



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 03/03/2006

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
03/03/2006	GOVI 2006/05/04			jGovi	242.9580	242.5840	(0.154)	0.0000	0.0000	699
03/03/2006	GOVI 2006/05/04	230.00	Put	jGovi	19.0000	23.0000	21.053	0	0	0
03/03/2006	GOVI 2006/05/04	230.00	Call	jGovi	129,599.0000	125,863.0000	(2.883)	0	0	0
03/03/2006	GOVI 2006/08/03			jGovi	247.3410	246.9410	(0.162)	0.0000	0.0000	0
03/03/2006	GOVI 2006/08/03	230.00	Call	jGovi	173,509.0000	169,526.0000	(2.296)	0	0	0
03/03/2006	GOVI 2006/08/03	230.00	Put	jGovi	99.0000	116.0000	17.172	0	0	0
03/03/2006	GOVI 2006/11/02			jGovi	251.7470	251.3200	(0.170)	0.0000	0.0000	0
03/03/2006	GOVI 2006/11/02	230.00	Put	jGovi	89.0000	103.0000	15.730	0	0	0
03/03/2006	GOVI 2006/11/02	230.00	Call	jGovi	217,559.0000	213,303.0000	(1.956)	0	0	0
03/03/2006	GOVI 2007/02/01			jGovi	256.1260	255.6890	(0.171)	0.0000	0.0000	0
03/03/2006	GOVI 2007/02/01	230.00	Call	jGovi	261,312.0000	256,950.0000	(1.669)	0	0	0
03/03/2006	GOVI 2007/02/01	230.00	Put	jGovi	52.0000	60.0000	15.385	0	0	0
03/03/2006	J153 2010/08/31			jSwap	7.2040	7.2390	0.486	0.0000	0.0000	0
03/03/2006	J157 2015/09/15			jSwap	7.3000	7.3320	0.438	0.0000	0.0000	0
03/03/2006	J186 2026/12/21			jSwap	6.9650	6.9890	0.345	0.0000	0.0000	0
03/03/2006	J194 2008/02/28			jSwap	7.0390	7.0530	0.199	0.0000	0.0000	0
03/03/2006	J201 2014/12/22			jSwap	7.2800	7.3140	0.467	0.0000	0.0000	0

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03/03/2006	J203	2017/09/15			jSwap	7.2820	7.3100	0.385	0.0000	0.0000	0
03/03/2006	J204	2018/12/21			jSwap	7.2680	7.2920	0.330	0.0000	0.0000	0
03/03/2006	J207	2020/01/15			jSwap	7.2380	7.2590	0.290	0.0000	0.0000	0
03/03/2006	JBAR	2005/03/16			jBar	7.0920	7.0830	(0.127)	0.0000	0.0000	0
03/03/2006	JFRA	2006/05/04			jFra	7.0800	7.0780	(0.028)	0.0000	0.0000	0
03/03/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	623.0000	616.0000	(1.124)	0	0	0
03/03/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	427.0000	425.0000	(0.468)	0	0	0
03/03/2006	JFRA	2006/08/03			jFra	6.9470	6.9720	0.360	0.0000	0.0000	0
03/03/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	831.0000	857.0000	3.129	0	0	0
03/03/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	961.0000	926.0000	(3.642)	0	0	0
03/03/2006	JFRA	2006/11/02			jFra	6.9920	7.0000	0.114	0.0000	0.0000	0
03/03/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,196.0000	1,184.0000	(1.003)	0	0	0
03/03/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,177.0000	1,184.0000	0.595	0	0	0
03/03/2006	JFRA	2007/02/01			jFra	7.0550	7.0640	0.128	0.0000	0.0000	500
03/03/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	916.0000	923.0000	0.764	0	0	0
03/03/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	2,006.0000	1,991.0000	(0.748)	0	0	0
03/03/2006	JFRA	2007/05/03			jFra	7.1830	7.1870	0.056	0.0000	0.0000	0
03/03/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,239.0000	1,241.0000	0.161	0	0	0
03/03/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	2,015.0000	2,008.0000	(0.347)	0	0	0
03/03/2006	JFRA	2007/08/02			jFra	7.2760	7.2870	0.151	0.0000	0.0000	0
03/03/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,498.0000	1,509.0000	0.734	0	0	0
03/03/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,047.0000	2,030.0000	(0.830)	0	0	0
03/03/2006	JFRA	2007/11/01			jFra	7.4070	7.3960	(0.149)	0.0000	0.0000	0
03/03/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,880.0000	1,864.0000	(0.851)	0	0	0

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03/03/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,124.0000	2,138.0000	0.659	0	0	0
03/03/2006	JN02	2006/05/04			jNote	7.1640	7.1720	0.112	0.0000	0.0000	0
03/03/2006	JN02	2006/05/04	7.25	Call	Option on jNote	7,545.0000	7,550.0000	0.066	0	0	0
03/03/2006	JN02	2006/05/04	7.25	Put	Option on jNote	9,087.0000	8,941.0000	(1.607)	0	0	0
03/03/2006	JN02	2006/08/03			jNote	7.2170	7.2280	0.152	0.0000	0.0000	0
03/03/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,655.0000	12,712.0000	0.450	0	0	0
03/03/2006	JN02	2006/08/03	7.25	Put	Option on jNote	13,270.0000	13,123.0000	(1.108)	0	0	0
03/03/2006	JN02	2006/11/02			jNote	7.2900	7.3030	0.178	0.0000	0.0000	0
03/03/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,709.0000	16,796.0000	0.521	0	0	0
03/03/2006	JN02	2006/11/02	7.25	Put	Option on jNote	15,967.0000	15,813.0000	(0.964)	0	0	0
03/03/2006	JN05	2006/05/04			jNote	7.4470	7.4720	0.336	0.0000	0.0000	0
03/03/2006	JN05	2006/05/04	7.25	Call	Option on jNote	12,988.0000	13,612.0000	4.804	0	0	0
03/03/2006	JN05	2006/05/04	7.25	Put	Option on jNote	4,795.0000	4,383.0000	(8.592)	0	0	0
03/03/2006	JN05	2006/08/03			jNote	7.4790	7.5060	0.361	0.0000	0.0000	0
03/03/2006	JN05	2006/08/03	7.25	Call	Option on jNote	18,206.0000	18,855.0000	3.565	0	0	0
03/03/2006	JN05	2006/08/03	7.25	Put	Option on jNote	8,692.0000	8,224.0000	(5.384)	0	0	0
03/03/2006	JN05	2006/11/02			jNote	7.5200	7.5470	0.359	0.0000	0.0000	0
03/03/2006	JN05	2006/11/02	7.25	Call	Option on jNote	22,462.0000	23,105.0000	2.863	0	0	0
03/03/2006	JN05	2006/11/02	7.25	Put	Option on jNote	11,259.0000	10,788.0000	(4.183)	0	0	0
03/03/2006	JN10	2006/05/04			jNote	7.4880	7.5110	0.307	0.0000	0.0000	0
03/03/2006	JN10	2006/05/04	7.25	Call	Option on jNote	19,119.0000	20,349.0000	6.433	0	0	0
03/03/2006	JN10	2006/05/04	7.25	Put	Option on jNote	2,433.0000	2,068.0000	(15.002)	0	0	0
03/03/2006	JN10	2006/08/03			jNote	7.5010	7.5250	0.320	0.0000	0.0000	0
03/03/2006	JN10	2006/08/03	7.25	Call	Option on jNote	23,500.0000	24,646.0000	4.877	0	0	0
03/03/2006	JN10	2006/08/03	7.25	Put	Option on jNote	5,921.0000	5,406.0000	(8.698)	0	0	0
03/03/2006	JN10	2006/11/02			jNote	7.5180	7.5430	0.333	0.0000	0.0000	0
03/03/2006	JN10	2006/11/02	7.25	Put	Option on jNote	8,513.0000	7,928.0000	(6.872)	0	0	0

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03/03/2006	JN10	2006/11/02	7.25	Call	Option on jNote	27,257.0000	28,399.0000	4.190	0	0	0
03/03/2006	JROD	2006/03/31			jRod	6.7470	6.5950	(2.253)	0.0000	0.0000	0
03/03/2006	JROD	2006/04/28			jRod	6.8610	6.6980	(2.376)	0.0000	0.0000	0
03/03/2006	JROD	2006/05/31			jRod	7.0090	6.8430	(2.368)	0.0000	0.0000	0
03/03/2006	JROD	2006/06/30			jRod	6.9610	6.8730	(1.264)	0.0000	0.0000	0
03/03/2006	JROD	2006/07/31			jRod	7.0340	6.9450	(1.265)	0.0000	0.0000	0
03/03/2006	JROD	2006/08/31			jRod	7.0930	7.0080	(1.198)	0.0000	0.0000	0
03/03/2006	R153	2006/05/04			Bond Future	7.1960	7.2330	0.514	0.0000	0.0000	13
03/03/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	6,108.0000	6,759.0000	10.658	0	0	0
03/03/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	8,332.0000	7,459.0000	(10.478)	0	0	0
03/03/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	11,600.0000	12,616.0000	8.759	0	0	0
03/03/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	3,484.0000	2,976.0000	(14.581)	0	0	0
03/03/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	81,070.0000	79,545.0000	(1.881)	0	0	0
03/03/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
03/03/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	23,945.0000	22,597.0000	(5.630)	0	0	0
03/03/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	1,373.0000	1,548.0000	12.746	0	0	0
03/03/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	33,198.0000	31,754.0000	(4.350)	0	0	0
03/03/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	613.0000	694.0000	13.214	0	0	0
03/03/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	71,582.0000	70,058.0000	(2.129)	0	0	0
03/03/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	15,431.0000	14,264.0000	(7.563)	0	0	0
03/03/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	981.0000	782.0000	(20.285)	0	0	0
03/03/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	19,549.0000	20,874.0000	6.778	0	0	0
03/03/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
03/03/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	2,978.0000	3,336.0000	12.021	0	0	0
03/03/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	80.0000	91.0000	13.750	0	0	0
03/03/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	20.0000	23.0000	15.000	0	0	0
03/03/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	52,369.0000	50,856.0000	(2.889)	0	0	0
03/03/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	62,005.0000	60,484.0000	(2.453)	0	0	0
03/03/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	42,760.0000	41,271.0000	(3.482)	0	0	0

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03/03/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	271.0000	306.0000	12.915	0	0	20
