

# Derivatives High/Low Report

High/Low for 02/03/2006

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
02/03/2006	GOVI 2006/05/04			jGovi	242.7760	242.9580	0.075	0.0000	0.0000	699
02/03/2006	GOVI 2006/05/04	230.00	Call	jGovi	127,786.0000	129,599.0000	1.419	0	0	0
02/03/2006	GOVI 2006/05/04	230.00	Put	jGovi	26.0000	19.0000	(26.923)	0	0	0
02/03/2006	GOVI 2006/08/03			jGovi	247.1470	247.3410	0.078	0.0000	0.0000	0
02/03/2006	GOVI 2006/08/03	230.00	Put	jGovi	115.0000	99.0000	(13.913)	0	0	0
02/03/2006	GOVI 2006/08/03	230.00	Call	jGovi	171,585.0000	173,509.0000	1.121	0	0	0
02/03/2006	GOVI 2006/11/02			jGovi	251.5340	251.7470	0.085	0.0000	0.0000	0
02/03/2006	GOVI 2006/11/02	230.00	Put	jGovi	101.0000	89.0000	(11.881)	0	0	0
02/03/2006	GOVI 2006/11/02	230.00	Call	jGovi	215,441.0000	217,559.0000	0.983	0	0	0
02/03/2006	GOVI 2007/02/01			jGovi	255.9090	256.1260	0.085	0.0000	0.0000	0
02/03/2006	GOVI 2007/02/01	230.00	Call	jGovi	259,148.0000	261,312.0000	0.835	0	0	0
02/03/2006	GOVI 2007/02/01	230.00	Put	jGovi	58.0000	52.0000	(10.345)	0	0	0
02/03/2006	J153 2010/08/31			jSwap	7.2080	7.2040	(0.055)	0.0000	0.0000	0
02/03/2006	J157 2015/09/15			jSwap	7.3200	7.3000	(0.273)	0.0000	0.0000	0
02/03/2006	J186 2026/12/21			jSwap	6.9850	6.9650	(0.286)	0.0000	0.0000	0
02/03/2006	J194 2008/02/28			jSwap	7.0520	7.0390	(0.184)	0.0000	0.0000	0
02/03/2006	J201 2014/12/22			jSwap	7.2950	7.2800	(0.206)	0.0000	0.0000	0

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02/03/2006	J203	2017/09/15			jSwap	7.2960	7.2820	(0.192)	0.0000	0.0000	0
02/03/2006	J204	2018/12/21			jSwap	7.2820	7.2680	(0.192)	0.0000	0.0000	0
02/03/2006	J207	2020/01/15			jSwap	7.2530	7.2380	(0.207)	0.0000	0.0000	0
02/03/2006	JBAR	2005/03/16			jBar	7.0920	7.0920	-	0.0000	0.0000	0
02/03/2006	JFRA	2006/05/04			jFra	7.0550	7.0800	0.354	0.0000	0.0000	0
02/03/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	462.0000	427.0000	(7.576)	0	0	0
02/03/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	597.0000	623.0000	4.355	0	0	0
02/03/2006	JFRA	2006/08/03			jFra	6.9550	6.9470	(0.115)	0.0000	0.0000	0
02/03/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	956.0000	961.0000	0.523	0	0	0
02/03/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	846.0000	831.0000	(1.773)	0	0	0
02/03/2006	JFRA	2006/11/02			jFra	6.9820	6.9920	0.143	0.0000	0.0000	0
02/03/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,214.0000	1,196.0000	(1.483)	0	0	0
02/03/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,169.0000	1,177.0000	0.684	0	0	0
02/03/2006	JFRA	2007/02/01			jFra	7.0590	7.0550	(0.057)	0.0000	0.0000	500
02/03/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	924.0000	916.0000	(0.866)	0	0	0
02/03/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	2,004.0000	2,006.0000	0.100	0	0	0
02/03/2006	JFRA	2007/05/03			jFra	7.1900	7.1830	(0.097)	0.0000	0.0000	0
02/03/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,250.0000	1,239.0000	(0.880)	0	0	0
02/03/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	2,009.0000	2,015.0000	0.299	0	0	0
02/03/2006	JFRA	2007/08/02			jFra	7.2710	7.2760	0.069	0.0000	0.0000	0
02/03/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	2,057.0000	2,047.0000	(0.486)	0	0	0
02/03/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,496.0000	1,498.0000	0.134	0	0	0
02/03/2006	JFRA	2007/11/01			jFra	7.4420	7.4070	(0.470)	0.0000	0.0000	0
02/03/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,927.0000	1,880.0000	(2.439)	0	0	0

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02/03/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,080.0000	2,124.0000	2.115	0	0	0
02/03/2006	JN02	2006/05/04			jNote	7.1660	7.1640	(0.028)	0.0000	0.0000	0
02/03/2006	JN02	2006/05/04	7.25	Put	Option on jNote	9,198.0000	9,087.0000	(1.207)	0	0	0
02/03/2006	JN02	2006/05/04	7.25	Call	Option on jNote	7,692.0000	7,545.0000	(1.911)	0	0	0
02/03/2006	JN02	2006/08/03			jNote	7.2220	7.2170	(0.069)	0.0000	0.0000	0
02/03/2006	JN02	2006/08/03	7.25	Call	Option on jNote	12,784.0000	12,655.0000	(1.009)	0	0	0
02/03/2006	JN02	2006/08/03	7.25	Put	Option on jNote	13,306.0000	13,270.0000	(0.271)	0	0	0
02/03/2006	JN02	2006/11/02			jNote	7.2930	7.2900	(0.041)	0.0000	0.0000	0
02/03/2006	JN02	2006/11/02	7.25	Call	Option on jNote	16,803.0000	16,709.0000	(0.559)	0	0	0
02/03/2006	JN02	2006/11/02	7.25	Put	Option on jNote	16,006.0000	15,967.0000	(0.244)	0	0	0
02/03/2006	JN05	2006/05/04			jNote	7.4340	7.4470	0.175	0.0000	0.0000	0
02/03/2006	JN05	2006/05/04	7.25	Call	Option on jNote	12,762.0000	12,988.0000	1.771	0	0	0
02/03/2006	JN05	2006/05/04	7.25	Put	Option on jNote	5,108.0000	4,795.0000	(6.128)	0	0	0
02/03/2006	JN05	2006/08/03			jNote	7.4660	7.4790	0.174	0.0000	0.0000	0
02/03/2006	JN05	2006/08/03	7.25	Call	Option on jNote	17,960.0000	18,206.0000	1.370	0	0	0
02/03/2006	JN05	2006/08/03	7.25	Put	Option on jNote	8,984.0000	8,692.0000	(3.250)	0	0	0
02/03/2006	JN05	2006/11/02			jNote	7.5040	7.5200	0.213	0.0000	0.0000	0
02/03/2006	JN05	2006/11/02	7.25	Call	Option on jNote	22,130.0000	22,462.0000	1.500	0	0	0
02/03/2006	JN05	2006/11/02	7.25	Put	Option on jNote	11,590.0000	11,259.0000	(2.856)	0	0	0
02/03/2006	JN10	2006/05/04			jNote	7.4850	7.4880	0.040	0.0000	0.0000	0
02/03/2006	JN10	2006/05/04	7.25	Call	Option on jNote	19,052.0000	19,119.0000	0.352	0	0	0
02/03/2006	JN10	2006/05/04	7.25	Put	Option on jNote	2,571.0000	2,433.0000	(5.368)	0	0	0
02/03/2006	JN10	2006/08/03			jNote	7.4990	7.5010	0.027	0.0000	0.0000	0
02/03/2006	JN10	2006/08/03	7.25	Put	Option on jNote	6,033.0000	5,921.0000	(1.856)	0	0	0
02/03/2006	JN10	2006/08/03	7.25	Call	Option on jNote	23,477.0000	23,500.0000	0.098	0	0	0
02/03/2006	JN10	2006/11/02			jNote	7.5150	7.5180	0.040	0.0000	0.0000	0
02/03/2006	JN10	2006/11/02	7.25	Put	Option on jNote	8,640.0000	8,513.0000	(1.470)	0	0	0

