



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 07/12/2005

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
07/12/2005	GOVI	2006/02/02			jGovi	235.3960	235.0950	(0.128)	0.0000	0.0000	506
07/12/2005	GOVI	2006/02/02	230.00	Put	jGovi	10,290.0000	10,797.0000	4.927	0	0	0
07/12/2005	GOVI	2006/02/02	230.00	Call	jGovi	64,250.0000	61,747.0000	(3.896)	0	0	0
07/12/2005	GOVI	2006/05/04			jGovi	239.7140	239.4150	(0.125)	0.0000	0.0000	200
07/12/2005	GOVI	2006/05/04	230.00	Call	jGovi	100,556.0000	97,813.0000	(2.728)	0	0	0
07/12/2005	GOVI	2006/05/04	230.00	Put	jGovi	3,416.0000	3,663.0000	7.231	0	0	0
07/12/2005	GOVI	2006/08/03			jGovi	244.1350	243.8410	(0.120)	0.0000	0.0000	0
07/12/2005	GOVI	2006/08/03	230.00	Put	jGovi	2,906.0000	3,080.0000	5.988	0	0	0
07/12/2005	GOVI	2006/08/03	230.00	Call	jGovi	144,256.0000	141,490.0000	(1.917)	0	0	0
07/12/2005	GOVI	2006/11/02			jGovi	248.6220	248.3340	(0.116)	0.0000	0.0000	0
07/12/2005	GOVI	2006/11/02	230.00	Call	jGovi	187,988.0000	185,209.0000	(1.478)	0	0	0
07/12/2005	GOVI	2006/11/02	230.00	Put	jGovi	1,768.0000	1,869.0000	5.713	0	0	0
07/12/2005	J152	2006/02/28			jSwap	7.1510	7.1510	-	0.0000	0.0000	0
07/12/2005	J153	2010/08/31			jSwap	7.4050	7.4140	0.122	0.0000	0.0000	0
07/12/2005	J157	2015/09/15			jSwap	7.6160	7.6450	0.381	0.0000	0.0000	0
07/12/2005	J186	2026/12/21			jSwap	7.2230	7.2570	0.471	0.0000	0.0000	0
07/12/2005	J194	2008/02/28			jSwap	7.3070	7.3110	0.055	0.0000	0.0000	0

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07/12/2005	J201	2014/12/22			jSwap	7.5300	7.5620	0.425	0.0000	0.0000	0
07/12/2005	J203	2017/09/15			jSwap	7.5710	7.5990	0.370	0.0000	0.0000	0
07/12/2005	J204	2018/12/21			jSwap	7.5370	7.5650	0.372	0.0000	0.0000	0
07/12/2005	J207	2020/01/15			jSwap	7.5190	7.5480	0.386	0.0000	0.0000	0
07/12/2005	JBAR	2005/03/16			jBar	7.1070	7.1070	-	0.0000	0.0000	0
07/12/2005	JFRA	2006/02/02			jFra	7.1900	7.1970	0.097	0.0000	0.0000	0
07/12/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	449.0000	436.0000	(2.895)	0	0	0
07/12/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	302.0000	306.0000	1.325	0	0	0
07/12/2005	JFRA	2006/05/04			jFra	7.1190	7.1080	(0.155)	0.0000	0.0000	0
07/12/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	952.0000	934.0000	(1.891)	0	0	0
07/12/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	660.0000	670.0000	1.515	0	0	0
07/12/2005	JFRA	2006/08/03			jFra	7.2870	7.2800	(0.096)	0.0000	0.0000	0
07/12/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	799.0000	804.0000	0.626	0	0	0
07/12/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,502.0000	1,490.0000	(0.799)	0	0	0
07/12/2005	JFRA	2006/11/02			jFra	7.3720	7.3790	0.095	0.0000	0.0000	0
07/12/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	1,881.0000	1,890.0000	0.478	0	0	0
07/12/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	971.0000	962.0000	(0.927)	0	0	0
07/12/2005	JFRA	2007/02/01			jFra	7.4110	7.4280	0.229	0.0000	0.0000	500
07/12/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,673.0000	1,649.0000	(1.435)	0	0	0
07/12/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,455.0000	1,473.0000	1.237	0	0	0
07/12/2005	JFRA	2007/05/03			jFra	7.4670	7.4780	0.147	0.0000	0.0000	0
07/12/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	1,710.0000	1,722.0000	0.702	0	0	0
07/12/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,791.0000	1,775.0000	(0.893)	0	0	0

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07/12/2005	JFRA	2007/08/02			jFra	7.4200	7.4600	0.539	0.0000	0.0000	0
07/12/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,999.0000	1,947.0000	(2.601)	0	0	0
07/12/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	1,803.0000	1,849.0000	2.551	0	0	0
07/12/2005	JFRA	2007/11/01			jFra	7.5920	7.6130	0.277	0.0000	0.0000	0
07/12/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,017.0000	1,989.0000	(1.388)	0	0	0
07/12/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	2,259.0000	2,286.0000	1.195	0	0	0
07/12/2005	JN02	2006/02/02			jNote	7.3540	7.3640	0.136	0.0000	0.0000	0
07/12/2005	JN02	2006/02/02	7.25	Call	Option on jNote	4,992.0000	5,069.0000	1.542	0	0	0
07/12/2005	JN02	2006/02/02	7.25	Put	Option on jNote	3,065.0000	2,952.0000	(3.687)	0	0	0
07/12/2005	JN05	2006/02/02			jNote	7.5930	7.6270	0.448	0.0000	0.0000	0
07/12/2005	JN05	2006/02/02	7.75	Put	Option on jNote	11,922.0000	10,986.0000	(7.851)	0	0	0
07/12/2005	JN05	2006/02/02	7.75	Call	Option on jNote	5,415.0000	5,891.0000	8.790	0	0	0
07/12/2005	JN10	2006/02/02			jNote	7.6710	7.7090	0.495	0.0000	0.0000	0
07/12/2005	JN10	2006/02/02	8.00	Call	Option on jNote	4,587.0000	5,159.0000	12.470	0	0	0
07/12/2005	JN10	2006/02/02	8.00	Put	Option on jNote	27,491.0000	25,386.0000	(7.657)	0	0	0
07/12/2005	JROD	2005/12/30			jRod	6.6980	6.6930	(0.075)	0.0000	0.0000	0
07/12/2005	JROD	2006/01/31			jRod	6.8340	6.8230	(0.161)	0.0000	0.0000	0
07/12/2005	JROD	2006/02/28			jRod	6.9950	6.9870	(0.114)	0.0000	0.0000	0
07/12/2005	JROD	2006/03/31			jRod	6.9530	6.9530	-	0.0000	0.0000	0
07/12/2005	JROD	2006/04/28			jRod	7.0370	7.0370	-	0.0000	0.0000	0
07/12/2005	JROD	2006/05/31			jRod	7.1280	7.1260	(0.028)	0.0000	0.0000	0
07/12/2005	JROD	2006/06/30			jRod	7.0600	7.0550	(0.071)	0.0000	0.0000	0
07/12/2005	JROD	2006/07/31			jRod	7.1370	7.1280	(0.126)	0.0000	0.0000	0

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07/12/2005	JROD	2006/08/31			jRod	7.2230	7.2080	(0.208)	0.0000	0.0000	0
07/12/2005	R153	2006/02/02			Bond Future	7.4380	7.4480	0.134	0.0000	0.0000	277
07/12/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	9,605.0000	9,298.0000	(3.196)	0	0	0
07/12/2005	R153	2006/02/02	7.45	Call	Option on Bond Future	0.0000	8,103.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.45	Put	Option on Bond Future	0.0000	8,017.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	6,943.0000	7,066.0000	1.772	0	0	0
