



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 10/11/2005

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
10/11/2005	GOVI 2006/02/02			jGovi	230.7830	230.6600	(0.053)	0.0000	0.0000	463
10/11/2005	GOVI 2006/02/02	230.00	Call	jGovi	39,795.0000	38,920.0000	(2.199)	0	0	0
10/11/2005	GOVI 2006/02/02	230.00	Put	jGovi	31,965.0000	32,320.0000	1.111	0	0	0
10/11/2005	GOVI 2006/05/04			jGovi	235.0920	234.9790	(0.048)	0.0000	0.0000	195
10/11/2005	GOVI 2006/05/04	230.00	Call	jGovi	63,796.0000	62,885.0000	(1.428)	0	0	0
10/11/2005	GOVI 2006/05/04	230.00	Put	jGovi	12,876.0000	13,095.0000	1.701	0	0	0
10/11/2005	GOVI 2006/08/03			jGovi	239.5320	239.4370	(0.040)	0.0000	0.0000	0
10/11/2005	GOVI 2006/08/03	230.00	Call	jGovi	104,318.0000	103,477.0000	(0.806)	0	0	0
10/11/2005	GOVI 2006/08/03	230.00	Put	jGovi	8,998.0000	9,107.0000	1.211	0	0	0
10/11/2005	GOVI 2006/11/02			jGovi	244.0840	244.0120	(0.029)	0.0000	0.0000	0
10/11/2005	GOVI 2006/11/02	230.00	Put	jGovi	5,256.0000	5,299.0000	0.818	0	0	0
10/11/2005	GOVI 2006/11/02	230.00	Call	jGovi	146,096.0000	145,419.0000	(0.463)	0	0	0
10/11/2005	J152 2006/02/28			jSwap	7.1810	7.1820	0.014	0.0000	0.0000	0
10/11/2005	J153 2010/08/31			jSwap	7.7620	7.7700	0.103	0.0000	0.0000	0
10/11/2005	J157 2015/09/15			jSwap	8.0060	8.0160	0.125	0.0000	0.0000	0
10/11/2005	J186 2026/12/21			jSwap	7.6370	7.6460	0.118	0.0000	0.0000	0
10/11/2005	J194 2008/02/28			jSwap	7.5840	7.6010	0.224	0.0000	0.0000	0

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10/11/2005	J201	2014/12/22			jSwap	7.9240	7.9330	0.114	0.0000	0.0000	0
10/11/2005	J203	2017/09/15			jSwap	7.9570	7.9660	0.113	0.0000	0.0000	0
10/11/2005	J204	2018/12/21			jSwap	7.9120	7.9210	0.114	0.0000	0.0000	0
10/11/2005	J207	2020/01/15			jSwap	7.8970	7.9060	0.114	0.0000	0.0000	0
10/11/2005	JBAR	2005/03/16			jBar	7.1360	7.1360	-	0.0000	0.0000	0
10/11/2005	JFRA	2006/02/02			jFra	7.2980	7.3790	1.110	0.0000	0.0000	0
10/11/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	510.0000	621.0000	21.765	0	0	0
10/11/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	392.0000	306.0000	(21.939)	0	0	0
10/11/2005	JFRA	2006/05/04			jFra	7.5630	7.5820	0.251	0.0000	0.0000	0
10/11/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,724.0000	1,756.0000	1.856	0	0	0
10/11/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	346.0000	332.0000	(4.046)	0	0	0
10/11/2005	JFRA	2006/08/03			jFra	7.7110	7.7280	0.220	0.0000	0.0000	0
10/11/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	2,245.0000	2,273.0000	1.247	0	0	0
10/11/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	505.0000	492.0000	(2.574)	0	0	0
10/11/2005	JFRA	2006/11/02			jFra	7.8100	7.8300	0.256	0.0000	0.0000	0
10/11/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	655.0000	639.0000	(2.443)	0	0	0
10/11/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,636.0000	2,669.0000	1.252	0	0	0
10/11/2005	JFRA	2007/02/01			jFra	7.9030	7.9220	0.240	0.0000	0.0000	500
10/11/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,150.0000	2,176.0000	1.209	0	0	0
10/11/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,165.0000	1,145.0000	(1.717)	0	0	0
10/11/2005	JFRA	2007/05/03			jFra	7.9820	7.9910	0.113	0.0000	0.0000	0
10/11/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,445.0000	2,456.0000	0.450	0	0	0
10/11/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,266.0000	1,256.0000	(0.790)	0	0	0

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10/11/2005	JFRA	2007/08/02			jFra	7.9080	7.9860	0.986	0.0000	0.0000	0
10/11/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,479.0000	2,590.0000	4.478	0	0	0
10/11/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,482.0000	1,402.0000	(5.398)	0	0	0
10/11/2005	JFRA	2007/11/01			jFra	8.0100	8.0230	0.162	0.0000	0.0000	0
10/11/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,911.0000	2,930.0000	0.653	0	0	0
10/11/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	1,571.0000	1,556.0000	(0.955)	0	0	0
10/11/2005	JN02	2006/02/02			jNote	7.7660	7.7980	0.412	0.0000	0.0000	0
10/11/2005	JN02	2006/02/02	7.25	Put	Option on jNote	1,441.0000	1,300.0000	(9.785)	0	0	0
10/11/2005	JN02	2006/02/02	7.25	Call	Option on jNote	10,985.0000	11,432.0000	4.069	0	0	0
10/11/2005	JN05	2006/02/02			jNote	8.0320	8.0560	0.299	0.0000	0.0000	0
10/11/2005	JN05	2006/02/02	7.75	Call	Option on jNote	16,750.0000	17,364.0000	3.666	0	0	0
10/11/2005	JN05	2006/02/02	7.75	Put	Option on jNote	5,187.0000	4,825.0000	(6.979)	0	0	0
10/11/2005	JN10	2006/02/02			jNote	8.1010	8.1240	0.284	0.0000	0.0000	0
10/11/2005	JN10	2006/02/02	8.00	Put	Option on jNote	12,232.0000	11,473.0000	(6.205)	0	0	0
10/11/2005	JN10	2006/02/02	8.00	Call	Option on jNote	19,128.0000	19,931.0000	4.198	0	0	0
10/11/2005	JROD	2005/11/30			jRod	6.6910	6.6860	(0.075)	0.0000	0.0000	0
10/11/2005	JROD	2005/12/30			jRod	6.8180	6.8070	(0.161)	0.0000	0.0000	0
10/11/2005	JROD	2006/01/31			jRod	7.0050	6.9970	(0.114)	0.0000	0.0000	0
10/11/2005	JROD	2006/02/28			jRod	6.9580	6.9560	(0.029)	0.0000	0.0000	0
10/11/2005	JROD	2006/03/31			jRod	7.0520	7.0510	(0.014)	0.0000	0.0000	0
10/11/2005	JROD	2006/04/28			jRod	7.1480	7.1450	(0.042)	0.0000	0.0000	0
10/11/2005	JROD	2006/05/31			jRod	7.0860	7.0820	(0.056)	0.0000	0.0000	0
10/11/2005	JROD	2006/06/30			jRod	7.1760	7.1730	(0.042)	0.0000	0.0000	0

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10/11/2005	JROD	2006/07/31			jRod	7.2860	7.2830	(0.041)	0.0000	0.0000	0
10/11/2005	JROD	2006/08/31			jRod	7.2360	7.2350	(0.014)	0.0000	0.0000	0
10/11/2005	R153	2006/02/02			Bond Future	7.8330	7.8430	0.128	0.0000	0.0000	266
