



Derivatives High/Low Report

High/Low for 02/08/2005

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/08/2005	GOVI 2005/08/04			jGovi	225.1100	225.1020	(0.004)	0.0000	0.0000	0
02/08/2005	GOVI 2005/08/04	224.00	Call	jGovi	15,849.0000	14,314.0000	(9.685)	0	0	0
02/08/2005	GOVI 2005/08/04	224.00	Put	jGovi	4,749.0000	3,294.0000	(30.638)	0	0	0
02/08/2005	GOVI 2005/11/03			jGovi	229.0440	229.0340	(0.004)	0.0000	0.0000	463
02/08/2005	GOVI 2005/11/03	228.00	Call	jGovi	35,698.0000	35,482.0000	(0.605)	0	0	0
02/08/2005	GOVI 2005/11/03	228.00	Put	jGovi	25,258.0000	25,142.0000	(0.459)	0	0	0
02/08/2005	GOVI 2006/02/02			jGovi	0.0000	233.0890	100.000	0.0000	0.0000	0
02/08/2005	GOVI 2006/02/02	230.00	Put	jGovi	0.0000	19,634.0000	100.000	0	0	0
02/08/2005	GOVI 2006/02/02	230.00	Call	jGovi	0.0000	50,524.0000	100.000	0	0	0
02/08/2005	J152 2006/02/28			jSwap	7.1390	7.1350	(0.056)	0.0000	0.0000	0
02/08/2005	J153 2010/08/31			jSwap	7.4870	7.4860	(0.013)	0.0000	0.0000	0
02/08/2005	J157 2015/09/15			jSwap	7.8340	7.8290	(0.064)	0.0000	0.0000	0
02/08/2005	J186 2026/12/21			jSwap	7.4290	7.4410	0.162	0.0000	0.0000	0
02/08/2005	J194 2008/02/28			jSwap	7.1940	7.2020	0.111	0.0000	0.0000	0
02/08/2005	J201 2014/12/22			jSwap	7.8090	7.8040	(0.064)	0.0000	0.0000	0
02/08/2005	J203 2017/09/15			jSwap	7.8260	7.8210	(0.064)	0.0000	0.0000	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
02/08/2005	J204	2018/12/21			jSwap	7.8240	7.8190	(0.064)	0.0000	0.0000	0
02/08/2005	J207	2020/01/15			jSwap	8.4220	8.4170	(0.059)	0.0000	0.0000	0
02/08/2005	JBAR	2005/03/16			jBar	7.0000	7.0000	-	0.0000	0.0000	0
02/08/2005	JFRA	2005/08/04			jFra	7.0080	7.0050	(0.043)	0.0000	0.0000	0
02/08/2005	JFRA	2005/08/04	7.25	Call	Option on jFra	0.0000	0.0000	-	0	0	0
02/08/2005	JFRA	2005/08/04	7.25	Put	Option on jFra	593.0000	600.0000	1.180	0	0	0
02/08/2005	JFRA	2005/11/03			jFra	6.6580	6.6640	0.090	0.0000	0.0000	0
02/08/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	101.0000	101.0000	-	0	0	0
02/08/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	1,553.0000	1,538.0000	(0.966)	0	0	0
02/08/2005	JFRA	2006/02/02			jFra	6.6740	6.6730	(0.015)	0.0000	0.0000	0
02/08/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	437.0000	434.0000	(0.686)	0	0	0
02/08/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,849.0000	1,849.0000	-	0	0	0
02/08/2005	JFRA	2006/05/04			jFra	6.7870	6.7540	(0.486)	0.0000	0.0000	0
02/08/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,589.0000	1,633.0000	2.769	0	0	0
02/08/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,067.0000	1,030.0000	(3.468)	0	0	0
02/08/2005	JFRA	2006/08/03			jFra	6.9730	6.9530	(0.287)	0.0000	0.0000	0
02/08/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,547.0000	1,521.0000	(1.681)	0	0	0
02/08/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,613.0000	1,636.0000	1.426	0	0	0
02/08/2005	JFRA	2006/11/02			jFra	7.1980	7.1530	(0.625)	0.0000	0.0000	0
02/08/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,564.0000	1,613.0000	3.133	0	0	0
02/08/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,049.0000	1,988.0000	(2.977)	0	0	0
02/08/2005	JFRA	2007/02/01			jFra	7.4200	7.3790	(0.553)	0.0000	0.0000	500
02/08/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	1,856.0000	1,806.0000	(2.694)	0	0	0
