



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 03/04/2006

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
03/04/2006	GOVI 2006/05/04			jGovi	240.6830	240.2720	(0.171)	0.0000	0.0000	699
03/04/2006	GOVI 2006/05/04	230.00	Put	jGovi	3.0000	3.0000	-	0	0	0
03/04/2006	GOVI 2006/05/04	230.00	Call	jGovi	106,833.0000	102,723.0000	(3.847)	0	0	0
03/04/2006	GOVI 2006/08/03			jGovi	245.0050	244.5890	(0.170)	0.0000	0.0000	0
03/04/2006	GOVI 2006/08/03	230.00	Call	jGovi	150,168.0000	146,021.0000	(2.762)	0	0	0
03/04/2006	GOVI 2006/08/03	230.00	Put	jGovi	118.0000	131.0000	11.017	0	0	0
03/04/2006	GOVI 2006/11/02			jGovi	249.4200	249.0150	(0.162)	0.0000	0.0000	0
03/04/2006	GOVI 2006/11/02	230.00	Call	jGovi	194,323.0000	190,285.0000	(2.078)	0	0	0
03/04/2006	GOVI 2006/11/02	230.00	Put	jGovi	123.0000	135.0000	9.756	0	0	0
03/04/2006	GOVI 2007/02/01			jGovi	253.8630	253.4670	(0.156)	0.0000	0.0000	0
03/04/2006	GOVI 2007/02/01	230.00	Call	jGovi	238,703.0000	234,751.0000	(1.656)	0	0	0
03/04/2006	GOVI 2007/02/01	230.00	Put	jGovi	73.0000	81.0000	10.959	0	0	0
03/04/2006	J153 2010/08/31			jSwap	7.2990	7.3190	0.274	0.0000	0.0000	0
03/04/2006	J157 2015/09/15			jSwap	7.5220	7.5580	0.479	0.0000	0.0000	0
03/04/2006	J186 2026/12/21			jSwap	7.2100	7.2610	0.707	0.0000	0.0000	0
03/04/2006	J194 2008/02/28			jSwap	7.1830	7.1930	0.139	0.0000	0.0000	0
03/04/2006	J201 2014/12/22			jSwap	7.4790	7.5130	0.455	0.0000	0.0000	0

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03/04/2006	J203	2017/09/15			jSwap	7.5050	7.5450	0.533	0.0000	0.0000	0
03/04/2006	J204	2018/12/21			jSwap	7.4770	7.5160	0.522	0.0000	0.0000	0
03/04/2006	J207	2020/01/15			jSwap	7.4530	7.4940	0.550	0.0000	0.0000	0
03/04/2006	JBAR	2005/03/16			jBar	7.0920	7.0920	-	0.0000	0.0000	0
03/04/2006	JFRA	2006/05/04			jFra	7.1200	7.1190	(0.014)	0.0000	0.0000	0
03/04/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	252.0000	237.0000	(5.952)	0	0	0
03/04/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	546.0000	528.0000	(3.297)	0	0	0
03/04/2006	JFRA	2006/08/03			jFra	7.1380	7.1370	(0.014)	0.0000	0.0000	0
03/04/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	648.0000	639.0000	(1.389)	0	0	0
03/04/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	986.0000	975.0000	(1.116)	0	0	0
03/04/2006	JFRA	2006/11/02			jFra	7.1760	7.1880	0.167	0.0000	0.0000	0
03/04/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,343.0000	1,351.0000	0.596	0	0	0
03/04/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	911.0000	891.0000	(2.195)	0	0	0
03/04/2006	JFRA	2007/02/01			jFra	7.2930	7.3080	0.206	0.0000	0.0000	500
03/04/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,601.0000	1,574.0000	(1.686)	0	0	0
03/04/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,094.0000	1,104.0000	0.914	0	0	0
03/04/2006	JFRA	2007/05/03			jFra	7.3530	7.3580	0.068	0.0000	0.0000	0
03/04/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,728.0000	1,716.0000	(0.694)	0	0	0
03/04/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,368.0000	1,368.0000	-	0	0	0
03/04/2006	JFRA	2007/08/02			jFra	7.4380	7.4650	0.363	0.0000	0.0000	0
03/04/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,786.0000	1,747.0000	(2.184)	0	0	0
03/04/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,634.0000	1,661.0000	1.652	0	0	0
03/04/2006	JFRA	2007/11/01			jFra	7.5480	7.5620	0.185	0.0000	0.0000	0
03/04/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	1,889.0000	1,866.0000	(1.218)	0	0	0

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03/04/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,015.0000	2,029.0000	0.695	0	0	0
03/04/2006	JFRA	2008/02/07			jFra	7.5950	7.6160	0.276	0.0000	0.0000	0
03/04/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	27,302.0000	27,267.0000	(0.128)	0	0	0
03/04/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	27,053.0000	26,967.0000	(0.318)	0	0	0
03/04/2006	JN02	2006/05/04			jNote	7.3250	7.3360	0.150	0.0000	0.0000	0
03/04/2006	JN02	2006/05/04	7.25	Put	Option on jNote	5,384.0000	5,015.0000	(6.854)	0	0	0
03/04/2006	JN02	2006/05/04	7.25	Call	Option on jNote	6,838.0000	6,678.0000	(2.340)	0	0	0
03/04/2006	JN02	2006/08/03			jNote	7.3920	7.4060	0.189	0.0000	0.0000	0
03/04/2006	JN02	2006/08/03	7.25	Call	Option on jNote	13,022.0000	13,020.0000	(0.015)	0	0	0
03/04/2006	JN02	2006/08/03	7.25	Put	Option on jNote	10,387.0000	10,126.0000	(2.513)	0	0	0
03/04/2006	JN02	2006/11/02			jNote	7.4590	7.4770	0.241	0.0000	0.0000	0
03/04/2006	JN02	2006/11/02	7.25	Put	Option on jNote	13,454.0000	13,193.0000	(1.940)	0	0	0
03/04/2006	JN02	2006/11/02	7.25	Call	Option on jNote	17,330.0000	17,402.0000	0.415	0	0	0
03/04/2006	JN05	2006/05/04			jNote	7.5670	7.5860	0.251	0.0000	0.0000	0
03/04/2006	JN05	2006/05/04	7.25	Put	Option on jNote	1,617.0000	1,295.0000	(19.913)	0	0	0
03/04/2006	JN05	2006/05/04	7.25	Call	Option on jNote	14,758.0000	15,218.0000	3.117	0	0	0
03/04/2006	JN05	2006/08/03			jNote	7.6060	7.6250	0.250	0.0000	0.0000	0
03/04/2006	JN05	2006/08/03	7.25	Put	Option on jNote	5,677.0000	5,318.0000	(6.324)	0	0	0
03/04/2006	JN05	2006/08/03	7.25	Call	Option on jNote	20,418.0000	20,838.0000	2.057	0	0	0
03/04/2006	JN05	2006/11/02			jNote	7.6460	7.6650	0.248	0.0000	0.0000	0
03/04/2006	JN05	2006/11/02	7.25	Call	Option on jNote	24,787.0000	25,207.0000	1.694	0	0	0
03/04/2006	JN05	2006/11/02	7.25	Put	Option on jNote	8,411.0000	8,053.0000	(4.256)	0	0	0
03/04/2006	JN10	2006/05/04			jNote	7.6790	7.7140	0.456	0.0000	0.0000	0
03/04/2006	JN10	2006/05/04	7.25	Put	Option on jNote	132.0000	61.0000	(53.788)	0	0	0
03/04/2006	JN10	2006/05/04	7.25	Call	Option on jNote	29,999.0000	32,330.0000	7.770	0	0	0
03/04/2006	JN10	2006/08/03			jNote	7.6980	7.7350	0.481	0.0000	0.0000	0
03/04/2006	JN10	2006/08/03	7.25	Call	Option on jNote	33,196.0000	35,323.0000	6.407	0	0	0