10/11/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	7,596.0000	7,702.0000	1.395	0	0	0
10/11/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	14,623.0000	14,306.0000	(2.168)	0	0	0
10/11/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	12,159.0000	12,333.0000	1.431	0	0	1
10/11/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	8,647.0000	8,399.0000	(2.868)	0	0	0
10/11/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	22,201.0000	21,836.0000	(1.644)	0	0	1
10/11/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	4,753.0000	4,811.0000	1.220	0	0	0
10/11/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	1,155.0000	1,158.0000	0.260	0	0	0
10/11/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	157.0000	143.0000	(8.917)	0	0	0
10/11/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	26,714.0000	27,043.0000	1.232	0	0	0
10/11/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	18,528.0000	18,782.0000	1.371	0	0	0
10/11/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	4,359.0000	4,190.0000	(3.877)	0	0	0
10/11/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	30,707.0000	30,313.0000	(1.283)	0	0	0
10/11/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	47,029.0000	47,438.0000	0.870	0	0	0
10/11/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	39,783.0000	39,372.0000	(1.033)	0	0	0
10/11/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	49,176.0000	48,756.0000	(0.854)	0	0	0
10/11/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	531.0000	493.0000	(7.156)	0	0	0
10/11/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	2,954.0000	2,982.0000	0.948	0	0	0
10/11/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	36,379.0000	36,764.0000	1.058	0	0	0
10/11/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	1,766.0000	1,673.0000	(5.266)	0	0	0
10/11/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	1,840.0000	1,851.0000	0.598	0	0	0
10/11/2005	R153	2006/05/04			Bond Future	7.8500	7.8590	0.115	0.0000	0.0000	0
10/11/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	24,010.0000	23,730.0000	(1.166)	0	0	0
10/11/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	12,914.0000	12,706.0000	(1.611)	0	0	0
10/11/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	16,932.0000	17,084.0000	0.898	0	0	0
10/11/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	8,111.0000	8,191.0000	0.986	0	0	20
10/11/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	17,965.0000	17,719.0000	(1.369)	0	0	0
10/11/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	11,971.0000	12,085.0000	0.952	0	0	0
10/11/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	3,241.0000	3,274.0000	1.018	0	0	0
10/11/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	46,890.0000	46,548.0000	(0.729)	0	0	0

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10/11/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	38,635.0000	38,308.0000	(0.846)	0	0	0
10/11/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	1,902.0000	1,921.0000	0.999	0	0	0
10/11/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	1,060.0000	1,070.0000	0.943	0	0	0
10/11/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	55,539.0000	55,188.0000	(0.632)	0	0	0
10/11/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	5,251.0000	5,305.0000	1.028	0	0	0
10/11/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	23,022.0000	23,215.0000	0.838	0	0	0
10/11/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	47,305.0000	47,602.0000	0.628	0	0	0
10/11/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	3,634.0000	3,541.0000	(2.559)	0	0	0
10/11/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	30,950.0000	30,643.0000	(0.992)	0	0	0
10/11/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	38,341.0000	38,608.0000	0.696	0	0	0
10/11/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	30,195.0000	30,427.0000	0.768	0	0	0
10/11/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	8,884.0000	8,717.0000	(1.880)	0	0	0
10/11/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	5,829.0000	5,700.0000	(2.213)	0	0	0
10/11/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	2,147.0000	2,084.0000	(2.934)	0	0	0
10/11/2005	R153	2006/08/03			Bond Future	7.8600	7.8670	0.089	0.0000	0.0000	0
10/11/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	16,022.0000	16,106.0000	0.524	0	0	0
10/11/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	21,314.0000	21,133.0000	(0.849)	0	0	0
10/11/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	19,945.0000	20,053.0000	0.541	0	0	0
10/11/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	15,765.0000	15,608.0000	(0.996)	0	0	0
10/11/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	11,003.0000	10,872.0000	(1.191)	0	0	0
10/11/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	4,191.0000	4,119.0000	(1.718)	0	0	0
10/11/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	37,376.0000	37,569.0000	0.516	0	0	0
10/11/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	7,127.0000	7,026.0000	(1.417)	0	0	0
10/11/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	30,544.0000	30,708.0000	0.537	0	0	0
10/11/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	7,967.0000	7,994.0000	0.339	0	0	0
10/11/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	9,347.0000	9,383.0000	0.385	0	0	0
10/11/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	50,196.0000	49,958.0000	(0.474)	0	0	0
10/11/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	11,077.0000	11,125.0000	0.433	0	0	0
10/11/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	42,482.0000	42,254.0000	(0.537)	0	0	0