02/08/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	2,052.0000	2,102.0000	2.437	0	0	0

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02/08/2005	JFRA	2007/05/03			jFra	7.6540	7.6630	0.118	0.0000	0.0000	0
02/08/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,449.0000	2,458.0000	0.367	0	0	0
02/08/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	2,072.0000	2,060.0000	(0.579)	0	0	0
02/08/2005	JFRA	2007/08/02			jFra	7.6760	7.6890	0.169	0.0000	0.0000	0
02/08/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	2,908.0000	2,922.0000	0.481	0	0	0
02/08/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	2,477.0000	2,460.0000	(0.686)	0	0	0
02/08/2005	JFRA	2007/11/01			jFra	7.8410	7.8790	0.485	0.0000	0.0000	0
02/08/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,678.0000	2,631.0000	(1.755)	0	0	0
02/08/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,575.0000	3,627.0000	1.455	0	0	0
02/08/2005	JN02	2005/08/04			jNote	7.0350	7.0200	(0.213)	0.0000	0.0000	0
02/08/2005	JN02	2005/08/04	7.50	Put	Option on jNote	8,586.0000	8,876.0000	3.378	0	0	0
02/08/2005	JN02	2005/08/04	7.50	Call	Option on jNote	0.0000	0.0000	-	0	0	0
02/08/2005	JN02	2005/11/03			jNote	7.1140	7.1000	(0.197)	0.0000	0.0000	0
02/08/2005	JN02	2005/11/03	7.50	Call	Option on jNote	2,798.0000	2,693.0000	(3.753)	0	0	0
02/08/2005	JN02	2005/11/03	7.50	Put	Option on jNote	9,926.0000	10,081.0000	1.562	0	0	0
02/08/2005	JN02	2006/02/02			jNote	0.0000	7.2560	100.000	0.0000	0.0000	0
02/08/2005	JN02	2006/02/02	7.25	Put	Option on jNote	0.0000	14,107.0000	100.000	0	0	0
02/08/2005	JN02	2006/02/02	7.25	Call	Option on jNote	0.0000	14,215.0000	100.000	0	0	0
02/08/2005	JN05	2005/08/04			jNote	7.6410	7.6310	(0.131)	0.0000	0.0000	0
02/08/2005	JN05	2005/08/04	8.00	Call	Option on jNote	4.0000	0.0000	(100.000)	0	0	0
02/08/2005	JN05	2005/08/04	8.00	Put	Option on jNote	14,923.0000	15,337.0000	2.774	0	0	0
02/08/2005	JN05	2005/11/03			jNote	7.7090	7.6950	(0.182)	0.0000	0.0000	0
02/08/2005	JN05	2005/11/03	8.00	Put	Option on jNote	19,188.0000	19,514.0000	1.699	0	0	0
02/08/2005	JN05	2005/11/03	8.00	Call	Option on jNote	7,115.0000	6,858.0000	(3.612)	0	0	0
02/08/2005	JN05	2006/02/02			jNote	0.0000	7.7840	100.000	0.0000	0.0000	0
02/08/2005	JN05	2006/02/02	7.75	Call	Option on jNote	0.0000	14,865.0000	100.000	0	0	0
02/08/2005	JN05	2006/02/02	7.75	Put	Option on jNote	0.0000	13,461.0000	100.000	0	0	0

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02/08/2005	JN10	2005/08/04			jNote	7.8710	7.8580	(0.165)	0.0000	0.0000	0
02/08/2005	JN10	2005/08/04	8.00	Put	Option on jNote	9,569.0000	10,085.0000	5.392	0	0	0
02/08/2005	JN10	2005/08/04	8.00	Call	Option on jNote	629.0000	238.0000	(62.162)	0	0	0
02/08/2005	JN10	2005/11/03			jNote	7.9030	7.8900	(0.164)	0.0000	0.0000	0
02/08/2005	JN10	2005/11/03	8.00	Put	Option on jNote	22,976.0000	23,387.0000	1.789	0	0	0
02/08/2005	JN10	2005/11/03	8.00	Call	Option on jNote	16,268.0000	15,775.0000	(3.030)	0	0	0
02/08/2005	JN10	2006/02/02			jNote	0.0000	7.9340	100.000	0.0000	0.0000	0
02/08/2005	JN10	2006/02/02	8.00	Call	Option on jNote	0.0000	12,033.0000	100.000	0	0	0
02/08/2005	JN10	2006/02/02	8.00	Put	Option on jNote	0.0000	16,587.0000	100.000	0	0	0
02/08/2005	JROD	2005/08/31			jRod	6.7150	6.7120	(0.045)	0.0000	0.0000	0