03/03/2006	R153	2006/08/03			Bond Future	7.1830	7.2250	0.585	0.0000	0.0000	1
03/03/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	7,747.0000	7,076.0000	(8.661)	0	0	0
03/03/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	12,917.0000	12,014.0000	(6.991)	0	0	0
03/03/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	14,907.0000	15,871.0000	6.467	0	0	0
03/03/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	10,309.0000	11,041.0000	7.101	0	0	0
03/03/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	7,155.0000	7,691.0000	7.491	0	0	100
03/03/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	43,144.0000	41,702.0000	(3.342)	0	0	0
03/03/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	19,430.0000	18,331.0000	(5.656)	0	0	0
03/03/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	2,451.0000	2,645.0000	7.915	0	0	0
03/03/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	59,948.0000	58,385.0000	(2.607)	0	0	0
03/03/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	788.0000	860.0000	9.137	0	0	0
03/03/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	34,790.0000	33,427.0000	(3.918)	0	0	0
03/03/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	51,398.0000	49,884.0000	(2.946)	0	0	0
03/03/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	4,969.0000	5,353.0000	7.728	0	0	0
03/03/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	26,814.0000	25,563.0000	(4.665)	0	0	0
03/03/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	68,668.0000	67,073.0000	(2.323)	0	0	0
03/03/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	1,425.0000	1,546.0000	8.491	0	0	0
03/03/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	414.0000	455.0000	9.903	0	0	0
03/03/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	3,472.0000	3,746.0000	7.892	0	0	0
03/03/2006	R153	2006/11/02			Bond Future	7.1840	7.2320	0.668	0.0000	0.0000	0
03/03/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	5,591.0000	5,930.0000	6.063	0	0	100
03/03/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	17,901.0000	18,892.0000	5.536	0	0	0
03/03/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	11,125.0000	10,356.0000	(6.912)	0	0	0
03/03/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	43,908.0000	42,487.0000	(3.236)	0	0	0
03/03/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	16,238.0000	15,288.0000	(5.850)	0	0	0
03/03/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	13,819.0000	14,629.0000	5.861	0	0	0
03/03/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	3,939.0000	4,194.0000	6.474	0	0	0
03/03/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	51,014.0000	49,510.0000	(2.948)	0	0	0
03/03/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	22,350.0000	21,243.0000	(4.953)	0	0	0
03/03/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	10,826.0000	11,478.0000	6.023	0	0	0
03/03/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	23,034.0000	24,218.0000	5.140	0	0	0
03/03/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	6,973.0000	6,398.0000	(8.246)	0	0	0
03/03/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	29,079.0000	27,841.0000	(4.257)	0	0	0

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03/03/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	36,261.0000	34,919.0000	(3.701)	0	0	0
03/03/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	58,457.0000	56,884.0000	(2.691)	0	0	0
03/03/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	8,537.0000	9,059.0000	6.115	0	0	0
03/03/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	29,315.0000	30,688.0000	4.684	0	0	0
03/03/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	6,789.0000	7,207.0000	6.157	0	0	0
03/03/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	3,878.0000	3,492.0000	(9.954)	0	0	0
03/03/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	2,707.0000	2,893.0000	6.871	0	0	0
03/03/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	66,155.0000	64,528.0000	(2.459)	0	0	0
03/03/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,813.0000	1,946.0000	7.336	0	0	0
03/03/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	74,034.0000	72,366.0000	(2.253)	0	0	0
03/03/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,183.0000	1,275.0000	7.777	0	0	0
03/03/2006	R153	2007/02/01			Bond Future	7.2020	7.2550	0.736	0.0000	0.0000	0
03/03/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	20,694.0000	21,699.0000	4.856	0	0	0
03/03/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	13,734.0000	12,921.0000	(5.920)	0	0	0
03/03/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	17,063.0000	17,920.0000	5.023	0	0	0
03/03/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	18,709.0000	17,749.0000	(5.131)	0	0	0
03/03/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	9,467.0000	8,815.0000	(6.887)	0	0	0
03/03/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,362.0000	3,558.0000	5.830	0	0	0
03/03/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	71,084.0000	69,462.0000	(2.282)	0	0	0
03/03/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	4,477.0000	4,726.0000	5.562	0	0	0
03/03/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	5,878.0000	6,188.0000	5.274	0	0	0
03/03/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	31,207.0000	30,010.0000	(3.836)	0	0	0
03/03/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	12,584.0000	13,205.0000	4.935	0	0	0
03/03/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	14,566.0000	15,294.0000	4.998	0	0	0
03/03/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	30,420.0000	31,751.0000	4.375	0	0	0
03/03/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	6,008.0000	5,521.0000	(8.106)	0	0	0
03/03/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	64,202.0000	62,633.0000	(2.444)	0	0	0
03/03/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	37,994.0000	36,709.0000	(3.382)	0	0	0
03/03/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	45,011.0000	43,654.0000	(3.015)	0	0	0
03/03/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	57,532.0000	56,025.0000	(2.619)	0	0	0
03/03/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	11,000.0000	11,533.0000	4.845	0	0	0
03/03/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	7,611.0000	7,992.0000	5.006	0	0	0
03/03/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	9,721.0000	10,182.0000	4.742	0	0	0
03/03/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	51,120.0000	49,684.0000	(2.809)	0	0	0
03/03/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	24,739.0000	23,650.0000	(4.402)	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
03/03/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	25,113.0000	26,278.0000	4.639	0	0	0
03/03/2006	R157	2006/05/04			Bond Future	7.3090	7.3450	0.493	0.0000	0.0000	7
03/03/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	3,803.0000	3,135.0000	(17.565)	0	0	0
03/03/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	425.0000	490.0000	15.294	0	0	0
03/03/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	65.0000	74.0000	13.846	0	0	115
03/03/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	77,049.0000	74,076.0000	(3.859)	0	0	0
03/03/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	7,714.0000	8,636.0000	11.952	0	0	0
03/03/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	30,253.0000	32,623.0000	7.834	0	0	0
03/03/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	96,197.0000	93,183.0000	(3.133)	0	0	0
03/03/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	23,738.0000	21,621.0000	(8.918)	0	0	50
03/03/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	152,009.0000	148,970.0000	(1.999)	0	0	0
03/03/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	133,730.0000	130,693.0000	(2.271)	0	0	0
03/03/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	164.0000	189.0000	15.244	0	0	0
03/03/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	3,112.0000	3,543.0000	13.850	0	0	0
03/03/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	16,288.0000	17,918.0000	10.007	0	0	0
03/03/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	11,288.0000	9,879.0000	(12.482)	0	0	0
03/03/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	39,741.0000	37,133.0000	(6.562)	0	0	0
03/03/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	57,930.0000	55,061.0000	(4.953)	0	0	0
03/03/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
