000	7.917	0	0	0
06/12/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	25,367.0000	23,337.0000	(8.003)	0	0	0
06/12/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	47,590.0000	44,776.0000	(5.913)	0	0	0
06/12/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	191.0000	221.0000	15.707	0	0	0
06/12/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	6,190.0000	6,844.0000	10.565	0	0	0
06/12/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	199,628.0000	203,082.0000	1.730	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
06/12/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	220.0000	179.0000	(18.636)	0	0	0
06/12/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	173,386.0000	176,813.0000	1.977	0	0	0
06/12/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	460.0000	381.0000	(17.174)	0	0	0
06/12/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	146,256.0000	149,644.0000	2.316	0	0	0
06/12/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	63.0000	50.0000	(20.635)	0	0	0
06/12/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	118,413.0000	121,721.0000	2.794	0	0	0
06/12/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	1,002.0000	842.0000	(15.968)	0	0	0
06/12/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	113,984.0000	110,547.0000	(3.015)	0	0	0
06/12/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,243.0000	1,416.0000	13.918	0	0	0
06/12/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	2,248.0000	1,925.0000	(14.368)	0	0	0
06/12/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	78,148.0000	74,854.0000	(4.215)	0	0	0
06/12/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	90,214.0000	93,358.0000	3.485	0	0	0
06/12/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	62,518.0000	65,342.0000	4.517	0	0	0
06/12/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	5,105.0000	4,462.0000	(12.595)	0	0	0
06/12/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	11,953.0000	10,724.0000	(10.282)	0	0	0
06/12/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	37,656.0000	39,894.0000	5.943	0	0	0
06/12/2005	R186	2006/05/04			Bond Future	7.3000	7.2750	(0.342)	0.0000	0.0000	0
06/12/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	37,690.0000	35,884.0000	(4.792)	0	0	0
06/12/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	31,053.0000	32,559.0000	4.850	0	0	0
06/12/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	10,298.0000	9,633.0000	(6.458)	0	0	0
06/12/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	2,007.0000	1,849.0000	(7.872)	0	0	0
06/12/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	200,917.0000	204,072.0000	1.570	0	0	0
06/12/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	82,663.0000	79,873.0000	(3.375)	0	0	0
06/12/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	6,842.0000	7,364.0000	7.629	0	0	0
06/12/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	115,169.0000	112,097.0000	(2.667)	0	0	0
06/12/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	16,357.0000	17,346.0000	6.046	0	0	0
06/12/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	56,936.0000	54,612.0000	(4.082)	0	0	0
06/12/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	2,745.0000	2,985.0000	8.743	0	0	0
06/12/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	7,064.0000	6,588.0000	(6.738)	0	0	0
06/12/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	3,600.0000	3,343.0000	(7.139)	0	0	0
06/12/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	124,261.0000	127,097.0000	2.282	0	0	0
06/12/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	98,224.0000	100,872.0000	2.696	0	0	0
06/12/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	176,246.0000	179,302.0000	1.734	0	0	0
06/12/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	150,397.0000	153,363.0000	1.972	0	0	0
06/12/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	4,975.0000	4,629.0000	(6.955)	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
06/12/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	15,370.0000	14,434.0000	(6.090)	0	0	0
06/12/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	24,286.0000	22,959.0000	(5.464)	0	0	0
06/12/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	50,345.0000	52,330.0000	3.943	0	0	0
06/12/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	72,933.0000	75,309.0000	3.258	0	0	0
06/12/2005	R186	2006/08/03			Bond Future	7.2950	7.2700	(0.343)	0.0000	0.0000	0
06/12/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	156,914.0000	159,672.0000	1.758	0	0	0
06/12/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	14,644.0000	13,984.0000	(4.507)	0	0	0
06/12/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	64,279.0000	62,130.0000	(3.343)	0	0	0
06/12/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	24,648.0000	25,791.0000	4.637	0	0	0
06/12/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	131,745.0000	134,376.0000	1.997	0	0	0
06/12/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	11,749.0000	11,215.0000	(4.545)	0	0	0
06/12/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	4,260.0000	4,033.0000	(5.329)	0	0	0
06/12/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	9,652.0000	9,213.0000	(4.548)	0	0	0
06/12/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	87,375.0000	84,813.0000	(2.932)	0	0	0