07/12/2005	R153	2006/02/02	8.25	Call	Option on Bond Future	35,078.0000	34,650.0000	(1.220)	0	0	1
07/12/2005	R153	2006/02/02	8.25	Put	Option on Bond Future	799.0000	801.0000	0.250	0	0	0
07/12/2005	R153	2006/02/02	7.00	Call	Option on Bond Future	1,509.0000	1,406.0000	(6.826)	0	0	0
07/12/2005	R153	2006/02/02	8.00	Put	Option on Bond Future	1,646.0000	1,663.0000	1.033	0	0	0
07/12/2005	R153	2006/02/02	8.00	Call	Option on Bond Future	25,504.0000	25,091.0000	(1.619)	0	0	0
07/12/2005	R153	2006/02/02	7.75	Put	Option on Bond Future	3,509.0000	3,562.0000	1.510	0	0	1
07/12/2005	R153	2006/02/02	7.00	Put	Option on Bond Future	20,527.0000	20,853.0000	1.588	0	0	0
07/12/2005	R153	2006/02/02	7.25	Put	Option on Bond Future	12,553.0000	12,776.0000	1.776	0	0	1
07/12/2005	R153	2006/02/02	8.75	Call	Option on Bond Future	54,966.0000	54,533.0000	(0.788)	0	0	0
07/12/2005	R153	2006/02/02	9.00	Put	Option on Bond Future	96.0000	94.0000	(2.083)	0	0	0
07/12/2005	R153	2006/02/02	7.75	Call	Option on Bond Future	16,828.0000	16,452.0000	(2.234)	0	0	1
07/12/2005	R153	2006/02/02	9.00	Call	Option on Bond Future	64,948.0000	64,516.0000	(0.665)	0	0	0
07/12/2005	R153	2006/02/02	8.75	Put	Option on Bond Future	191.0000	189.0000	(1.047)	0	0	0
07/12/2005	R153	2006/02/02	8.50	Call	Option on Bond Future	44,972.0000	44,540.0000	(0.961)	0	0	0
07/12/2005	R153	2006/02/02	8.50	Put	Option on Bond Future	388.0000	386.0000	(0.515)	0	0	0
07/12/2005	R153	2006/02/02	6.75	Call	Option on Bond Future	437.0000	397.0000	(9.153)	0	0	0
07/12/2005	R153	2006/02/02	6.75	Put	Option on Bond Future	30,479.0000	30,868.0000	1.276	0	0	0
07/12/2005	R153	2006/02/02	7.25	Call	Option on Bond Future	4,437.0000	4,230.0000	(4.665)	0	0	0
07/12/2005	R153	2006/02/02	7.95	Put	Option on Bond Future	0.0000	1,947.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.35	Put	Option on Bond Future	0.0000	10,202.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.40	Call	Option on Bond Future	0.0000	6,997.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.40	Put	Option on Bond Future	0.0000	9,061.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.35	Call	Option on Bond Future	0.0000	5,981.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.20	Put	Option on Bond Future	0.0000	14,209.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.20	Call	Option on Bond Future	0.0000	3,492.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.15	Put	Option on Bond Future	0.0000	15,737.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.05	Put	Option on Bond Future	0.0000	19,064.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.55	Call	Option on Bond Future	0.0000	10,577.0000	100.000	0	0	0

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07/12/2005	R153	2006/02/02	7.10	Call	Option on Bond Future	0.0000	2,285.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.15	Call	Option on Bond Future	0.0000	2,846.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.10	Put	Option on Bond Future	0.0000	17,357.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.55	Put	Option on Bond Future	0.0000	6,204.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.60	Call	Option on Bond Future	0.0000	11,937.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.60	Put	Option on Bond Future	0.0000	5,428.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.85	Call	Option on Bond Future	0.0000	19,767.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.80	Put	Option on Bond Future	0.0000	3,076.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.85	Put	Option on Bond Future	0.0000	2,648.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.90	Put	Option on Bond Future	0.0000	2,274.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.90	Call	Option on Bond Future	0.0000	21,501.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.05	Call	Option on Bond Future	0.0000	1,807.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.80	Call	Option on Bond Future	0.0000	18,083.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.30	Call	Option on Bond Future	0.0000	5,059.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.65	Call	Option on Bond Future	0.0000	13,373.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.30	Put	Option on Bond Future	0.0000	11,440.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.65	Put	Option on Bond Future	0.0000	4,733.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.70	Put	Option on Bond Future	0.0000	4,112.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.70	Call	Option on Bond Future	0.0000	14,880.0000	100.000	0	0	0
07/12/2005	R153	2006/02/02	7.95	Call	Option on Bond Future	0.0000	23,277.0000	100.000	0	0	0
07/12/2005	R153	2006/05/04			Bond Future	7.4360	7.4450	0.121	0.0000	0.0000	0
07/12/2005	R153	2006/05/04	7.50	Call	Option on Bond Future	15,146.0000	14,903.0000	(1.604)	0	0	0
07/12/2005	R153	2006/05/04	7.50	Put	Option on Bond Future	12,537.0000	12,662.0000	0.997	0	0	0
07/12/2005	R153	2006/05/04	8.75	Put	Option on Bond Future	910.0000	918.0000	0.879	0	0	0
07/12/2005	R153	2006/05/04	8.25	Put	Option on Bond Future	3,098.0000	3,130.0000	1.033	0	0	20
07/12/2005	R153	2006/05/04	8.25	Call	Option on Bond Future	35,742.0000	35,407.0000	(0.937)	0	0	0
07/12/2005	R153	2006/05/04	8.00	Put	Option on Bond Future	5,219.0000	5,274.0000	1.054	0	0	0
07/12/2005	R153	2006/05/04	7.75	Put	Option on Bond Future	8,309.0000	8,395.0000	1.035	0	0	0
07/12/2005	R153	2006/05/04	9.25	Put	Option on Bond Future	207.0000	208.0000	0.483	0	0	0
07/12/2005	R153	2006/05/04	9.25	Call	Option on Bond Future	71,431.0000	71,065.0000	(0.512)	0	0	0
07/12/2005	R153	2006/05/04	7.25	Call	Option on Bond Future	10,382.0000	10,183.0000	(1.917)	0	0	0
07/12/2005	R153	2006/05/04	8.00	Call	Option on Bond Future	27,959.0000	27,647.0000	(1.116)	0	0	0
07/12/2005	R153	2006/05/04	7.00	Put	Option on Bond Future	24,703.0000	24,917.0000	0.866	0	0	0
