



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 08/12/2005

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
08/12/2005	GOVI 2006/02/02			jGovi	235.0950	235.1470	0.022	0.0000	0.0000	506
08/12/2005	GOVI 2006/02/02	230.00	Call	jGovi	61,747.0000	61,939.0000	0.311	0	0	0
08/12/2005	GOVI 2006/02/02	230.00	Put	jGovi	10,797.0000	10,469.0000	(3.038)	0	0	0
08/12/2005	GOVI 2006/05/04			jGovi	239.4150	239.4600	0.019	0.0000	0.0000	200
08/12/2005	GOVI 2006/05/04	230.00	Put	jGovi	3,663.0000	3,573.0000	(2.457)	0	0	0
08/12/2005	GOVI 2006/05/04	230.00	Call	jGovi	97,813.0000	98,173.0000	0.368	0	0	0
08/12/2005	GOVI 2006/08/03			jGovi	243.8410	243.8690	0.011	0.0000	0.0000	0
08/12/2005	GOVI 2006/08/03	230.00	Call	jGovi	141,490.0000	141,723.0000	0.165	0	0	0
08/12/2005	GOVI 2006/08/03	230.00	Put	jGovi	3,080.0000	3,033.0000	(1.526)	0	0	0
08/12/2005	GOVI 2006/11/02			jGovi	248.3340	248.3360	0.001	0.0000	0.0000	0
08/12/2005	GOVI 2006/11/02	230.00	Call	jGovi	185,209.0000	185,213.0000	0.002	0	0	0
08/12/2005	GOVI 2006/11/02	230.00	Put	jGovi	1,869.0000	1,853.0000	(0.856)	0	0	0
08/12/2005	J152 2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
08/12/2005	J153 2010/08/31			jSwap	7.4140	7.4020	(0.162)	0.0000	0.0000	0
08/12/2005	J157 2015/09/15			jSwap	7.6450	7.6440	(0.013)	0.0000	0.0000	0
08/12/2005	J186 2026/12/21			jSwap	7.2570	7.2570	-	0.0000	0.0000	0
08/12/2005	J194 2008/02/28			jSwap	7.3110	7.2730	(0.520)	0.0000	0.0000	0

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08/12/2005	J201	2014/12/22			jSwap	7.5620	7.5670	0.066	0.0000	0.0000	0
08/12/2005	J203	2017/09/15			jSwap	7.5990	7.5990	-	0.0000	0.0000	0
08/12/2005	J204	2018/12/21			jSwap	7.5650	7.5650	-	0.0000	0.0000	0
08/12/2005	J207	2020/01/15			jSwap	7.5480	7.5480	-	0.0000	0.0000	0
08/12/2005	JBAR	2005/03/16			jBar	7.1070	7.1070	-	0.0000	0.0000	0
08/12/2005	JFRA	2006/02/02			jFra	7.1970	7.1540	(0.597)	0.0000	0.0000	0
08/12/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	436.0000	494.0000	13.303	0	0	0
08/12/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	306.0000	259.0000	(15.359)	0	0	0
08/12/2005	JFRA	2006/05/04			jFra	7.1080	7.0180	(1.266)	0.0000	0.0000	0
08/12/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	670.0000	771.0000	15.075	0	0	0
08/12/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	934.0000	815.0000	(12.741)	0	0	0
08/12/2005	JFRA	2006/08/03			jFra	7.2800	7.1450	(1.854)	0.0000	0.0000	0
08/12/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	804.0000	943.0000	17.289	0	0	0
08/12/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,490.0000	1,298.0000	(12.886)	0	0	0
08/12/2005	JFRA	2006/11/02			jFra	7.3790	7.1960	(2.480)	0.0000	0.0000	0
08/12/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	962.0000	1,148.0000	19.335	0	0	0
08/12/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	1,890.0000	1,628.0000	(13.862)	0	0	0
08/12/2005	JFRA	2007/02/01			jFra	7.4280	7.2780	(2.019)	0.0000	0.0000	500
08/12/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,649.0000	1,845.0000	11.886	0	0	0
08/12/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,473.0000	1,301.0000	(11.677)	0	0	0
08/12/2005	JFRA	2007/05/03			jFra	7.4780	7.3510	(1.698)	0.0000	0.0000	0
08/12/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	1,722.0000	1,571.0000	(8.769)	0	0	0
08/12/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,775.0000	1,935.0000	9.014	0	0	0

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08/12/2005	JFRA	2007/08/02			jFra	7.4600	7.4030	(0.764)	0.0000	0.0000	0
08/12/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,947.0000	2,017.0000	3.595	0	0	0
08/12/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	1,849.0000	1,780.0000	(3.732)	0	0	0
08/12/2005	JFRA	2007/11/01			jFra	7.6130	7.5350	(1.025)	0.0000	0.0000	0
08/12/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,286.0000	2,179.0000	(4.681)	0	0	0
08/12/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,989.0000	2,087.0000	4.927	0	0	0
08/12/2005	JN02	2006/02/02			jNote	7.3640	7.2570	(1.453)	0.0000	0.0000	0
08/12/2005	JN02	2006/02/02	7.25	Call	Option on jNote	5,069.0000	3,950.0000	(22.075)	0	0	0
08/12/2005	JN02	2006/02/02	7.25	Put	Option on jNote	2,952.0000	3,829.0000	29.709	0	0	0
08/12/2005	JN05	2006/02/02			jNote	7.6270	7.5990	(0.367)	0.0000	0.0000	0
08/12/2005	JN05	2006/02/02	7.75	Put	Option on jNote	10,986.0000	11,633.0000	5.889	0	0	0
08/12/2005	JN05	2006/02/02	7.75	Call	Option on jNote	5,891.0000	5,369.0000	(8.861)	0	0	0
08/12/2005	JN10	2006/02/02			jNote	7.7090	7.7020	(0.091)	0.0000	0.0000	0
08/12/2005	JN10	2006/02/02	8.00	Put	Option on jNote	25,386.0000	25,672.0000	1.127	0	0	0
08/12/2005	JN10	2006/02/02	8.00	Call	Option on jNote	5,159.0000	4,937.0000	(4.303)	0	0	0
08/12/2005	JROD	2005/12/30			jRod	6.6930	6.6910	(0.030)	0.0000	0.0000	0
08/12/2005	JROD	2006/01/31			jRod	6.8230	6.8200	(0.044)	0.0000	0.0000	0
08/12/2005	JROD	2006/02/28			jRod	6.9870	6.9820	(0.072)	0.0000	0.0000	0
08/12/2005	JROD	2006/03/31			jRod	6.9530	6.9490	(0.058)	0.0000	0.0000	0
08/12/2005	JROD	2006/04/28			jRod	7.0370	7.0340	(0.043)	0.0000	0.0000	0
08/12/2005	JROD	2006/05/31			jRod	7.1260	7.1240	(0.028)	0.0000	0.0000	0
08/12/2005	JROD	2006/06/30			jRod	7.0550	7.0510	(0.057)	0.0000	0.0000	0
08/12/2005	JROD	2006/07/31			jRod	7.1280	7.1170	(0.154)	0.0000	0.0000	0

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08/12/2005	JROD	2006/08/31			jRod	7.2080	7.1880	(0.277)	0.0000	0.0000	0
08/12/2005	R153	2006/02/02			Bond Future	7.4480	7.4370	(0.148)	0.0000	0.0000	277
08/12/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	34,650.0000	35,060.0000	1.183	0	0	1
08/12/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	801.0000	738.0000	(7.865)	0	0	0
08/12/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,406.0000	1,439.0000	2.347	0	0	0
08/12/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	397.0000	404.0000	1.763	0	0	0
08/12/2005	R153	2006/02/02	7.80	Put	Option on Bond Future	3,076.0000	2,906.0000	(5.527)	0	0	0