03/03/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	115,125.0000	112,096.0000	(2.631)	0	0	0
03/03/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	1,104.0000	1,274.0000	15.399	0	0	0
03/03/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	14.0000	17.0000	21.429	0	0	0
03/03/2006	R157	2006/08/03			Bond Future	7.3060	7.3460	0.547	0.0000	0.0000	4
03/03/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	46,911.0000	44,476.0000	(5.191)	0	0	0
03/03/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	10,874.0000	11,737.0000	7.936	0	0	100
03/03/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	4,918.0000	5,325.0000	8.276	0	0	0
03/03/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	80,065.0000	77,173.0000	(3.612)	0	0	0
03/03/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	16,307.0000	17,539.0000	7.555	0	0	0
03/03/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	32,207.0000	30,141.0000	(6.415)	0	0	0
03/03/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	960.0000	1,052.0000	9.583	0	0	0
03/03/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	131,989.0000	128,783.0000	(2.429)	0	0	0
03/03/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	1,841.0000	2,006.0000	8.963	0	0	0
03/03/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	114,603.0000	111,470.0000	(2.734)	0	0	0
03/03/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	475.0000	524.0000	10.316	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
03/03/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	149,422.0000	146,173.0000	(2.174)	0	0	0
03/03/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	24,674.0000	26,375.0000	6.894	0	0	0
03/03/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	63,061.0000	60,357.0000	(4.288)	0	0	0
03/03/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	20,039.0000	18,441.0000	(7.974)	0	0	0
03/03/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	10,802.0000	9,719.0000	(10.026)	0	0	0
03/03/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	97,491.0000	94,470.0000	(3.099)	0	0	0
03/03/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	7,278.0000	7,872.0000	8.162	0	0	0
03/03/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	36,381.0000	38,597.0000	6.091	0	0	0
03/03/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	3,354.0000	3,631.0000	8.259	0	0	0
03/03/2006	R157	2006/11/02			Bond Future	7.3120	7.3540	0.574	0.0000	0.0000	0
03/03/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	27,037.0000	25,375.0000	(6.147)	0	0	0
03/03/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	99,920.0000	97,043.0000	(2.879)	0	0	0
03/03/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	878.0000	948.0000	7.973	0	0	0
03/03/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	1,460.0000	1,571.0000	7.603	0	0	0
03/03/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	180,089.0000	176,781.0000	(1.837)	0	0	0
03/03/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	32,044.0000	33,760.0000	5.355	0	0	0
03/03/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	55,972.0000	58,484.0000	4.488	0	0	0
03/03/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	38,931.0000	36,912.0000	(5.186)	0	0	0
03/03/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	23,894.0000	25,253.0000	5.688	0	0	0
03/03/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	163,780.0000	160,513.0000	(1.995)	0	0	0
03/03/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	2,361.0000	2,531.0000	7.200	0	0	0
03/03/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	147,469.0000	144,260.0000	(2.176)	0	0	0
03/03/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	52,870.0000	50,553.0000	(4.382)	0	0	0
03/03/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	42,628.0000	44,740.0000	4.954	0	0	0
03/03/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	17,188.0000	15,923.0000	(7.360)	0	0	0
03/03/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	8,443.0000	8,944.0000	5.934	0	0	117
03/03/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	18,172.0000	19,233.0000	5.839	0	0	0
03/03/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	67,886.0000	65,333.0000	(3.761)	0	0	0
03/03/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	13,899.0000	14,724.0000	5.936	0	0	0
03/03/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	83,679.0000	80,943.0000	(3.270)	0	0	0
03/03/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	131,280.0000	128,153.0000	(2.382)	0	0	0
03/03/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	9,701.0000	8,836.0000	(8.917)	0	0	0
03/03/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	5,675.0000	6,035.0000	6.344	0	0	0
03/03/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	10,769.0000	11,410.0000	5.952	0	0	0
03/03/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	115,369.0000	112,351.0000	(2.616)	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
03/03/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	3,712.0000	3,963.0000	6.762	0	0	0
03/03/2006	R157	2007/02/01			Bond Future	7.3270	7.3710	0.601	0.0000	0.0000	0
03/03/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	21,496.0000	20,144.0000	(6.290)	0	0	0
03/03/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	47,464.0000	49,558.0000	4.412	0	0	0
03/03/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	43,889.0000	41,893.0000	(4.548)	0	0	0
03/03/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	30,407.0000	31,856.0000	4.765	0	0	0
03/03/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	58,173.0000	55,928.0000	(3.859)	0	0	0
03/03/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	73,296.0000	70,853.0000	(3.333)	0	0	0
03/03/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	18,911.0000	19,756.0000	4.468	0	0	0
03/03/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	88,861.0000	86,261.0000	(2.926)	0	0	0
03/03/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	21,818.0000	22,820.0000	4.593	0	0	0
03/03/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	25,515.0000	26,715.0000	4.703	0	0	0
03/03/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	31,849.0000	30,155.0000	(5.319)	0	0	0
03/03/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	37,906.0000	39,658.0000	4.622	0	0	0
03/03/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	16,670.0000	17,391.0000	4.325	0	0	0
03/03/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	104,751.0000	102,026.0000	(2.601)	0	0	0
03/03/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	118,545.0000	115,679.0000	(2.418)	0	0	0
03/03/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	162,420.0000	159,245.0000	(1.955)	0	0	0
03/03/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	177,504.0000	174,262.0000	(1.826)	0	0	0
03/03/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	3,640.0000	3,843.0000	5.577	0	0	0
03/03/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	6,997.0000	7,352.0000	5.074	0	0	0
03/03/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	5,085.0000	5,356.0000	5.329	0	0	0
03/03/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	9,485.0000	9,942.0000	4.818	0	0	0
03/03/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	12,667.0000	13,246.0000	4.571	0	0	0
03/03/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	132,833.0000	129,845.0000	(2.249)	0	0	0
03/03/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	147,495.0000	144,405.0000	(2.095)	0	0	0
03/03/2006	R186	2006/05/04			Bond Future	7.0030	7.0290	0.371	0.0000	0.0000	0
03/03/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	22,803.0000	24,445.0000	7.201	0	0	0
03/03/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
03/03/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	22,389.0000	20,442.0000	(8.696)	0	0	0
03/03/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	239,079.0000	235,492.0000	(1.500)	0	0	0
03/03/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	26.0000	28.0000	7.692	0	0	0
03/03/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	185,692.0000	182,112.0000	(1.928)	0	0	0
03/03/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	106.0000	114.0000	7.547	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
03/03/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	1,836.0000	1,507.0000	(17.919)	0	0	0
03/03/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	212,835.0000	209,250.0000	(1.684)	0	0	0
03/03/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	74,097.0000	77,356.0000	4.398	0	0	0