10/11/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	24,752.0000	24,886.0000	0.541	0	0	0
10/11/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	35,026.0000	34,809.0000	(0.620)	0	0	0
10/11/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	27,927.0000	27,726.0000	(0.720)	0	0	0
10/11/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	13,258.0000	13,323.0000	0.490	0	0	0
10/11/2005	R157	2006/02/02			Bond Future	8.0380	8.0490	0.137	0.0000	0.0000	140

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10/11/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	88,605.0000	89,470.0000	0.976	0	0	0
10/11/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	1,463.0000	1,362.0000	(6.904)	0	0	0
10/11/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	334.0000	303.0000	(9.281)	0	0	0
10/11/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	79.0000	70.0000	(11.392)	0	0	0
10/11/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	110,759.0000	111,646.0000	0.801	0	0	0
10/11/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	10,149.0000	9,760.0000	(3.833)	0	0	0
10/11/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	4,418.0000	4,191.0000	(5.138)	0	0	0
10/11/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	79,192.0000	78,324.0000	(1.096)	0	0	0
10/11/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	5,895.0000	5,956.0000	1.035	0	0	0
10/11/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	3,786.0000	3,814.0000	0.740	0	0	0
10/11/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	1,971.0000	1,980.0000	0.457	0	0	0
10/11/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	96,033.0000	95,146.0000	(0.924)	0	0	0
10/11/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	67,783.0000	68,578.0000	1.173	0	0	0
10/11/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	62,266.0000	61,431.0000	(1.341)	0	0	0
10/11/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	31,516.0000	30,831.0000	(2.173)	0	0	250
10/11/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	49,232.0000	49,901.0000	1.359	0	0	0
10/11/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	22,196.0000	22,541.0000	1.554	0	0	0
10/11/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	46,153.0000	45,376.0000	(1.684)	0	0	0
10/11/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	9,206.0000	9,325.0000	1.293	0	0	0
10/11/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	19,095.0000	18,544.0000	(2.886)	0	0	0
10/11/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	33,894.0000	34,401.0000	1.496	0	0	0
10/11/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	14,389.0000	14,600.0000	1.466	0	0	250
10/11/2005	R157	2006/05/04			Bond Future	8.0580	8.0670	0.112	0.0000	0.0000	0
10/11/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	17,074.0000	16,736.0000	(1.980)	0	0	0
10/11/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	55,223.0000	55,699.0000	0.862	0	0	0
10/11/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	41,900.0000	42,278.0000	0.902	0	0	0
10/11/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	9,792.0000	9,551.0000	(2.461)	0	0	0
10/11/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	13,947.0000	14,051.0000	0.746	0	0	115
10/11/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	83,126.0000	82,481.0000	(0.776)	0	0	0
10/11/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	4,869.0000	4,718.0000	(3.101)	0	0	0
10/11/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	67,553.0000	66,941.0000	(0.906)	0	0	0
10/11/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	71,323.0000	71,889.0000	0.794	0	0	0
10/11/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	1,982.0000	1,904.0000	(3.935)	0	0	0
10/11/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	89,886.0000	90,525.0000	0.711	0	0	0
10/11/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	10,866.0000	10,936.0000	0.644	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
10/11/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	97,896.0000	97,225.0000	(0.685)	0	0	0
10/11/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	7,344.0000	7,390.0000	0.626	0	0	0
10/11/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	52,681.0000	52,114.0000	(1.076)	0	0	0
10/11/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	26,651.0000	26,223.0000	(1.606)	0	0	0
10/11/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	18,102.0000	18,251.0000	0.823	0	0	0
10/11/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	31,279.0000	31,568.0000	0.924	0	0	0
10/11/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	23,748.0000	23,957.0000	0.880	0	0	0
10/11/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	38,918.0000	38,411.0000	(1.303)	0	0	0
10/11/2005	R157	2006/08/03			Bond Future	8.0720	8.0810	0.111	0.0000	0.0000	0
10/11/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	32,818.0000	33,047.0000	0.698	0	0	0
10/11/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	46,566.0000	46,096.0000	(1.009)	0	0	0
10/11/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	34,216.0000	33,806.0000	(1.198)	0	0	0
10/11/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	22,979.0000	23,120.0000	0.614	0	0	0
10/11/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	89,149.0000	88,560.0000	(0.661)	0	0	0
10/11/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	74,342.0000	73,784.0000	(0.751)	0	0	0
10/11/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	19,518.0000	19,628.0000	0.564	0	0	0
10/11/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	39,831.0000	40,121.0000	0.728	0	0	0