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03/04/2006	JN10	2006/08/03	7.25	Put	Option on jNote	2,050.0000	1,643.0000	(19.854)	0	0	0
03/04/2006	JN10	2006/11/02			jNote	7.7170	7.7560	0.505	0.0000	0.0000	0
03/04/2006	JN10	2006/11/02	7.25	Put	Option on jNote	4,109.0000	3,532.0000	(14.042)	0	0	0
03/04/2006	JN10	2006/11/02	7.25	Call	Option on jNote	36,530.0000	38,616.0000	5.710	0	0	0
03/04/2006	JROD	2006/04/28			jRod	6.5870	6.7380	2.292	0.0000	0.0000	0
03/04/2006	JROD	2006/05/31			jRod	6.7220	6.8590	2.038	0.0000	0.0000	0
03/04/2006	JROD	2006/06/30			jRod	6.8660	7.0030	1.995	0.0000	0.0000	0
03/04/2006	JROD	2006/07/31			jRod	6.8970	6.9670	1.015	0.0000	0.0000	0
03/04/2006	JROD	2006/08/31			jRod	6.9600	7.0290	0.991	0.0000	0.0000	0
03/04/2006	R153	2006/05/04			Bond Future	7.3050	7.3260	0.287	7.3300	7.3400	228
03/04/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	5,371.0000	5,710.0000	6.312	0	0	10
03/04/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	3,111.0000	2,589.0000	(16.779)	0	0	0
03/04/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	13,012.0000	13,739.0000	5.587	0	0	0
03/04/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	413.0000	278.0000	(32.688)	0	0	0
03/04/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	47.0000	40.0000	(14.894)	0	0	0
03/04/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	20
03/04/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/04/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	76,585.0000	75,724.0000	(1.124)	0	0	0
03/04/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/04/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	23,064.0000	23,918.0000	3.703	0	0	0
03/04/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	28,147.0000	27,279.0000	(3.084)	0	0	0
03/04/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	12.0000	5.0000	(58.333)	0	0	0
03/04/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	47,806.0000	46,944.0000	(1.803)	0	0	0
03/04/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	293.0000	282.0000	(3.754)	0	0	0
03/04/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
03/04/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	67,094.0000	66,233.0000	(1.283)	0	0	0
03/04/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/04/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	57,501.0000	56,640.0000	(1.497)	0	0	0
03/04/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	18,382.0000	17,509.0000	(4.749)	0	0	0

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03/04/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	38,012.0000	37,149.0000	(2.270)	0	0	0
03/04/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	9,471.0000	8,661.0000	(8.552)	0	0	0
03/04/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	1,501.0000	1,554.0000	3.531	0	0	0
03/04/2006	R153	2006/08/03			Bond Future	7.3020	7.3250	0.315	0.0000	0.0000	24
03/04/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	15,114.0000	15,688.0000	3.798	0	0	0
03/04/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	7,467.0000	6,959.0000	(6.803)	0	0	0
03/04/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	9,486.0000	9,869.0000	4.038	0	0	0
03/04/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	3,327.0000	3,010.0000	(9.528)	0	0	0
03/04/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	605.0000	615.0000	1.653	0	0	0
03/04/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	45,952.0000	45,070.0000	(1.919)	0	0	0
03/04/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	1,088.0000	1,114.0000	2.390	0	0	0
03/04/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	54,870.0000	53,981.0000	(1.620)	0	0	0
03/04/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	337.0000	339.0000	0.593	0	0	0
03/04/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	63,825.0000	62,933.0000	(1.398)	0	0	0
03/04/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	3,277.0000	3,399.0000	3.723	0	0	0
03/04/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	198.0000	198.0000	-	0	0	0
03/04/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	37,154.0000	36,289.0000	(2.328)	0	0	0
03/04/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	1,888.0000	1,948.0000	3.178	0	0	0
03/04/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	28,578.0000	27,746.0000	(2.911)	0	0	0
03/04/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	20,495.0000	19,725.0000	(3.757)	0	0	0
03/04/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	5,664.0000	5,891.0000	4.008	0	0	100
03/04/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	13,313.0000	12,649.0000	(4.988)	0	0	0
03/04/2006	R153	2006/11/02			Bond Future	7.3060	7.3270	0.287	0.0000	0.0000	0
03/04/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	10,088.0000	9,651.0000	(4.332)	0	0	0
03/04/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	12,135.0000	12,465.0000	2.719	0	0	0
03/04/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	5,574.0000	5,258.0000	(5.669)	0	0	0
03/04/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	16,816.0000	17,267.0000	2.682	0	0	0
03/04/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	2,263.0000	2,304.0000	1.812	0	0	0
03/04/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	3,122.0000	3,187.0000	2.082	0	0	100
03/04/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	36,972.0000	36,271.0000	(1.896)	0	0	0
03/04/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	44,873.0000	44,147.0000	(1.618)	0	0	0
03/04/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	4,352.0000	4,454.0000	2.344	0	0	0
03/04/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	1,660.0000	1,685.0000	1.506	0	0	0
03/04/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	61,104.0000	60,352.0000	(1.231)	0	0	0