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02/03/2006	JN10	2006/11/02	7.25	Call	Option on jNote	27,179.0000	27,257.0000	0.287	0	0	0
02/03/2006	JROD	2006/03/31			jRod	6.6840	6.7470	0.943	0.0000	0.0000	0
02/03/2006	JROD	2006/04/28			jRod	6.8020	6.8610	0.867	0.0000	0.0000	0
02/03/2006	JROD	2006/05/31			jRod	6.9460	7.0090	0.907	0.0000	0.0000	0
02/03/2006	JROD	2006/06/30			jRod	6.9250	6.9610	0.520	0.0000	0.0000	0
02/03/2006	JROD	2006/07/31			jRod	6.9960	7.0340	0.543	0.0000	0.0000	0
02/03/2006	JROD	2006/08/31			jRod	7.0550	7.0930	0.539	0.0000	0.0000	0
02/03/2006	R153	2006/05/04			Bond Future	7.2000	7.1960	(0.056)	7.0000	7.0000	13
02/03/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	8,353.0000	8,332.0000	(0.251)	0	0	0
02/03/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	6,294.0000	6,108.0000	(2.955)	0	0	0
02/03/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	3,119.0000	2,978.0000	(4.521)	0	0	0
02/03/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	15,407.0000	15,431.0000	0.156	0	0	0
02/03/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	302.0000	271.0000	(10.265)	0	0	20
02/03/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	42,626.0000	42,760.0000	0.314	0	0	0
02/03/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	23,873.0000	23,945.0000	0.302	0	0	0
02/03/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	1,465.0000	1,373.0000	(6.280)	0	0	0
02/03/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	11,808.0000	11,600.0000	(1.762)	0	0	0
02/03/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	3,527.0000	3,484.0000	(1.219)	0	0	0
02/03/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	80,905.0000	81,070.0000	0.204	0	0	0
02/03/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	61,844.0000	62,005.0000	0.260	0	0	0
02/03/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	92.0000	80.0000	(13.043)	0	0	0
02/03/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
02/03/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	52,216.0000	52,369.0000	0.293	0	0	0
02/03/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	1,012.0000	981.0000	(3.063)	0	0	0
02/03/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
02/03/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	19,745.0000	19,549.0000	(0.993)	0	0	0
02/03/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	24.0000	20.0000	(16.667)	0	0	0
02/03/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	71,418.0000	71,582.0000	0.230	0	0	0
02/03/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	668.0000	613.0000	(8.234)	0	0	0

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02/03/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	33,088.0000	33,198.0000	0.332	0	0	0
02/03/2006	R153	2006/08/03			Bond Future	7.1880	7.1830	(0.070)	0.0000	0.0000	1
02/03/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	12,886.0000	12,917.0000	0.241	0	0	0
02/03/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	10,473.0000	10,309.0000	(1.566)	0	0	0
02/03/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	51,257.0000	51,398.0000	0.275	0	0	0
02/03/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	1,478.0000	1,425.0000	(3.586)	0	0	0
02/03/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	59,788.0000	59,948.0000	0.268	0	0	0
02/03/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	2,528.0000	2,451.0000	(3.046)	0	0	0
02/03/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	823.0000	788.0000	(4.253)	0	0	0
02/03/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	436.0000	414.0000	(5.046)	0	0	0
02/03/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	19,376.0000	19,430.0000	0.279	0	0	0
02/03/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	7,295.0000	7,155.0000	(1.919)	0	0	100
02/03/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	68,495.0000	68,668.0000	0.253	0	0	0
02/03/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	43,026.0000	43,144.0000	0.274	0	0	0
02/03/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	7,738.0000	7,747.0000	0.116	0	0	0
02/03/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	26,736.0000	26,814.0000	0.292	0	0	0
02/03/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	15,092.0000	14,907.0000	(1.226)	0	0	0
02/03/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	5,086.0000	4,969.0000	(2.300)	0	0	0
02/03/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	3,568.0000	3,472.0000	(2.691)	0	0	0
02/03/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	34,690.0000	34,790.0000	0.288	0	0	0
02/03/2006	R153	2006/11/02			Bond Future	7.1920	7.1840	(0.111)	0.0000	0.0000	0
02/03/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	14,018.0000	13,819.0000	(1.420)	0	0	0
02/03/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	16,143.0000	16,238.0000	0.588	0	0	0
02/03/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	18,126.0000	17,901.0000	(1.241)	0	0	0
02/03/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	11,056.0000	11,125.0000	0.624	0	0	0
02/03/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	4,031.0000	3,939.0000	(2.282)	0	0	0
02/03/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	5,707.0000	5,591.0000	(2.033)	0	0	100
02/03/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	43,730.0000	43,908.0000	0.407	0	0	0
02/03/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	50,813.0000	51,014.0000	0.396	0	0	0
02/03/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	58,235.0000	58,457.0000	0.381	0	0	0
02/03/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	8,689.0000	8,537.0000	(1.749)	0	0	0
02/03/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	36,099.0000	36,261.0000	0.449	0	0	0
02/03/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	6,921.0000	6,789.0000	(1.907)	0	0	0
02/03/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	28,937.0000	29,079.0000	0.491	0	0	0