07/12/2005	R153	2006/05/04	7.75	Call	Option on Bond Future	21,037.0000	20,756.0000	(1.336)	0	0	0
07/12/2005	R153	2006/05/04	7.00	Call	Option on Bond Future	6,742.0000	6,589.0000	(2.269)	0	0	0

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07/12/2005	R153	2006/05/04	7.25	Put	Option on Bond Future	18,002.0000	18,171.0000	0.939	0	0	0
07/12/2005	R153	2006/05/04	8.50	Call	Option on Bond Future	44,176.0000	43,826.0000	(0.792)	0	0	0
07/12/2005	R153	2006/05/04	8.50	Put	Option on Bond Future	1,732.0000	1,749.0000	0.982	0	0	0
07/12/2005	R153	2006/05/04	9.00	Put	Option on Bond Future	448.0000	452.0000	0.893	0	0	0
07/12/2005	R153	2006/05/04	9.00	Call	Option on Bond Future	62,181.0000	61,817.0000	(0.585)	0	0	0
07/12/2005	R153	2006/05/04	8.75	Call	Option on Bond Future	53,050.0000	52,691.0000	(0.677)	0	0	0
07/12/2005	R153	2006/05/04	6.75	Call	Option on Bond Future	4,130.0000	4,019.0000	(2.688)	0	0	0
07/12/2005	R153	2006/05/04	6.75	Put	Option on Bond Future	32,543.0000	32,799.0000	0.787	0	0	0
07/12/2005	R153	2006/08/03			Bond Future	7.4290	7.4370	0.108	0.0000	0.0000	0
07/12/2005	R153	2006/08/03	7.50	Put	Option on Bond Future	14,894.0000	15,005.0000	0.745	0	0	0
07/12/2005	R153	2006/08/03	7.50	Call	Option on Bond Future	17,629.0000	17,432.0000	(1.117)	0	0	0
07/12/2005	R153	2006/08/03	8.25	Call	Option on Bond Future	38,367.0000	38,104.0000	(0.685)	0	0	0
07/12/2005	R153	2006/08/03	7.25	Put	Option on Bond Future	19,190.0000	19,333.0000	0.745	0	0	0
07/12/2005	R153	2006/08/03	7.25	Call	Option on Bond Future	12,258.0000	12,092.0000	(1.354)	0	0	0
07/12/2005	R153	2006/08/03	7.00	Put	Option on Bond Future	24,556.0000	24,736.0000	0.733	0	0	0
07/12/2005	R153	2006/08/03	8.25	Put	Option on Bond Future	7,214.0000	7,259.0000	0.624	0	0	0
07/12/2005	R153	2006/08/03	8.50	Put	Option on Bond Future	5,923.0000	5,956.0000	0.557	0	0	0
07/12/2005	R153	2006/08/03	8.50	Call	Option on Bond Future	46,357.0000	46,081.0000	(0.595)	0	0	0
07/12/2005	R153	2006/08/03	8.75	Put	Option on Bond Future	4,928.0000	4,951.0000	0.467	0	0	0
07/12/2005	R153	2006/08/03	8.75	Call	Option on Bond Future	54,548.0000	54,263.0000	(0.522)	0	0	0
07/12/2005	R153	2006/08/03	8.00	Call	Option on Bond Future	30,681.0000	30,434.0000	(0.805)	0	0	0
07/12/2005	R153	2006/08/03	7.00	Call	Option on Bond Future	7,856.0000	7,727.0000	(1.642)	0	0	0
07/12/2005	R153	2006/08/03	8.00	Put	Option on Bond Future	8,904.0000	8,966.0000	0.696	0	0	0
07/12/2005	R153	2006/08/03	7.75	Put	Option on Bond Future	11,519.0000	11,603.0000	0.729	0	0	0
07/12/2005	R153	2006/08/03	7.75	Call	Option on Bond Future	23,824.0000	23,599.0000	(0.944)	0	0	0
07/12/2005	R153	2006/08/03	9.00	Call	Option on Bond Future	62,866.0000	62,574.0000	(0.464)	0	0	0
07/12/2005	R153	2006/08/03	9.00	Put	Option on Bond Future	4,152.0000	4,169.0000	0.409	0	0	0
07/12/2005	R157	2006/02/02			Bond Future	7.6260	7.6560	0.393	0.0000	0.0000	145
07/12/2005	R157	2006/02/02	7.25	Call	Option on Bond Future	4,205.0000	3,632.0000	(13.627)	0	0	0
07/12/2005	R157	2006/02/02	7.25	Put	Option on Bond Future	36,384.0000	38,335.0000	5.362	0	0	0
07/12/2005	R157	2006/02/02	6.75	Put	Option on Bond Future	76,777.0000	79,247.0000	3.217	0	0	0
07/12/2005	R157	2006/02/02	8.25	Call	Option on Bond Future	54,310.0000	52,034.0000	(4.191)	0	0	250
07/12/2005	R157	2006/02/02	7.00	Put	Option on Bond Future	55,206.0000	57,532.0000	4.213	0	0	0
07/12/2005	R157	2006/02/02	7.00	Call	Option on Bond Future	1,076.0000	877.0000	(18.494)	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
07/12/2005	R157	2006/02/02	8.25	Put	Option on Bond Future	3,042.0000	3,291.0000	8.185	0	0	250
07/12/2005	R157	2006/02/02	6.75	Call	Option on Bond Future	238.0000	183.0000	(23.109)	0	0	0
07/12/2005	R157	2006/02/02	8.50	Call	Option on Bond Future	72,623.0000	70,220.0000	(3.309)	0	0	0
07/12/2005	R157	2006/02/02	7.50	Put	Option on Bond Future	21,766.0000	23,183.0000	6.510	0	0	0
07/12/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	37,017.0000	34,979.0000	(5.506)	0	0	0
07/12/2005	R157	2006/02/02	7.50	Call	Option on Bond Future	11,093.0000	9,985.0000	(9.988)	0	0	0
07/12/2005	R157	2006/02/02	8.50	Put	Option on Bond Future	1,534.0000	1,656.0000	7.953	0	0	0
07/12/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	5,976.0000	6,464.0000	8.166	0	0	0
07/12/2005	R157	2006/02/02	9.25	Call	Option on Bond Future	128,346.0000	125,830.0000	(1.960)	0	0	0
07/12/2005	R157	2006/02/02	9.00	Call	Option on Bond Future	109,954.0000	107,457.0000	(2.271)	0	0	0
07/12/2005	R157	2006/02/02	8.75	Put	Option on Bond Future	785.0000	843.0000	7.389	0	0	0
07/12/2005	R157	2006/02/02	8.75	Call	Option on Bond Future	91,297.0000	88,831.0000	(2.701)	0	0	0
07/12/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	11,868.0000	12,756.0000	7.482	0	0	0
07/12/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	22,265.0000	20,628.0000	(7.352)	0	0	0
07/12/2005	R157	2006/02/02	9.00	Put	Option on Bond Future	406.0000	434.0000	6.897	0	0	0
07/12/2005	R157	2006/02/02	9.25	Put	Option on Bond Future	142.0000	152.0000	7.042	0	0	0
07/12/2005	R157	2006/05/04			Bond Future	7.6330	7.6640	0.406	0.0000	0.0000	0
07/12/2005	R157	2006/05/04	8.25	Call	Option on Bond Future	60,005.0000	57,995.0000	(3.350)	0	0	0
07/12/2005	R157	2006/05/04	8.25	Put	Option on Bond Future	10,417.0000	10,957.0000	5.184	0	0	0
07/12/2005	R157	2006/05/04	8.75	Put	Option on Bond Future	5,504.0000	5,782.0000	5.051	0	0	115
07/12/2005	R157	2006/05/04	7.00	Put	Option on Bond Future	58,671.0000	60,740.0000	3.526	0	0	0
07/12/2005	R157	2006/05/04	8.75	Call	Option on Bond Future	93,528.0000	91,256.0000	(2.429)	0	0	0
07/12/2005	R157	2006/05/04	7.50	Put	Option on Bond Future	30,629.0000	32,001.0000	4.479	0	0	0
07/12/2005	R157	2006/05/04	8.50	Call	Option on Bond Future	76,498.0000	74,335.0000	(2.828)	0	0	0
07/12/2005	R157	2006/05/04	7.25	Put	Option on Bond Future	43,037.0000	44,770.0000	4.027	0	0	0