02/08/2005	JROD	2005/09/30			jRod	6.8220	6.8190	(0.044)	0.0000	0.0000	0
02/08/2005	JROD	2005/10/31			jRod	6.9210	6.9180	(0.043)	0.0000	0.0000	0
02/08/2005	JROD	2005/11/30			jRod	6.8630	6.8600	(0.044)	0.0000	0.0000	0
02/08/2005	JROD	2005/12/30			jRod	6.8830	6.8790	(0.058)	0.0000	0.0000	0
02/08/2005	JROD	2006/01/31			jRod	6.8970	6.8900	(0.101)	0.0000	0.0000	0
02/08/2005	JROD	2006/02/28			jRod	6.8550	6.8490	(0.088)	0.0000	0.0000	0
02/08/2005	JROD	2006/03/31			jRod	6.8730	6.8650	(0.116)	0.0000	0.0000	0
02/08/2005	JROD	2006/04/28			jRod	6.8940	6.8850	(0.131)	0.0000	0.0000	0
02/08/2005	JROD	2006/05/31			jRod	6.8730	6.8660	(0.102)	0.0000	0.0000	0
02/08/2005	R152	2005/08/04			Bond Future	7.0800	7.0810	0.014	0.0000	0.0000	0
02/08/2005	R152	2005/08/04	7.75	Call	Option on Bond Future	3,685.0000	3,680.0000	(0.136)	0	0	0
02/08/2005	R152	2005/08/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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02/08/2005	R152	2005/11/03			Bond Future	7.1100	7.1140	0.056	0.0000	0.0000	0
02/08/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	287.0000	281.0000	(2.091)	0	0	0
02/08/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,410.0000	1,416.0000	0.426	0	0	0
02/08/2005	R153	2005/08/04			Bond Future	7.4820	7.4820	-	0.0000	0.0000	1
02/08/2005	R153	2005/08/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2005	R153	2005/08/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2005	R153	2005/08/04	8.75	Call	Option on Bond Future	58,123.0000	58,123.0000	-	0	0	0
02/08/2005	R153	2005/08/04	8.25	Call	Option on Bond Future	35,632.0000	35,632.0000	-	0	0	0
02/08/2005	R153	2005/08/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2005	R153	2005/08/04	9.00	Call	Option on Bond Future	69,165.0000	69,165.0000	-	0	0	0
02/08/2005	R153	2005/08/04	7.75	Put	Option on Bond Future	58.0000	14.0000	(75.862)	0	0	0
02/08/2005	R153	2005/08/04	7.75	Call	Option on Bond Future	12,645.0000	12,600.0000	(0.356)	0	0	0
02/08/2005	R153	2005/08/04	9.25	Call	Option on Bond Future	80,074.0000	80,074.0000	-	0	0	0
02/08/2005	R153	2005/08/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2005	R153	2005/11/03			Bond Future	7.5110	7.5110	-	0.0000	0.0000	0
02/08/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	45,868.0000	45,827.0000	(0.089)	0	0	0
02/08/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	2,309.0000	2,268.0000	(1.776)	0	0	0
02/08/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	5,548.0000	5,487.0000	(1.099)	0	0	0
02/08/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	27,337.0000	27,277.0000	(0.219)	0	0	0
02/08/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	19,195.0000	19,129.0000	(0.344)	0	0	0
02/08/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	8,483.0000	8,417.0000	(0.778)	0	0	0
02/08/2005	R153	2006/02/02			Bond Future	0.0000	7.5400	100.000	0.0000	0.0000	0
02/08/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	0.0000	17,079.0000	100.000	0	0	0
02/08/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	0.0000	18,792.0000	100.000	0	0	0
02/08/2005	R157	2005/08/04			Bond Future	7.8220	7.8170	(0.064)	0.0000	0.0000	2
02/08/2005	R157	2005/08/04	9.00	Call	Option on Bond Future	96,982.0000	97,415.0000	0.446	0	0	0