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02/03/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	22,231.0000	22,350.0000	0.535	0	0	0
02/03/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	11,000.0000	10,826.0000	(1.582)	0	0	0
02/03/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	6,928.0000	6,973.0000	0.650	0	0	0
02/03/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	23,282.0000	23,034.0000	(1.065)	0	0	0
02/03/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	73,780.0000	74,034.0000	0.344	0	0	0
02/03/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,223.0000	1,183.0000	(3.271)	0	0	0
02/03/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	3,852.0000	3,878.0000	0.675	0	0	0
02/03/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	1,867.0000	1,813.0000	(2.892)	0	0	0
02/03/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	65,915.0000	66,155.0000	0.364	0	0	0
02/03/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	29,582.0000	29,315.0000	(0.903)	0	0	0
02/03/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	2,778.0000	2,707.0000	(2.556)	0	0	0
02/03/2006	R153	2007/02/01			Bond Future	7.2110	7.2020	(0.125)	0.0000	0.0000	0
02/03/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	18,602.0000	18,709.0000	0.575	0	0	0
02/03/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	17,264.0000	17,063.0000	(1.164)	0	0	0
02/03/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	13,648.0000	13,734.0000	0.630	0	0	0
02/03/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	20,916.0000	20,694.0000	(1.061)	0	0	0
02/03/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	5,980.0000	5,878.0000	(1.706)	0	0	0
02/03/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	57,325.0000	57,532.0000	0.361	0	0	0
02/03/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	7,731.0000	7,611.0000	(1.552)	0	0	0
02/03/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	50,932.0000	51,120.0000	0.369	0	0	0
02/03/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	9,861.0000	9,721.0000	(1.420)	0	0	0
02/03/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	63,978.0000	64,202.0000	0.350	0	0	0
02/03/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	11,152.0000	11,000.0000	(1.363)	0	0	0
02/03/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	44,842.0000	45,011.0000	0.377	0	0	0
02/03/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	4,562.0000	4,477.0000	(1.863)	0	0	0
02/03/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	70,845.0000	71,084.0000	0.337	0	0	0
02/03/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	3,432.0000	3,362.0000	(2.040)	0	0	0
02/03/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	37,837.0000	37,994.0000	0.415	0	0	0
02/03/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	12,750.0000	12,584.0000	(1.302)	0	0	0
02/03/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	31,064.0000	31,207.0000	0.460	0	0	0
02/03/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	14,748.0000	14,566.0000	(1.234)	0	0	0
02/03/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	5,962.0000	6,008.0000	0.772	0	0	0
02/03/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	25,357.0000	25,113.0000	(0.962)	0	0	0
02/03/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	24,613.0000	24,739.0000	0.512	0	0	0
02/03/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	30,684.0000	30,420.0000	(0.860)	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
02/03/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	9,402.0000	9,467.0000	0.691	0	0	0
02/03/2006	R157	2006/05/04			Bond Future	7.3290	7.3090	(0.273)	0.0000	0.0000	7
02/03/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	8,483.0000	7,714.0000	(9.065)	0	0	0
02/03/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	22,817.0000	23,738.0000	4.036	0	0	50
02/03/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	94,550.0000	96,197.0000	1.742	0	0	0
02/03/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	206.0000	164.0000	(20.388)	0	0	0
02/03/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	3,600.0000	3,803.0000	5.639	0	0	0
02/03/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	132,046.0000	133,730.0000	1.275	0	0	0
02/03/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	20.0000	14.0000	(30.000)	0	0	0
02/03/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	150,320.0000	152,009.0000	1.124	0	0	0
02/03/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	56,439.0000	57,930.0000	2.642	0	0	0
02/03/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
02/03/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	3,535.0000	3,112.0000	(11.966)	0	0	0
02/03/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	1,302.0000	1,104.0000	(15.207)	0	0	0
02/03/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	38,475.0000	39,741.0000	3.290	0	0	0
02/03/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	31,739.0000	30,253.0000	(4.682)	0	0	0
02/03/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	113,455.0000	115,125.0000	1.472	0	0	0
02/03/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	517.0000	425.0000	(17.795)	0	0	0
02/03/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	75,452.0000	77,049.0000	2.117	0	0	0
02/03/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	17,450.0000	16,288.0000	(6.659)	0	0	0
02/03/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	83.0000	65.0000	(21.687)	0	0	115
02/03/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	10,761.0000	11,288.0000	4.897	0	0	0
02/03/2006	R157	2006/08/03			Bond Future	7.3280	7.3060	(0.300)	0.0000	0.0000	4
02/03/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	147,661.0000	149,422.0000	1.193	0	0	0
02/03/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	11,519.0000	10,874.0000	(5.599)	0	0	100
02/03/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	2,004.0000	1,841.0000	(8.134)	0	0	0
02/03/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	130,271.0000	131,989.0000	1.319	0	0	0
02/03/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	529.0000	475.0000	(10.208)	0	0	0
02/03/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	1,057.0000	960.0000	(9.177)	0	0	0
02/03/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	45,741.0000	46,911.0000	2.558	0	0	0
02/03/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	3,611.0000	3,354.0000	(7.117)	0	0	0
02/03/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	31,249.0000	32,207.0000	3.066	0	0	0
02/03/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	17,164.0000	16,307.0000	(4.993)	0	0	0
02/03/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	7,755.0000	7,278.0000	(6.151)	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
02/03/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	61,723.0000	63,061.0000	2.168	0	0	0
02/03/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	112,950.0000	114,603.0000	1.463	0	0	0
02/03/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	37,744.0000	36,381.0000	(3.611)	0	0	0
02/03/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	10,350.0000	10,802.0000	4.367	0	0	0
02/03/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	95,933.0000	97,491.0000	1.624	0	0	0
02/03/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	19,332.0000	20,039.0000	3.657	0	0	0
02/03/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	78,601.0000	80,065.0000	1.863	0	0	0
02/03/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	25,783.0000	24,674.0000	(4.301)	0	0	0
02/03/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	5,269.0000	4,918.0000	(6.662)	0	0	0
02/03/2006	R157	2006/11/02			Bond Future	7.3350	7.3120	(0.314)	0.0000	0.0000	0
02/03/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	1,562.0000	1,460.0000	(6.530)	0	0	0
02/03/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	162,031.0000	163,780.0000	1.079	0	0	0
02/03/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	2,511.0000	2,361.0000	(5.974)	0	0	0
02/03/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	178,305.0000	180,089.0000	1.001	0	0	0
02/03/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	37,975.0000	38,931.0000	2.517	0	0	0
02/03/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	945.0000	878.0000	(7.090)	0	0	0
02/03/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	24,790.0000	23,894.0000	(3.614)	0	0	0
02/03/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	113,813.0000	115,369.0000	1.367	0	0	0
02/03/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	8,840.0000	8,443.0000	(4.491)	0	0	117
02/03/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	98,465.0000	99,920.0000	1.478	0	0	0
02/03/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	145,768.0000	147,469.0000	1.167	0	0	0
02/03/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	33,129.0000	32,044.0000	(3.275)	0	0	0
02/03/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	26,271.0000	27,037.0000	2.916	0	0	0
02/03/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	3,926.0000	3,712.0000	(5.451)	0	0	0
02/03/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	57,449.0000	55,972.0000	(2.571)	0	0	0
02/03/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	5,971.0000	5,675.0000	(4.957)	0	0	0
02/03/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	16,622.0000	17,188.0000	3.405	0	0	0
02/03/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	9,327.0000	9,701.0000	4.010	0	0	0
02/03/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	129,643.0000	131,280.0000	1.263	0	0	0
02/03/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	51,751.0000	52,870.0000	2.162	0	0	0
02/03/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	18,904.0000	18,172.0000	(3.872)	0	0	0
02/03/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	43,913.0000	42,628.0000	(2.926)	0	0	0
02/03/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	14,495.0000	13,899.0000	(4.112)	0	0	0
02/03/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	66,630.0000	67,886.0000	1.885	0	0	0
02/03/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	11,254.0000	10,769.0000	(4.310)	0	0	0