08/12/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	12,776.0000	12,400.0000	(2.943)	0	0	1
08/12/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	1,663.0000	1,553.0000	(6.615)	0	0	0
08/12/2005	R153	2006/02/02	7.45	Put	Option on Bond Future	8,017.0000	7,714.0000	(3.779)	0	0	0
08/12/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	4,230.0000	4,326.0000	2.270	0	0	0
08/12/2005	R153	2006/02/02	7.05	Call	Option on Bond Future	1,807.0000	1,850.0000	2.380	0	0	0
08/12/2005	R153	2006/02/02	7.05	Put	Option on Bond Future	19,064.0000	18,634.0000	(2.256)	18,000	18,000	1
08/12/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	16,452.0000	16,737.0000	1.732	18,000	18,000	1
08/12/2005	R153	2006/02/02	7.45	Call	Option on Bond Future	8,103.0000	8,273.0000	2.098	0	0	0
08/12/2005	R153	2006/02/02	7.80	Call	Option on Bond Future	18,083.0000	18,386.0000	1.676	18,000	18,000	1
08/12/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	3,562.0000	3,375.0000	(5.250)	0	0	1
08/12/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	25,091.0000	25,454.0000	1.447	0	0	0
08/12/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	20,853.0000	20,413.0000	(2.110)	0	0	0
08/12/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	44,540.0000	44,978.0000	0.983	0	0	0
08/12/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	7,066.0000	6,782.0000	(4.019)	0	0	0
08/12/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	9,298.0000	9,487.0000	2.033	0	0	0
08/12/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	30,868.0000	30,402.0000	(1.510)	0	0	0
08/12/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	64,516.0000	64,978.0000	0.716	0	0	0
08/12/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	189.0000	169.0000	(10.582)	0	0	0
08/12/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	94.0000	83.0000	(11.702)	0	0	0
08/12/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	54,533.0000	54,987.0000	0.833	0	0	0
08/12/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	386.0000	351.0000	(9.067)	0	0	0
08/12/2005	R153	2006/02/02	7.95	Put	Option on Bond Future	1,947.0000	1,823.0000	(6.369)	0	0	0
08/12/2005	R153	2006/02/02	7.35	Put	Option on Bond Future	10,202.0000	9,861.0000	(3.342)	0	0	0
08/12/2005	R153	2006/02/02	7.40	Call	Option on Bond Future	6,997.0000	7,147.0000	2.144	0	0	0
08/12/2005	R153	2006/02/02	7.40	Put	Option on Bond Future	9,061.0000	8,739.0000	(3.554)	0	0	0
08/12/2005	R153	2006/02/02	7.35	Call	Option on Bond Future	5,981.0000	6,113.0000	2.207	0	0	0
08/12/2005	R153	2006/02/02	7.20	Put	Option on Bond Future	14,209.0000	13,818.0000	(2.752)	0	0	0

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08/12/2005	R153	2006/02/02	7.20	Call	Option on Bond Future	3,492.0000	3,574.0000	2.348	0	0	0
08/12/2005	R153	2006/02/02	7.10	Put	Option on Bond Future	17,357.0000	16,939.0000	(2.408)	0	0	0
08/12/2005	R153	2006/02/02	7.15	Call	Option on Bond Future	2,846.0000	2,912.0000	2.319	0	0	0
08/12/2005	R153	2006/02/02	7.15	Put	Option on Bond Future	15,737.0000	15,332.0000	(2.574)	0	0	0
08/12/2005	R153	2006/02/02	7.55	Call	Option on Bond Future	10,577.0000	10,787.0000	1.985	0	0	0
08/12/2005	R153	2006/02/02	7.55	Put	Option on Bond Future	6,204.0000	5,941.0000	(4.239)	0	0	0
08/12/2005	R153	2006/02/02	7.60	Call	Option on Bond Future	11,937.0000	12,167.0000	1.927	0	0	0
08/12/2005	R153	2006/02/02	7.60	Put	Option on Bond Future	5,428.0000	5,184.0000	(4.495)	0	0	0
08/12/2005	R153	2006/02/02	7.85	Put	Option on Bond Future	2,648.0000	2,495.0000	(5.778)	0	0	0
08/12/2005	R153	2006/02/02	7.90	Call	Option on Bond Future	21,501.0000	21,835.0000	1.553	0	0	0
08/12/2005	R153	2006/02/02	7.90	Put	Option on Bond Future	2,274.0000	2,136.0000	(6.069)	0	0	0
08/12/2005	R153	2006/02/02	7.85	Call	Option on Bond Future	19,767.0000	20,087.0000	1.619	0	0	0
08/12/2005	R153	2006/02/02	7.10	Call	Option on Bond Future	2,285.0000	2,340.0000	2.407	0	0	0
08/12/2005	R153	2006/02/02	7.30	Put	Option on Bond Future	11,440.0000	11,081.0000	(3.138)	0	0	0
08/12/2005	R153	2006/02/02	7.70	Put	Option on Bond Future	4,112.0000	3,907.0000	(4.985)	0	0	0
08/12/2005	R153	2006/02/02	7.65	Call	Option on Bond Future	13,373.0000	13,622.0000	1.862	0	0	0
08/12/2005	R153	2006/02/02	7.65	Put	Option on Bond Future	4,733.0000	4,508.0000	(4.754)	0	0	0
08/12/2005	R153	2006/02/02	7.70	Call	Option on Bond Future	14,880.0000	15,147.0000	1.794	0	0	0
08/12/2005	R153	2006/02/02	7.30	Call	Option on Bond Future	5,059.0000	5,173.0000	2.253	0	0	0
08/12/2005	R153	2006/02/02	7.95	Call	Option on Bond Future	23,277.0000	23,626.0000	1.499	0	0	0
08/12/2005	R153	2006/05/04			Bond Future	7.4450	7.4350	(0.134)	0.0000	0.0000	0
08/12/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	3,130.0000	3,033.0000	(3.099)	0	0	20
08/12/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	12,662.0000	12,426.0000	(1.864)	0	0	0
08/12/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	14,903.0000	15,075.0000	1.154	0	0	0
08/12/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	35,407.0000	35,718.0000	0.878	0	0	0
08/12/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	20,756.0000	20,977.0000	1.065	0	0	0
08/12/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	5,274.0000	5,135.0000	(2.636)	0	0	0
08/12/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	27,647.0000	27,916.0000	0.973	0	0	0
08/12/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	8,395.0000	8,208.0000	(2.228)	0	0	0
08/12/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	452.0000	430.0000	(4.867)	0	0	0
08/12/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	208.0000	196.0000	(5.769)	0	0	0
08/12/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	71,065.0000	71,461.0000	0.557	0	0	0
08/12/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	10,183.0000	10,308.0000	1.228	0	0	0
08/12/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	24,917.0000	24,593.0000	(1.300)	0	0	0