10/11/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	14,823.0000	14,907.0000	0.567	0	0	0
10/11/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	102,372.0000	101,756.0000	(0.602)	0	0	0
10/11/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	27,296.0000	27,476.0000	0.659	0	0	0
10/11/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	49,550.0000	49,907.0000	0.720	0	0	0
10/11/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	60,034.0000	59,515.0000	(0.865)	0	0	0
10/11/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	91,997.0000	92,572.0000	0.625	0	0	0
10/11/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	5,019.0000	4,895.0000	(2.471)	0	0	0
10/11/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	9,522.0000	9,329.0000	(2.027)	0	0	0
10/11/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	15,890.0000	15,622.0000	(1.687)	0	0	0
10/11/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	75,556.0000	76,062.0000	0.670	0	0	0
10/11/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	24,188.0000	23,846.0000	(1.414)	0	0	0
10/11/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	61,388.0000	61,820.0000	0.704	0	0	0
10/11/2005	R186	2006/02/02			Bond Future	7.7070	7.7170	0.130	0.0000	0.0000	0
10/11/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	129,210.0000	130,435.0000	0.948	0	0	0
10/11/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	1,636.0000	1,515.0000	(7.396)	0	0	0
10/11/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	65,291.0000	66,224.0000	1.429	0	0	0
10/11/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	15,378.0000	14,795.0000	(3.791)	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
10/11/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	95,079.0000	96,209.0000	1.188	0	0	0
10/11/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	6,032.0000	5,713.0000	(5.288)	0	0	0
10/11/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	30,340.0000	29,504.0000	(2.755)	0	0	0
10/11/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	41,718.0000	42,387.0000	1.604	0	0	0
10/11/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	24,970.0000	25,386.0000	1.666	0	0	0
10/11/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	41.0000	35.0000	(14.634)	0	0	0
10/11/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	14,793.0000	15,021.0000	1.541	0	0	0
10/11/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	50,716.0000	49,692.0000	(2.019)	0	0	0
10/11/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	74,070.0000	72,931.0000	(1.538)	0	0	0
10/11/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	165,877.0000	167,124.0000	0.752	0	0	0
10/11/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	261.0000	234.0000	(10.345)	0	0	0
10/11/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	8,702.0000	8,815.0000	1.299	0	0	0
10/11/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	98,908.0000	97,706.0000	(1.215)	0	0	0
10/11/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	1,435.0000	1,439.0000	0.279	0	0	0
10/11/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	148,957.0000	147,709.0000	(0.838)	0	0	0
10/11/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	124,229.0000	122,996.0000	(0.993)	0	0	0
10/11/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	3,106.0000	3,125.0000	0.612	0	0	0
10/11/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	5,155.0000	5,205.0000	0.970	0	0	0
10/11/2005	R186	2006/05/04			Bond Future	7.7110	7.7200	0.117	0.0000	0.0000	0
10/11/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	11,005.0000	11,090.0000	0.772	0	0	0
10/11/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	130,926.0000	129,893.0000	(0.789)	0	0	0
10/11/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	42,082.0000	41,374.0000	(1.682)	0	0	0
10/11/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	153,192.0000	152,126.0000	(0.696)	0	0	0
10/11/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	37,243.0000	37,654.0000	1.104	0	0	0
10/11/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	14,564.0000	14,694.0000	0.893	0	0	0
10/11/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	7,007.0000	7,059.0000	0.742	0	0	0
10/11/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	26,880.0000	27,165.0000	1.060	0	0	0
10/11/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	107,262.0000	106,272.0000	(0.923)	0	0	0
10/11/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	26,192.0000	25,639.0000	(2.111)	0	0	0
10/11/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	84,102.0000	83,176.0000	(1.101)	0	0	0
10/11/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	2,155.0000	2,057.0000	(4.548)	0	0	0
10/11/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	165,923.0000	167,000.0000	0.649	0	0	0
10/11/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	774.0000	732.0000	(5.426)	0	0	0
10/11/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	19,629.0000	19,823.0000	0.988	0	0	0
10/11/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	6,334.0000	6,114.0000	(3.473)	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
10/11/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	62,082.0000	61,248.0000	(1.343)	0	0	0
10/11/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	14,167.0000	13,785.0000	(2.696)	0	0	0
10/11/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	99,637.0000	100,536.0000	0.902	0	0	0
10/11/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	52,858.0000	53,424.0000	1.071	0	0	0