03/03/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	377.0000	406.0000	7.692	0	0	0
03/03/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	157,737.0000	154,178.0000	(2.256)	0	0	0
03/03/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	1,175.0000	1,263.0000	7.489	0	0	0
03/03/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	100,181.0000	96,790.0000	(3.385)	0	0	0
03/03/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	2,455.0000	2,651.0000	7.984	0	0	0
03/03/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	71,465.0000	68,305.0000	(4.422)	0	0	0
03/03/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	129,264.0000	125,765.0000	(2.707)	0	0	0
03/03/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	5,243.0000	5,671.0000	8.163	0	0	0
03/03/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	43,904.0000	46,465.0000	5.833	0	0	0
03/03/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	8,247.0000	7,219.0000	(12.465)	0	0	0
03/03/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	11,126.0000	12,008.0000	7.927	0	0	0
03/03/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	44,652.0000	41,947.0000	(6.058)	0	0	0
03/03/2006	R186	2006/08/03			Bond Future	6.9960	7.0230	0.386	0.0000	0.0000	0
03/03/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	319.0000	340.0000	6.583	0	0	0
03/03/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	264,089.0000	260,407.0000	(1.394)	0	0	0
03/03/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	35,399.0000	37,108.0000	4.828	0	0	0
03/03/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	666.0000	707.0000	6.156	0	0	0
03/03/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	187,887.0000	184,327.0000	(1.895)	0	0	0
03/03/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	1,330.0000	1,409.0000	5.940	0	0	0
03/03/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	2,542.0000	2,684.0000	5.586	0	0	0
03/03/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	239,215.0000	235,554.0000	(1.530)	0	0	0
03/03/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	35,948.0000	33,955.0000	(5.544)	0	0	0
03/03/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	213,751.0000	210,127.0000	(1.695)	0	0	0
03/03/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	8,118.0000	8,516.0000	4.903	0	0	0
03/03/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	4,646.0000	4,890.0000	5.252	0	0	0
03/03/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	161,927.0000	158,469.0000	(2.136)	0	0	0
03/03/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	109,342.0000	106,210.0000	(2.864)	0	0	0
03/03/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	136,304.0000	133,000.0000	(2.424)	0	0	0
03/03/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	16,249.0000	17,075.0000	5.083	0	0	0
03/03/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	82,967.0000	80,090.0000	(3.468)	0	0	0
03/03/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	11,328.0000	11,898.0000	5.032	0	0	0
03/03/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	58,034.0000	55,528.0000	(4.318)	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
03/03/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	23,787.0000	24,984.0000	5.032	0	0	0
03/03/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	19,392.0000	18,014.0000	(7.106)	0	0	0
03/03/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	53,821.0000	56,145.0000	4.318	0	0	0
03/03/2006	R186	2006/11/02			Bond Future	6.9900	7.0190	0.415	0.0000	0.0000	0
03/03/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	16,603.0000	15,492.0000	(6.692)	0	0	0
03/03/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	35,374.0000	36,778.0000	3.969	0	0	0
03/03/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	145,540.0000	142,251.0000	(2.260)	0	0	0
03/03/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	21,610.0000	22,451.0000	3.892	0	0	0
03/03/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	119,753.0000	116,644.0000	(2.596)	0	0	0
03/03/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	27,369.0000	28,451.0000	3.953	0	0	0
03/03/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	70,188.0000	67,642.0000	(3.627)	0	0	0
03/03/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	85,977.0000	88,816.0000	3.302	0	0	0
03/03/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	17,419.0000	18,080.0000	3.795	0	0	0
03/03/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	168,931.0000	165,463.0000	(2.053)	0	0	0
03/03/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	94,425.0000	91,558.0000	(3.036)	0	0	0
03/03/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	192,870.0000	189,262.0000	(1.871)	0	0	0
03/03/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	11,893.0000	12,375.0000	4.053	0	0	0
03/03/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	241,146.0000	237,354.0000	(1.572)	0	0	0
03/03/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	3,295.0000	3,453.0000	4.795	0	0	0
03/03/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	217,033.0000	213,318.0000	(1.712)	0	0	0
03/03/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	63,608.0000	65,922.0000	3.638	0	0	0
03/03/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	5,172.0000	5,407.0000	4.544	0	0	0
03/03/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	7,934.0000	8,275.0000	4.298	0	0	0
03/03/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	30,261.0000	28,626.0000	(5.403)	0	0	0
03/03/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	46,579.0000	48,400.0000	3.909	0	0	0
03/03/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	47,943.0000	45,814.0000	(4.441)	0	0	0
03/03/2006	R186	2007/02/01			Bond Future	6.9890	7.0190	0.429	0.0000	0.0000	0
03/03/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	152,927.0000	149,691.0000	(2.116)	0	0	0
03/03/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	29,862.0000	30,853.0000	3.319	0	0	0
03/03/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	35,499.0000	36,712.0000	3.417	0	0	0
03/03/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	25,574.0000	26,393.0000	3.202	0	0	0
03/03/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	127,434.0000	124,370.0000	(2.404)	0	0	0
03/03/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	54,973.0000	52,792.0000	(3.967)	0	0	0
03/03/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	174,884.0000	171,468.0000	(1.953)	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
03/03/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	53,484.0000	55,358.0000	3.504	0	0	0
03/03/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	9,682.0000	10,050.0000	3.801	0	0	0
03/03/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	197,417.0000	193,852.0000	(1.806)	0	0	0
03/03/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	6,788.0000	7,059.0000	3.992	0	0	0
03/03/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	243,228.0000	239,444.0000	(1.556)	0	0	0
03/03/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	90,215.0000	93,018.0000	3.107	0	0	0
03/03/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	220,273.0000	216,586.0000	(1.674)	0	0	0
03/03/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	13,596.0000	14,086.0000	3.604	0	0	0
03/03/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	18,796.0000	19,435.0000	3.400	0	0	0
03/03/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	21,530.0000	20,278.0000	(5.815)	0	0	0
03/03/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	102,198.0000	99,356.0000	(2.781)	0	0	0
03/03/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	43,137.0000	44,640.0000	3.484	0	0	0
03/03/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	77,826.0000	75,273.0000	(3.280)	0	0	0
03/03/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	36,499.0000	34,762.0000	(4.759)	0	0	0
03/03/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	69,450.0000	71,767.0000	3.336	0	0	0
03/03/2006	R194	2006/05/04			Bond Future	6.9980	7.0150	0.243	0.0000	0.0000	50
03/03/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	13,097.0000	12,812.0000	(2.176)	0	0	0
03/03/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	477.0000	502.0000	5.241	0	0	0
03/03/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	189.0000	198.0000	4.762	0	0	0
03/03/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	74.0000	77.0000	4.054	0	0	0
03/03/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	5,505.0000	5,273.0000	(4.214)	0	0	0