07/12/2005	R157	2006/05/04	7.25	Call	Option on Bond Future	11,001.0000	10,184.0000	(7.427)	0	0	0
07/12/2005	R157	2006/05/04	7.50	Call	Option on Bond Future	19,615.0000	18,438.0000	(6.001)	0	0	50
07/12/2005	R157	2006/05/04	8.50	Put	Option on Bond Future	7,502.0000	7,888.0000	5.145	0	0	0
07/12/2005	R157	2006/05/04	9.00	Call	Option on Bond Future	110,786.0000	108,438.0000	(2.119)	0	0	0
07/12/2005	R157	2006/05/04	9.00	Put	Option on Bond Future	4,108.0000	4,310.0000	4.917	0	0	0
07/12/2005	R157	2006/05/04	9.25	Put	Option on Bond Future	2,479.0000	2,607.0000	5.163	0	0	0
07/12/2005	R157	2006/05/04	9.25	Call	Option on Bond Future	127,448.0000	125,026.0000	(1.900)	0	0	0
07/12/2005	R157	2006/05/04	8.00	Put	Option on Bond Future	14,615.0000	15,367.0000	5.145	0	0	0
07/12/2005	R157	2006/05/04	8.00	Call	Option on Bond Future	44,404.0000	42,606.0000	(4.049)	0	0	0
07/12/2005	R157	2006/05/04	7.00	Call	Option on Bond Future	5,185.0000	4,703.0000	(9.296)	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
07/12/2005	R157	2006/05/04	7.75	Put	Option on Bond Future	21,326.0000	22,361.0000	4.853	0	0	0
07/12/2005	R157	2006/05/04	7.75	Call	Option on Bond Future	30,918.0000	29,403.0000	(4.900)	0	0	0
07/12/2005	R157	2006/08/03			Bond Future	7.6380	7.6690	0.406	0.0000	0.0000	0
07/12/2005	R157	2006/08/03	8.50	Put	Option on Bond Future	15,060.0000	15,601.0000	3.592	0	0	0
07/12/2005	R157	2006/08/03	8.50	Call	Option on Bond Future	82,132.0000	80,182.0000	(2.374)	0	0	0
07/12/2005	R157	2006/08/03	7.50	Put	Option on Bond Future	38,410.0000	39,712.0000	3.390	0	0	0
07/12/2005	R157	2006/08/03	8.75	Call	Option on Bond Future	98,188.0000	96,134.0000	(2.092)	0	0	0
07/12/2005	R157	2006/08/03	8.75	Put	Option on Bond Future	12,491.0000	12,928.0000	3.499	0	0	0
07/12/2005	R157	2006/08/03	9.00	Call	Option on Bond Future	114,442.0000	112,307.0000	(1.866)	0	0	0
07/12/2005	R157	2006/08/03	9.25	Put	Option on Bond Future	7,534.0000	7,803.0000	3.570	0	0	0
07/12/2005	R157	2006/08/03	9.25	Call	Option on Bond Future	129,416.0000	127,195.0000	(1.716)	0	0	0
07/12/2005	R157	2006/08/03	9.00	Put	Option on Bond Future	10,477.0000	10,834.0000	3.407	0	0	0
07/12/2005	R157	2006/08/03	7.50	Call	Option on Bond Future	27,246.0000	26,056.0000	(4.368)	0	0	0
07/12/2005	R157	2006/08/03	7.25	Put	Option on Bond Future	49,457.0000	51,028.0000	3.176	0	0	0
07/12/2005	R157	2006/08/03	7.00	Put	Option on Bond Future	63,032.0000	64,876.0000	2.925	0	0	0
07/12/2005	R157	2006/08/03	8.25	Put	Option on Bond Future	18,460.0000	19,134.0000	3.651	0	0	0
07/12/2005	R157	2006/08/03	8.25	Call	Option on Bond Future	66,542.0000	64,724.0000	(2.732)	0	0	0
07/12/2005	R157	2006/08/03	8.00	Put	Option on Bond Future	22,942.0000	23,785.0000	3.674	0	0	0
07/12/2005	R157	2006/08/03	7.00	Call	Option on Bond Future	10,388.0000	9,741.0000	(6.228)	0	0	0
07/12/2005	R157	2006/08/03	8.00	Call	Option on Bond Future	51,660.0000	50,011.0000	(3.192)	0	0	0
07/12/2005	R157	2006/08/03	7.25	Call	Option on Bond Future	17,757.0000	16,837.0000	(5.181)	0	0	0
07/12/2005	R157	2006/08/03	7.75	Call	Option on Bond Future	38,679.0000	37,244.0000	(3.710)	0	0	0
07/12/2005	R157	2006/08/03	7.75	Put	Option on Bond Future	29,707.0000	30,763.0000	3.555	0	0	0
07/12/2005	R186	2006/02/02			Bond Future	7.2780	7.3140	0.495	0.0000	0.0000	0
07/12/2005	R186	2006/02/02	7.25	Put	Option on Bond Future	23,337.0000	25,734.0000	10.271	0	0	0
07/12/2005	R186	2006/02/02	6.50	Call	Option on Bond Future	221.0000	153.0000	(30.769)	0	0	0
07/12/2005	R186	2006/02/02	7.00	Put	Option on Bond Future	44,776.0000	48,388.0000	8.067	0	0	0
07/12/2005	R186	2006/02/02	7.00	Call	Option on Bond Future	6,844.0000	5,658.0000	(17.329)	0	0	0
07/12/2005	R186	2006/02/02	6.75	Put	Option on Bond Future	74,854.0000	79,307.0000	5.949	0	0	0
07/12/2005	R186	2006/02/02	7.25	Call	Option on Bond Future	19,588.0000	17,189.0000	(12.247)	0	0	0
07/12/2005	R186	2006/02/02	6.75	Call	Option on Bond Future	1,416.0000	1,072.0000	(24.294)	0	0	0
07/12/2005	R186	2006/02/02	6.50	Put	Option on Bond Future	110,547.0000	115,276.0000	4.278	0	0	0
07/12/2005	R186	2006/02/02	8.00	Put	Option on Bond Future	1,925.0000	2,191.0000	13.818	0	0	0
07/12/2005	R186	2006/02/02	7.75	Put	Option on Bond Future	4,462.0000	5,068.0000	13.581	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
07/12/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	39,894.0000	36,404.0000	(8.748)	0	0	0
07/12/2005	R186	2006/02/02	8.00	Call	Option on Bond Future	93,358.0000	88,828.0000	(4.852)	0	0	0
07/12/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	10,724.0000	12,030.0000	12.178	0	0	0
07/12/2005	R186	2006/02/02	7.75	Call	Option on Bond Future	65,342.0000	61,152.0000	(6.412)	0	0	0
07/12/2005	R186	2006/02/02	8.25	Call	Option on Bond Future	121,721.0000	117,038.0000	(3.847)	0	0	0
07/12/2005	R186	2006/02/02	8.25	Put	Option on Bond Future	842.0000	957.0000	13.658	0	0	0
07/12/2005	R186	2006/02/02	8.50	Call	Option on Bond Future	149,644.0000	144,896.0000	(3.173)	0	0	0
07/12/2005	R186	2006/02/02	8.50	Put	Option on Bond Future	381.0000	430.0000	12.861	0	0	0
07/12/2005	R186	2006/02/02	9.00	Call	Option on Bond Future	203,082.0000	198,291.0000	(2.359)	0	0	0
07/12/2005	R186	2006/02/02	9.00	Put	Option on Bond Future	50.0000	56.0000	12.000	0	0	0
07/12/2005	R186	2006/02/02	8.75	Call	Option on Bond Future	176,813.0000	172,038.0000	(2.701)	0	0	0
07/12/2005	R186	2006/02/02	8.75	Put	Option on Bond Future	179.0000	201.0000	12.291	0	0	0
07/12/2005	R186	2006/05/04			Bond Future	7.2750	7.3110	0.495	0.0000	0.0000	0
07/12/2005	R186	2006/05/04	6.50	Call	Option on Bond Future	2,985.0000	2,555.0000	(14.405)	0	0	0
07/12/2005	R186	2006/05/04	7.25	Call	Option on Bond Future	32,559.0000	30,130.0000	(7.460)	0	0	0
07/12/2005	R186	2006/05/04	6.50	Put	Option on Bond Future	112,097.0000	116,433.0000	3.868	0	0	0
07/12/2005	R186	2006/05/04	7.25	Put	Option on Bond Future	35,884.0000	38,221.0000	6.513	0	0	0