10/11/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	73,529.0000	74,266.0000	1.002	0	0	0
10/11/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	130,700.0000	131,721.0000	0.781	0	0	0
10/11/2005	R186	2006/08/03			Bond Future	7.7120	7.7210	0.117	0.0000	0.0000	0
10/11/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	132,834.0000	133,789.0000	0.719	0	0	0
10/11/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	5,075.0000	4,918.0000	(3.094)	0	0	0
10/11/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	104,272.0000	105,103.0000	0.797	0	0	0
10/11/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	11,491.0000	11,211.0000	(2.437)	0	0	0
10/11/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	37,011.0000	37,336.0000	0.878	0	0	0
10/11/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	71,867.0000	71,080.0000	(1.095)	0	0	0
10/11/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	46,956.0000	47,384.0000	0.911	0	0	0
10/11/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	51,640.0000	50,956.0000	(1.325)	0	0	0
10/11/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	80,612.0000	81,302.0000	0.856	0	0	0
10/11/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	21,528.0000	21,106.0000	(1.960)	0	0	0
10/11/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	35,058.0000	34,498.0000	(1.597)	0	0	0
10/11/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	159,626.0000	158,616.0000	(0.633)	0	0	0
10/11/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	180,610.0000	179,571.0000	(0.575)	0	0	0
10/11/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	10,171.0000	10,243.0000	0.708	0	0	0
10/11/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	20,048.0000	20,189.0000	0.703	0	0	0
10/11/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	139,138.0000	138,167.0000	(0.698)	0	0	0
10/11/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	14,407.0000	14,509.0000	0.708	0	0	0
10/11/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	116,182.0000	115,256.0000	(0.797)	0	0	0
10/11/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	61,671.0000	62,223.0000	0.895	0	0	0
10/11/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	24,167.0000	24,353.0000	0.770	0	0	0
10/11/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	93,626.0000	92,760.0000	(0.925)	0	0	0
10/11/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	29,675.0000	29,920.0000	0.826	0	0	0
10/11/2005	R194	2006/02/02			Bond Future	7.6800	7.7020	0.286	0.0000	0.0000	0
10/11/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	16,429.0000	16,042.0000	(2.356)	0	0	0
10/11/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	2,685.0000	2,507.0000	(6.629)	0	0	0
10/11/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	6,156.0000	6,402.0000	3.996	0	0	0
10/11/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	1,345.0000	1,407.0000	4.610	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
10/11/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	13,543.0000	13,925.0000	2.821	0	0	0
10/11/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	12,239.0000	11,878.0000	(2.950)	0	0	0
10/11/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	350.0000	309.0000	(11.714)	0	0	0
10/11/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	804.0000	839.0000	4.353	0	0	0
10/11/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
10/11/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	18,166.0000	18,579.0000	2.273	0	0	0
10/11/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	27,999.0000	28,422.0000	1.511	0	0	0
10/11/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	23,046.0000	23,467.0000	1.827	0	0	0
10/11/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	14.0000	11.0000	(21.429)	0	0	0
10/11/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	2,272.0000	2,377.0000	4.621	0	0	0
10/11/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	69.0000	58.0000	(15.942)	0	0	0
10/11/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	20,805.0000	20,402.0000	(1.937)	0	0	0
10/11/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	25,220.0000	24,806.0000	(1.642)	0	0	0
10/11/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	8,406.0000	8,088.0000	(3.783)	0	0	0
10/11/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	477.0000	497.0000	4.193	0	0	0
10/11/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	216.0000	225.0000	4.167	0	0	0
10/11/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	9,442.0000	9,765.0000	3.421	0	0	0
10/11/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	1,124.0000	1,025.0000	(8.808)	0	0	0
10/11/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	3,754.0000	3,921.0000	4.449	0	0	0
10/11/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	5,100.0000	4,844.0000	(5.020)	0	0	0
10/11/2005	R194	2006/05/04			Bond Future	7.6920	7.7140	0.286	0.0000	0.0000	0
10/11/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	1,053.0000	1,087.0000	3.229	0	0	0
10/11/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	3,486.0000	3,605.0000	3.414	0	0	0
10/11/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	8,718.0000	8,463.0000	(2.925)	0	0	0
10/11/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	23,036.0000	22,695.0000	(1.480)	0	0	0
10/11/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	1,399.0000	1,445.0000	3.288	0	0	0
10/11/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	19,228.0000	18,899.0000	(1.711)	0	0	0
10/11/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	16,652.0000	16,993.0000	2.048	0	0	0
10/11/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	429.0000	394.0000	(8.159)	0	0	0