08/12/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	6,589.0000	6,673.0000	1.275	0	0	0

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08/12/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	18,171.0000	17,888.0000	(1.557)	0	0	0
08/12/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	43,826.0000	44,171.0000	0.787	0	0	0
08/12/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	1,749.0000	1,686.0000	(3.602)	0	0	0
08/12/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	61,817.0000	62,204.0000	0.626	0	0	0
08/12/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	918.0000	879.0000	(4.248)	0	0	0
08/12/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	52,691.0000	53,060.0000	0.700	0	0	0
08/12/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	4,019.0000	4,071.0000	1.294	0	0	0
08/12/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	32,799.0000	32,443.0000	(1.085)	0	0	0
08/12/2005	R153	2006/08/03			Bond Future	7.4370	7.4290	(0.108)	0.0000	0.0000	0
08/12/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	17,432.0000	17,562.0000	0.746	0	0	0
08/12/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	30,434.0000	30,616.0000	0.598	0	0	0
08/12/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	8,966.0000	8,839.0000	(1.416)	0	0	0
08/12/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	15,005.0000	14,826.0000	(1.193)	0	0	0
08/12/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	11,603.0000	11,452.0000	(1.301)	0	0	0
08/12/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	23,599.0000	23,757.0000	0.670	0	0	0
08/12/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	38,104.0000	38,304.0000	0.525	0	0	0
08/12/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	19,333.0000	19,127.0000	(1.066)	0	0	0
08/12/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	12,092.0000	12,194.0000	0.844	0	0	0
08/12/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	24,736.0000	24,501.0000	(0.950)	0	0	0
08/12/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	7,259.0000	7,151.0000	(1.488)	0	0	0
08/12/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	5,956.0000	5,863.0000	(1.561)	0	0	0
08/12/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	46,081.0000	46,297.0000	0.469	0	0	0
08/12/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	4,951.0000	4,871.0000	(1.616)	0	0	0
08/12/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	54,263.0000	54,491.0000	0.420	0	0	0
08/12/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	7,727.0000	7,801.0000	0.958	0	0	0
08/12/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	62,574.0000	62,813.0000	0.382	0	0	0
08/12/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	4,169.0000	4,099.0000	(1.679)	0	0	0
08/12/2005	R157	2006/02/02			Bond Future	7.6560	7.6560	-	0.0000	0.0000	145
08/12/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	3,632.0000	3,546.0000	(2.368)	0	0	0
08/12/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	3,291.0000	3,202.0000	(2.704)	0	0	250
08/12/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	52,034.0000	51,945.0000	(0.171)	0	0	250
08/12/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	38,335.0000	38,249.0000	(0.224)	0	0	0
08/12/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	57,532.0000	57,496.0000	(0.063)	0	0	0
08/12/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	1,656.0000	1,596.0000	(3.623)	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
08/12/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	70,220.0000	70,160.0000	(0.085)	0	0	0
08/12/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	79,247.0000	79,236.0000	(0.014)	0	0	0
08/12/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	12,756.0000	12,614.0000	(1.113)	0	0	0
08/12/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	20,628.0000	20,486.0000	(0.688)	0	0	0
08/12/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	877.0000	841.0000	(4.105)	0	0	0
08/12/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	183.0000	172.0000	(6.011)	0	0	0
08/12/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	88,831.0000	88,792.0000	(0.044)	0	0	0
08/12/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	23,183.0000	23,053.0000	(0.561)	0	0	0
08/12/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	9,985.0000	9,855.0000	(1.302)	0	0	0
08/12/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	843.0000	805.0000	(4.508)	0	0	0
08/12/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	34,979.0000	34,859.0000	(0.343)	0	0	0
08/12/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	125,830.0000	125,820.0000	(0.008)	0	0	0
08/12/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	6,464.0000	6,344.0000	(1.856)	0	0	0
08/12/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	107,457.0000	107,433.0000	(0.022)	0	0	0
08/12/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	434.0000	410.0000	(5.530)	0	0	0
08/12/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	152.0000	141.0000	(7.237)	0	0	0
08/12/2005	R157	2006/05/04			Bond Future	7.6640	7.6640	-	0.0000	0.0000	0
08/12/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	29,403.0000	29,316.0000	(0.296)	0	0	0
08/12/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	32,001.0000	31,920.0000	(0.253)	0	0	0
08/12/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	22,361.0000	22,274.0000	(0.389)	0	0	0
08/12/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	57,995.0000	57,917.0000	(0.134)	0	0	0
08/12/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	91,256.0000	91,195.0000	(0.067)	0	0	0
08/12/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	60,740.0000	60,694.0000	(0.076)	0	0	0
08/12/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	5,782.0000	5,721.0000	(1.055)	0	0	115
08/12/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	74,335.0000	74,266.0000	(0.093)	0	0	0
08/12/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	10,957.0000	10,880.0000	(0.703)	0	0	0