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03/04/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,228.0000	1,242.0000	1.140	0	0	0
03/04/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	69,305.0000	68,546.0000	(1.095)	0	0	0
03/04/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	920.0000	928.0000	0.870	0	0	0
03/04/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	52,945.0000	52,203.0000	(1.401)	0	0	0
03/04/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	30,840.0000	31,514.0000	2.185	0	0	0
03/04/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	15,681.0000	15,145.0000	(3.418)	0	0	0
03/04/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	8,622.0000	8,853.0000	2.679	0	0	0
03/04/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	22,190.0000	21,579.0000	(2.753)	0	0	0
03/04/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	6,114.0000	6,270.0000	2.552	0	0	0
03/04/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	29,358.0000	28,694.0000	(2.262)	0	0	0
03/04/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	937.0000	845.0000	(9.819)	0	0	0
03/04/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	23,127.0000	23,700.0000	2.478	0	0	0
03/04/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	2,600.0000	2,407.0000	(7.423)	0	0	0
03/04/2006	R153	2007/02/01			Bond Future	7.3200	7.3410	0.287	0.0000	0.0000	0
03/04/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	19,403.0000	19,794.0000	2.015	0	0	0
03/04/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	8,401.0000	8,075.0000	(3.880)	0	0	0
03/04/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	12,824.0000	12,415.0000	(3.189)	0	0	0
03/04/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	15,220.0000	15,528.0000	2.024	0	0	0
03/04/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	2,825.0000	2,854.0000	1.027	0	0	0
03/04/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	2,541.0000	2,388.0000	(6.021)	0	0	0
03/04/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	66,505.0000	65,817.0000	(1.035)	0	0	0
03/04/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	3,368.0000	3,408.0000	1.188	0	0	0
03/04/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	59,051.0000	58,374.0000	(1.146)	0	0	0
03/04/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	12,020.0000	12,258.0000	1.980	0	0	0
03/04/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	18,151.0000	17,672.0000	(2.639)	0	0	0
03/04/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	24,656.0000	25,135.0000	1.943	0	0	0
03/04/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	4,968.0000	4,730.0000	(4.791)	0	0	0
03/04/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	30,995.0000	31,560.0000	1.823	0	0	0
03/04/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	24,126.0000	23,589.0000	(2.226)	0	0	0
03/04/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	9,545.0000	9,726.0000	1.896	0	0	0
03/04/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	30,571.0000	29,989.0000	(1.904)	0	0	0
03/04/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	7,618.0000	7,754.0000	1.785	0	0	0
03/04/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	4,056.0000	4,111.0000	1.356	0	0	0
03/04/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	51,668.0000	51,005.0000	(1.283)	0	0	0
03/04/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	4,964.0000	5,039.0000	1.511	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
03/04/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	6,131.0000	6,232.0000	1.647	0	0	0
03/04/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	37,379.0000	36,763.0000	(1.648)	0	0	0
03/04/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	44,431.0000	43,789.0000	(1.445)	0	0	0
03/04/2006	R157	2006/05/04			Bond Future	7.5110	7.5470	0.479	0.0000	0.0000	109
03/04/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	428.0000	462.0000	7.944	0	0	0
03/04/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/04/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	116,777.0000	113,787.0000	(2.560)	0	0	0
03/04/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	40,316.0000	37,360.0000	(7.332)	0	0	0
03/04/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	1,469.0000	922.0000	(37.236)	0	0	0
03/04/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	59,744.0000	56,753.0000	(5.006)	0	0	0
03/04/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	23,407.0000	25,850.0000	10.437	0	0	0
03/04/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	98,123.0000	95,133.0000	(3.047)	0	0	0
03/04/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	115
03/04/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	58.0000	57.0000	(1.724)	0	0	0
03/04/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
03/04/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	79,101.0000	76,110.0000	(3.781)	0	0	0
03/04/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	83.0000	35.0000	(57.831)	0	0	0
03/04/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	8,077.0000	6,329.0000	(21.642)	0	0	50
03/04/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	8,992.0000	10,235.0000	13.823	0	0	0
03/04/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	135,067.0000	132,077.0000	(2.214)	0	0	0
03/04/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	43,471.0000	46,414.0000	6.770	0	0	0
03/04/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	22,033.0000	19,358.0000	(12.141)	0	0	0
03/04/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	2,343.0000	2,658.0000	13.444	0	0	0
03/04/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/04/2006	R157	2006/08/03			Bond Future	7.5180	7.5550	0.492	0.0000	0.0000	4
03/04/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	391.0000	417.0000	6.650	0	0	0
03/04/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	29,862.0000	31,823.0000	6.567	0	0	0
03/04/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	7,863.0000	6,823.0000	(13.227)	0	0	0
03/04/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	29,058.0000	26,893.0000	(7.451)	0	0	0
03/04/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	131,785.0000	128,795.0000	(2.269)	0	0	0
03/04/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	201.0000	212.0000	5.473	0	0	0
03/04/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	2,945.0000	3,188.0000	8.251	0	0	0
03/04/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	60,728.0000	57,970.0000	(4.542)	0	0	0
03/04/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	16,766.0000	15,119.0000	(9.823)	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
03/04/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	18,229.0000	19,583.0000	7.428	0	0	0
03/04/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	10,385.0000	11,220.0000	8.040	0	0	100
03/04/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	5,615.0000	6,083.0000	8.335	0	0	0
03/04/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	44,034.0000	41,501.0000	(5.752)	0	0	0
03/04/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	1,510.0000	1,630.0000	7.947	0	0	0
03/04/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	78,284.0000	75,402.0000	(3.681)	0	0	0
03/04/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	769.0000	825.0000	7.282	0	0	0
03/04/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	96,168.0000	93,223.0000	(3.062)	0	0	0
03/04/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	114,057.0000	111,081.0000	(2.609)	0	0	0
03/04/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	2,798.0000	2,301.0000	(17.763)	0	0	0
03/04/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	45,741.0000	48,244.0000	5.472	0	0	0
03/04/2006	R157	2006/11/02			Bond Future	7.5290	7.5660	0.491	0.0000	0.0000	0
03/04/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	12,654.0000	11,519.0000	(8.969)	0	0	0
03/04/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	66,102.0000	68,674.0000	3.891	0	0	0
03/04/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	1,392.0000	1,469.0000	5.532	0	0	0
03/04/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	145,896.0000	143,017.0000	(1.973)	0	0	0
03/04/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	33,899.0000	31,945.0000	(5.764)	0	0	0
03/04/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	129,163.0000	126,313.0000	(2.207)	0	0	0
03/04/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	913.0000	961.0000	5.257	0	0	0
03/04/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	34,997.0000	36,790.0000	5.123	0	0	0
03/04/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	487.0000	513.0000	5.339	0	0	0
03/04/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	16,538.0000	17,511.0000	5.883	0	0	150
03/04/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	162,362.0000	159,460.0000	(1.787)	0	0	0
03/04/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	2,132.0000	2,254.0000	5.722	0	0	0
03/04/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	24,350.0000	25,704.0000	5.561	0	0	0
03/04/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	112,364.0000	109,559.0000	(2.496)	0	0	0
03/04/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	22,050.0000	20,477.0000	(7.134)	0	0	0
03/04/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	3,202.0000	3,393.0000	5.965	0	0	0
03/04/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	6,208.0000	5,506.0000	(11.308)	0	0	0
03/04/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	48,984.0000	51,209.0000	4.542	0	0	0
03/04/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	47,715.0000	45,459.0000	(4.728)	0	0	0
03/04/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	11,065.0000	11,736.0000	6.064	0	0	0
03/04/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	62,900.0000	60,423.0000	(3.938)	0	0	0
03/04/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	4,834.0000	5,129.0000	6.103	0	0	117
03/04/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	2,495.0000	2,139.0000	(14.269)	0	0	0