06/12/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	181,892.0000	184,745.0000	1.569	0	0	0
06/12/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	227,849.0000	230,914.0000	1.345	0	0	0
06/12/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	18,633.0000	17,805.0000	(4.444)	0	0	0
06/12/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	204,848.0000	207,820.0000	1.451	0	0	0
06/12/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	106,639.0000	109,102.0000	2.310	0	0	0
06/12/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	6,479.0000	6,160.0000	(4.924)	0	0	0
06/12/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	12,766.0000	13,496.0000	5.718	0	0	0
06/12/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	60,218.0000	62,146.0000	3.202	0	0	0
06/12/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	33,681.0000	32,317.0000	(4.050)	0	0	0
06/12/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	82,141.0000	84,378.0000	2.723	0	0	0
06/12/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	24,308.0000	23,253.0000	(4.340)	0	0	0
06/12/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	46,686.0000	44,951.0000	(3.716)	0	0	0
06/12/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	40,752.0000	42,309.0000	3.821	0	0	0
06/12/2005	R194	2006/02/02			Bond Future	7.4110	7.3400	(0.958)	0.0000	0.0000	0
06/12/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	617.0000	450.0000	(27.066)	0	0	0
06/12/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	1,986.0000	2,491.0000	25.428	0	0	0
06/12/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	5,111.0000	4,239.0000	(17.061)	0	0	0
06/12/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	11,945.0000	13,153.0000	10.113	0	0	0
06/12/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	13,028.0000	11,714.0000	(10.086)	0	0	0
06/12/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	25,586.0000	26,941.0000	5.296	0	0	0

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06/12/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	287.0000	203.0000	(29.268)	0	0	0
06/12/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	7,829.0000	8,888.0000	13.527	0	0	0
06/12/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	30,216.0000	31,585.0000	4.531	0	0	0
06/12/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	20,955.0000	22,289.0000	6.366	0	0	0
06/12/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	1,290.0000	973.0000	(24.574)	0	0	0
06/12/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	19.0000	12.0000	(36.842)	0	0	0
06/12/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	136.0000	94.0000	(30.882)	0	0	0
06/12/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	8,641.0000	7,491.0000	(13.309)	0	0	0
06/12/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	16,374.0000	17,666.0000	7.891	0	0	0
06/12/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	124.0000	186.0000	50.000	0	0	0
06/12/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	2.0000	4.0000	100.000	0	0	0
06/12/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	22,806.0000	21,431.0000	(6.029)	0	0	0
06/12/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	641.0000	867.0000	35.257	0	0	0
06/12/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	20.0000	33.0000	65.000	0	0	0
06/12/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	17,860.0000	16,496.0000	(7.637)	0	0	0
06/12/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	64.0000	43.0000	(32.813)	0	0	0
06/12/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	4,431.0000	5,241.0000	18.280	0	0	0
06/12/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	2,709.0000	2,143.0000	(20.893)	0	0	0
06/12/2005	R194	2006/05/04			Bond Future	7.4000	7.3210	(1.068)	0.0000	0.0000	0
06/12/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	1,683.0000	1,394.0000	(17.172)	0	0	0
06/12/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	2,602.0000	2,185.0000	(16.026)	0	0	0
06/12/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,369.0000	3,945.0000	17.097	0	0	0
06/12/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	11,909.0000	12,976.0000	8.960	0	0	0
06/12/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	5,946.0000	5,166.0000	(13.118)	0	0	0
06/12/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	416.0000	340.0000	(18.269)	0	0	0
06/12/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	27,392.0000	28,673.0000	4.677	0	0	0
06/12/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	8,584.0000	9,523.0000	10.939	0	0	0
06/12/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	23,400.0000	24,652.0000	5.350	0	0	0
06/12/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	821.0000	1,035.0000	26.066	0	0	0
06/12/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	12,051.0000	10,909.0000	(9.476)	0	0	0
06/12/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	355.0000	463.0000	30.423	0	0	0
06/12/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	135.0000	183.0000	35.556	0	0	0
06/12/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	20,113.0000	18,804.0000	(6.508)	0	0	0
06/12/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	1,687.0000	2,058.0000	21.992	0	0	0