10/11/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	20,765.0000	21,123.0000	1.724	0	0	0
10/11/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	25,038.0000	25,406.0000	1.470	0	0	0
10/11/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	67.0000	60.0000	(10.448)	0	0	0
10/11/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	920.0000	856.0000	(6.957)	0	0	0
10/11/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	12,805.0000	13,116.0000	2.429	0	0	0
10/11/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	180.0000	163.0000	(9.444)	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
10/11/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	9,594.0000	9,858.0000	2.752	0	0	0
10/11/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	2,024.0000	1,913.0000	(5.484)	0	0	0
10/11/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	1,864.0000	1,926.0000	3.326	0	0	0
10/11/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	2,546.0000	2,633.0000	3.417	0	0	0
10/11/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	15,517.0000	15,205.0000	(2.011)	0	0	0
10/11/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	5,953.0000	5,740.0000	(3.578)	0	0	0
10/11/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	3,716.0000	3,552.0000	(4.413)	0	0	0
10/11/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	4,965.0000	5,127.0000	3.263	0	0	0
10/11/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	12,000.0000	11,712.0000	(2.400)	0	0	0
10/11/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	6,995.0000	7,207.0000	3.031	0	0	0
10/11/2005	R194	2006/08/03			Bond Future	7.6870	7.7070	0.260	0.0000	0.0000	0
10/11/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	3,243.0000	3,136.0000	(3.299)	0	0	0
10/11/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	9,741.0000	9,929.0000	1.930	0	0	0
10/11/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	12,156.0000	12,376.0000	1.810	0	0	0
10/11/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	15,188.0000	15,431.0000	1.600	0	0	0
10/11/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	1,189.0000	1,136.0000	(4.458)	0	0	0
10/11/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	4,967.0000	4,828.0000	(2.798)	0	0	0
10/11/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	1,917.0000	1,841.0000	(3.965)	0	0	0
10/11/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	7,740.0000	7,898.0000	2.041	0	0	0
10/11/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	2,749.0000	2,805.0000	2.037	0	0	0
10/11/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	3,945.0000	4,029.0000	2.129	0	0	0
10/11/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	2,349.0000	2,395.0000	1.958	0	0	0
10/11/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	21,541.0000	21,290.0000	(1.165)	0	0	0
10/11/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	9,449.0000	9,257.0000	(2.032)	0	0	0
10/11/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	12,234.0000	12,022.0000	(1.733)	0	0	0
10/11/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	3,288.0000	3,357.0000	2.099	0	0	0
10/11/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	15,229.0000	15,002.0000	(1.491)	0	0	0
10/11/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	18,325.0000	18,084.0000	(1.315)	0	0	0
10/11/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	6,120.0000	6,249.0000	2.108	0	0	0
10/11/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	4,829.0000	4,934.0000	2.174	0	0	0
10/11/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	7,052.0000	6,885.0000	(2.368)	0	0	0
10/11/2005	R201	2006/02/02			Bond Future	8.0090	8.0190	0.125	0.0000	0.0000	0
10/11/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	16,841.0000	16,418.0000	(2.512)	0	0	0
10/11/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	17,422.0000	17,644.0000	1.274	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
10/11/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	7,452.0000	7,523.0000	0.953	0	0	0
10/11/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	77,930.0000	77,288.0000	(0.824)	0	0	0
10/11/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	9,416.0000	9,104.0000	(3.314)	0	0	0
10/11/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	38,518.0000	37,945.0000	(1.488)	0	0	0
10/11/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	51,258.0000	50,647.0000	(1.192)	0	0	0
10/11/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	64,641.0000	64,008.0000	(0.979)	0	0	0
10/11/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	26,300.0000	26,633.0000	1.266	0	0	0
10/11/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	3,157.0000	3,170.0000	0.412	0	0	0
10/11/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	37,945.0000	38,395.0000	1.186	0	0	0
10/11/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	26,844.0000	26,331.0000	(1.911)	0	0	0
10/11/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	11,444.0000	11,576.0000	1.153	0	0	0
10/11/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	4,832.0000	4,866.0000	0.704	0	0	0
10/11/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	4,430.0000	4,235.0000	(4.402)	0	0	0
10/11/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	1,652.0000	1,555.0000	(5.872)	0	0	0
10/11/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	29.0000	26.0000	(10.345)	0	0	0
10/11/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	103,507.0000	104,149.0000	0.620	0	0	0
10/11/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	52,134.0000	52,681.0000	1.049	0	0	0