07/12/2005	R186	2006/05/04	7.50	Put	Option on Bond Future	22,959.0000	24,603.0000	7.161	0	0	0
07/12/2005	R186	2006/05/04	6.75	Call	Option on Bond Future	7,364.0000	6,468.0000	(12.167)	0	0	0
07/12/2005	R186	2006/05/04	6.75	Put	Option on Bond Future	79,873.0000	83,743.0000	4.845	0	0	0
07/12/2005	R186	2006/05/04	7.00	Call	Option on Bond Future	17,346.0000	15,704.0000	(9.466)	0	0	0
07/12/2005	R186	2006/05/04	7.75	Put	Option on Bond Future	14,434.0000	15,540.0000	7.662	0	0	0
07/12/2005	R186	2006/05/04	7.00	Put	Option on Bond Future	54,612.0000	57,736.0000	5.720	0	0	0
07/12/2005	R186	2006/05/04	7.75	Call	Option on Bond Future	75,309.0000	71,650.0000	(4.859)	0	0	0
07/12/2005	R186	2006/05/04	8.00	Put	Option on Bond Future	9,633.0000	10,379.0000	7.744	0	0	0
07/12/2005	R186	2006/05/04	8.00	Call	Option on Bond Future	100,872.0000	96,852.0000	(3.985)	0	0	0
07/12/2005	R186	2006/05/04	9.00	Put	Option on Bond Future	1,849.0000	1,993.0000	7.788	0	0	0
07/12/2005	R186	2006/05/04	9.00	Call	Option on Bond Future	204,072.0000	199,450.0000	(2.265)	0	0	0
07/12/2005	R186	2006/05/04	8.25	Call	Option on Bond Future	127,097.0000	122,838.0000	(3.351)	0	0	0
07/12/2005	R186	2006/05/04	8.25	Put	Option on Bond Future	6,588.0000	7,094.0000	7.681	0	0	0
07/12/2005	R186	2006/05/04	7.50	Call	Option on Bond Future	52,330.0000	49,208.0000	(5.966)	0	0	0
07/12/2005	R186	2006/05/04	8.50	Call	Option on Bond Future	153,363.0000	148,946.0000	(2.880)	0	0	0
07/12/2005	R186	2006/05/04	8.75	Call	Option on Bond Future	179,302.0000	174,781.0000	(2.521)	0	0	0
07/12/2005	R186	2006/05/04	8.75	Put	Option on Bond Future	3,343.0000	3,588.0000	7.329	0	0	0
07/12/2005	R186	2006/05/04	8.50	Put	Option on Bond Future	4,629.0000	4,977.0000	7.518	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
07/12/2005	R186	2006/08/03			Bond Future	7.2700	7.3060	0.495	0.0000	0.0000	0
07/12/2005	R186	2006/08/03	7.25	Put	Option on Bond Future	44,951.0000	47,239.0000	5.090	0	0	0
07/12/2005	R186	2006/08/03	8.75	Call	Option on Bond Future	184,745.0000	180,484.0000	(2.306)	0	0	0
07/12/2005	R186	2006/08/03	7.25	Call	Option on Bond Future	42,309.0000	39,861.0000	(5.786)	0	0	0
07/12/2005	R186	2006/08/03	7.50	Call	Option on Bond Future	62,146.0000	59,158.0000	(4.808)	0	0	0
07/12/2005	R186	2006/08/03	7.75	Put	Option on Bond Future	23,253.0000	24,565.0000	5.642	0	0	0
07/12/2005	R186	2006/08/03	7.75	Call	Option on Bond Future	84,378.0000	80,954.0000	(4.058)	0	0	0
07/12/2005	R186	2006/08/03	7.00	Call	Option on Bond Future	25,791.0000	23,965.0000	(7.080)	0	0	0
07/12/2005	R186	2006/08/03	7.00	Put	Option on Bond Future	62,130.0000	65,040.0000	4.684	0	0	0
07/12/2005	R186	2006/08/03	8.00	Call	Option on Bond Future	109,102.0000	105,362.0000	(3.428)	0	0	0
07/12/2005	R186	2006/08/03	8.25	Call	Option on Bond Future	134,376.0000	130,407.0000	(2.954)	0	0	0
07/12/2005	R186	2006/08/03	8.25	Put	Option on Bond Future	13,984.0000	14,750.0000	5.478	0	0	0
07/12/2005	R186	2006/08/03	8.00	Put	Option on Bond Future	17,805.0000	18,801.0000	5.594	0	0	0
07/12/2005	R186	2006/08/03	8.50	Call	Option on Bond Future	159,672.0000	155,534.0000	(2.592)	0	0	0
07/12/2005	R186	2006/08/03	6.75	Put	Option on Bond Future	84,813.0000	88,362.0000	4.185	0	0	0
07/12/2005	R186	2006/08/03	6.75	Call	Option on Bond Future	13,496.0000	12,309.0000	(8.795)	0	0	0
07/12/2005	R186	2006/08/03	7.50	Put	Option on Bond Future	32,317.0000	34,065.0000	5.409	0	0	0
07/12/2005	R186	2006/08/03	8.50	Put	Option on Bond Future	11,215.0000	11,813.0000	5.332	0	0	0
07/12/2005	R186	2006/08/03	8.75	Put	Option on Bond Future	9,213.0000	9,688.0000	5.156	0	0	0
07/12/2005	R186	2006/08/03	9.00	Call	Option on Bond Future	207,820.0000	203,420.0000	(2.117)	0	0	0
07/12/2005	R186	2006/08/03	9.00	Put	Option on Bond Future	6,160.0000	6,496.0000	5.455	0	0	0
07/12/2005	R186	2006/08/03	9.25	Call	Option on Bond Future	230,914.0000	226,410.0000	(1.951)	0	0	0
07/12/2005	R186	2006/08/03	9.25	Put	Option on Bond Future	4,033.0000	4,266.0000	5.777	0	0	0
07/12/2005	R194	2006/02/02			Bond Future	7.3400	7.3450	0.068	7.3400	7.3400	50
07/12/2005	R194	2006/02/02	8.75	Call	Option on Bond Future	26,941.0000	26,842.0000	(0.367)	0	0	0
07/12/2005	R194	2006/02/02	8.50	Put	Option on Bond Future	94.0000	91.0000	(3.191)	0	0	0
07/12/2005	R194	2006/02/02	8.75	Put	Option on Bond Future	43.0000	42.0000	(2.326)	0	0	0
07/12/2005	R194	2006/02/02	9.00	Put	Option on Bond Future	12.0000	12.0000	-	0	0	0
07/12/2005	R194	2006/02/02	8.50	Call	Option on Bond Future	22,289.0000	22,189.0000	(0.449)	0	0	0
07/12/2005	R194	2006/02/02	9.00	Call	Option on Bond Future	31,585.0000	31,488.0000	(0.307)	0	0	0
07/12/2005	R194	2006/02/02	8.25	Call	Option on Bond Future	17,666.0000	17,565.0000	(0.572)	0	0	0
07/12/2005	R194	2006/02/02	8.25	Put	Option on Bond Future	203.0000	198.0000	(2.463)	0	0	0
07/12/2005	R194	2006/02/02	6.25	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
07/12/2005	R194	2006/02/02	7.00	Put	Option on Bond Future	7,491.0000	7,550.0000	0.788	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
07/12/2005	R194	2006/02/02	6.25	Put	Option on Bond Future	21,431.0000	21,528.0000	0.453	0	0	0
07/12/2005	R194	2006/02/02	6.50	Call	Option on Bond Future	33.0000	30.0000	(9.091)	0	0	0
07/12/2005	R194	2006/02/02	6.50	Put	Option on Bond Future	16,496.0000	16,590.0000	0.570	0	0	0
07/12/2005	R194	2006/02/02	6.75	Call	Option on Bond Future	186.0000	173.0000	(6.989)	0	0	0
07/12/2005	R194	2006/02/02	7.00	Call	Option on Bond Future	867.0000	830.0000	(4.268)	0	0	0
07/12/2005	R194	2006/02/02	6.75	Put	Option on Bond Future	11,714.0000	11,798.0000	0.717	0	0	0
07/12/2005	R194	2006/02/02	8.00	Call	Option on Bond Future	13,153.0000	13,051.0000	(0.775)	0	0	0
07/12/2005	R194	2006/02/02	8.00	Put	Option on Bond Future	450.0000	444.0000	(1.333)	0	0	0
07/12/2005	R194	2006/02/02	7.50	Put	Option on Bond Future	2,143.0000	2,150.0000	0.327	0	0	0