06/12/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	15,947.0000	14,699.0000	(7.826)	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
06/12/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	15,608.0000	16,760.0000	7.381	0	0	0
06/12/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	804.0000	659.0000	(18.035)	0	0	0
06/12/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	577.0000	473.0000	(18.024)	0	0	0
06/12/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	19,451.0000	20,662.0000	6.226	0	0	0
06/12/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	1,161.0000	956.0000	(17.657)	0	0	0
06/12/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	8,579.0000	7,594.0000	(11.482)	0	0	0
06/12/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	5,709.0000	6,482.0000	13.540	0	0	0
06/12/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	3,996.0000	3,412.0000	(14.615)	0	0	0
06/12/2005	R194	2006/08/03			Bond Future	7.3710	7.2850	(1.167)	0.0000	0.0000	0
06/12/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	15,329.0000	16,323.0000	6.484	0	0	0
06/12/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	6,599.0000	5,907.0000	(10.486)	0	0	0
06/12/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	12,245.0000	13,169.0000	7.546	0	0	0
06/12/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	11,245.0000	10,289.0000	(8.502)	0	0	0
06/12/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,022.0000	3,473.0000	14.924	0	0	0
06/12/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	2,932.0000	2,575.0000	(12.176)	0	0	0
06/12/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	8,569.0000	7,737.0000	(9.709)	0	0	0
06/12/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	2,347.0000	2,059.0000	(12.271)	0	0	0
06/12/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	21,857.0000	22,945.0000	4.978	0	0	0
06/12/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	1,929.0000	1,693.0000	(12.234)	0	0	0
06/12/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	3,846.0000	3,396.0000	(11.700)	0	0	0
06/12/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	6,965.0000	7,685.0000	10.337	0	0	0
06/12/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	18,562.0000	19,609.0000	5.641	0	0	0
06/12/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,345.0000	1,183.0000	(12.045)	0	0	0
06/12/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	9,471.0000	10,303.0000	8.785	0	0	0
06/12/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	1,589.0000	1,395.0000	(12.209)	0	0	0
06/12/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	25,230.0000	26,349.0000	4.435	0	0	0
06/12/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	4,794.0000	5,385.0000	12.328	0	0	0
06/12/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	1,938.0000	2,264.0000	16.821	0	0	0
06/12/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	5,046.0000	4,483.0000	(11.157)	0	0	0
06/12/2005	R201	2006/02/02			Bond Future	7.6190	7.5780	(0.538)	0.0000	0.0000	0
06/12/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	9,772.0000	10,830.0000	10.827	0	0	0
06/12/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	17,730.0000	16,054.0000	(9.453)	0	0	0
06/12/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	2,787.0000	2,362.0000	(15.249)	0	0	0
06/12/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	43,744.0000	46,052.0000	5.276	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
06/12/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	101,961.0000	104,661.0000	2.648	0	0	0
06/12/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	64.0000	79.0000	23.438	0	0	0
06/12/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	58,095.0000	60,583.0000	4.283	0	0	0
06/12/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	1,472.0000	1,226.0000	(16.712)	0	0	0
06/12/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	72,760.0000	75,354.0000	3.565	0	0	0
06/12/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	778.0000	638.0000	(17.995)	0	0	0
06/12/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	87,460.0000	90,113.0000	3.033	0	0	0
06/12/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	28,964.0000	26,791.0000	(7.502)	0	0	0
06/12/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	157.0000	123.0000	(21.656)	0	0	0
06/12/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	4,038.0000	4,599.0000	13.893	0	0	0
06/12/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	1,198.0000	1,410.0000	17.696	0	0	0
06/12/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	77,986.0000	75,267.0000	(3.487)	0	0	0
06/12/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	316.0000	380.0000	20.253	0	0	0
06/12/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	420.0000	340.0000	(19.048)	0	0	0
06/12/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	60,215.0000	57,546.0000	(4.432)	0	0	0
06/12/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	43,434.0000	40,914.0000	(5.802)	0	0	0
06/12/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	10,005.0000	8,852.0000	(11.524)	0	0	0
06/12/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	5,262.0000	4,546.0000	(13.607)	0	0	0
06/12/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	30,238.0000	32,255.0000	6.670	0	0	0
06/12/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	18,678.0000	20,259.0000	8.465	0	0	0