08/12/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	44,770.0000	44,703.0000	(0.150)	0	0	0
08/12/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	10,184.0000	10,117.0000	(0.658)	0	0	0
08/12/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	7,888.0000	7,819.0000	(0.875)	0	0	0
08/12/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	18,438.0000	18,356.0000	(0.445)	0	0	50
08/12/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	108,438.0000	108,386.0000	(0.048)	0	0	0
08/12/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	4,310.0000	4,257.0000	(1.230)	0	0	0
08/12/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	42,606.0000	42,523.0000	(0.195)	0	0	0
08/12/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	15,367.0000	15,283.0000	(0.547)	0	0	0
08/12/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	2,607.0000	2,569.0000	(1.458)	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
08/12/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	125,026.0000	124,988.0000	(0.030)	0	0	0
08/12/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	4,703.0000	4,657.0000	(0.978)	0	0	0
08/12/2005	R157	2006/08/03			Bond Future	7.6690	7.6710	0.026	0.0000	0.0000	0
08/12/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	15,601.0000	15,573.0000	(0.179)	0	0	0
08/12/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	80,182.0000	79,993.0000	(0.236)	0	0	0
08/12/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	39,712.0000	39,734.0000	0.055	0	0	0
08/12/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	96,134.0000	95,942.0000	(0.200)	0	0	0
08/12/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	12,928.0000	12,897.0000	(0.240)	0	0	0
08/12/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	112,307.0000	112,113.0000	(0.173)	0	0	0
08/12/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	30,763.0000	30,765.0000	0.007	0	0	0
08/12/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	7,803.0000	7,773.0000	(0.384)	0	0	0
08/12/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	37,244.0000	37,086.0000	(0.424)	0	0	0
08/12/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	127,195.0000	127,004.0000	(0.150)	0	0	0
08/12/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	10,834.0000	10,800.0000	(0.314)	0	0	0
08/12/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	26,056.0000	25,918.0000	(0.530)	0	0	0
08/12/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	51,028.0000	51,075.0000	0.092	0	0	0
08/12/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	64,876.0000	64,952.0000	0.117	0	0	0
08/12/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	19,134.0000	19,112.0000	(0.115)	0	0	0
08/12/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	64,724.0000	64,542.0000	(0.281)	0	0	0
08/12/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	9,741.0000	9,656.0000	(0.873)	0	0	0
08/12/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	50,011.0000	49,840.0000	(0.342)	0	0	0
08/12/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	16,837.0000	16,723.0000	(0.677)	0	0	0
08/12/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	23,785.0000	23,773.0000	(0.050)	0	0	0
08/12/2005	R186	2006/02/02			Bond Future	7.3140	7.3140	-	0.0000	0.0000	0
08/12/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	153.0000	143.0000	(6.536)	0	0	0
08/12/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	48,388.0000	48,263.0000	(0.258)	0	0	0
08/12/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	5,658.0000	5,534.0000	(2.192)	0	0	0
08/12/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	36,404.0000	36,227.0000	(0.486)	0	0	0
08/12/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	79,307.0000	79,262.0000	(0.057)	0	0	0
08/12/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	2,191.0000	2,112.0000	(3.606)	0	0	0
08/12/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,072.0000	1,027.0000	(4.198)	0	0	0
08/12/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	88,828.0000	88,749.0000	(0.089)	0	0	0
08/12/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	115,276.0000	115,266.0000	(0.009)	0	0	0
08/12/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	12,030.0000	11,853.0000	(1.471)	0	0	0



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08/12/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	61,152.0000	61,026.0000	(0.206)	0	0	0
08/12/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	5,068.0000	4,942.0000	(2.486)	0	0	0
08/12/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	17,189.0000	17,004.0000	(1.076)	0	0	0
08/12/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	25,734.0000	25,550.0000	(0.715)	0	0	0
08/12/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	117,038.0000	116,993.0000	(0.038)	0	0	0
08/12/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	957.0000	911.0000	(4.807)	0	0	0
08/12/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	144,896.0000	144,871.0000	(0.017)	0	0	0
08/12/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	430.0000	404.0000	(6.047)	0	0	0
08/12/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	198,291.0000	198,286.0000	(0.003)	0	0	0
08/12/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	56.0000	51.0000	(8.929)	0	0	0
08/12/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	172,038.0000	172,024.0000	(0.008)	0	0	0
08/12/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	201.0000	187.0000	(6.965)	0	0	0
08/12/2005	R186	2006/05/04			Bond Future	7.3110	7.3110	-	0.0000	0.0000	0
08/12/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	2,555.0000	2,518.0000	(1.448)	0	0	0
08/12/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	83,743.0000	83,679.0000	(0.076)	0	0	0
08/12/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	6,468.0000	6,405.0000	(0.974)	0	0	0
08/12/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	116,433.0000	116,396.0000	(0.032)	0	0	0
08/12/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	15,704.0000	15,608.0000	(0.611)	0	0	0