07/12/2005	R194	2006/02/02	7.50	Call	Option on Bond Future	5,241.0000	5,151.0000	(1.717)	0	0	0
07/12/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,491.0000	2,423.0000	(2.730)	0	0	0
07/12/2005	R194	2006/02/02	7.75	Call	Option on Bond Future	8,888.0000	8,788.0000	(1.125)	0	0	0
07/12/2005	R194	2006/02/02	7.75	Put	Option on Bond Future	973.0000	970.0000	(0.308)	0	0	0
07/12/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	4,239.0000	4,268.0000	0.684	0	0	0
07/12/2005	R194	2006/05/04			Bond Future	7.3210	7.3240	0.041	0.0000	0.0000	0
07/12/2005	R194	2006/05/04	7.00	Put	Option on Bond Future	7,594.0000	7,617.0000	0.303	0	0	0
07/12/2005	R194	2006/05/04	8.25	Call	Option on Bond Future	16,760.0000	16,705.0000	(0.328)	0	0	0
07/12/2005	R194	2006/05/04	8.25	Put	Option on Bond Future	956.0000	953.0000	(0.314)	0	0	0
07/12/2005	R194	2006/05/04	8.50	Call	Option on Bond Future	20,662.0000	20,607.0000	(0.266)	0	0	0
07/12/2005	R194	2006/05/04	6.75	Put	Option on Bond Future	10,909.0000	10,942.0000	0.303	0	0	0
07/12/2005	R194	2006/05/04	7.00	Call	Option on Bond Future	2,058.0000	2,030.0000	(1.361)	0	0	0
07/12/2005	R194	2006/05/04	6.75	Call	Option on Bond Future	1,035.0000	1,016.0000	(1.836)	0	0	0
07/12/2005	R194	2006/05/04	8.50	Put	Option on Bond Future	659.0000	656.0000	(0.455)	0	0	0
07/12/2005	R194	2006/05/04	8.75	Put	Option on Bond Future	473.0000	469.0000	(0.846)	0	0	0
07/12/2005	R194	2006/05/04	7.50	Put	Option on Bond Future	3,412.0000	3,417.0000	0.147	0	0	0
07/12/2005	R194	2006/05/04	9.00	Call	Option on Bond Future	28,673.0000	28,618.0000	(0.192)	0	0	0
07/12/2005	R194	2006/05/04	7.50	Call	Option on Bond Future	6,482.0000	6,435.0000	(0.725)	0	0	0
07/12/2005	R194	2006/05/04	9.00	Put	Option on Bond Future	340.0000	337.0000	(0.882)	0	0	0
07/12/2005	R194	2006/05/04	8.75	Call	Option on Bond Future	24,652.0000	24,597.0000	(0.223)	0	0	0
07/12/2005	R194	2006/05/04	6.50	Put	Option on Bond Future	14,699.0000	14,739.0000	0.272	0	0	0
07/12/2005	R194	2006/05/04	8.00	Call	Option on Bond Future	12,976.0000	12,922.0000	(0.416)	0	0	0
07/12/2005	R194	2006/05/04	6.25	Put	Option on Bond Future	18,804.0000	18,850.0000	0.245	0	0	0
07/12/2005	R194	2006/05/04	6.50	Call	Option on Bond Future	463.0000	452.0000	(2.376)	0	0	0
07/12/2005	R194	2006/05/04	7.25	Put	Option on Bond Future	5,166.0000	5,179.0000	0.252	0	0	0
07/12/2005	R194	2006/05/04	6.25	Call	Option on Bond Future	183.0000	177.0000	(3.279)	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
07/12/2005	R194	2006/05/04	8.00	Put	Option on Bond Future	1,394.0000	1,391.0000	(0.215)	0	0	0
07/12/2005	R194	2006/05/04	7.25	Call	Option on Bond Future	3,945.0000	3,906.0000	(0.989)	0	0	0
07/12/2005	R194	2006/05/04	7.75	Call	Option on Bond Future	9,523.0000	9,471.0000	(0.546)	0	0	0
07/12/2005	R194	2006/05/04	7.75	Put	Option on Bond Future	2,185.0000	2,185.0000	-	0	0	0
07/12/2005	R194	2006/08/03			Bond Future	7.2850	7.2850	-	0.0000	0.0000	0
07/12/2005	R194	2006/08/03	9.00	Call	Option on Bond Future	26,349.0000	26,341.0000	(0.030)	0	0	0
07/12/2005	R194	2006/08/03	7.00	Put	Option on Bond Future	7,737.0000	7,727.0000	(0.129)	0	0	0
07/12/2005	R194	2006/08/03	8.25	Call	Option on Bond Future	16,323.0000	16,312.0000	(0.067)	0	0	0
07/12/2005	R194	2006/08/03	8.25	Put	Option on Bond Future	2,059.0000	2,048.0000	(0.534)	0	0	0
07/12/2005	R194	2006/08/03	7.00	Call	Option on Bond Future	3,473.0000	3,462.0000	(0.317)	0	0	0
07/12/2005	R194	2006/08/03	6.75	Put	Option on Bond Future	10,289.0000	10,279.0000	(0.097)	0	0	0
07/12/2005	R194	2006/08/03	6.75	Call	Option on Bond Future	2,264.0000	2,255.0000	(0.398)	0	0	0
07/12/2005	R194	2006/08/03	8.00	Call	Option on Bond Future	13,169.0000	13,158.0000	(0.084)	0	0	0
07/12/2005	R194	2006/08/03	8.75	Put	Option on Bond Future	1,395.0000	1,386.0000	(0.645)	0	0	0
07/12/2005	R194	2006/08/03	8.00	Put	Option on Bond Future	2,575.0000	2,564.0000	(0.427)	0	0	0
07/12/2005	R194	2006/08/03	7.75	Call	Option on Bond Future	10,303.0000	10,291.0000	(0.116)	0	0	0
07/12/2005	R194	2006/08/03	8.75	Call	Option on Bond Future	22,945.0000	22,936.0000	(0.039)	0	0	0
07/12/2005	R194	2006/08/03	9.00	Put	Option on Bond Future	1,183.0000	1,175.0000	(0.676)	0	0	0
07/12/2005	R194	2006/08/03	7.25	Put	Option on Bond Future	5,907.0000	5,896.0000	(0.186)	0	0	0
07/12/2005	R194	2006/08/03	7.25	Call	Option on Bond Future	5,385.0000	5,373.0000	(0.223)	0	0	0
07/12/2005	R194	2006/08/03	8.50	Put	Option on Bond Future	1,693.0000	1,683.0000	(0.591)	0	0	0
07/12/2005	R194	2006/08/03	7.75	Put	Option on Bond Future	3,396.0000	3,384.0000	(0.353)	0	0	0
07/12/2005	R194	2006/08/03	8.50	Call	Option on Bond Future	19,609.0000	19,599.0000	(0.051)	0	0	0
07/12/2005	R194	2006/08/03	7.50	Put	Option on Bond Future	4,483.0000	4,471.0000	(0.268)	0	0	0
07/12/2005	R194	2006/08/03	7.50	Call	Option on Bond Future	7,685.0000	7,673.0000	(0.156)	0	0	0
07/12/2005	R201	2006/02/02			Bond Future	7.5780	7.6130	0.462	0.0000	0.0000	0
07/12/2005	R201	2006/02/02	8.25	Put	Option on Bond Future	2,362.0000	2,588.0000	9.568	0	0	0
07/12/2005	R201	2006/02/02	8.25	Call	Option on Bond Future	46,052.0000	43,944.0000	(4.577)	0	0	0
07/12/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	20,259.0000	18,691.0000	(7.740)	0	0	0
07/12/2005	R201	2006/02/02	7.50	Call	Option on Bond Future	10,830.0000	9,715.0000	(10.295)	0	0	0
07/12/2005	R201	2006/02/02	7.50	Put	Option on Bond Future	16,054.0000	17,273.0000	7.593	0	0	0
07/12/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	8,852.0000	9,618.0000	8.653	0	0	0
07/12/2005	R201	2006/02/02	8.00	Put	Option on Bond Future	4,546.0000	4,975.0000	9.437	0	0	0
07/12/2005	R201	2006/02/02	8.00	Call	Option on Bond Future	32,255.0000	30,350.0000	(5.906)	0	0	0

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07/12/2005	R201	2006/02/02	8.50	Put	Option on Bond Future	1,226.0000	1,341.0000	9.380	0	0	0
07/12/2005	R201	2006/02/02	8.50	Call	Option on Bond Future	60,583.0000	58,364.0000	(3.663)	0	0	0