03/03/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	17,226.0000	16,935.0000	(1.689)	0	0	0
03/03/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	9,117.0000	8,848.0000	(2.951)	0	0	0
03/03/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	1,156.0000	1,218.0000	5.363	0	0	0
03/03/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	2,623.0000	2,750.0000	4.842	0	0	0
03/03/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	2,657.0000	2,491.0000	(6.248)	0	0	0
03/03/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/03/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	33,903.0000	33,609.0000	(0.867)	0	0	0
03/03/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
03/03/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	7.0000	7.0000	-	0	0	0
03/03/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	25,580.0000	25,286.0000	(1.149)	0	0	0
03/03/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	172.0000	147.0000	(14.535)	0	0	0
03/03/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	13,064.0000	13,356.0000	2.235	0	0	0
03/03/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	13.0000	10.0000	(23.077)	0	0	0
03/03/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	29,751.0000	29,457.0000	(0.988)	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
03/03/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	8,837.0000	9,107.0000	3.055	0	0	0
03/03/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	5,208.0000	5,417.0000	4.013	0	0	0
03/03/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	904.0000	819.0000	(9.403)	0	0	0
03/03/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	30.0000	31.0000	3.333	0	0	0
03/03/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	21,404.0000	21,111.0000	(1.369)	0	0	0
03/03/2006	R194	2006/08/03			Bond Future	6.9340	6.9610	0.389	0.0000	0.0000	0
03/03/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,206.0000	1,266.0000	4.975	0	0	0
03/03/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	10,214.0000	9,896.0000	(3.113)	0	0	0
03/03/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	7,285.0000	7,005.0000	(3.844)	0	0	0
03/03/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	16,700.0000	16,336.0000	(2.180)	0	0	0
03/03/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,552.0000	2,678.0000	4.937	0	0	0
03/03/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	850.0000	892.0000	4.941	0	0	0
03/03/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,758.0000	1,845.0000	4.949	0	0	0
03/03/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	13,368.0000	13,023.0000	(2.581)	0	0	0
03/03/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	2,776.0000	2,608.0000	(6.052)	0	0	0
03/03/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	5,546.0000	5,783.0000	4.273	0	0	0
03/03/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,808.0000	3,984.0000	4.622	0	0	0
03/03/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	4,799.0000	4,569.0000	(4.793)	0	0	0
03/03/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	20,117.0000	19,741.0000	(1.869)	0	0	0
03/03/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	180.0000	189.0000	5.000	0	0	0
03/03/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	598.0000	627.0000	4.849	0	0	0
03/03/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	336.0000	353.0000	5.060	0	0	0
03/03/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	26,985.0000	26,589.0000	(1.467)	0	0	0
03/03/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	23,507.0000	23,119.0000	(1.651)	0	0	0
03/03/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	30,513.0000	30,112.0000	(1.314)	0	0	0
03/03/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	91.0000	96.0000	5.495	0	0	0
03/03/2006	R194	2006/11/02			Bond Future	6.8860	6.9250	0.566	0.0000	0.0000	0
03/03/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	3,743.0000	3,919.0000	4.702	0	0	0
03/03/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	6,140.0000	5,863.0000	(4.511)	0	0	0
03/03/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	8,354.0000	8,035.0000	(3.819)	0	0	0
03/03/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	4,693.0000	4,911.0000	4.645	0	0	0
03/03/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,995.0000	6,261.0000	4.437	0	0	0
03/03/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	4,265.0000	4,036.0000	(5.369)	0	0	0
03/03/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	987.0000	1,039.0000	5.268	0	0	0

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03/03/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	7,637.0000	7,957.0000	4.190	0	0	0
03/03/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	2,716.0000	2,541.0000	(6.443)	0	0	0
03/03/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	9,662.0000	10,037.0000	3.881	0	0	0
03/03/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1,537.0000	1,416.0000	(7.872)	0	0	0
03/03/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	737.0000	666.0000	(9.634)	0	0	0
03/03/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	10,773.0000	10,420.0000	(3.277)	0	0	0
03/03/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	3,013.0000	3,155.0000	4.713	0	0	0
03/03/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	12,082.0000	12,506.0000	3.509	0	0	0
03/03/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	2,450.0000	2,565.0000	4.694	0	0	0
03/03/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	13,347.0000	12,967.0000	(2.847)	0	0	0
03/03/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	21,213.0000	20,769.0000	(2.093)	0	0	0
03/03/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	1,418.0000	1,489.0000	5.007	0	0	0
03/03/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	18,548.0000	18,123.0000	(2.291)	0	0	0
03/03/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	16,010.0000	15,607.0000	(2.517)	0	0	0
03/03/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,990.0000	2,083.0000	4.673	0	0	0
03/03/2006	R194	2007/02/01			Bond Future	6.8640	6.9130	0.714	0.0000	0.0000	0
03/03/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	4,001.0000	4,170.0000	4.224	0	0	0
03/03/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	12,608.0000	12,249.0000	(2.847)	0	0	0
03/03/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,579.0000	4,775.0000	4.280	0	0	0
03/03/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	10,531.0000	10,194.0000	(3.200)	0	0	0
03/03/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	3,529.0000	3,675.0000	4.137	0	0	0
03/03/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	8,772.0000	9,120.0000	3.967	0	0	0
03/03/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	7,373.0000	7,677.0000	4.123	0	0	0
03/03/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	14,793.0000	14,416.0000	(2.549)	0	0	0
03/03/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	2,535.0000	2,642.0000	4.221	0	0	0
03/03/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	16,684.0000	16,287.0000	(2.380)	0	0	0
03/03/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	8,549.0000	8,239.0000	(3.626)	0	0	0
03/03/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2,409.0000	2,252.0000	(6.517)	0	0	0
03/03/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	1,559.0000	1,631.0000	4.618	0	0	0
03/03/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	20,742.0000	20,309.0000	(2.088)	0	0	0
03/03/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	5,290.0000	5,517.0000	4.291	0	0	0
03/03/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	2,000.0000	2,089.0000	4.450	0	0	0
03/03/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	18,671.0000	18,255.0000	(2.228)	0	0	0
03/03/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	3,174.0000	3,302.0000	4.033	0	0	0
03/03/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	10,402.0000	10,795.0000	3.778	0	0	0

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03/03/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	3,608.0000	3,407.0000	(5.571)	0	0	0
03/03/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	6,692.0000	6,413.0000	(4.169)	0	0	0
03/03/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	6,250.0000	6,514.0000	4.224	0	0	0
03/03/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	5,073.0000	4,831.0000	(4.770)	0	0	0
03/03/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,432.0000	1,320.0000	(7.821)	0	0	0
03/03/2006	R201	2006/05/04			Bond Future	7.2900	7.3260	0.494	0.0000	0.0000	0