08/12/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	57,736.0000	57,640.0000	(0.166)	0	0	0
08/12/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	49,208.0000	49,092.0000	(0.236)	0	0	0
08/12/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	122,838.0000	122,762.0000	(0.062)	0	0	0
08/12/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	7,094.0000	7,018.0000	(1.071)	0	0	0
08/12/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	24,603.0000	24,487.0000	(0.471)	0	0	0
08/12/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	71,650.0000	71,545.0000	(0.147)	0	0	0
08/12/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	15,540.0000	15,436.0000	(0.669)	0	0	0
08/12/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	96,852.0000	96,761.0000	(0.094)	0	0	0
08/12/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	148,946.0000	148,883.0000	(0.042)	0	0	0
08/12/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	10,379.0000	10,288.0000	(0.877)	0	0	0
08/12/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	4,977.0000	4,914.0000	(1.266)	0	0	0
08/12/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	30,130.0000	30,015.0000	(0.382)	0	0	0
08/12/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	38,221.0000	38,106.0000	(0.301)	0	0	0
08/12/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	174,781.0000	174,728.0000	(0.030)	0	0	0
08/12/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	199,450.0000	199,415.0000	(0.018)	0	0	0
08/12/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	1,993.0000	1,958.0000	(1.756)	0	0	0
08/12/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	3,588.0000	3,536.0000	(1.449)	0	0	0

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08/12/2005	R186	2006/08/03			Bond Future	7.3060	7.3070	0.014	0.0000	0.0000	0
08/12/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	203,420.0000	203,248.0000	(0.085)	0	0	0
08/12/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	59,158.0000	58,985.0000	(0.292)	0	0	0
08/12/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	24,565.0000	24,515.0000	(0.204)	0	0	0
08/12/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	34,065.0000	34,024.0000	(0.120)	0	0	0
08/12/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	130,407.0000	130,221.0000	(0.143)	0	0	0
08/12/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	80,954.0000	80,773.0000	(0.224)	0	0	0
08/12/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	14,750.0000	14,695.0000	(0.373)	0	0	0
08/12/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	155,534.0000	155,350.0000	(0.118)	0	0	0
08/12/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	18,801.0000	18,747.0000	(0.287)	0	0	0
08/12/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	11,813.0000	11,760.0000	(0.449)	0	0	0
08/12/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	180,484.0000	180,302.0000	(0.101)	0	0	0
08/12/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	65,040.0000	65,044.0000	0.006	0	0	0
08/12/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	105,362.0000	105,177.0000	(0.176)	0	0	0
08/12/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	23,965.0000	23,838.0000	(0.530)	0	0	0
08/12/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	88,362.0000	88,403.0000	0.046	0	0	0
08/12/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	12,309.0000	12,218.0000	(0.739)	0	0	0
08/12/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	39,861.0000	39,706.0000	(0.389)	0	0	0
08/12/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	47,239.0000	47,215.0000	(0.051)	0	0	0
08/12/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	9,688.0000	9,637.0000	(0.526)	0	0	0
08/12/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	6,496.0000	6,455.0000	(0.631)	0	0	0
08/12/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	226,410.0000	226,247.0000	(0.072)	0	0	0
08/12/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	4,266.0000	4,234.0000	(0.750)	0	0	0
08/12/2005	R194	2006/02/02			Bond Future	7.3450	7.3060	(0.531)	0.0000	0.0000	50
08/12/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	26,842.0000	27,590.0000	2.787	0	0	0
08/12/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	91.0000	71.0000	(21.978)	0	0	0
08/12/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	42.0000	32.0000	(23.810)	0	0	0
08/12/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	12.0000	9.0000	(25.000)	0	0	0
08/12/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,423.0000	2,720.0000	12.258	0	0	0
08/12/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	22,189.0000	22,926.0000	3.321	0	0	0
08/12/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	4,268.0000	3,808.0000	(10.778)	0	0	0
08/12/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	31,488.0000	32,242.0000	2.395	0	0	0
08/12/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	17,565.0000	18,282.0000	4.082	0	0	0
08/12/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	198.0000	158.0000	(20.202)	0	0	0

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08/12/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
08/12/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	7,550.0000	6,930.0000	(8.212)	0	0	0
08/12/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	21,528.0000	20,772.0000	(3.512)	0	0	0
08/12/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	30.0000	38.0000	26.667	0	0	0
08/12/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	16,590.0000	15,841.0000	(4.515)	0	0	0
08/12/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	173.0000	212.0000	22.543	0	0	0
08/12/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	830.0000	967.0000	16.506	0	0	0
08/12/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	11,798.0000	11,080.0000	(6.086)	0	0	0
08/12/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	5,151.0000	5,618.0000	9.066	0	0	0
08/12/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	2,150.0000	1,860.0000	(13.488)	0	0	0