02/08/2005	R157	2005/08/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	500
02/08/2005	R157	2005/08/04	9.25	Call	Option on Bond Future	116,358.0000	116,790.0000	0.371	0	0	0
02/08/2005	R157	2005/08/04	8.75	Call	Option on Bond Future	77,197.0000	77,629.0000	0.560	0	0	0
02/08/2005	R157	2005/08/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	100
02/08/2005	R157	2005/08/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	400

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02/08/2005	R157	2005/08/04	8.00	Put	Option on Bond Future	531.0000	202.0000	(61.959)	0	0	0
02/08/2005	R157	2005/08/04	8.00	Call	Option on Bond Future	15,812.0000	15,915.0000	0.651	0	0	0
02/08/2005	R157	2005/08/04	8.25	Call	Option on Bond Future	36,361.0000	36,789.0000	1.177	0	0	0
02/08/2005	R157	2005/08/04	8.25	Put	Option on Bond Future	5.0000	0.0000	(100.000)	0	0	200
02/08/2005	R157	2005/08/04	7.75	Call	Option on Bond Future	2,091.0000	1,508.0000	(27.881)	0	0	200
02/08/2005	R157	2005/08/04	7.75	Put	Option on Bond Future	8,337.0000	7,323.0000	(12.163)	0	0	0
02/08/2005	R157	2005/11/03			Bond Future	7.8520	7.8470	(0.064)	0.0000	0.0000	1
02/08/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	32,135.0000	32,251.0000	0.361	0	0	0
02/08/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	19,701.0000	19,394.0000	(1.558)	0	0	0
02/08/2005	R157	2006/02/02			Bond Future	0.0000	7.8780	100.000	0.0000	0.0000	0
02/08/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	0.0000	15,531.0000	100.000	0	0	0
02/08/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	0.0000	25,553.0000	100.000	0	0	0
02/08/2005	R186	2005/08/04			Bond Future	7.4810	7.4910	0.134	0.0000	0.0000	0
02/08/2005	R186	2005/08/04	7.25	Call	Option on Bond Future	87.0000	12.0000	(86.207)	0	0	0
02/08/2005	R186	2005/08/04	7.25	Put	Option on Bond Future	30,950.0000	32,186.0000	3.994	0	0	0
02/08/2005	R186	2005/11/03			Bond Future	7.4900	7.5000	0.134	0.0000	0.0000	0
02/08/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	51,342.0000	52,015.0000	1.311	0	0	0
02/08/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	19,505.0000	18,876.0000	(3.225)	0	0	0
02/08/2005	R186	2006/02/02			Bond Future	0.0000	7.5090	100.000	0.0000	0.0000	0
02/08/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	0.0000	19,380.0000	100.000	0	0	0
02/08/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	0.0000	18,218.0000	100.000	0	0	0
02/08/2005	R194	2005/08/04			Bond Future	7.1520	7.1620	0.140	0.0000	0.0000	0
02/08/2005	R194	2005/08/04	7.50	Put	Option on Bond Future	6.0000	1.0000	(83.333)	0	0	0
02/08/2005	R194	2005/08/04	7.50	Call	Option on Bond Future	8,300.0000	8,055.0000	(2.952)	0	0	0
02/08/2005	R194	2005/11/03			Bond Future	7.1630	7.1740	0.154	0.0000	0.0000	0
02/08/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	11,014.0000	10,821.0000	(1.752)	0	0	0
02/08/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	3,713.0000	3,760.0000	1.266	0	0	0
02/08/2005	R194	2006/02/02			Bond Future	0.0000	7.1840	100.000	0.0000	0.0000	0

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02/08/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	0.0000	16,179.0000	100.000	0	0	0
02/08/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	0.0000	14,894.0000	100.000	0	0	0