07/12/2005	R201	2006/02/02	9.25	Put	Option on Bond Future	123.0000	134.0000	8.943	0	0	0
07/12/2005	R201	2006/02/02	8.75	Put	Option on Bond Future	638.0000	696.0000	9.091	0	0	0
07/12/2005	R201	2006/02/02	9.00	Call	Option on Bond Future	90,113.0000	87,808.0000	(2.558)	0	0	0
07/12/2005	R201	2006/02/02	8.75	Call	Option on Bond Future	75,354.0000	73,077.0000	(3.022)	0	0	0
07/12/2005	R201	2006/02/02	7.25	Put	Option on Bond Future	26,791.0000	28,491.0000	6.345	0	0	0
07/12/2005	R201	2006/02/02	9.00	Put	Option on Bond Future	340.0000	368.0000	8.235	0	0	0
07/12/2005	R201	2006/02/02	7.00	Put	Option on Bond Future	40,914.0000	42,988.0000	5.069	0	0	0
07/12/2005	R201	2006/02/02	6.50	Call	Option on Bond Future	79.0000	57.0000	(27.848)	0	0	0
07/12/2005	R201	2006/02/02	6.50	Put	Option on Bond Future	75,267.0000	77,579.0000	3.072	0	0	0
07/12/2005	R201	2006/02/02	6.75	Call	Option on Bond Future	380.0000	294.0000	(22.632)	0	0	0
07/12/2005	R201	2006/02/02	6.75	Put	Option on Bond Future	57,546.0000	59,794.0000	3.906	0	0	0
07/12/2005	R201	2006/02/02	7.00	Call	Option on Bond Future	1,410.0000	1,151.0000	(18.369)	0	0	0
07/12/2005	R201	2006/02/02	7.25	Call	Option on Bond Future	4,599.0000	3,965.0000	(13.786)	0	0	0
07/12/2005	R201	2006/02/02	9.25	Call	Option on Bond Future	104,661.0000	102,337.0000	(2.221)	0	0	0
07/12/2005	R201	2006/05/04			Bond Future	7.5840	7.6200	0.475	0.0000	0.0000	0
07/12/2005	R201	2006/05/04	7.50	Put	Option on Bond Future	23,977.0000	25,177.0000	5.005	0	0	0
07/12/2005	R201	2006/05/04	7.50	Call	Option on Bond Future	18,472.0000	17,323.0000	(6.220)	0	0	0
07/12/2005	R201	2006/05/04	8.25	Put	Option on Bond Future	8,631.0000	9,127.0000	5.747	0	0	0
07/12/2005	R201	2006/05/04	7.75	Put	Option on Bond Future	16,997.0000	17,912.0000	5.383	0	0	0
07/12/2005	R201	2006/05/04	8.00	Call	Option on Bond Future	38,628.0000	36,957.0000	(4.326)	0	0	0
07/12/2005	R201	2006/05/04	8.00	Put	Option on Bond Future	11,887.0000	12,564.0000	5.695	0	0	0
07/12/2005	R201	2006/05/04	8.75	Put	Option on Bond Future	4,720.0000	4,986.0000	5.636	0	0	0
07/12/2005	R201	2006/05/04	8.75	Call	Option on Bond Future	77,541.0000	75,459.0000	(2.685)	0	0	0
07/12/2005	R201	2006/05/04	8.50	Put	Option on Bond Future	6,339.0000	6,702.0000	5.726	0	0	0
07/12/2005	R201	2006/05/04	8.25	Call	Option on Bond Future	51,031.0000	49,179.0000	(3.629)	0	0	0
07/12/2005	R201	2006/05/04	8.50	Call	Option on Bond Future	64,097.0000	62,111.0000	(3.098)	0	0	0
07/12/2005	R201	2006/05/04	7.75	Call	Option on Bond Future	27,772.0000	26,339.0000	(5.160)	0	0	0
07/12/2005	R201	2006/05/04	9.00	Call	Option on Bond Future	91,162.0000	89,011.0000	(2.360)	0	0	0
07/12/2005	R201	2006/05/04	9.00	Put	Option on Bond Future	3,566.0000	3,763.0000	5.524	0	0	0
07/12/2005	R201	2006/05/04	9.25	Call	Option on Bond Future	104,301.0000	102,082.0000	(2.127)	0	0	0
07/12/2005	R201	2006/05/04	9.25	Put	Option on Bond Future	2,213.0000	2,342.0000	5.829	0	0	0
07/12/2005	R201	2006/08/03			Bond Future	7.5890	7.6260	0.488	0.0000	0.0000	0

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07/12/2005	R201	2006/08/03	7.50	Put	Option on Bond Future	30,323.0000	31,511.0000	3.918	0	0	0
07/12/2005	R201	2006/08/03	7.50	Call	Option on Bond Future	24,618.0000	23,446.0000	(4.761)	0	0	0
07/12/2005	R201	2006/08/03	8.00	Put	Option on Bond Future	18,491.0000	19,275.0000	4.240	0	0	0
07/12/2005	R201	2006/08/03	8.00	Call	Option on Bond Future	44,339.0000	42,762.0000	(3.557)	0	0	0
07/12/2005	R201	2006/08/03	9.25	Call	Option on Bond Future	106,005.0000	103,909.0000	(1.977)	0	0	0
07/12/2005	R201	2006/08/03	7.75	Put	Option on Bond Future	23,679.0000	24,650.0000	4.101	0	0	0
07/12/2005	R201	2006/08/03	8.25	Put	Option on Bond Future	15,025.0000	15,658.0000	4.213	0	0	0
07/12/2005	R201	2006/08/03	8.25	Call	Option on Bond Future	56,205.0000	54,478.0000	(3.073)	0	0	0
07/12/2005	R201	2006/08/03	7.75	Call	Option on Bond Future	33,901.0000	32,512.0000	(4.097)	0	0	0
07/12/2005	R201	2006/08/03	9.00	Put	Option on Bond Future	8,684.0000	9,030.0000	3.984	0	0	0
07/12/2005	R201	2006/08/03	9.00	Call	Option on Bond Future	94,158.0000	92,143.0000	(2.140)	0	0	0
07/12/2005	R201	2006/08/03	8.75	Put	Option on Bond Future	10,298.0000	10,717.0000	4.069	0	0	0
07/12/2005	R201	2006/08/03	8.75	Call	Option on Bond Future	81,284.0000	79,344.0000	(2.387)	0	0	0
07/12/2005	R201	2006/08/03	8.50	Put	Option on Bond Future	12,361.0000	12,875.0000	4.158	0	0	0
07/12/2005	R201	2006/08/03	9.25	Put	Option on Bond Future	6,315.0000	6,580.0000	4.196	0	0	0
07/12/2005	R201	2006/08/03	8.50	Call	Option on Bond Future	68,586.0000	66,739.0000	(2.693)	0	0	0
07/12/2005	R203	2006/02/02			Bond Future	7.6020	7.6320	0.395	0.0000	0.0000	11
07/12/2005	R203	2006/02/02	9.00	Put	Option on Bond Future	9.0000	10.0000	11.111	0	0	0
07/12/2005	R203	2006/02/02	9.00	Call	Option on Bond Future	102,715.0000	100,359.0000	(2.294)	0	0	0
07/12/2005	R203	2006/02/02	8.75	Put	Option on Bond Future	56.0000	64.0000	14.286	0	0	0
07/12/2005	R203	2006/02/02	8.75	Call	Option on Bond Future	85,422.0000	83,073.0000	(2.750)	0	0	0
07/12/2005	R203	2006/02/02	8.50	Call	Option on Bond Future	67,873.0000	65,554.0000	(3.417)	0	0	0
07/12/2005	R203	2006/02/02	7.00	Call	Option on Bond Future	1,381.0000	1,144.0000	(17.161)	0	0	0
07/12/2005	R203	2006/02/02	7.00	Put	Option on Bond Future	50,204.0000	52,324.0000	4.223	0	0	0
07/12/2005	R203	2006/02/02	7.25	Put	Option on Bond Future	32,419.0000	34,206.0000	5.512	0	0	0
07/12/2005	R203	2006/02/02	7.25	Call	Option on Bond Future	4,229.0000	3,659.0000	(13.478)	0	0	0
07/12/2005	R203	2006/02/02	7.75	Call	Option on Bond Future	20,338.0000	18,752.0000	(7.798)	0	0	0
07/12/2005	R203	2006/02/02	8.50	Put	Option on Bond Future	280.0000	318.0000	13.571	0	0	0
07/12/2005	R203	2006/02/02	7.75	Put	Option on Bond Future	8,778.0000	9,549.0000	8.783	0	0	0