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02/03/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	82,313.0000	83,679.0000	1.660	0	0	0
02/03/2006	R157	2007/02/01			Bond Future	7.3510	7.3270	(0.326)	0.0000	0.0000	0
02/03/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	31,330.0000	30,407.0000	(2.946)	0	0	0
02/03/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	42,931.0000	43,889.0000	2.231	0	0	0
02/03/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	48,717.0000	47,464.0000	(2.572)	0	0	0
02/03/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	20,869.0000	21,496.0000	3.004	0	0	0
02/03/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	26,308.0000	25,515.0000	(3.014)	0	0	0
02/03/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	57,085.0000	58,173.0000	1.906	0	0	0
02/03/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	72,103.0000	73,296.0000	1.655	0	0	0
02/03/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	22,505.0000	21,818.0000	(3.053)	0	0	0
02/03/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	7,281.0000	6,997.0000	(3.901)	0	0	0
02/03/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	160,761.0000	162,420.0000	1.032	0	0	0
02/03/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	5,307.0000	5,085.0000	(4.183)	0	0	0
02/03/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	175,794.0000	177,504.0000	0.973	0	0	0
02/03/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	3,811.0000	3,640.0000	(4.487)	0	0	0
02/03/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	145,898.0000	147,495.0000	1.095	0	0	0
02/03/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	9,841.0000	9,485.0000	(3.618)	0	0	0
02/03/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	13,106.0000	12,667.0000	(3.350)	0	0	0
02/03/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	87,582.0000	88,861.0000	1.460	0	0	0
02/03/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	31,049.0000	31,849.0000	2.577	0	0	0
02/03/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	19,513.0000	18,911.0000	(3.085)	0	0	0
02/03/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	103,403.0000	104,751.0000	1.304	0	0	0
02/03/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	38,987.0000	37,906.0000	(2.773)	0	0	0
02/03/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	17,203.0000	16,670.0000	(3.098)	0	0	0
02/03/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	117,103.0000	118,545.0000	1.231	0	0	0
02/03/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	131,308.0000	132,833.0000	1.161	0	0	0
02/03/2006	R186	2006/05/04			Bond Future	7.0230	7.0030	(0.285)	0.0000	0.0000	0
02/03/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	21,376.0000	22,389.0000	4.739	0	0	0
02/03/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	24,552.0000	22,803.0000	(7.124)	0	0	0
02/03/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	182,961.0000	185,692.0000	1.493	0	0	0
02/03/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	464.0000	377.0000	(18.750)	0	0	0
02/03/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	136.0000	106.0000	(22.059)	0	0	0
02/03/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	155,063.0000	157,737.0000	1.724	0	0	0
02/03/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	76,755.0000	74,097.0000	(3.463)	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
02/03/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	210,083.0000	212,835.0000	1.310	0	0	0
02/03/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
02/03/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	43,032.0000	44,652.0000	3.765	0	0	0
02/03/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	5,923.0000	5,243.0000	(11.481)	0	0	0
02/03/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	35.0000	26.0000	(25.714)	0	0	0
02/03/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	69,384.0000	71,465.0000	2.999	0	0	0
02/03/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	1,733.0000	1,836.0000	5.943	0	0	0
02/03/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	236,320.0000	239,079.0000	1.167	0	0	0
02/03/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	12,267.0000	11,126.0000	(9.301)	0	0	0
02/03/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	1,390.0000	1,175.0000	(15.468)	0	0	0
02/03/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	97,806.0000	100,181.0000	2.428	0	0	0
02/03/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	2,841.0000	2,455.0000	(13.587)	0	0	0
02/03/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	126,719.0000	129,264.0000	2.008	0	0	0
02/03/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	46,233.0000	43,904.0000	(5.038)	0	0	0
02/03/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	7,814.0000	8,247.0000	5.541	0	0	0
02/03/2006	R186	2006/08/03			Bond Future	7.0170	6.9960	(0.299)	0.0000	0.0000	0
02/03/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	34,713.0000	35,948.0000	3.558	0	0	0
02/03/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	37,044.0000	35,399.0000	(4.441)	0	0	0
02/03/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	211,004.0000	213,751.0000	1.302	0	0	0
02/03/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	360.0000	319.0000	(11.389)	0	0	0
02/03/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	261,249.0000	264,089.0000	1.087	0	0	0
02/03/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	742.0000	666.0000	(10.243)	0	0	0
02/03/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	236,410.0000	239,215.0000	1.186	0	0	0
02/03/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	2,767.0000	2,542.0000	(8.132)	0	0	0
02/03/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	25,042.0000	23,787.0000	(5.012)	0	0	0
02/03/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	185,232.0000	187,887.0000	1.433	0	0	0
02/03/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	17,196.0000	16,249.0000	(5.507)	0	0	0
02/03/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	5,005.0000	4,646.0000	(7.173)	0	0	0
02/03/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	159,406.0000	161,927.0000	1.581	0	0	0
02/03/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	81,033.0000	82,967.0000	2.387	0	0	0
02/03/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	1,464.0000	1,330.0000	(9.153)	0	0	0
02/03/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	56,408.0000	58,034.0000	2.883	0	0	0
02/03/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	12,043.0000	11,328.0000	(5.937)	0	0	0
02/03/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	107,176.0000	109,342.0000	2.021	0	0	0
02/03/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	133,968.0000	136,304.0000	1.744	0	0	0