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03/04/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	95,559.0000	92,822.0000	(2.864)	0	0	0
03/04/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	7,327.0000	7,776.0000	6.128	0	0	0
03/04/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	78,974.0000	76,342.0000	(3.333)	0	0	0
03/04/2006	R157	2007/02/01			Bond Future	7.5460	7.5830	0.490	0.0000	0.0000	0
03/04/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	18,170.0000	16,976.0000	(6.571)	0	0	0
03/04/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	39,266.0000	37,454.0000	(4.615)	0	0	0
03/04/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	41,265.0000	42,921.0000	4.013	0	0	0
03/04/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	10,766.0000	9,911.0000	(7.942)	0	0	0
03/04/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	53,771.0000	55,767.0000	3.712	0	0	0
03/04/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	31,413.0000	32,741.0000	4.228	0	0	0
03/04/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	27,858.0000	26,335.0000	(5.467)	0	0	0
03/04/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	23,645.0000	24,684.0000	4.394	0	0	0
03/04/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	127,879.0000	125,214.0000	(2.084)	0	0	0
03/04/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	4,418.0000	4,605.0000	4.233	0	0	0
03/04/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	143,712.0000	141,000.0000	(1.887)	0	0	0
03/04/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	3,415.0000	3,553.0000	4.041	0	0	0
03/04/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	159,084.0000	156,326.0000	(1.734)	0	0	0
03/04/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	5,764.0000	6,014.0000	4.337	0	0	0
03/04/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	112,074.0000	109,474.0000	(2.320)	0	0	0
03/04/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	2,257.0000	2,350.0000	4.121	0	0	0
03/04/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	96,415.0000	93,901.0000	(2.607)	0	0	0
03/04/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	52,161.0000	50,106.0000	(3.940)	0	0	0
03/04/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	17,720.0000	18,516.0000	4.492	0	0	0
03/04/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	7,575.0000	7,911.0000	4.436	0	0	0
03/04/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	66,218.0000	63,969.0000	(3.396)	0	0	0
03/04/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	81,060.0000	78,660.0000	(2.961)	0	0	0
03/04/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	10,016.0000	10,467.0000	4.503	0	0	0
03/04/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	13,306.0000	13,908.0000	4.524	0	0	0
03/04/2006	R186	2006/05/04			Bond Future	7.2470	7.2980	0.704	7.2900	7.2900	33
03/04/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	95,048.0000	88,289.0000	(7.111)	0	0	0
03/04/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	85.0000	98.0000	15.294	0	0	0
03/04/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	13,057.0000	16,068.0000	23.060	0	0	0
03/04/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
03/04/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	124,240.0000	117,468.0000	(5.451)	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
03/04/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	65,186.0000	58,550.0000	(10.180)	0	0	0
03/04/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	13,457.0000	9,696.0000	(27.948)	0	0	0
03/04/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
03/04/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	586.0000	723.0000	23.379	0	0	0
03/04/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	105,388.0000	112,160.0000	6.426	0	0	0
03/04/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	36,328.0000	30,407.0000	(16.299)	0	0	0
03/04/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	3,233.0000	4,083.0000	26.291	0	0	0
03/04/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	68,895.0000	75,592.0000	9.721	0	0	0
03/04/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/04/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	179,683.0000	172,911.0000	(3.769)	0	0	0
03/04/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/04/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	152,460.0000	145,687.0000	(4.442)	0	0	0
03/04/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/04/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	205,947.0000	199,175.0000	(3.288)	0	0	0
03/04/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	35,866.0000	41,564.0000	15.887	0	0	0
03/04/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	110.0000	36.0000	(67.273)	0	0	0
03/04/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	2,325.0000	1,250.0000	(46.237)	0	0	0
03/04/2006	R186	2006/08/03			Bond Future	7.2460	7.2980	0.718	0.0000	0.0000	0
03/04/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	98,528.0000	92,250.0000	(6.372)	0	0	0
03/04/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	4,059.0000	4,638.0000	14.265	0	0	0
03/04/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	72,003.0000	66,228.0000	(8.020)	0	0	0
03/04/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	204,890.0000	198,043.0000	(3.342)	0	0	0
03/04/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	607.0000	707.0000	16.474	0	0	0
03/04/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	178,902.0000	172,079.0000	(3.814)	0	0	0
03/04/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	7,706.0000	8,789.0000	14.054	0	0	0
03/04/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	230,068.0000	223,213.0000	(2.980)	0	0	0
03/04/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	15.0000	18.0000	20.000	0	0	0
03/04/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	47,438.0000	42,507.0000	(10.395)	0	0	0
03/04/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	58.0000	69.0000	18.966	0	0	0
03/04/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	14,437.0000	16,364.0000	13.348	0	0	0
03/04/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	26,717.0000	23,025.0000	(13.819)	0	0	0
03/04/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	152,235.0000	145,478.0000	(4.439)	0	0	0
03/04/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	1,659.0000	1,916.0000	15.491	0	0	0
03/04/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	26,188.0000	29,352.0000	12.082	0	0	0
03/04/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	199.0000	233.0000	17.085	0	0	0

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03/04/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	125,223.0000	118,623.0000	(5.271)	0	0	0
03/04/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	11,796.0000	9,585.0000	(18.744)	0	0	0
03/04/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	44,964.0000	49,610.0000	10.333	0	0	0
03/04/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	71,928.0000	77,836.0000	8.214	0	0	0
03/04/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	3,782.0000	2,833.0000	(25.093)	0	0	0
03/04/2006	R186	2006/11/02			Bond Future	7.2450	7.2970	0.718	0.0000	0.0000	0
03/04/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	106,478.0000	112,657.0000	5.803	0	0	0
03/04/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	2,947.0000	2,317.0000	(21.378)	0	0	0
03/04/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	19,669.0000	17,116.0000	(12.980)	0	0	0
03/04/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	15,278.0000	16,798.0000	9.949	0	0	0
03/04/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	10,118.0000	11,140.0000	10.101	0	0	0
03/04/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	79,264.0000	73,975.0000	(6.673)	0	0	0
03/04/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	52,462.0000	56,718.0000	8.113	0	0	0
03/04/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	56,135.0000	51,551.0000	(8.166)	0	0	0
03/04/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	23,235.0000	25,460.0000	9.576	0	0	0
03/04/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	76,431.0000	81,765.0000	6.979	0	0	0
03/04/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	128,523.0000	122,334.0000	(4.815)	0	0	0
03/04/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	8,928.0000	7,452.0000	(16.532)	0	0	0
03/04/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	104,082.0000	98,294.0000	(5.561)	0	0	0
03/04/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	153,756.0000	147,300.0000	(4.199)	0	0	0
03/04/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	35,149.0000	38,304.0000	8.976	0	0	0
03/04/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	5,642.0000	6,263.0000	11.007	0	0	0
03/04/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	204,395.0000	197,680.0000	(3.285)	0	0	0
03/04/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	1,485.0000	1,673.0000	12.660	0	0	0
03/04/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	35,806.0000	32,152.0000	(10.205)	0	0	0
03/04/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	701.0000	795.0000	13.409	0	0	0
03/04/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	179,189.0000	172,568.0000	(3.695)	0	0	0
03/04/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	2,976.0000	3,330.0000	11.895	0	0	0
03/04/2006	R186	2007/02/01			Bond Future	7.2460	7.2990	0.731	0.0000	0.0000	0
03/04/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	110,733.0000	105,210.0000	(4.988)	0	0	0
03/04/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	23,604.0000	25,428.0000	7.728	0	0	0
03/04/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	64,523.0000	60,063.0000	(6.912)	0	0	0
03/04/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	31,991.0000	34,418.0000	7.587	0	0	0
03/04/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	17,547.0000	18,912.0000	7.779	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
03/04/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	44,160.0000	40,463.0000	(8.372)	0	0	0
03/04/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	87,009.0000	81,946.0000	(5.819)	0	0	0
03/04/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	43,638.0000	46,829.0000	7.312	0	0	0
03/04/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	133,310.0000	127,380.0000	(4.448)	0	0	0
03/04/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	180,766.0000	174,296.0000	(3.579)	0	0	0
03/04/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	156,804.0000	150,561.0000	(3.981)	0	0	0
03/04/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	109,543.0000	115,386.0000	5.334	0	0	0
03/04/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	2,550.0000	2,811.0000	10.235	0	0	0
03/04/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	204,823.0000	198,196.0000	(3.235)	0	0	0
03/04/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	4,342.0000	4,760.0000	9.627	0	0	0
03/04/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	7,150.0000	7,795.0000	9.021	0	0	0
03/04/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	11,389.0000	12,346.0000	8.403	0	0	0
03/04/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	26,983.0000	24,194.0000	(10.336)	0	0	0
03/04/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	6,692.0000	5,647.0000	(15.616)	0	0	0
03/04/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	59,660.0000	63,760.0000	6.872	0	0	0
03/04/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	14,694.0000	12,832.0000	(12.672)	0	0	0
03/04/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	81,811.0000	86,837.0000	6.143	0	0	0
03/04/2006	R194	2006/05/04			Bond Future	7.1730	7.1850	0.167	0.0000	0.0000	101
03/04/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	26,727.0000	26,520.0000	(0.774)	0	0	0
03/04/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/04/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/04/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	30,880.0000	30,673.0000	(0.670)	0	0	0
03/04/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/04/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	9,933.0000	9,719.0000	(2.154)	0	0	0
03/04/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	18,352.0000	18,145.0000	(1.128)	0	0	0
03/04/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/04/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	48.0000	40.0000	(16.667)	0	0	0
03/04/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/04/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	22,551.0000	22,344.0000	(0.918)	0	0	0
03/04/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/04/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	491.0000	398.0000	(18.941)	0	0	0
03/04/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	20.0000	12.0000	(40.000)	0	0	0
03/04/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	3,479.0000	3,593.0000	3.277	0	0	0
03/04/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
03/04/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	7,346.0000	7,545.0000	2.709	0	0	0