08/12/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	13,051.0000	13,727.0000	5.180	0	0	0
08/12/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	444.0000	363.0000	(18.243)	0	0	0
08/12/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	8,788.0000	9,387.0000	6.816	0	0	0
08/12/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	970.0000	812.0000	(16.289)	0	0	0
08/12/2005	R194	2006/05/04			Bond Future	7.3240	7.2820	(0.573)	0.0000	0.0000	0
08/12/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	953.0000	851.0000	(10.703)	0	0	0
08/12/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,906.0000	4,230.0000	8.295	0	0	0
08/12/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	16,705.0000	17,326.0000	3.717	0	0	0
08/12/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	5,179.0000	4,781.0000	(7.685)	0	0	0
08/12/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	7,617.0000	7,109.0000	(6.669)	0	0	0
08/12/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,030.0000	2,244.0000	10.542	0	0	0
08/12/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	10,942.0000	10,344.0000	(5.465)	0	0	0
08/12/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,016.0000	1,141.0000	12.303	0	0	0
08/12/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	20,607.0000	21,258.0000	3.159	0	0	0
08/12/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	656.0000	584.0000	(10.976)	0	0	0
08/12/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	24,597.0000	25,267.0000	2.724	0	0	0
08/12/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	469.0000	417.0000	(11.087)	0	0	0
08/12/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	28,618.0000	29,302.0000	2.390	0	0	0
08/12/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	6,435.0000	6,862.0000	6.636	0	0	0
08/12/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	337.0000	299.0000	(11.276)	0	0	0
08/12/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	3,417.0000	3,122.0000	(8.633)	0	0	0
08/12/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	14,739.0000	14,081.0000	(4.464)	0	0	0
08/12/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	1,391.0000	1,248.0000	(10.280)	0	0	0
08/12/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	452.0000	516.0000	14.159	0	0	0
08/12/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	12,922.0000	13,501.0000	4.481	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
08/12/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	18,850.0000	18,157.0000	(3.676)	0	0	0
08/12/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	2,185.0000	1,977.0000	(9.519)	0	0	0
08/12/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	177.0000	206.0000	16.384	0	0	0
08/12/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	9,471.0000	9,985.0000	5.427	0	0	0
08/12/2005	R194	2006/08/03			Bond Future	7.2850	7.2420	(0.590)	0.0000	0.0000	0
08/12/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	5,896.0000	5,561.0000	(5.682)	0	0	0
08/12/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	22,936.0000	23,484.0000	2.389	0	0	0
08/12/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	5,373.0000	5,680.0000	5.714	0	0	0
08/12/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	7,727.0000	7,322.0000	(5.241)	0	0	0
08/12/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	16,312.0000	16,815.0000	3.084	0	0	0
08/12/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	2,048.0000	1,910.0000	(6.738)	0	0	0
08/12/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,462.0000	3,699.0000	6.846	0	0	0
08/12/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	10,279.0000	9,810.0000	(4.563)	0	0	0
08/12/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	2,564.0000	2,392.0000	(6.708)	0	0	0
08/12/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,255.0000	2,428.0000	7.672	0	0	0
08/12/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	1,683.0000	1,569.0000	(6.774)	0	0	0
08/12/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	13,158.0000	13,628.0000	3.572	0	0	0
08/12/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	1,386.0000	1,292.0000	(6.782)	0	0	0
08/12/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	19,599.0000	20,127.0000	2.694	0	0	0
08/12/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	26,341.0000	26,904.0000	2.137	0	0	0
08/12/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,175.0000	1,096.0000	(6.723)	0	0	0
08/12/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	10,291.0000	10,716.0000	4.130	0	0	0
08/12/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	4,471.0000	4,200.0000	(6.061)	0	0	0
08/12/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	3,384.0000	3,167.0000	(6.413)	0	0	0
08/12/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	7,673.0000	8,043.0000	4.822	0	0	0
08/12/2005	R201	2006/02/02			Bond Future	7.6130	7.6180	0.066	0.0000	0.0000	0
08/12/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	2,588.0000	2,560.0000	(1.082)	0	0	0
08/12/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	18,691.0000	18,372.0000	(1.707)	0	0	0
08/12/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	4,975.0000	4,955.0000	(0.402)	0	0	0
08/12/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	43,944.0000	43,583.0000	(0.822)	0	0	0
08/12/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	9,618.0000	9,632.0000	0.146	0	0	0
08/12/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	30,350.0000	29,998.0000	(1.160)	0	0	0
08/12/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	1,341.0000	1,316.0000	(1.864)	0	0	0
08/12/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	58,364.0000	58,005.0000	(0.615)	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
08/12/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	368.0000	355.0000	(3.533)	0	0	0
08/12/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	696.0000	677.0000	(2.730)	0	0	0