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02/03/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	8,663.0000	8,118.0000	(6.291)	0	0	0
02/03/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	18,590.0000	19,392.0000	4.314	0	0	0
02/03/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	55,900.0000	53,821.0000	(3.719)	0	0	0
02/03/2006	R186	2006/11/02			Bond Future	7.0120	6.9900	(0.314)	0.0000	0.0000	0
02/03/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	117,653.0000	119,753.0000	1.785	0	0	0
02/03/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	143,289.0000	145,540.0000	1.571	0	0	0
02/03/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	22,508.0000	21,610.0000	(3.990)	0	0	0
02/03/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	18,166.0000	17,419.0000	(4.112)	0	0	0
02/03/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	28,461.0000	27,369.0000	(3.837)	0	0	0
02/03/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	48,221.0000	46,579.0000	(3.405)	0	0	0
02/03/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	166,500.0000	168,931.0000	1.460	0	0	0
02/03/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	46,587.0000	47,943.0000	2.911	0	0	0
02/03/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	5,474.0000	5,172.0000	(5.517)	0	0	0
02/03/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	190,292.0000	192,870.0000	1.355	0	0	0
02/03/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	3,507.0000	3,295.0000	(6.045)	0	0	0
02/03/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	238,360.0000	241,146.0000	1.169	0	0	0
02/03/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	92,519.0000	94,425.0000	2.060	0	0	0
02/03/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	214,337.0000	217,033.0000	1.258	0	0	0
02/03/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	8,353.0000	7,934.0000	(5.016)	0	0	0
02/03/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	12,461.0000	11,893.0000	(4.558)	0	0	0
02/03/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	15,945.0000	16,603.0000	4.127	0	0	0
02/03/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	68,528.0000	70,188.0000	2.422	0	0	0
02/03/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	36,712.0000	35,374.0000	(3.645)	0	0	0
02/03/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	88,317.0000	85,977.0000	(2.650)	0	0	0
02/03/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	65,599.0000	63,608.0000	(3.035)	0	0	0
02/03/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	29,255.0000	30,261.0000	3.439	0	0	0
02/03/2006	R186	2007/02/01			Bond Future	7.0120	6.9890	(0.328)	0.0000	0.0000	0
02/03/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	55,140.0000	53,484.0000	(3.003)	0	0	0
02/03/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	53,518.0000	54,973.0000	2.719	0	0	0
02/03/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	7,109.0000	6,788.0000	(4.515)	0	0	0
02/03/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	194,852.0000	197,417.0000	1.316	0	0	0
02/03/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	10,104.0000	9,682.0000	(4.177)	0	0	0
02/03/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	100,255.0000	102,198.0000	1.938	0	0	0
02/03/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	36,666.0000	35,499.0000	(3.183)	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
02/03/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	92,527.0000	90,215.0000	(2.499)	0	0	0
02/03/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	20,732.0000	21,530.0000	3.849	0	0	0
02/03/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	44,522.0000	43,137.0000	(3.111)	0	0	0
02/03/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	125,319.0000	127,434.0000	1.688	0	0	0
02/03/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	30,858.0000	29,862.0000	(3.228)	0	0	0
02/03/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	150,676.0000	152,927.0000	1.494	0	0	0
02/03/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	217,585.0000	220,273.0000	1.235	0	0	0
02/03/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	14,142.0000	13,596.0000	(3.861)	0	0	0
02/03/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	19,487.0000	18,796.0000	(3.546)	0	0	0
02/03/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	172,465.0000	174,884.0000	1.403	0	0	0
02/03/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	26,434.0000	25,574.0000	(3.253)	0	0	0
02/03/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	76,100.0000	77,826.0000	2.268	0	0	0
02/03/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	240,438.0000	243,228.0000	1.160	0	0	0
02/03/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	35,364.0000	36,499.0000	3.209	0	0	0
02/03/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	71,425.0000	69,450.0000	(2.765)	0	0	0
02/03/2006	R194	2006/05/04			Bond Future	7.0120	6.9980	(0.200)	0.0000	0.0000	50
02/03/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	25,340.0000	25,580.0000	0.947	0	0	0
02/03/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
02/03/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	876.0000	904.0000	3.196	0	0	0
02/03/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	29,509.0000	29,751.0000	0.820	0	0	0
02/03/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	5,422.0000	5,208.0000	(3.947)	0	0	0
02/03/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	1,260.0000	1,156.0000	(8.254)	0	0	0
02/03/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	37.0000	30.0000	(18.919)	0	0	0
02/03/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
02/03/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	5,366.0000	5,505.0000	2.590	0	0	0
02/03/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/03/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	21,169.0000	21,404.0000	1.110	0	0	0
02/03/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	8,932.0000	9,117.0000	2.071	0	0	0
02/03/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	33,661.0000	33,903.0000	0.719	0	0	0
02/03/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	534.0000	477.0000	(10.674)	0	0	0
02/03/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	9,075.0000	8,837.0000	(2.623)	0	0	0
02/03/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	12,883.0000	13,097.0000	1.661	0	0	0
02/03/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	13,307.0000	13,064.0000	(1.826)	0	0	0
02/03/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	168.0000	172.0000	2.381	0	0	0
02/03/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	217.0000	189.0000	(12.903)	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
02/03/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	2,579.0000	2,657.0000	3.024	0	0	0
02/03/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	16,998.0000	17,226.0000	1.341	0	0	0
02/03/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	87.0000	74.0000	(14.943)	0	0	0
02/03/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	13.0000	13.0000	-	0	0	0
02/03/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	2,786.0000	2,623.0000	(5.851)	0	0	0
02/03/2006	R194	2006/08/03			Bond Future	6.9540	6.9340	(0.288)	0.0000	0.0000	0
02/03/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	2,685.0000	2,776.0000	3.389	0	0	0
02/03/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	1,857.0000	1,758.0000	(5.331)	0	0	0
02/03/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	10,013.0000	10,214.0000	2.007	0	0	0
02/03/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	101.0000	91.0000	(9.901)	0	0	0
02/03/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	5,754.0000	5,546.0000	(3.615)	0	0	0
02/03/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	7,114.0000	7,285.0000	2.404	0	0	0
02/03/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	196.0000	180.0000	(8.163)	0	0	0
02/03/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	2,682.0000	2,552.0000	(4.847)	0	0	0
02/03/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	30,222.0000	30,513.0000	0.963	0	0	0
02/03/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	26,701.0000	26,985.0000	1.064	0	0	0
02/03/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	23,234.0000	23,507.0000	1.175	0	0	0
02/03/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	363.0000	336.0000	(7.438)	0	0	0
02/03/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	19,860.0000	20,117.0000	1.294	0	0	0
02/03/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	641.0000	598.0000	(6.708)	0	0	0
02/03/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	13,142.0000	13,368.0000	1.720	0	0	0
02/03/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	4,666.0000	4,799.0000	2.850	0	0	0
02/03/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	1,280.0000	1,206.0000	(5.781)	0	0	0
02/03/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,975.0000	3,808.0000	(4.201)	0	0	0
02/03/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	16,456.0000	16,700.0000	1.483	0	0	0
02/03/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	907.0000	850.0000	(6.284)	0	0	0
02/03/2006	R194	2006/11/02			Bond Future	6.9150	6.8860	(0.419)	0.0000	0.0000	0
02/03/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	12,409.0000	12,082.0000	(2.635)	0	0	0
02/03/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	696.0000	737.0000	5.891	0	0	0
02/03/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	3,904.0000	3,743.0000	(4.124)	0	0	0
02/03/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	8,147.0000	8,354.0000	2.541	0	0	0
02/03/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	4,885.0000	4,693.0000	(3.930)	0	0	0
02/03/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	5,963.0000	6,140.0000	2.968	0	0	0
02/03/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	6,220.0000	5,995.0000	(3.617)	0	0	0