06/12/2005	R201	2006/05/04			Bond Future	7.6260	7.5840	(0.551)	0.0000	0.0000	0
06/12/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	26,262.0000	27,772.0000	5.750	0	0	0
06/12/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	101,786.0000	104,301.0000	2.471	0	0	0
06/12/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	2,437.0000	2,213.0000	(9.192)	0	0	0
06/12/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	6,892.0000	6,339.0000	(8.024)	0	0	0
06/12/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	75,226.0000	77,541.0000	3.077	0	0	0
06/12/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	61,910.0000	64,097.0000	3.533	0	0	0
06/12/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	88,751.0000	91,162.0000	2.717	0	0	0
06/12/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	5,144.0000	4,720.0000	(8.243)	0	0	0
06/12/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	3,895.0000	3,566.0000	(8.447)	0	0	0
06/12/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	49,014.0000	51,031.0000	4.115	0	0	0
06/12/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	9,353.0000	8,631.0000	(7.719)	0	0	0
06/12/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	18,226.0000	16,997.0000	(6.743)	0	0	0
06/12/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	25,533.0000	23,977.0000	(6.094)	0	0	0
06/12/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	17,287.0000	18,472.0000	6.855	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
06/12/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	36,833.0000	38,628.0000	4.873	0	0	0
06/12/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	12,831.0000	11,887.0000	(7.357)	0	0	0
06/12/2005	R201	2006/08/03			Bond Future	7.6310	7.5890	(0.550)	0.0000	0.0000	0
06/12/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	79,197.0000	81,284.0000	2.635	0	0	0
06/12/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	10,889.0000	10,298.0000	(5.427)	0	0	0
06/12/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	103,718.0000	106,005.0000	2.205	0	0	0
06/12/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	9,185.0000	8,684.0000	(5.455)	0	0	0
06/12/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	13,065.0000	12,361.0000	(5.388)	0	0	0
06/12/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	91,980.0000	94,158.0000	2.368	0	0	0
06/12/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	66,611.0000	68,586.0000	2.965	0	0	0
06/12/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	6,708.0000	6,315.0000	(5.859)	0	0	0
06/12/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	32,453.0000	33,901.0000	4.462	0	0	0
06/12/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	15,869.0000	15,025.0000	(5.319)	0	0	0
06/12/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	24,909.0000	23,679.0000	(4.938)	0	0	0
06/12/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	54,371.0000	56,205.0000	3.373	0	0	0
06/12/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	19,508.0000	18,491.0000	(5.213)	0	0	0
06/12/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	31,795.0000	30,323.0000	(4.630)	0	0	0
06/12/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	23,411.0000	24,618.0000	5.156	0	0	0
06/12/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	42,677.0000	44,339.0000	3.894	0	0	0
06/12/2005	R203	2006/02/02			Bond Future	7.6380	7.6020	(0.471)	0.0000	0.0000	11
06/12/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	47,916.0000	50,481.0000	5.353	0	0	0
06/12/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	1,367.0000	1,105.0000	(19.166)	0	0	0
06/12/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	20,137.0000	18,324.0000	(9.003)	0	0	0
06/12/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	31,969.0000	34,170.0000	6.885	0	0	0
06/12/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	4,094.0000	3,467.0000	(15.315)	0	0	0
06/12/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	9,242.0000	10,257.0000	10.982	0	0	0
06/12/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	3,732.0000	4,229.0000	13.317	0	0	0
06/12/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	34,749.0000	32,419.0000	(6.705)	0	0	0
06/12/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	52,845.0000	50,204.0000	(4.998)	0	0	0
06/12/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	1,194.0000	1,381.0000	15.662	0	0	0
06/12/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	65,131.0000	67,873.0000	4.210	0	0	0
06/12/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	82,615.0000	85,422.0000	3.398	0	0	0
06/12/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	365.0000	280.0000	(23.288)	0	0	0
06/12/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	13.0000	9.0000	(30.769)	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
06/12/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	77.0000	56.0000	(27.273)	0	0	0
06/12/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	99,892.0000	102,715.0000	2.826	0	0	0
06/12/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	18,695.0000	20,338.0000	8.788	0	0	0
06/12/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	9,963.0000	8,778.0000	(11.894)	0	0	0
06/12/2005	R203	2006/05/04			Bond Future	7.6440	7.6070	(0.484)	0.0000	0.0000	0