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03/04/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	14,138.0000	13,929.0000	(1.478)	0	0	0
03/04/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	11,688.0000	11,895.0000	1.771	0	0	0
03/04/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	16,074.0000	16,281.0000	1.288	0	0	0
03/04/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	261.0000	244.0000	(6.513)	0	0	0
03/04/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	5,878.0000	5,654.0000	(3.811)	0	0	0
03/04/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	2,457.0000	2,255.0000	(8.221)	0	0	0
03/04/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	1,130.0000	1,136.0000	0.531	0	0	0
03/04/2006	R194	2006/08/03			Bond Future	7.1440	7.1580	0.196	0.0000	0.0000	0
03/04/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	690.0000	630.0000	(8.696)	0	0	0
03/04/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	16,627.0000	16,415.0000	(1.275)	0	0	0
03/04/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	6,608.0000	6,758.0000	2.270	0	0	0
03/04/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	4,194.0000	4,289.0000	2.265	0	0	0
03/04/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	4,169.0000	4,009.0000	(3.838)	0	0	0
03/04/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,584.0000	2,634.0000	1.935	0	0	0
03/04/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	257.0000	254.0000	(1.167)	0	0	0
03/04/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	9,930.0000	9,727.0000	(2.044)	0	0	0
03/04/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	2,037.0000	1,922.0000	(5.646)	0	0	0
03/04/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	917.0000	923.0000	0.654	0	0	0
03/04/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	13,263.0000	13,053.0000	(1.583)	0	0	0
03/04/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	562.0000	561.0000	(0.178)	0	0	0
03/04/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	6,850.0000	6,662.0000	(2.745)	0	0	0
03/04/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	20,129.0000	19,917.0000	(1.053)	0	0	0
03/04/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,542.0000	1,564.0000	1.427	0	0	0
03/04/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	23,697.0000	23,486.0000	(0.890)	0	0	0
03/04/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	106.0000	104.0000	(1.887)	0	0	0
03/04/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	13.0000	13.0000	-	0	0	0
03/04/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	40.0000	39.0000	(2.500)	0	0	0
03/04/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	27,287.0000	27,076.0000	(0.773)	0	0	0
03/04/2006	R194	2006/11/02			Bond Future	7.1210	7.1300	0.126	0.0000	0.0000	0
03/04/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1,444.0000	1,393.0000	(3.532)	0	0	0
03/04/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	6,154.0000	6,217.0000	1.024	0	0	0
03/04/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	3,150.0000	3,172.0000	0.698	0	0	0
03/04/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	4,780.0000	4,689.0000	(1.904)	0	0	0
03/04/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	4,380.0000	4,420.0000	0.913	0	0	0

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03/04/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	2,847.0000	2,773.0000	(2.599)	0	0	0
03/04/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	768.0000	764.0000	(0.521)	0	0	0
03/04/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	450.0000	446.0000	(0.889)	0	0	0
03/04/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	488.0000	463.0000	(5.123)	0	0	0
03/04/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	11,183.0000	11,290.0000	0.957	0	0	0
03/04/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	78.0000	71.0000	(8.974)	0	0	0
03/04/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	14,330.0000	14,443.0000	0.789	0	0	0
03/04/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	8,389.0000	8,477.0000	1.049	0	0	0
03/04/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	7,070.0000	6,967.0000	(1.457)	0	0	0
03/04/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
03/04/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	9,609.0000	9,497.0000	(1.166)	0	0	0
03/04/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	2,290.0000	2,300.0000	0.437	0	0	0
03/04/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	17,695.0000	17,577.0000	(0.667)	0	0	0
03/04/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	14,917.0000	14,800.0000	(0.784)	0	0	0
03/04/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,692.0000	1,694.0000	0.118	0	0	0
03/04/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	12,291.0000	12,176.0000	(0.936)	0	0	0
03/04/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	1,252.0000	1,250.0000	(0.160)	0	0	0
03/04/2006	R194	2007/02/01			Bond Future	7.1140	7.1190	0.070	0.0000	0.0000	0
03/04/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	3,060.0000	3,057.0000	(0.098)	0	0	0
03/04/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,016.0000	6,961.0000	(0.784)	0	0	0
03/04/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,056.0000	8,998.0000	(0.640)	0	0	0
03/04/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	7,428.0000	7,456.0000	0.377	0	0	0
03/04/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	9,386.0000	9,424.0000	0.405	0	0	0
03/04/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	5,834.0000	5,852.0000	0.309	0	0	0
03/04/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,089.0000	1,066.0000	(2.112)	0	0	0
03/04/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,083.0000	2,049.0000	(1.632)	0	0	0
03/04/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,552.0000	2,545.0000	(0.274)	0	0	0
03/04/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	781.0000	773.0000	(1.024)	0	0	0
03/04/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	2,161.0000	2,152.0000	(0.416)	0	0	0
03/04/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	449.0000	436.0000	(2.895)	0	0	0
03/04/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	17,390.0000	17,331.0000	(0.339)	0	0	0
03/04/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,206.0000	11,146.0000	(0.535)	0	0	0
03/04/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	1,122.0000	1,114.0000	(0.713)	0	0	0
03/04/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,575.0000	1,566.0000	(0.571)	0	0	0
03/04/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,151.0000	13,091.0000	(0.456)	0	0	0