07/12/2005	R203	2006/02/02	7.50	Put	Option on Bond Future	18,324.0000	19,619.0000	7.067	0	0	0
07/12/2005	R203	2006/02/02	7.50	Call	Option on Bond Future	10,257.0000	9,195.0000	(10.354)	0	0	0
07/12/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	34,170.0000	32,177.0000	(5.833)	0	0	0
07/12/2005	R203	2006/02/02	8.25	Put	Option on Bond Future	1,105.0000	1,239.0000	12.127	0	0	0
07/12/2005	R203	2006/02/02	8.25	Call	Option on Bond Future	50,481.0000	48,258.0000	(4.404)	0	0	0
07/12/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	3,467.0000	3,831.0000	10.499	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
07/12/2005	R203	2006/05/04			Bond Future	7.6070	7.6380	0.408	0.0000	0.0000	0
07/12/2005	R203	2006/05/04	7.00	Call	Option on Bond Future	7,168.0000	6,601.0000	(7.910)	0	0	0
07/12/2005	R203	2006/05/04	7.00	Put	Option on Bond Future	55,665.0000	57,499.0000	3.295	0	0	0
07/12/2005	R203	2006/05/04	7.25	Call	Option on Bond Future	12,317.0000	11,477.0000	(6.820)	0	0	0
07/12/2005	R203	2006/05/04	7.25	Put	Option on Bond Future	40,489.0000	42,048.0000	3.850	0	0	0
07/12/2005	R203	2006/05/04	9.00	Put	Option on Bond Future	794.0000	863.0000	8.690	0	0	0
07/12/2005	R203	2006/05/04	8.50	Call	Option on Bond Future	69,752.0000	67,602.0000	(3.082)	0	0	0
07/12/2005	R203	2006/05/04	9.00	Call	Option on Bond Future	101,782.0000	99,451.0000	(2.290)	0	0	0
07/12/2005	R203	2006/05/04	8.50	Put	Option on Bond Future	3,449.0000	3,699.0000	7.248	0	0	0
07/12/2005	R203	2006/05/04	8.75	Put	Option on Bond Future	1,718.0000	1,855.0000	7.974	0	0	0
07/12/2005	R203	2006/05/04	7.75	Call	Option on Bond Future	29,281.0000	27,818.0000	(4.996)	0	0	0
07/12/2005	R203	2006/05/04	7.50	Put	Option on Bond Future	27,983.0000	29,233.0000	4.467	0	0	0
07/12/2005	R203	2006/05/04	8.75	Call	Option on Bond Future	85,573.0000	83,310.0000	(2.645)	0	0	0
07/12/2005	R203	2006/05/04	7.75	Put	Option on Bond Future	18,271.0000	19,208.0000	5.128	0	0	0
07/12/2005	R203	2006/05/04	7.50	Call	Option on Bond Future	19,643.0000	18,493.0000	(5.855)	0	0	0
07/12/2005	R203	2006/05/04	8.00	Put	Option on Bond Future	11,213.0000	11,865.0000	5.815	0	0	0
07/12/2005	R203	2006/05/04	8.00	Call	Option on Bond Future	41,105.0000	39,358.0000	(4.250)	0	0	0
07/12/2005	R203	2006/05/04	8.25	Call	Option on Bond Future	54,759.0000	52,779.0000	(3.616)	0	0	0
07/12/2005	R203	2006/05/04	8.25	Put	Option on Bond Future	6,440.0000	6,860.0000	6.522	0	0	0
07/12/2005	R203	2006/08/03			Bond Future	7.6100	7.6410	0.407	0.0000	0.0000	0
07/12/2005	R203	2006/08/03	7.00	Call	Option on Bond Future	12,161.0000	11,473.0000	(5.657)	0	0	0
07/12/2005	R203	2006/08/03	9.00	Call	Option on Bond Future	101,982.0000	99,779.0000	(2.160)	0	0	0
07/12/2005	R203	2006/08/03	9.00	Put	Option on Bond Future	2,580.0000	2,741.0000	6.240	0	0	0
07/12/2005	R203	2006/08/03	8.50	Put	Option on Bond Future	7,180.0000	7,560.0000	5.292	0	0	0
07/12/2005	R203	2006/08/03	8.75	Call	Option on Bond Future	86,880.0000	84,769.0000	(2.430)	0	0	0
07/12/2005	R203	2006/08/03	8.75	Put	Option on Bond Future	4,397.0000	4,650.0000	5.754	0	0	0
07/12/2005	R203	2006/08/03	8.50	Call	Option on Bond Future	72,337.0000	70,353.0000	(2.743)	0	0	0
07/12/2005	R203	2006/08/03	7.25	Put	Option on Bond Future	46,074.0000	47,525.0000	3.149	0	0	0
07/12/2005	R203	2006/08/03	7.25	Call	Option on Bond Future	18,092.0000	17,178.0000	(5.052)	0	0	0
07/12/2005	R203	2006/08/03	7.00	Put	Option on Bond Future	60,157.0000	61,833.0000	2.786	0	0	0
07/12/2005	R203	2006/08/03	7.50	Put	Option on Bond Future	34,179.0000	35,389.0000	3.540	0	0	0
07/12/2005	R203	2006/08/03	8.25	Call	Option on Bond Future	58,660.0000	56,839.0000	(3.104)	0	0	0
07/12/2005	R203	2006/08/03	7.75	Put	Option on Bond Future	24,496.0000	25,465.0000	3.956	0	0	0
07/12/2005	R203	2006/08/03	8.00	Call	Option on Bond Future	46,161.0000	44,539.0000	(3.514)	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
07/12/2005	R203	2006/08/03	7.50	Call	Option on Bond Future	25,732.0000	24,578.0000	(4.485)	0	0	0
07/12/2005	R203	2006/08/03	8.00	Put	Option on Bond Future	16,923.0000	17,666.0000	4.390	0	0	0
07/12/2005	R203	2006/08/03	7.75	Call	Option on Bond Future	35,118.0000	33,723.0000	(3.972)	0	0	0
07/12/2005	R203	2006/08/03	8.25	Put	Option on Bond Future	11,247.0000	11,792.0000	4.846	0	0	0
07/12/2005	R204	2006/02/02			Bond Future	7.5800	7.6100	0.396	0.0000	0.0000	0
07/12/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	37,605.0000	35,475.0000	(5.664)	0	0	0
07/12/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	3,460.0000	3,821.0000	10.434	0	0	0
07/12/2005	R204	2006/05/04			Bond Future	7.5850	7.6160	0.409	0.0000	0.0000	0
07/12/2005	R204	2006/05/04	8.00	Put	Option on Bond Future	11,483.0000	12,151.0000	5.817	0	0	0
07/12/2005	R204	2006/05/04	8.00	Call	Option on Bond Future	44,818.0000	42,944.0000	(4.181)	0	0	0
07/12/2005	R204	2006/08/03			Bond Future	7.5890	7.6200	0.408	0.0000	0.0000	0
07/12/2005	R204	2006/08/03	8.00	Call	Option on Bond Future	50,199.0000	48,459.0000	(3.466)	0	0	0
07/12/2005	R204	2006/08/03	8.00	Put	Option on Bond Future	17,589.0000	18,357.0000	4.366	0	0	0
07/12/2005	R207	2006/02/02			Bond Future	7.5530	7.5840	0.410	0.0000	0.0000	0
07/12/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	3,226.0000	3,576.0000	10.849	0	0	0
07/12/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	39,720.0000	37,477.0000	(5.647)	0	0	0
07/12/2005	R207	2006/05/04			Bond Future	7.5590	7.5900	0.410	0.0000	0.0000	0
07/12/2005	R207	2006/05/04	8.00	Call	Option on Bond Future	46,734.0000	44,816.0000	(4.104)	0	0	0
07/12/2005	R207	2006/05/04	8.00	Put	Option on Bond Future	11,090.0000	11,737.0000	5.834	0	0	0
07/12/2005	R207	2006/08/03			Bond Future	7.5620	7.5940	0.423	0.0000	0.0000	0
07/12/2005	R207	2006/08/03	8.00	Call	Option on Bond Future	52,242.0000	50,402.0000	(3.522)	0	0	0
07/12/2005	R207	2006/08/03	8.00	Put	Option on Bond Future	17,207.0000	17,986.0000	4.527	0	0	0

Grand Total:

2,378