08/12/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	87,808.0000	87,461.0000	(0.395)	0	0	0
08/12/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	73,077.0000	72,725.0000	(0.482)	0	0	0
08/12/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	28,491.0000	28,669.0000	0.625	0	0	0
08/12/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	134.0000	127.0000	(5.224)	0	0	0
08/12/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	42,988.0000	43,253.0000	0.616	0	0	0
08/12/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	57.0000	51.0000	(10.526)	0	0	0
08/12/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	77,579.0000	77,906.0000	0.422	0	0	0
08/12/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	294.0000	270.0000	(8.163)	0	0	0
08/12/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	59,794.0000	60,103.0000	0.517	0	0	0
08/12/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	1,151.0000	1,083.0000	(5.908)	0	0	0
08/12/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	3,965.0000	3,810.0000	(3.909)	0	0	0
08/12/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	102,337.0000	101,998.0000	(0.331)	0	0	0
08/12/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	9,715.0000	9,465.0000	(2.573)	0	0	0
08/12/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	17,273.0000	17,356.0000	0.481	0	0	0
08/12/2005	R201	2006/05/04			Bond Future	7.6200	7.6260	0.079	0.0000	0.0000	0
08/12/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	17,912.0000	18,008.0000	0.536	0	0	0
08/12/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	26,339.0000	26,043.0000	(1.124)	0	0	0
08/12/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	12,564.0000	12,621.0000	0.454	0	0	0
08/12/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	62,111.0000	61,734.0000	(0.607)	0	0	0
08/12/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	3,763.0000	3,760.0000	(0.080)	0	0	0
08/12/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	36,957.0000	36,623.0000	(0.904)	0	0	0
08/12/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	4,986.0000	4,989.0000	0.060	0	0	0
08/12/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	9,127.0000	9,157.0000	0.329	0	0	0
08/12/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	6,702.0000	6,715.0000	0.194	0	0	0
08/12/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	89,011.0000	88,616.0000	(0.444)	0	0	0
08/12/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	75,459.0000	75,070.0000	(0.516)	0	0	0
08/12/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	49,179.0000	48,818.0000	(0.734)	0	0	0
08/12/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	2,342.0000	2,336.0000	(0.256)	0	0	0
08/12/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	102,082.0000	101,685.0000	(0.389)	0	0	0
08/12/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	25,177.0000	25,323.0000	0.580	0	0	0
08/12/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	17,323.0000	17,077.0000	(1.420)	0	0	0
08/12/2005	R201	2006/08/03			Bond Future	7.6260	7.6330	0.092	0.0000	0.0000	0

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08/12/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	23,446.0000	23,183.0000	(1.122)	0	0	0
08/12/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	31,511.0000	31,693.0000	0.578	0	0	0
08/12/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	15,658.0000	15,733.0000	0.479	0	0	0
08/12/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	19,275.0000	19,378.0000	0.534	0	0	0
08/12/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	42,762.0000	42,420.0000	(0.800)	0	0	0
08/12/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	54,478.0000	54,107.0000	(0.681)	0	0	0
08/12/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	12,875.0000	12,929.0000	0.419	0	0	0
08/12/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	6,580.0000	6,596.0000	0.243	0	0	0
08/12/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	103,909.0000	103,479.0000	(0.414)	0	0	0
08/12/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	66,739.0000	66,347.0000	(0.587)	0	0	0
08/12/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	9,030.0000	9,055.0000	0.277	0	0	0
08/12/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	10,717.0000	10,755.0000	0.355	0	0	0
08/12/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	79,344.0000	78,936.0000	(0.514)	0	0	0
08/12/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	92,143.0000	91,722.0000	(0.457)	0	0	0
08/12/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	32,512.0000	32,205.0000	(0.944)	0	0	0
08/12/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	24,650.0000	24,789.0000	0.564	0	0	0
08/12/2005	R203	2006/02/02			Bond Future	7.6320	7.6320	-	0.0000	0.0000	11
08/12/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	18,752.0000	18,636.0000	(0.619)	0	0	0
08/12/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	100,359.0000	100,358.0000	(0.001)	0	0	0
08/12/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	9,549.0000	9,433.0000	(1.215)	0	0	0
08/12/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	10.0000	9.0000	(10.000)	0	0	0
08/12/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	64.0000	59.0000	(7.813)	0	0	0
08/12/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	83,073.0000	83,068.0000	(0.006)	0	0	0
08/12/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	34,206.0000	34,122.0000	(0.246)	0	0	0
08/12/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	1,144.0000	1,102.0000	(3.671)	0	0	0
08/12/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	52,324.0000	52,282.0000	(0.080)	0	0	0
08/12/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	3,659.0000	3,576.0000	(2.268)	0	0	0
08/12/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	318.0000	301.0000	(5.346)	0	0	0
08/12/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	9,195.0000	9,079.0000	(1.262)	0	0	0
08/12/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	19,619.0000	19,503.0000	(0.591)	0	0	0