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03/04/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	15,219.0000	15,160.0000	(0.388)	0	0	0
03/04/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	11,662.0000	11,708.0000	0.394	0	0	0
03/04/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5,127.0000	5,077.0000	(0.975)	0	0	0
03/04/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,730.0000	3,732.0000	0.054	0	0	0
03/04/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	118.0000	113.0000	(4.237)	0	0	0
03/04/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	3,486.0000	3,443.0000	(1.234)	0	0	0
03/04/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	4,658.0000	4,667.0000	0.193	0	0	0
03/04/2006	R201	2006/05/04			Bond Future	7.4970	7.5330	0.480	0.0000	0.0000	66
03/04/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	6,461.0000	5,046.0000	(21.901)	0	0	0
03/04/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	6,264.0000	7,213.0000	15.150	0	0	0
03/04/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	1,512.0000	1,730.0000	14.418	0	0	0
03/04/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	17,990.0000	15,843.0000	(11.934)	0	0	0
03/04/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	265.0000	286.0000	7.925	0	0	0
03/04/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	38.0000	37.0000	(2.632)	0	0	0
03/04/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	48,141.0000	45,776.0000	(4.913)	0	0	0
03/04/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/04/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	107,792.0000	105,427.0000	(2.194)	0	0	0
03/04/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	63,466.0000	61,101.0000	(3.726)	0	0	0
03/04/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	78,524.0000	76,160.0000	(3.011)	0	0	0
03/04/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	32,710.0000	30,366.0000	(7.166)	0	0	0
03/04/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/04/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	93,299.0000	90,934.0000	(2.535)	0	0	0
03/04/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/04/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
03/04/2006	R201	2006/08/03			Bond Future	7.5060	7.5430	0.493	0.0000	0.0000	0
03/04/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	76,687.0000	74,344.0000	(3.055)	0	0	0
03/04/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	381.0000	413.0000	8.399	0	0	0
03/04/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	6,890.0000	7,520.0000	9.144	0	0	0
03/04/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	105,047.0000	102,674.0000	(2.259)	0	0	0
03/04/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	128.0000	139.0000	8.594	0	0	0
03/04/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	38.0000	41.0000	7.895	0	0	0
03/04/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	48,411.0000	46,207.0000	(4.553)	0	0	0
03/04/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	90,921.0000	88,556.0000	(2.601)	0	0	0
03/04/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	1,912.0000	2,083.0000	8.944	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
03/04/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	1,006.0000	1,090.0000	8.350	0	0	0
03/04/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	22,431.0000	20,685.0000	(7.784)	0	0	0
03/04/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	3,645.0000	3,982.0000	9.246	0	0	0
03/04/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	34,812.0000	32,774.0000	(5.854)	0	0	0
03/04/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	62,550.0000	60,258.0000	(3.664)	0	0	0
03/04/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	12,328.0000	11,024.0000	(10.578)	0	0	0
03/04/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	12,714.0000	13,785.0000	8.424	0	0	0
03/04/2006	R201	2006/11/02			Bond Future	7.5140	7.5520	0.506	0.0000	0.0000	0
03/04/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	8,461.0000	7,586.0000	(10.342)	0	0	0
03/04/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	16,084.0000	14,808.0000	(7.933)	0	0	0
03/04/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	25,200.0000	26,708.0000	5.984	0	0	0
03/04/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	16,963.0000	18,069.0000	6.520	0	0	0
03/04/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	36,547.0000	38,439.0000	5.177	0	0	0
03/04/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	883.0000	950.0000	7.588	0	0	0
03/04/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	102,695.0000	100,345.0000	(2.288)	0	0	0
03/04/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	3,650.0000	3,160.0000	(13.425)	0	0	0
03/04/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	11,176.0000	11,945.0000	6.881	0	0	0
03/04/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	37,382.0000	35,516.0000	(4.992)	0	0	0
03/04/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	25,864.0000	24,250.0000	(6.240)	0	0	0
03/04/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,153.0000	951.0000	(17.520)	0	0	0
03/04/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	421.0000	454.0000	7.838	0	0	0
03/04/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	7,414.0000	7,930.0000	6.960	0	0	0
03/04/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	50,513.0000	52,693.0000	4.316	0	0	0
03/04/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	4,931.0000	5,272.0000	6.915	0	0	0
03/04/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	49,899.0000	47,857.0000	(4.092)	0	0	0
03/04/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	1,742.0000	1,867.0000	7.176	0	0	0
03/04/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	89,224.0000	86,907.0000	(2.597)	0	0	0
03/04/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	3,232.0000	3,451.0000	6.776	0	0	0
03/04/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	62,924.0000	60,762.0000	(3.436)	0	0	0
03/04/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	75,890.0000	73,633.0000	(2.974)	0	0	0
03/04/2006	R201	2007/02/01			Bond Future	7.5280	7.5650	0.491	0.0000	0.0000	0
03/04/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	20,731.0000	21,796.0000	5.137	0	0	0
03/04/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	51,429.0000	49,603.0000	(3.551)	0	0	0
03/04/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	19,015.0000	17,817.0000	(6.300)	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
03/04/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	11,725.0000	12,324.0000	5.109	0	0	0
03/04/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	28,675.0000	27,213.0000	(5.099)	0	0	0
03/04/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	15,191.0000	15,991.0000	5.266	0	0	0
03/04/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	40,137.0000	38,473.0000	(4.146)	0	0	0
03/04/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	8,356.0000	8,792.0000	5.218	0	0	0
03/04/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	75,662.0000	73,617.0000	(2.703)	0	0	0
03/04/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	6,339.0000	6,661.0000	5.080	0	0	0
03/04/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	1,476.0000	1,563.0000	5.894	0	0	0
03/04/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	51,396.0000	53,359.0000	3.819	0	0	0
03/04/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	63,811.0000	61,870.0000	(3.042)	0	0	0
03/04/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	100,625.0000	98,449.0000	(2.162)	0	0	0
03/04/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	87,996.0000	85,874.0000	(2.411)	0	0	0
03/04/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	4,048.0000	4,266.0000	5.385	0	0	0
03/04/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	2,491.0000	2,632.0000	5.660	0	0	0
03/04/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	2,385.0000	2,085.0000	(12.579)	0	0	0
03/04/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	11,258.0000	10,371.0000	(7.879)	0	0	0
03/04/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	38,753.0000	40,444.0000	4.364	0	0	0
03/04/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	5,795.0000	5,223.0000	(9.871)	0	0	0
03/04/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	28,453.0000	29,829.0000	4.836	0	0	0
03/04/2006	R203	2006/05/04			Bond Future	7.5150	7.5550	0.532	0.0000	0.0000	0
03/04/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/04/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	426.0000	233.0000	(45.305)	0	0	0
03/04/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	91,021.0000	87,897.0000	(3.432)	0	0	0
03/04/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
03/04/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	73,472.0000	70,348.0000	(4.252)	0	0	0
03/04/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	41,758.0000	44,688.0000	7.017	0	0	0
03/04/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	108,153.0000	105,030.0000	(2.888)	0	0	0
03/04/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	23,497.0000	25,822.0000	9.895	0	0	0
03/04/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	2,491.0000	1,693.0000	(32.035)	0	0	0
03/04/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	21,122.0000	18,396.0000	(12.906)	0	0	0
03/04/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	2,946.0000	3,343.0000	13.476	0	0	0
03/04/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/04/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	547.0000	605.0000	10.603	0	0	0
03/04/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	61.0000	63.0000	3.279	0	0	0
03/04/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	55,546.0000	52,424.0000	(5.621)	0	0	0