03/03/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	327.0000	365.0000	11.621	0	0	0
03/03/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	77,515.0000	75,150.0000	(3.051)	0	0	0
03/03/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	7.0000	7.0000	-	0	0	0
03/03/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	92,353.0000	89,962.0000	(2.589)	0	0	0
03/03/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	102.0000	114.0000	11.765	0	0	0
03/03/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	107,053.0000	104,654.0000	(2.241)	0	0	0
03/03/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	28.0000	31.0000	10.714	0	0	0
03/03/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	6,163.0000	6,867.0000	11.423	0	0	0
03/03/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	121,525.0000	119,122.0000	(1.977)	0	0	0
03/03/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	20,087.0000	18,388.0000	(8.458)	0	0	0
03/03/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	2,955.0000	3,314.0000	12.149	0	0	0
03/03/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	33,160.0000	31,116.0000	(6.164)	0	0	0
03/03/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	1,400.0000	1,572.0000	12.286	0	0	0
03/03/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	669.0000	750.0000	12.108	0	0	0
03/03/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	47,571.0000	45,341.0000	(4.688)	0	0	0
03/03/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	62,500.0000	60,177.0000	(3.717)	0	0	0
03/03/2006	R201	2006/08/03			Bond Future	7.2890	7.3290	0.549	0.0000	0.0000	0
03/03/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	1,787.0000	1,933.0000	8.170	0	0	0
03/03/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	105,833.0000	103,308.0000	(2.386)	0	0	0
03/03/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	975.0000	1,060.0000	8.718	0	0	0
03/03/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	119,582.0000	117,018.0000	(2.144)	0	0	0
03/03/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	92,159.0000	89,695.0000	(2.674)	0	0	0
03/03/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	3,126.0000	3,363.0000	7.582	0	0	0
03/03/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	507.0000	554.0000	9.270	0	0	0
03/03/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	26,054.0000	24,394.0000	(6.371)	0	0	0
03/03/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	12,374.0000	13,324.0000	7.677	0	0	0
03/03/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	78,735.0000	76,362.0000	(3.014)	0	0	0
03/03/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	8,510.0000	9,179.0000	7.861	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
03/03/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	38,117.0000	36,175.0000	(5.095)	0	0	0
03/03/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	5,961.0000	6,430.0000	7.868	0	0	0
03/03/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	4,267.0000	4,599.0000	7.781	0	0	0
03/03/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	64,833.0000	62,554.0000	(3.515)	0	0	0
03/03/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	51,194.0000	49,053.0000	(4.182)	0	0	0
03/03/2006	R201	2006/11/02			Bond Future	7.2920	7.3340	0.576	0.0000	0.0000	0
03/03/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	18,348.0000	19,403.0000	5.750	0	0	0
03/03/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	24,518.0000	25,855.0000	5.453	0	0	0
03/03/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	31,522.0000	29,900.0000	(5.146)	0	0	0
03/03/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	118,663.0000	116,139.0000	(2.127)	0	0	0
03/03/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	21,832.0000	20,493.0000	(6.133)	0	0	0
03/03/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	55,446.0000	53,422.0000	(3.650)	0	0	0
03/03/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	43,095.0000	41,246.0000	(4.291)	0	0	0
03/03/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	32,611.0000	34,267.0000	5.078	0	0	0
03/03/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	42,934.0000	44,918.0000	4.621	0	0	0
03/03/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	7,628.0000	6,936.0000	(9.072)	0	0	0
03/03/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	2,335.0000	2,489.0000	6.595	0	0	0
03/03/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	11,425.0000	12,077.0000	5.707	0	0	0
03/03/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	13,768.0000	12,748.0000	(7.408)	0	0	0
03/03/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	68,276.0000	66,118.0000	(3.161)	0	0	0
03/03/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	14,354.0000	15,182.0000	5.768	0	0	0
03/03/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	81,371.0000	79,112.0000	(2.776)	0	0	0
03/03/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	9,254.0000	9,773.0000	5.608	0	0	0
03/03/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	105,945.0000	103,488.0000	(2.319)	0	0	0
03/03/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	5,268.0000	5,575.0000	5.828	0	0	0
03/03/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	3,551.0000	3,771.0000	6.195	0	0	0
03/03/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	93,470.0000	91,100.0000	(2.536)	0	0	0
03/03/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	7,625.0000	8,042.0000	5.469	0	0	0
03/03/2006	R201	2007/02/01			Bond Future	7.3040	7.3480	0.602	0.0000	0.0000	0
03/03/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	16,309.0000	17,081.0000	4.734	0	0	0
03/03/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	58,550.0000	56,587.0000	(3.353)	0	0	0
03/03/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	19,158.0000	20,086.0000	4.844	0	0	0
03/03/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	46,470.0000	44,664.0000	(3.886)	0	0	0
03/03/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	70,978.0000	68,891.0000	(2.940)	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
03/03/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	14,077.0000	14,724.0000	4.596	0	0	0
03/03/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	12,328.0000	12,877.0000	4.453	0	0	0
03/03/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	5,001.0000	5,263.0000	5.239	0	0	0
03/03/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	45,551.0000	47,489.0000	4.255	0	0	0
03/03/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	117,977.0000	115,505.0000	(2.095)	0	0	0
03/03/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	6,865.0000	7,207.0000	4.982	0	0	0
03/03/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	106,198.0000	103,805.0000	(2.253)	0	0	0
03/03/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	94,715.0000	92,418.0000	(2.425)	0	0	0
03/03/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	83,628.0000	81,443.0000	(2.613)	0	0	0
03/03/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	9,273.0000	9,711.0000	4.723	0	0	0
03/03/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	10,368.0000	9,572.0000	(7.677)	0	0	0
03/03/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	28,785.0000	30,154.0000	4.756	0	0	0
03/03/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	22,938.0000	24,065.0000	4.913	0	0	0
03/03/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	25,417.0000	24,053.0000	(5.366)	0	0	0
03/03/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	36,224.0000	37,868.0000	4.538	0	0	0
03/03/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	17,093.0000	16,004.0000	(6.371)	0	0	0
03/03/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	35,050.0000	33,443.0000	(4.585)	0	0	0
03/03/2006	R203	2006/05/04			Bond Future	7.3030	7.3340	0.424	0.0000	0.0000	0
03/03/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	22,212.0000	20,445.0000	(7.955)	0	0	0
03/03/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	15,306.0000	16,590.0000	8.389	0	0	0
03/03/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	37,207.0000	35,030.0000	(5.851)	0	0	0
03/03/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	6,625.0000	7,331.0000	10.657	0	0	0
03/03/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	2,271.0000	2,566.0000	12.990	0	0	0
03/03/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	54,420.0000	52,038.0000	(4.377)	0	0	0
03/03/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	121.0000	141.0000	16.529	0	0	0