06/12/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	19,563.0000	18,271.0000	(6.604)	0	0	0
06/12/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	29,649.0000	27,983.0000	(5.619)	0	0	0
06/12/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	27,710.0000	29,281.0000	5.669	0	0	0
06/12/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	52,523.0000	54,759.0000	4.257	0	0	0
06/12/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	7,067.0000	6,440.0000	(8.872)	0	0	0
06/12/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	1,941.0000	1,718.0000	(11.489)	0	0	0
06/12/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	12,147.0000	11,213.0000	(7.689)	0	0	0
06/12/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	67,278.0000	69,752.0000	3.677	0	0	0
06/12/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	82,933.0000	85,573.0000	3.183	0	0	0
06/12/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	18,446.0000	19,643.0000	6.489	0	0	0
06/12/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	3,839.0000	3,449.0000	(10.159)	0	0	0
06/12/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	912.0000	794.0000	(12.939)	0	0	0
06/12/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	39,176.0000	41,105.0000	4.924	0	0	0
06/12/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	99,036.0000	101,782.0000	2.773	0	0	0
06/12/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	6,618.0000	7,168.0000	8.311	0	0	0
06/12/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	11,471.0000	12,317.0000	7.375	0	0	0
06/12/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	42,507.0000	40,489.0000	(4.747)	0	0	0
06/12/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	57,980.0000	55,665.0000	(3.993)	0	0	0
06/12/2005	R203	2006/08/03			Bond Future	7.6460	7.6100	(0.471)	0.0000	0.0000	0
06/12/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	11,989.0000	11,247.0000	(6.189)	0	0	0
06/12/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	56,656.0000	58,660.0000	3.537	0	0	0
06/12/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	24,527.0000	25,732.0000	4.913	0	0	0
06/12/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	35,719.0000	34,179.0000	(4.311)	0	0	0
06/12/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	25,756.0000	24,496.0000	(4.892)	0	0	0
06/12/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	11,473.0000	12,161.0000	5.997	0	0	0
06/12/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	70,124.0000	72,337.0000	3.156	0	0	0
06/12/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	33,633.0000	35,118.0000	4.415	0	0	0
06/12/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	17,158.0000	18,092.0000	5.444	0	0	0
06/12/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	4,761.0000	4,397.0000	(7.645)	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
06/12/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	84,499.0000	86,880.0000	2.818	0	0	0
06/12/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	44,404.0000	46,161.0000	3.957	0	0	0
06/12/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	7,712.0000	7,180.0000	(6.898)	0	0	0
06/12/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	17,911.0000	16,923.0000	(5.516)	0	0	0
06/12/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	47,886.0000	46,074.0000	(3.784)	0	0	0
06/12/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	62,214.0000	60,157.0000	(3.306)	0	0	0
06/12/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	99,475.0000	101,982.0000	2.520	0	0	0
06/12/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	2,817.0000	2,580.0000	(8.413)	0	0	0
06/12/2005	R204	2006/02/02			Bond Future	7.6160	7.5800	(0.473)	0.0000	0.0000	0
06/12/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	35,246.0000	37,605.0000	6.693	0	0	0
06/12/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	4,089.0000	3,460.0000	(15.383)	0	0	0
06/12/2005	R204	2006/05/04			Bond Future	7.6210	7.5850	(0.472)	0.0000	0.0000	0
06/12/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	12,420.0000	11,483.0000	(7.544)	0	0	0
06/12/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	42,804.0000	44,818.0000	4.705	0	0	0
06/12/2005	R204	2006/08/03			Bond Future	7.6250	7.5890	(0.472)	0.0000	0.0000	0
06/12/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	18,614.0000	17,589.0000	(5.507)	0	0	0
06/12/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	48,311.0000	50,199.0000	3.908	0	0	0
06/12/2005	R207	2006/02/02			Bond Future	7.5870	7.5530	(0.448)	0.0000	0.0000	0
06/12/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	37,440.0000	39,720.0000	6.090	0	0	0
06/12/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	3,789.0000	3,226.0000	(14.859)	0	0	0
06/12/2005	R207	2006/05/04			Bond Future	7.5930	7.5590	(0.448)	0.0000	0.0000	0
06/12/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	44,785.0000	46,734.0000	4.352	0	0	0
06/12/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	11,954.0000	11,090.0000	(7.228)	0	0	0
06/12/2005	R207	2006/08/03			Bond Future	7.5970	7.5620	(0.461)	0.0000	0.0000	0
06/12/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	18,187.0000	17,207.0000	(5.388)	0	0	0
06/12/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	50,358.0000	52,242.0000	3.741	0	0	0

Grand Total: **2,328**