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03/04/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	37,605.0000	34,539.0000	(8.153)	0	0	0
03/04/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	10,042.0000	11,315.0000	12.677	0	0	0
03/04/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	8,867.0000	7,017.0000	(20.864)	0	0	0
03/04/2006	R203	2006/08/03			Bond Future	7.5210	7.5630	0.558	0.0000	0.0000	0
03/04/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	4,733.0000	4,003.0000	(15.424)	0	0	0
03/04/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	18,950.0000	20,412.0000	7.715	0	0	0
03/04/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	45,901.0000	48,401.0000	5.447	0	0	0
03/04/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	17,331.0000	15,564.0000	(10.196)	0	0	0
03/04/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	72,912.0000	69,790.0000	(4.282)	0	0	0
03/04/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	89,632.0000	86,441.0000	(3.560)	0	0	0
03/04/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	97.0000	109.0000	12.371	0	0	0
03/04/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	9,627.0000	8,412.0000	(12.621)	0	0	0
03/04/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	106,327.0000	103,110.0000	(3.026)	0	0	0
03/04/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	30,782.0000	32,796.0000	6.543	0	0	0
03/04/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	321.0000	359.0000	11.838	0	0	0
03/04/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	927.0000	1,035.0000	11.650	0	0	0
03/04/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	56,597.0000	53,624.0000	(5.253)	0	0	0
03/04/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	10,577.0000	11,516.0000	8.878	0	0	0
03/04/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	28,026.0000	25,737.0000	(8.167)	0	0	0
03/04/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	5,295.0000	5,822.0000	9.953	0	0	0
03/04/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,357.0000	2,614.0000	10.904	0	0	0
03/04/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	41,360.0000	38,659.0000	(6.530)	0	0	0
03/04/2006	R203	2006/11/02			Bond Future	7.5290	7.5710	0.558	0.0000	0.0000	0
03/04/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	22,268.0000	20,565.0000	(7.648)	0	0	0
03/04/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	9,586.0000	10,313.0000	7.584	0	0	0
03/04/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	44,511.0000	42,060.0000	(5.507)	0	0	0
03/04/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	58,291.0000	55,568.0000	(4.671)	0	0	0
03/04/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	15,794.0000	16,869.0000	6.806	0	0	0
03/04/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	84,440.0000	87,275.0000	3.357	0	0	0
03/04/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	24,470.0000	25,944.0000	6.024	0	0	0
03/04/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	66,131.0000	68,725.0000	3.923	0	0	0
03/04/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	8,658.0000	7,754.0000	(10.441)	0	0	0
03/04/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	5,449.0000	5,904.0000	8.350	0	0	0
03/04/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	2,481.0000	2,137.0000	(13.865)	0	0	0

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03/04/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	4,830.0000	4,246.0000	(12.091)	0	0	0
03/04/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	32,375.0000	30,272.0000	(6.496)	0	0	0
03/04/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	73,234.0000	70,318.0000	(3.982)	0	0	0
03/04/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	14,380.0000	13,090.0000	(8.971)	0	0	0
03/04/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	35,814.0000	37,703.0000	5.274	0	0	0
03/04/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	49,789.0000	52,062.0000	4.565	0	0	0
03/04/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,892.0000	3,154.0000	9.059	0	0	0
03/04/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,430.0000	1,568.0000	9.650	0	0	0
03/04/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	88,867.0000	85,828.0000	(3.420)	0	0	0
03/04/2006	R203	2007/02/01			Bond Future	7.5420	7.5850	0.570	0.0000	0.0000	0
03/04/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	40,637.0000	42,486.0000	4.550	0	0	0
03/04/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	18,580.0000	17,231.0000	(7.260)	0	0	0
03/04/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	29,602.0000	31,109.0000	5.091	0	0	0
03/04/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	26,466.0000	24,775.0000	(6.389)	0	0	0
03/04/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	60,100.0000	57,517.0000	(4.298)	0	0	0
03/04/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	9,036.0000	9,651.0000	6.806	0	0	0
03/04/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	73,895.0000	71,109.0000	(3.770)	0	0	0
03/04/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	5,584.0000	5,996.0000	7.378	0	0	0
03/04/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,297.0000	3,559.0000	7.947	0	0	0
03/04/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	13,990.0000	14,862.0000	6.233	0	0	0
03/04/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,858.0000	2,016.0000	8.504	0	0	0
03/04/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	103,498.0000	100,458.0000	(2.937)	0	0	0
03/04/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	47,405.0000	45,078.0000	(4.909)	0	0	0
03/04/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	88,464.0000	85,528.0000	(3.319)	0	0	0
03/04/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	36,115.0000	34,091.0000	(5.604)	0	0	0
03/04/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	20,764.0000	21,938.0000	5.654	0	0	0
03/04/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	86,329.0000	89,030.0000	3.129	0	0	0
03/04/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	4,779.0000	4,282.0000	(10.400)	0	0	0
03/04/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	53,872.0000	56,046.0000	4.035	0	0	0
03/04/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	12,446.0000	11,422.0000	(8.228)	0	0	0
03/04/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	69,177.0000	71,641.0000	3.562	0	0	0
03/04/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	7,925.0000	7,190.0000	(9.274)	0	0	0
03/04/2006	R204	2006/05/04			Bond Future	7.4950	7.5360	0.547	0.0000	0.0000	80
03/04/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	41,286.0000	37,949.0000	(8.083)	0	0	0