03/03/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	11,060.0000	9,872.0000	(10.741)	0	0	0
03/03/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	72,366.0000	69,914.0000	(3.388)	0	0	0
03/03/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	601.0000	692.0000	15.141	0	0	0
03/03/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
03/03/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	90,247.0000	87,778.0000	(2.736)	0	0	0
03/03/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	18.0000	22.0000	22.222	0	0	0
03/03/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	4,392.0000	3,768.0000	(14.208)	0	0	0
03/03/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	107,783.0000	105,311.0000	(2.293)	0	0	0
03/03/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	28,963.0000	30,812.0000	6.384	0	0	0
03/03/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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03/03/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	124,914.0000	122,442.0000	(1.979)	0	0	0
03/03/2006	R203	2006/08/03			Bond Future	7.3010	7.3340	0.452	0.0000	0.0000	0
03/03/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	56,868.0000	54,610.0000	(3.971)	0	0	0
03/03/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	73,028.0000	70,606.0000	(3.317)	0	0	0
03/03/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	28,973.0000	27,304.0000	(5.761)	0	0	0
03/03/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,657.0000	1,828.0000	10.320	0	0	0
03/03/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	13,461.0000	14,385.0000	6.864	0	0	0
03/03/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	22,536.0000	23,850.0000	5.831	0	0	0
03/03/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	34,852.0000	36,555.0000	4.886	0	0	0
03/03/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	41,949.0000	39,943.0000	(4.782)	0	0	0
03/03/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	3,672.0000	4,007.0000	9.123	0	0	0
03/03/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	10,815.0000	9,925.0000	(8.229)	0	0	0
03/03/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	7,368.0000	7,956.0000	7.980	0	0	0
03/03/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	675.0000	752.0000	11.407	0	0	0
03/03/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	123,442.0000	120,861.0000	(2.091)	0	0	0
03/03/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	18,512.0000	17,233.0000	(6.909)	0	0	0
03/03/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	247.0000	279.0000	12.955	0	0	0
03/03/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	89,790.0000	87,275.0000	(2.801)	0	0	0
03/03/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	106,689.0000	104,127.0000	(2.401)	0	0	0
03/03/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	81.0000	93.0000	14.815	0	0	0
03/03/2006	R203	2006/11/02			Bond Future	7.3050	7.3400	0.479	0.0000	0.0000	0
03/03/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,027.0000	2,208.0000	8.929	0	0	0
03/03/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	27,487.0000	28,853.0000	4.970	0	0	0
03/03/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	89,534.0000	87,008.0000	(2.821)	0	0	0
03/03/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	3,850.0000	4,160.0000	8.052	0	0	0
03/03/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,001.0000	1,099.0000	9.790	0	0	0
03/03/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	18,296.0000	19,336.0000	5.684	0	0	0
03/03/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	105,603.0000	102,995.0000	(2.470)	0	0	0
03/03/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	73,856.0000	71,460.0000	(3.244)	0	0	0
03/03/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	23,217.0000	21,877.0000	(5.772)	0	0	0
03/03/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	5,486.0000	5,017.0000	(8.549)	0	0	0
03/03/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	58,957.0000	56,749.0000	(3.745)	0	0	0
03/03/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	70,281.0000	72,518.0000	3.183	0	0	0
03/03/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	39,277.0000	40,969.0000	4.308	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
03/03/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	6,868.0000	7,366.0000	7.251	0	0	0
03/03/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	15,311.0000	14,297.0000	(6.623)	0	0	0
03/03/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	9,483.0000	8,767.0000	(7.550)	0	0	0
03/03/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	45,282.0000	43,320.0000	(4.333)	0	0	0
03/03/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	33,259.0000	31,593.0000	(5.009)	0	0	0
03/03/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	11,537.0000	12,280.0000	6.440	0	0	0
03/03/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	53,620.0000	55,610.0000	3.711	0	0	0
03/03/2006	R203	2007/02/01			Bond Future	7.3160	7.3530	0.506	0.0000	0.0000	0
03/03/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	32,370.0000	33,791.0000	4.390	0	0	0
03/03/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	8,552.0000	7,947.0000	(7.074)	0	0	0
03/03/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	73,083.0000	75,289.0000	3.018	0	0	0
03/03/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	27,332.0000	25,941.0000	(5.089)	0	0	0
03/03/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	23,104.0000	24,240.0000	4.917	0	0	0
03/03/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	36,987.0000	35,313.0000	(4.526)	0	0	0
03/03/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	13,189.0000	12,349.0000	(6.369)	0	0	0
03/03/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	57,422.0000	59,394.0000	3.434	0	0	0
03/03/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	19,404.0000	18,298.0000	(5.700)	0	0	0
03/03/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	104,569.0000	101,947.0000	(2.507)	0	0	0
03/03/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	89,408.0000	86,895.0000	(2.811)	0	0	0
03/03/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,382.0000	2,572.0000	7.976	0	0	0
03/03/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,333.0000	1,448.0000	8.627	0	0	0
03/03/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	119,993.0000	117,296.0000	(2.248)	0	0	0
03/03/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	6,686.0000	7,133.0000	6.686	0	0	0
03/03/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,077.0000	4,375.0000	7.309	0	0	0
03/03/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	10,519.0000	11,157.0000	6.065	0	0	0
03/03/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	74,770.0000	72,406.0000	(3.162)	0	0	0
03/03/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	48,264.0000	46,325.0000	(4.017)	0	0	0
03/03/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	43,811.0000	45,516.0000	3.892	0	0	0
03/03/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	60,952.0000	58,780.0000	(3.563)	0	0	0
03/03/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	15,894.0000	16,765.0000	5.480	0	0	0
03/03/2006	R204	2006/05/04			Bond Future	7.2790	7.3040	0.343	0.0000	0.0000	0
03/03/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	585.0000	650.0000	11.111	0	0	0
03/03/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	59,465.0000	57,411.0000	(3.454)	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
03/03/2006	R204	2006/08/03			Bond Future	7.2780	7.3050	0.371	0.0000	0.0000	0
03/03/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	62,023.0000	60,035.0000	(3.205)	0	0	0
03/03/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	3,782.0000	4,052.0000	7.139	0	0	0
03/03/2006	R204	2006/11/02			Bond Future	7.2800	7.3090	0.398	0.0000	0.0000	0
03/03/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	19,928.0000	20,813.0000	4.441	0	0	0
03/03/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	29,529.0000	30,686.0000	3.918	0	0	0
03/03/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	37,905.0000	36,397.0000	(3.978)	0	0	0
03/03/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	130,870.0000	128,526.0000	(1.791)	0	0	0
03/03/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	41,807.0000	43,243.0000	3.435	0	0	0
03/03/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	50,723.0000	48,968.0000	(3.460)	0	0	0
03/03/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	18,323.0000	17,366.0000	(5.223)	0	0	0