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02/03/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	4,122.0000	4,265.0000	3.469	0	0	0
02/03/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1,465.0000	1,537.0000	4.915	0	0	0
02/03/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	3,149.0000	3,013.0000	(4.319)	0	0	0
02/03/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	10,541.0000	10,773.0000	2.201	0	0	0
02/03/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	7,899.0000	7,637.0000	(3.317)	0	0	0
02/03/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	2,609.0000	2,716.0000	4.101	0	0	0
02/03/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	13,093.0000	13,347.0000	1.940	0	0	0
02/03/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	2,565.0000	2,450.0000	(4.483)	0	0	0
02/03/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	9,959.0000	9,662.0000	(2.982)	0	0	0
02/03/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	1,494.0000	1,418.0000	(5.087)	0	0	0
02/03/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	15,738.0000	16,010.0000	1.728	0	0	0
02/03/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	18,255.0000	18,548.0000	1.605	0	0	0
02/03/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,087.0000	1,990.0000	(4.648)	0	0	0
02/03/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	20,902.0000	21,213.0000	1.488	0	0	0
02/03/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	1,045.0000	987.0000	(5.550)	0	0	0
02/03/2006	R194	2007/02/01			Bond Future	6.9000	6.8640	(0.522)	0.0000	0.0000	0
02/03/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	8,346.0000	8,549.0000	2.432	0	0	0
02/03/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	4,747.0000	4,579.0000	(3.539)	0	0	0
02/03/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	6,466.0000	6,250.0000	(3.341)	0	0	0
02/03/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	4,918.0000	5,073.0000	3.152	0	0	0
02/03/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	6,510.0000	6,692.0000	2.796	0	0	0
02/03/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	5,480.0000	5,290.0000	(3.467)	0	0	0
02/03/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	4,151.0000	4,001.0000	(3.614)	0	0	0
02/03/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	12,370.0000	12,608.0000	1.924	0	0	0
02/03/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	10,309.0000	10,531.0000	2.153	0	0	0
02/03/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	3,480.0000	3,608.0000	3.678	0	0	0
02/03/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	7,616.0000	7,373.0000	(3.191)	0	0	0
02/03/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	14,542.0000	14,793.0000	1.726	0	0	0
02/03/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	3,294.0000	3,174.0000	(3.643)	0	0	0
02/03/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	16,415.0000	16,684.0000	1.639	0	0	0
02/03/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	1,631.0000	1,559.0000	(4.414)	0	0	0
02/03/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	20,443.0000	20,742.0000	1.463	0	0	0
02/03/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	2,086.0000	2,000.0000	(4.123)	0	0	0
02/03/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	18,386.0000	18,671.0000	1.550	0	0	0
02/03/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	2,637.0000	2,535.0000	(3.868)	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
02/03/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	9,044.0000	8,772.0000	(3.008)	0	0	0
02/03/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2,310.0000	2,409.0000	4.286	0	0	0
02/03/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	3,662.0000	3,529.0000	(3.632)	0	0	0
02/03/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,362.0000	1,432.0000	5.140	0	0	0
02/03/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	10,703.0000	10,402.0000	(2.812)	0	0	0
02/03/2006	R201	2006/05/04			Bond Future	7.3050	7.2900	(0.205)	0.0000	0.0000	0
02/03/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	106,059.0000	107,053.0000	0.937	0	0	0
02/03/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	19,576.0000	20,087.0000	2.610	0	0	0
02/03/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	35.0000	28.0000	(20.000)	0	0	0
02/03/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	124.0000	102.0000	(17.742)	0	0	0
02/03/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	120,525.0000	121,525.0000	0.830	0	0	0
02/03/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	6,654.0000	6,163.0000	(7.379)	0	0	0
02/03/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
02/03/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	91,373.0000	92,353.0000	1.073	0	0	0
02/03/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	76,571.0000	77,515.0000	1.233	0	0	0
02/03/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	386.0000	327.0000	(15.285)	0	0	0
02/03/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	772.0000	669.0000	(13.342)	0	0	0
02/03/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	61,600.0000	62,500.0000	1.461	0	0	0
02/03/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	32,464.0000	33,160.0000	2.144	0	0	0
02/03/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	3,261.0000	2,955.0000	(9.384)	0	0	0
02/03/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	46,748.0000	47,571.0000	1.761	0	0	0
02/03/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	1,579.0000	1,400.0000	(11.336)	0	0	0
02/03/2006	R201	2006/08/03			Bond Future	7.3060	7.2890	(0.233)	0.0000	0.0000	0
02/03/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	77,814.0000	78,735.0000	1.184	0	0	0
02/03/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	1,912.0000	1,787.0000	(6.538)	0	0	0
02/03/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	12,910.0000	12,374.0000	(4.152)	0	0	0
02/03/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	91,173.0000	92,159.0000	1.081	0	0	0
02/03/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	25,481.0000	26,054.0000	2.249	0	0	0
02/03/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	3,315.0000	3,126.0000	(5.701)	0	0	0
02/03/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	104,801.0000	105,833.0000	0.985	0	0	0
02/03/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	4,510.0000	4,267.0000	(5.388)	0	0	0
02/03/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	63,965.0000	64,833.0000	1.357	0	0	0
02/03/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	1,053.0000	975.0000	(7.407)	0	0	0
02/03/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	118,517.0000	119,582.0000	0.899	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
02/03/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	8,922.0000	8,510.0000	(4.618)	0	0	0
02/03/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	6,276.0000	5,961.0000	(5.019)	0	0	0
02/03/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	50,399.0000	51,194.0000	1.577	0	0	0
02/03/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	37,419.0000	38,117.0000	1.865	0	0	0
02/03/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	553.0000	507.0000	(8.318)	0	0	0
02/03/2006	R201	2006/11/02			Bond Future	7.3110	7.2920	(0.260)	0.0000	0.0000	0
02/03/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	25,232.0000	24,518.0000	(2.830)	0	0	0
02/03/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	21,335.0000	21,832.0000	2.330	0	0	0
02/03/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	33,457.0000	32,611.0000	(2.529)	0	0	0
02/03/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	117,572.0000	118,663.0000	0.928	0	0	0
02/03/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	13,402.0000	13,768.0000	2.731	0	0	0
02/03/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	54,643.0000	55,446.0000	1.470	0	0	0
02/03/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	14,844.0000	14,354.0000	(3.301)	0	0	0
02/03/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	42,374.0000	43,095.0000	1.702	0	0	0
02/03/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	43,907.0000	42,934.0000	(2.216)	0	0	0
02/03/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	2,456.0000	2,335.0000	(4.927)	0	0	0
02/03/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	11,833.0000	11,425.0000	(3.448)	0	0	0
02/03/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	67,407.0000	68,276.0000	1.289	0	0	0
02/03/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	7,389.0000	7,628.0000	3.235	0	0	0
02/03/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	30,902.0000	31,522.0000	2.006	0	0	0
02/03/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	80,451.0000	81,371.0000	1.144	0	0	0
02/03/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	9,598.0000	9,254.0000	(3.584)	0	0	0
02/03/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	104,900.0000	105,945.0000	0.996	0	0	0
02/03/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	18,939.0000	18,348.0000	(3.121)	0	0	0
02/03/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	5,491.0000	5,268.0000	(4.061)	0	0	0
02/03/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	92,481.0000	93,470.0000	1.069	0	0	0
02/03/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	7,916.0000	7,625.0000	(3.676)	0	0	0
02/03/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	3,718.0000	3,551.0000	(4.492)	0	0	0
02/03/2006	R201	2007/02/01			Bond Future	7.3220	7.3040	(0.246)	0.0000	0.0000	0
02/03/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	46,411.0000	45,551.0000	(1.853)	0	0	0
02/03/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	29,437.0000	28,785.0000	(2.215)	0	0	0
02/03/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	16,727.0000	16,309.0000	(2.499)	0	0	0
02/03/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	45,831.0000	46,470.0000	1.394	0	0	0
02/03/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	19,638.0000	19,158.0000	(2.444)	0	0	0