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03/04/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	524.0000	580.0000	10.687	0	0	0
03/04/2006	R204	2006/08/03			Bond Future	7.5020	7.5440	0.560	0.0000	0.0000	0
03/04/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	5,469.0000	6,006.0000	9.819	0	0	0
03/04/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	45,165.0000	42,274.0000	(6.401)	0	0	0
03/04/2006	R204	2006/11/02			Bond Future	7.5080	7.5500	0.559	0.0000	0.0000	0
03/04/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	112,492.0000	109,192.0000	(2.934)	0	0	0
03/04/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	36,608.0000	34,340.0000	(6.195)	0	0	0
03/04/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	69,859.0000	72,543.0000	3.842	0	0	0
03/04/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	6,195.0000	5,497.0000	(11.267)	0	0	0
03/04/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	52,764.0000	55,103.0000	4.433	0	0	0
03/04/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	3,341.0000	2,910.0000	(12.900)	0	0	0
03/04/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	873.0000	955.0000	9.393	0	0	0
03/04/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	10,657.0000	9,614.0000	(9.787)	0	0	0
03/04/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	17,317.0000	18,432.0000	6.439	0	0	0
03/04/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	49,470.0000	46,853.0000	(5.290)	0	0	0
03/04/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	25,746.0000	23,881.0000	(7.244)	0	0	0
03/04/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	89,133.0000	92,085.0000	3.312	0	0	0
03/04/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	63,948.0000	61,056.0000	(4.522)	0	0	0
03/04/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	95,885.0000	92,663.0000	(3.360)	0	0	0
03/04/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	10,752.0000	11,518.0000	7.124	0	0	0
03/04/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,471.0000	3,763.0000	8.413	0	0	0
03/04/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,797.0000	1,958.0000	8.959	0	0	0
03/04/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	79,573.0000	76,483.0000	(3.883)	0	0	0
03/04/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	6,298.0000	6,788.0000	7.780	0	0	0
03/04/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	17,099.0000	15,655.0000	(8.445)	0	0	0
03/04/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	38,206.0000	40,145.0000	5.075	0	0	0
03/04/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	26,392.0000	27,910.0000	5.752	0	0	0
03/04/2006	R204	2007/02/01			Bond Future	7.5180	7.5610	0.572	0.0000	0.0000	0
03/04/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	51,991.0000	49,479.0000	(4.832)	0	0	0
03/04/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	30,875.0000	32,442.0000	5.075	0	0	0
03/04/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	9,072.0000	8,248.0000	(9.083)	0	0	0
03/04/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	72,647.0000	75,237.0000	3.565	0	0	0
03/04/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	14,567.0000	15,469.0000	6.192	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
03/04/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	21,630.0000	22,847.0000	5.626	0	0	0
03/04/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	65,538.0000	62,760.0000	(4.239)	0	0	0
03/04/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,450.0000	3,720.0000	7.826	0	0	0
03/04/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	29,441.0000	27,595.0000	(6.270)	0	0	0
03/04/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	80,185.0000	77,197.0000	(3.726)	0	0	0
03/04/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	90,912.0000	93,762.0000	3.135	0	0	0
03/04/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,952.0000	2,116.0000	8.402	0	0	0
03/04/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	111,431.0000	108,180.0000	(2.918)	0	0	0
03/04/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	95,589.0000	92,446.0000	(3.288)	0	0	0
03/04/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,826.0000	6,251.0000	7.295	0	0	0
03/04/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	9,412.0000	10,048.0000	6.757	0	0	0
03/04/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	5,535.0000	4,971.0000	(10.190)	0	0	0
03/04/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	39,872.0000	37,676.0000	(5.508)	0	0	0
03/04/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	20,846.0000	19,361.0000	(7.124)	0	0	0
03/04/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	14,098.0000	12,962.0000	(8.058)	0	0	0
03/04/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	56,425.0000	58,703.0000	4.037	0	0	0
03/04/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	42,465.0000	44,394.0000	4.543	0	0	0
03/04/2006	R207	2006/05/04			Bond Future	7.4680	7.5100	0.562	0.0000	0.0000	0
03/04/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	43,675.0000	40,214.0000	(7.924)	0	0	0
03/04/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	449.0000	497.0000	10.690	0	0	0
03/04/2006	R207	2006/08/03			Bond Future	7.4750	7.5180	0.575	0.0000	0.0000	0
03/04/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	47,368.0000	44,341.0000	(6.390)	0	0	0
03/04/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	5,164.0000	5,689.0000	10.167	0	0	0
03/04/2006	R207	2006/11/02			Bond Future	7.4790	7.5220	0.575	0.0000	0.0000	0
03/04/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	7,856.0000	6,698.0000	(14.740)	0	0	0
03/04/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	14,541.0000	16,165.0000	11.168	0	0	0
03/04/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	3,134.0000	2,559.0000	(18.347)	0	0	0
03/04/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	43,436.0000	46,374.0000	6.764	0	0	0
03/04/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	16,259.0000	14,370.0000	(11.618)	0	0	0
03/04/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	26,853.0000	29,208.0000	8.770	0	0	0
03/04/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	61,334.0000	57,985.0000	(5.460)	0	0	0
03/04/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	114,593.0000	111,083.0000	(3.063)	0	0	0
03/04/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	44,058.0000	40,982.0000	(6.982)	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
03/04/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,610.0000	3,047.0000	16.743	0	0	0
03/04/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	63,223.0000	66,511.0000	5.201	0	0	0
03/04/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	1,006.0000	782.0000	(22.266)	0	0	0
03/04/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	8.0000	10.0000	25.000	0	0	0
03/04/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	28,590.0000	26,011.0000	(9.021)	0	0	0
03/04/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	836.0000	1,000.0000	19.617	0	0	0
03/04/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	47.0000	58.0000	23.404	0	0	0
03/04/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	6,730.0000	7,664.0000	13.878	0	0	0
03/04/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	97,097.0000	93,596.0000	(3.606)	0	0	0
03/04/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	79,246.0000	75,782.0000	(4.371)	0	0	0
03/04/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	219.0000	268.0000	22.374	0	0	0
03/04/2006	R207	2007/02/01			Bond Future	7.4860	7.5300	0.588	0.0000	0.0000	0
03/04/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	68,424.0000	65,506.0000	(4.265)	0	0	0
03/04/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	14,170.0000	15,073.0000	6.373	0	0	0
03/04/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	54,604.0000	51,955.0000	(4.851)	0	0	0
03/04/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	15,283.0000	14,051.0000	(8.061)	0	0	0
03/04/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	42,158.0000	39,830.0000	(5.522)	0	0	0
03/04/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	22,393.0000	20,797.0000	(7.127)	0	0	0
03/04/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	21,105.0000	22,328.0000	5.795	0	0	0
03/04/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	5,644.0000	6,067.0000	7.495	0	0	0
03/04/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	83,282.0000	80,154.0000	(3.756)	0	0	0
03/04/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	41,740.0000	43,695.0000	4.684	0	0	0
03/04/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,890.0000	2,053.0000	8.624	0	0	0
03/04/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	71,980.0000	74,630.0000	3.682	0	0	0
03/04/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	114,760.0000	111,371.0000	(2.953)	0	0	0
03/04/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	3,339.0000	3,608.0000	8.056	0	0	0
03/04/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	98,832.0000	95,550.0000	(3.321)	0	0	0
03/04/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	55,684.0000	58,003.0000	4.165	0	0	0
03/04/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	9,134.0000	9,768.0000	6.941	0	0	0
03/04/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	9,931.0000	9,030.0000	(9.073)	0	0	0
03/04/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	6,123.0000	5,499.0000	(10.191)	0	0	0
03/04/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	90,431.0000	93,359.0000	3.238	0	0	0
03/04/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	30,232.0000	31,813.0000	5.230	0	0	0
03/04/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	31,364.0000	29,394.0000	(6.281)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
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Grand Total:										2,606
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