03/03/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	56,765.0000	58,461.0000	2.988	0	0	0
03/03/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	11,725.0000	11,028.0000	(5.945)	0	0	0
03/03/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	7,051.0000	6,576.0000	(6.737)	0	0	0
03/03/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	27,045.0000	25,810.0000	(4.566)	0	0	0
03/03/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	628.0000	677.0000	7.803	0	0	0
03/03/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	12,810.0000	13,448.0000	4.980	0	0	0
03/03/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	65,162.0000	63,203.0000	(3.006)	0	0	0
03/03/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	74,219.0000	76,138.0000	2.586	0	0	0
03/03/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,284.0000	1,377.0000	7.243	0	0	0
03/03/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	7,821.0000	8,255.0000	5.549	0	0	0
03/03/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,480.0000	2,646.0000	6.694	0	0	0
03/03/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	113,995.0000	111,695.0000	(2.018)	0	0	0
03/03/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	4,527.0000	4,804.0000	6.119	0	0	0
03/03/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	80,801.0000	78,684.0000	(2.620)	0	0	0
03/03/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	97,205.0000	94,978.0000	(2.291)	0	0	0
03/03/2006	R204	2007/02/01			Bond Future	7.2880	7.3180	0.412	0.0000	0.0000	0
03/03/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	16,494.0000	17,215.0000	4.371	0	0	0
03/03/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	53,254.0000	51,535.0000	(3.228)	0	0	0
03/03/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	60,094.0000	61,762.0000	2.776	0	0	0
03/03/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	66,852.0000	64,938.0000	(2.863)	0	0	0
03/03/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	15,036.0000	14,264.0000	(5.134)	0	0	0
03/03/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	81,581.0000	79,508.0000	(2.541)	0	0	0
03/03/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,395.0000	1,488.0000	6.667	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
03/03/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	97,114.0000	94,918.0000	(2.261)	0	0	0
03/03/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	76,713.0000	78,590.0000	2.447	0	0	0
03/03/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	129,390.0000	127,044.0000	(1.813)	0	0	0
03/03/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,483.0000	2,637.0000	6.202	0	0	0
03/03/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	113,140.0000	110,854.0000	(2.021)	0	0	0
03/03/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,237.0000	4,481.0000	5.759	0	0	0
03/03/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	6,939.0000	7,305.0000	5.275	0	0	0
03/03/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	9,853.0000	9,290.0000	(5.714)	0	0	0
03/03/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	10,911.0000	11,437.0000	4.821	0	0	0
03/03/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	45,722.0000	47,157.0000	3.139	0	0	0
03/03/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	41,090.0000	39,596.0000	(3.636)	0	0	0
03/03/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	24,007.0000	24,952.0000	3.936	0	0	0
03/03/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	21,912.0000	20,906.0000	(4.591)	0	0	0
03/03/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	30,599.0000	29,347.0000	(4.092)	0	0	0
03/03/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	33,701.0000	34,888.0000	3.522	0	0	0
03/03/2006	R207	2006/05/04			Bond Future	7.2470	7.2700	0.317	0.0000	0.0000	0
03/03/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	62,490.0000	60,567.0000	(3.077)	0	0	0
03/03/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	513.0000	563.0000	9.747	0	0	0
03/03/2006	R207	2006/08/03			Bond Future	7.2460	7.2710	0.345	0.0000	0.0000	0
03/03/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	64,950.0000	63,060.0000	(2.910)	0	0	0
03/03/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	3,533.0000	3,766.0000	6.595	0	0	0
03/03/2006	R207	2006/11/02			Bond Future	7.2460	7.2720	0.359	0.0000	0.0000	0
03/03/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	16,881.0000	15,753.0000	(6.682)	0	0	0
03/03/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	16,544.0000	17,599.0000	6.377	0	0	0
03/03/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	80,187.0000	78,052.0000	(2.663)	0	0	0
03/03/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	133,921.0000	131,740.0000	(1.629)	0	0	0
03/03/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	61,984.0000	59,938.0000	(3.301)	0	0	0
03/03/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,203.0000	1,340.0000	11.388	0	0	0
03/03/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	29,155.0000	27,613.0000	(5.289)	0	0	0
03/03/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	46,429.0000	48,250.0000	3.922	0	0	0
03/03/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	8,104.0000	8,745.0000	7.910	0	0	0
03/03/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	8,432.0000	7,729.0000	(8.337)	0	0	0
03/03/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	3,545.0000	3,183.0000	(10.212)	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
03/03/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	29,401.0000	30,881.0000	5.034	0	0	0
03/03/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
03/03/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	44,590.0000	42,734.0000	(4.162)	0	0	0
03/03/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	357.0000	404.0000	13.165	0	0	0
03/03/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	18.0000	21.0000	16.667	0	0	0
03/03/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	3,397.0000	3,723.0000	9.597	0	0	0
03/03/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	116,402.0000	114,222.0000	(1.873)	0	0	0
03/03/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	98,448.0000	96,279.0000	(2.203)	0	0	0
03/03/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	88.0000	101.0000	14.773	0	0	0
03/03/2006	R207	2007/02/01			Bond Future	7.2520	7.2790	0.372	0.0000	0.0000	0
03/03/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	10,551.0000	11,006.0000	4.312	0	0	0
03/03/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	70,166.0000	68,382.0000	(2.543)	0	0	0
03/03/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	85,164.0000	83,241.0000	(2.258)	0	0	0
03/03/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	32,781.0000	31,590.0000	(3.633)	0	0	0
03/03/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	56,236.0000	54,625.0000	(2.865)	0	0	0
03/03/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	16,002.0000	16,629.0000	3.918	0	0	0
03/03/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,342.0000	1,422.0000	5.961	0	0	0
03/03/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,080.0000	4,289.0000	5.123	0	0	0
03/03/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	32,947.0000	33,995.0000	3.181	0	0	0
03/03/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	100,899.0000	98,869.0000	(2.012)	0	0	0
03/03/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	59,258.0000	60,748.0000	2.514	0	0	0
03/03/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	6,693.0000	7,008.0000	4.706	0	0	0
03/03/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	133,393.0000	131,234.0000	(1.619)	0	0	0
03/03/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	117,062.0000	114,956.0000	(1.799)	0	0	0
03/03/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	44,891.0000	46,164.0000	2.836	0	0	0
03/03/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,388.0000	2,520.0000	5.528	0	0	0
03/03/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	16,390.0000	15,642.0000	(4.564)	0	0	0
03/03/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	43,689.0000	42,278.0000	(3.230)	0	0	0
03/03/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	23,376.0000	24,204.0000	3.542	0	0	0
03/03/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	10,845.0000	10,293.0000	(5.090)	0	0	0
03/03/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	23,671.0000	22,705.0000	(4.081)	0	0	0
03/03/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	75,972.0000	77,658.0000	2.219	0	0	0

Grand Total: **1,876**