10/11/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	126.0000	114.0000	(9.524)	0	0	0
10/11/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	450.0000	415.0000	(7.778)	0	0	0
10/11/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	68,243.0000	68,853.0000	0.894	0	0	0
10/11/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	85,582.0000	86,214.0000	0.738	0	0	0
10/11/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	1,683.0000	1,685.0000	0.119	0	0	0
10/11/2005	R201	2006/05/04			Bond Future	8.0280	8.0370	0.112	0.0000	0.0000	0
10/11/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	25,360.0000	25,575.0000	0.848	0	0	0
10/11/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	23,591.0000	23,238.0000	(1.496)	0	0	0
10/11/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	68,380.0000	67,866.0000	(0.752)	0	0	0
10/11/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	79,995.0000	79,462.0000	(0.666)	0	0	0
10/11/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	15,749.0000	15,463.0000	(1.816)	0	0	0
10/11/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	9,587.0000	9,373.0000	(2.232)	0	0	0
10/11/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	6,417.0000	6,452.0000	0.545	0	0	0
10/11/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	33,484.0000	33,767.0000	0.845	0	0	0
10/11/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	44,371.0000	43,916.0000	(1.025)	0	0	0
10/11/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	43,603.0000	43,958.0000	0.814	0	0	0
10/11/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	56,110.0000	55,622.0000	(0.870)	0	0	0
10/11/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	15,123.0000	15,236.0000	0.747	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
10/11/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	9,294.0000	9,349.0000	0.592	0	0	0
10/11/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	11,800.0000	11,879.0000	0.669	0	0	0
10/11/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	33,423.0000	33,013.0000	(1.227)	0	0	0
10/11/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	19,534.0000	19,691.0000	0.804	0	0	0
10/11/2005	R201	2006/08/03			Bond Future	8.0440	8.0520	0.099	0.0000	0.0000	0
10/11/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	50,089.0000	49,712.0000	(0.753)	0	0	0
10/11/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	21,385.0000	21,126.0000	(1.211)	0	0	0
10/11/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	39,731.0000	39,966.0000	0.591	0	0	0
10/11/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	22,432.0000	22,548.0000	0.517	0	0	0
10/11/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	61,389.0000	60,985.0000	(0.658)	0	0	0
10/11/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	83,539.0000	83,097.0000	(0.529)	0	0	0
10/11/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	73,100.0000	72,676.0000	(0.580)	0	0	0
10/11/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	48,847.0000	49,132.0000	0.583	0	0	0
10/11/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	12,417.0000	12,469.0000	0.419	0	0	0
10/11/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	16,195.0000	16,264.0000	0.426	0	0	0
10/11/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	18,970.0000	19,060.0000	0.474	0	0	0
10/11/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	14,575.0000	14,367.0000	(1.427)	0	0	0
10/11/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	32,224.0000	32,413.0000	0.587	0	0	0
10/11/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	29,504.0000	29,200.0000	(1.030)	0	0	0
10/11/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	39,385.0000	39,040.0000	(0.876)	0	0	0
10/11/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	26,772.0000	26,921.0000	0.557	0	0	0
10/11/2005	R203	2006/02/02			Bond Future	8.0060	8.0160	0.125	0.0000	0.0000	0
10/11/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	26,881.0000	26,283.0000	(2.225)	0	0	0
10/11/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	8,661.0000	8,818.0000	1.813	0	0	0
10/11/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	43,090.0000	43,651.0000	1.302	0	0	0
10/11/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	3,867.0000	3,673.0000	(5.017)	0	0	0
10/11/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	60,844.0000	61,504.0000	1.085	0	0	0
10/11/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	16,537.0000	16,819.0000	1.705	0	0	0
10/11/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	1,499.0000	1,403.0000	(6.404)	0	0	0
10/11/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	80,466.0000	81,182.0000	0.890	0	0	0
10/11/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	8,481.0000	8,153.0000	(3.867)	0	0	0
10/11/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	486.0000	447.0000	(8.025)	0	0	0
10/11/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	28,078.0000	28,505.0000	1.521	0	0	0
10/11/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	3,979.0000	4,051.0000	1.809	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
10/11/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	16,083.0000	15,610.0000	(2.941)	0	0	0
10/11/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	545.0000	553.0000	1.468	0	0	0
10/11/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	72,095.0000	71,347.0000	(1.038)	0	0	0
10/11/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	40,416.0000	39,733.0000	(1.690)	0	0	0
10/11/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	55,796.0000	55,067.0000	(1.307)	0	0	0
10/11/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	1,587.0000	1,614.0000	1.701	0	0	0