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02/03/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	24,950.0000	25,417.0000	1.872	0	0	0
02/03/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	70,225.0000	70,978.0000	1.072	0	0	0
02/03/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	57,848.0000	58,550.0000	1.214	0	0	0
02/03/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	14,444.0000	14,077.0000	(2.541)	0	0	0
02/03/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	93,862.0000	94,715.0000	0.909	0	0	0
02/03/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	12,653.0000	12,328.0000	(2.569)	0	0	0
02/03/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	5,171.0000	5,001.0000	(3.288)	0	0	0
02/03/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	82,833.0000	83,628.0000	0.960	0	0	0
02/03/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	7,080.0000	6,865.0000	(3.037)	0	0	0
02/03/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	9,540.0000	9,273.0000	(2.799)	0	0	0
02/03/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	105,293.0000	106,198.0000	0.860	0	0	0
02/03/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	10,108.0000	10,368.0000	2.572	0	0	0
02/03/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	117,027.0000	117,977.0000	0.812	0	0	0
02/03/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	36,978.0000	36,224.0000	(2.039)	0	0	0
02/03/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	16,729.0000	17,093.0000	2.176	0	0	0
02/03/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	23,496.0000	22,938.0000	(2.375)	0	0	0
02/03/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	34,488.0000	35,050.0000	1.630	0	0	0
02/03/2006	R203	2006/05/04			Bond Future	7.3180	7.3030	(0.205)	0.0000	0.0000	0
02/03/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	53,330.0000	54,420.0000	2.044	0	0	0
02/03/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	4,273.0000	4,392.0000	2.785	0	0	0
02/03/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/03/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	123,717.0000	124,914.0000	0.968	0	0	0
02/03/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	708.0000	601.0000	(15.113)	0	0	0
02/03/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	89,056.0000	90,247.0000	1.337	0	0	0
02/03/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	30,042.0000	28,963.0000	(3.592)	0	0	0
02/03/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	21,579.0000	22,212.0000	2.933	0	0	0
02/03/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	24.0000	18.0000	(25.000)	0	0	0
02/03/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
02/03/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	2,555.0000	2,271.0000	(11.115)	0	0	0
02/03/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	106,587.0000	107,783.0000	1.122	0	0	0
02/03/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	7,190.0000	6,625.0000	(7.858)	0	0	0
02/03/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	71,199.0000	72,366.0000	1.639	0	0	0
02/03/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	150.0000	121.0000	(19.333)	0	0	0
02/03/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	36,295.0000	37,207.0000	2.513	0	0	0
02/03/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	10,728.0000	11,060.0000	3.095	0	0	0

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02/03/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	16,171.0000	15,306.0000	(5.349)	0	0	0
02/03/2006	R203	2006/08/03			Bond Future	7.3170	7.3010	(0.219)	0.0000	0.0000	0
02/03/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	7,779.0000	7,368.0000	(5.283)	0	0	0
02/03/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	55,863.0000	56,868.0000	1.799	0	0	0
02/03/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	3,925.0000	3,672.0000	(6.446)	0	0	0
02/03/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	122,196.0000	123,442.0000	1.020	0	0	0
02/03/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	35,820.0000	34,852.0000	(2.702)	0	0	0
02/03/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	277.0000	247.0000	(10.830)	0	0	0
02/03/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	10,524.0000	10,815.0000	2.765	0	0	0
02/03/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	105,461.0000	106,689.0000	1.164	0	0	0
02/03/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	743.0000	675.0000	(9.152)	0	0	0
02/03/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	88,601.0000	89,790.0000	1.342	0	0	0
02/03/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	41,101.0000	41,949.0000	2.063	0	0	0
02/03/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	93.0000	81.0000	(12.903)	0	0	0
02/03/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	1,797.0000	1,657.0000	(7.791)	0	0	0
02/03/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	71,909.0000	73,028.0000	1.556	0	0	0
02/03/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	28,314.0000	28,973.0000	2.327	0	0	0
02/03/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	14,060.0000	13,461.0000	(4.260)	0	0	0
02/03/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	23,330.0000	22,536.0000	(3.403)	0	0	0
02/03/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	18,049.0000	18,512.0000	2.565	0	0	0
02/03/2006	R203	2006/11/02			Bond Future	7.3220	7.3050	(0.232)	0.0000	0.0000	0
02/03/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	32,567.0000	33,259.0000	2.125	0	0	0
02/03/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	14,932.0000	15,311.0000	2.538	0	0	0
02/03/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	40,213.0000	39,277.0000	(2.328)	0	0	0
02/03/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	18,920.0000	18,296.0000	(3.298)	0	0	0
02/03/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	44,433.0000	45,282.0000	1.911	0	0	0
02/03/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	54,684.0000	53,620.0000	(1.946)	0	0	0
02/03/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	9,232.0000	9,483.0000	2.719	0	0	0
02/03/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	71,444.0000	70,281.0000	(1.628)	0	0	0
02/03/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	28,273.0000	27,487.0000	(2.780)	0	0	0
02/03/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	12,003.0000	11,537.0000	(3.882)	0	0	0
02/03/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	22,687.0000	23,217.0000	2.336	0	0	0
02/03/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	57,969.0000	58,957.0000	1.704	0	0	0
02/03/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	5,333.0000	5,486.0000	2.869	0	0	0