08/12/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	65,554.0000	65,537.0000	(0.026)	0	0	0
08/12/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	48,258.0000	48,214.0000	(0.091)	0	0	0
08/12/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	1,239.0000	1,195.0000	(3.551)	0	0	0
08/12/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	32,177.0000	32,093.0000	(0.261)	0	0	0
08/12/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	3,831.0000	3,747.0000	(2.193)	0	0	0

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08/12/2005	R203	2006/05/04			Bond Future	7.6380	7.6380	-	0.0000	0.0000	0
08/12/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	3,699.0000	3,658.0000	(1.108)	0	0	0
08/12/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	19,208.0000	19,130.0000	(0.406)	0	0	0
08/12/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	6,601.0000	6,545.0000	(0.848)	0	0	0
08/12/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	27,818.0000	27,740.0000	(0.280)	0	0	0
08/12/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	57,499.0000	57,443.0000	(0.097)	0	0	0
08/12/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	11,477.0000	11,407.0000	(0.610)	0	0	0
08/12/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	99,451.0000	99,435.0000	(0.016)	0	0	0
08/12/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	29,233.0000	29,155.0000	(0.267)	0	0	0
08/12/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	42,048.0000	41,978.0000	(0.166)	0	0	0
08/12/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	1,855.0000	1,828.0000	(1.456)	0	0	0
08/12/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	863.0000	847.0000	(1.854)	0	0	0
08/12/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	67,602.0000	67,561.0000	(0.061)	0	0	0
08/12/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	18,493.0000	18,415.0000	(0.422)	0	0	0
08/12/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	83,310.0000	83,283.0000	(0.032)	0	0	0
08/12/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	6,860.0000	6,804.0000	(0.816)	0	0	0
08/12/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	11,865.0000	11,795.0000	(0.590)	0	0	0
08/12/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	39,358.0000	39,288.0000	(0.178)	0	0	0
08/12/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	52,779.0000	52,723.0000	(0.106)	0	0	0
08/12/2005	R203	2006/08/03			Bond Future	7.6410	7.6420	0.013	0.0000	0.0000	0
08/12/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	2,741.0000	2,724.0000	(0.620)	0	0	0
08/12/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	99,779.0000	99,686.0000	(0.093)	0	0	0
08/12/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	25,465.0000	25,437.0000	(0.110)	0	0	0
08/12/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	33,723.0000	33,619.0000	(0.308)	0	0	0
08/12/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	84,769.0000	84,671.0000	(0.116)	0	0	0
08/12/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	4,650.0000	4,628.0000	(0.473)	0	0	0
08/12/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	47,525.0000	47,516.0000	(0.019)	0	0	0
08/12/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	70,353.0000	70,250.0000	(0.146)	0	0	0
08/12/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	7,560.0000	7,533.0000	(0.357)	0	0	0
08/12/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	17,178.0000	17,094.0000	(0.489)	0	0	0
08/12/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	61,833.0000	61,838.0000	0.008	0	0	0
08/12/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	24,578.0000	24,482.0000	(0.391)	0	0	0
08/12/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	11,792.0000	11,761.0000	(0.263)	0	0	0
08/12/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	35,389.0000	35,369.0000	(0.057)	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
08/12/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	11,473.0000	11,402.0000	(0.619)	0	0	0
08/12/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	17,666.0000	17,635.0000	(0.175)	0	0	0
08/12/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	44,539.0000	44,432.0000	(0.240)	0	0	0
08/12/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	56,839.0000	56,733.0000	(0.186)	0	0	0
08/12/2005	R204	2006/02/02			Bond Future	7.6100	7.6100	-	0.0000	0.0000	0
08/12/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	35,475.0000	35,388.0000	(0.245)	0	0	0
08/12/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	3,821.0000	3,734.0000	(2.277)	0	0	0
08/12/2005	R204	2006/05/04			Bond Future	7.6160	7.6160	-	0.0000	0.0000	0
08/12/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	12,151.0000	12,078.0000	(0.601)	0	0	0
08/12/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	42,944.0000	42,871.0000	(0.170)	0	0	0
08/12/2005	R204	2006/08/03			Bond Future	7.6200	7.6210	0.013	0.0000	0.0000	0
08/12/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	18,357.0000	18,324.0000	(0.180)	0	0	0
08/12/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	48,459.0000	48,344.0000	(0.237)	0	0	0
08/12/2005	R207	2006/02/02			Bond Future	7.5840	7.5830	(0.013)	0.0000	0.0000	0
08/12/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	37,477.0000	37,461.0000	(0.043)	0	0	0
08/12/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	3,576.0000	3,477.0000	(2.768)	0	0	0
08/12/2005	R207	2006/05/04			Bond Future	7.5900	7.5890	(0.013)	0.0000	0.0000	0
08/12/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	44,816.0000	44,802.0000	(0.031)	0	0	0
08/12/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	11,737.0000	11,640.0000	(0.826)	0	0	0
08/12/2005	R207	2006/08/03			Bond Future	7.5940	7.5940	-	0.0000	0.0000	0
08/12/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	50,402.0000	50,341.0000	(0.121)	0	0	0
08/12/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	17,986.0000	17,925.0000	(0.339)	0	0	0

**Grand Total:**

**2,380**