10/11/2005	R203	2006/05/04			Bond Future	8.0200	8.0300	0.125	0.0000	0.0000	0
10/11/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	58,919.0000	58,266.0000	(1.108)	0	0	0
10/11/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	73,249.0000	72,557.0000	(0.945)	0	0	0
10/11/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	25,541.0000	25,842.0000	1.178	0	0	0
10/11/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	6,447.0000	6,538.0000	1.412	0	0	0
10/11/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	10,768.0000	10,914.0000	1.356	0	0	0
10/11/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	45,687.0000	45,089.0000	(1.309)	0	0	0
10/11/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	17,021.0000	17,238.0000	1.275	0	0	0
10/11/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	3,644.0000	3,697.0000	1.454	0	0	0
10/11/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	24,050.0000	23,607.0000	(1.842)	0	0	0
10/11/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	33,957.0000	33,430.0000	(1.552)	0	0	0
10/11/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	36,510.0000	36,903.0000	1.076	0	0	0
10/11/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	16,137.0000	15,786.0000	(2.175)	0	0	0
10/11/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	83,217.0000	83,845.0000	0.755	0	0	0
10/11/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	10,200.0000	9,939.0000	(2.559)	0	0	0
10/11/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	49,924.0000	50,406.0000	0.965	0	0	0
10/11/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	65,597.0000	66,159.0000	0.857	0	0	0
10/11/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	6,042.0000	5,860.0000	(3.012)	0	0	0
10/11/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	3,337.0000	3,220.0000	(3.506)	0	0	0
10/11/2005	R203	2006/08/03			Bond Future	8.0310	8.0390	0.100	0.0000	0.0000	0
10/11/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	29,267.0000	28,917.0000	(1.196)	0	0	0
10/11/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	31,545.0000	31,781.0000	0.748	0	0	0
10/11/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	6,489.0000	6,357.0000	(2.034)	0	0	0
10/11/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	86,000.0000	86,455.0000	0.529	0	0	0
10/11/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	38,742.0000	38,337.0000	(1.045)	0	0	0
10/11/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	21,340.0000	21,047.0000	(1.373)	0	0	0
10/11/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	22,845.0000	23,027.0000	0.797	0	0	0
10/11/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	69,576.0000	69,982.0000	0.584	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
10/11/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	16,014.0000	16,148.0000	0.837	0	0	0
10/11/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	61,818.0000	61,326.0000	(0.796)	0	0	0
10/11/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	10,850.0000	10,944.0000	0.866	0	0	0
10/11/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	10,078.0000	9,898.0000	(1.786)	0	0	0
10/11/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	49,656.0000	49,204.0000	(0.910)	0	0	0
10/11/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	42,233.0000	42,527.0000	0.696	0	0	0
10/11/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	14,973.0000	14,738.0000	(1.569)	0	0	0
10/11/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	54,935.0000	55,287.0000	0.641	0	0	0
10/11/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	74,983.0000	74,460.0000	(0.697)	0	0	0
10/11/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	7,096.0000	7,159.0000	0.888	0	0	0
10/11/2005	R204	2006/02/02			Bond Future	7.9820	7.9920	0.125	0.0000	0.0000	0
10/11/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	18,122.0000	17,608.0000	(2.836)	0	0	0
10/11/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	16,691.0000	16,972.0000	1.684	0	0	0
10/11/2005	R204	2006/05/04			Bond Future	7.9960	8.0050	0.113	0.0000	0.0000	0
10/11/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	26,524.0000	26,087.0000	(1.648)	0	0	0
10/11/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	26,210.0000	26,479.0000	1.026	0	0	0
10/11/2005	R204	2006/08/03			Bond Future	8.0060	8.0150	0.112	0.0000	0.0000	0
10/11/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	32,636.0000	32,916.0000	0.858	0	0	0
10/11/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	32,171.0000	31,753.0000	(1.299)	0	0	0
10/11/2005	R207	2006/02/02			Bond Future	7.9550	7.9660	0.138	0.0000	0.0000	0
10/11/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	15,949.0000	16,251.0000	1.894	0	0	0
10/11/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	19,537.0000	18,960.0000	(2.953)	0	0	0
10/11/2005	R207	2006/05/04			Bond Future	7.9680	7.9790	0.138	0.0000	0.0000	0
10/11/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	27,962.0000	27,429.0000	(1.906)	0	0	0
10/11/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	25,436.0000	25,772.0000	1.321	0	0	0
10/11/2005	R207	2006/08/03			Bond Future	7.9790	7.9880	0.113	0.0000	0.0000	0
10/11/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	33,675.0000	33,245.0000	(1.277)	0	0	0
10/11/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	32,034.0000	32,308.0000	0.855	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
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<b>Grand Total:</b>										<b>2,201</b>
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