02/08/2005	R201	2005/08/04			Bond Future	7.8220	7.8170	(0.064)	0.0000	0.0000	0
02/08/2005	R201	2005/08/04	8.00	Call	Option on Bond Future	12,394.0000	12,505.0000	0.896	0	0	0
02/08/2005	R201	2005/08/04	8.00	Put	Option on Bond Future	362.0000	132.0000	(63.536)	0	0	0
02/08/2005	R201	2005/11/03			Bond Future	7.8500	7.8450	(0.064)	0.0000	0.0000	0
02/08/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	24,896.0000	24,991.0000	0.382	0	0	0
02/08/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	14,958.0000	14,719.0000	(1.598)	0	0	0
02/08/2005	R201	2006/02/02			Bond Future	0.0000	7.8720	100.000	0.0000	0.0000	0
02/08/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	0.0000	11,499.0000	100.000	0	0	0
02/08/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	0.0000	19,495.0000	100.000	0	0	0
02/08/2005	R203	2005/08/04			Bond Future	7.8520	7.8470	(0.064)	0.0000	0.0000	0
02/08/2005	R203	2005/08/04	8.00	Put	Option on Bond Future	620.0000	263.0000	(57.581)	0	0	0
02/08/2005	R203	2005/08/04	8.00	Call	Option on Bond Future	12,194.0000	12,231.0000	0.303	0	0	0
02/08/2005	R203	2005/11/03			Bond Future	7.8770	7.8720	(0.063)	0.0000	0.0000	0
02/08/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	27,697.0000	27,802.0000	0.379	0	0	0
02/08/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	18,211.0000	17,929.0000	(1.549)	0	0	0
02/08/2005	R203	2006/02/02			Bond Future	0.0000	7.8970	100.000	0.0000	0.0000	0
02/08/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	0.0000	19,188.0000	100.000	0	0	0
02/08/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	0.0000	11,358.0000	100.000	0	0	0
02/08/2005	R204	2005/08/04			Bond Future	7.8420	7.8370	(0.064)	0.0000	0.0000	0
02/08/2005	R204	2005/08/04	8.25	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
02/08/2005	R204	2005/08/04	8.25	Call	Option on Bond Future	32,967.0000	33,377.0000	1.244	0	0	0
02/08/2005	R204	2005/11/03			Bond Future	7.8640	7.8590	(0.064)	0.0000	0.0000	0
02/08/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	11,987.0000	11,753.0000	(1.952)	0	0	0
02/08/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	42,810.0000	42,983.0000	0.404	0	0	0
02/08/2005	R204	2006/02/02			Bond Future	0.0000	7.8800	100.000	0.0000	0.0000	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
02/08/2005	R204 2006/02/02	8.00	Call	Option on Bond Future	0.0000	19,683.0000	100.000	0	0	0
02/08/2005	R204 2006/02/02	8.00	Put	Option on Bond Future	0.0000	10,085.0000	100.000	0	0	0
02/08/2005	R207 2005/08/04			Bond Future	7.8150	7.8100	(0.064)	0.0000	0.0000	0
02/08/2005	R207 2005/08/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2005	R207 2005/08/04	8.00	Call	Option on Bond Future	15,144.0000	15,558.0000	2.734	0	0	0
02/08/2005	R207 2005/11/03			Bond Future	7.8330	7.8290	(0.051)	0.0000	0.0000	0
02/08/2005	R207 2005/11/03	8.00	Call	Option on Bond Future	18,006.0000	18,197.0000	1.061	0	0	0
02/08/2005	R207 2005/11/03	8.00	Put	Option on Bond Future	4,468.0000	4,331.0000	(3.066)	0	0	0
02/08/2005	R207 2006/02/02			Bond Future	0.0000	7.8470	100.000	0.0000	0.0000	0
02/08/2005	R207 2006/02/02	8.00	Call	Option on Bond Future	0.0000	20,452.0000	100.000	0	0	0
02/08/2005	R207 2006/02/02	8.00	Put	Option on Bond Future	0.0000	8,175.0000	100.000	0	0	0

Grand Total: **2,367**