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02/03/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	72,754.0000	73,856.0000	1.515	0	0	0
02/03/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	7,195.0000	6,868.0000	(4.545)	0	0	0
02/03/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	104,362.0000	105,603.0000	1.189	0	0	0
02/03/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,076.0000	1,001.0000	(6.970)	0	0	0
02/03/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	88,349.0000	89,534.0000	1.341	0	0	0
02/03/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	4,064.0000	3,850.0000	(5.266)	0	0	0
02/03/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	2,158.0000	2,027.0000	(6.070)	0	0	0
02/03/2006	R203	2007/02/01			Bond Future	7.3340	7.3160	(0.245)	0.0000	0.0000	0
02/03/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	16,412.0000	15,894.0000	(3.156)	0	0	0
02/03/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	44,741.0000	43,811.0000	(2.079)	0	0	0
02/03/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	10,911.0000	10,519.0000	(3.593)	0	0	0
02/03/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	18,965.0000	19,404.0000	2.315	0	0	0
02/03/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	47,414.0000	48,264.0000	1.793	0	0	0
02/03/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	73,685.0000	74,770.0000	1.472	0	0	0
02/03/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	4,273.0000	4,077.0000	(4.587)	0	0	0
02/03/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	88,235.0000	89,408.0000	1.329	0	0	0
02/03/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,414.0000	1,333.0000	(5.728)	0	0	0
02/03/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	58,471.0000	57,422.0000	(1.794)	0	0	0
02/03/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	118,705.0000	119,993.0000	1.085	0	0	0
02/03/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	36,274.0000	36,987.0000	1.966	0	0	0
02/03/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,511.0000	2,382.0000	(5.137)	0	0	0
02/03/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	103,329.0000	104,569.0000	1.200	0	0	0
02/03/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	6,970.0000	6,686.0000	(4.075)	0	0	0
02/03/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	23,759.0000	23,104.0000	(2.757)	0	0	0
02/03/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	12,869.0000	13,189.0000	2.487	0	0	0
02/03/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	59,976.0000	60,952.0000	1.627	0	0	0
02/03/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	8,332.0000	8,552.0000	2.640	0	0	0
02/03/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	26,759.0000	27,332.0000	2.141	0	0	0
02/03/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	74,231.0000	73,083.0000	(1.547)	0	0	0
02/03/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	33,166.0000	32,370.0000	(2.400)	0	0	0
02/03/2006	R204	2006/05/04			Bond Future	7.2940	7.2790	(0.206)	0.0000	0.0000	0
02/03/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	58,299.0000	59,465.0000	2.000	0	0	0
02/03/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	691.0000	585.0000	(15.340)	0	0	0

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02/03/2006	R204	2006/08/03			Bond Future	7.2940	7.2780	(0.219)	0.0000	0.0000	0
02/03/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	60,945.0000	62,023.0000	1.769	0	0	0
02/03/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	4,042.0000	3,782.0000	(6.432)	0	0	0
02/03/2006	R204	2006/11/02			Bond Future	7.2970	7.2800	(0.233)	0.0000	0.0000	0
02/03/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	20,587.0000	19,928.0000	(3.201)	0	0	0
02/03/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	37,160.0000	37,905.0000	2.005	0	0	0
02/03/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	42,787.0000	41,807.0000	(2.290)	0	0	0
02/03/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	17,899.0000	18,323.0000	2.369	0	0	0
02/03/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	678.0000	628.0000	(7.375)	0	0	0
02/03/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	129,516.0000	130,870.0000	1.045	0	0	0
02/03/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	30,353.0000	29,529.0000	(2.715)	0	0	0
02/03/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	64,115.0000	65,162.0000	1.633	0	0	0
02/03/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	26,465.0000	27,045.0000	2.192	0	0	0
02/03/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	112,681.0000	113,995.0000	1.166	0	0	0
02/03/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	11,436.0000	11,725.0000	2.527	0	0	0
02/03/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	57,880.0000	56,765.0000	(1.926)	0	0	0
02/03/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	75,440.0000	74,219.0000	(1.619)	0	0	0
02/03/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	6,868.0000	7,051.0000	2.665	0	0	0
02/03/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	1,373.0000	1,284.0000	(6.482)	0	0	0
02/03/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	49,818.0000	50,723.0000	1.817	0	0	0
02/03/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	8,178.0000	7,821.0000	(4.365)	0	0	0
02/03/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,631.0000	2,480.0000	(5.739)	0	0	0
02/03/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	13,308.0000	12,810.0000	(3.742)	0	0	0
02/03/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	95,953.0000	97,205.0000	1.305	0	0	0
02/03/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	79,636.0000	80,801.0000	1.463	0	0	0
02/03/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	4,766.0000	4,527.0000	(5.015)	0	0	0
02/03/2006	R204	2007/02/01			Bond Future	7.3050	7.2880	(0.233)	0.0000	0.0000	0
02/03/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	40,358.0000	41,090.0000	1.814	0	0	0
02/03/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	52,385.0000	53,254.0000	1.659	0	0	0
02/03/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	14,702.0000	15,036.0000	2.272	0	0	0
02/03/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	77,865.0000	76,713.0000	(1.479)	0	0	0
02/03/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	61,143.0000	60,094.0000	(1.716)	0	0	0
02/03/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	21,456.0000	21,912.0000	2.125	0	0	0
02/03/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	9,621.0000	9,853.0000	2.411	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
02/03/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	11,300.0000	10,911.0000	(3.442)	0	0	0
02/03/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	24,658.0000	24,007.0000	(2.640)	0	0	0
02/03/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	65,858.0000	66,852.0000	1.509	0	0	0
02/03/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	46,650.0000	45,722.0000	(1.989)	0	0	0
02/03/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,432.0000	4,237.0000	(4.400)	0	0	0
02/03/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	95,925.0000	97,114.0000	1.240	0	0	0
02/03/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	7,220.0000	6,939.0000	(3.892)	0	0	0
02/03/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	80,479.0000	81,581.0000	1.369	0	0	0
02/03/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	17,009.0000	16,494.0000	(3.028)	0	0	0
02/03/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	30,008.0000	30,599.0000	1.969	0	0	0
02/03/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	111,884.0000	113,140.0000	1.123	0	0	0
02/03/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	34,493.0000	33,701.0000	(2.296)	0	0	0
02/03/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,611.0000	2,483.0000	(4.902)	0	0	0
02/03/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	128,087.0000	129,390.0000	1.017	0	0	0
02/03/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,475.0000	1,395.0000	(5.424)	0	0	0
02/03/2006	R207	2006/05/04			Bond Future	7.2630	7.2470	(0.220)	0.0000	0.0000	0
02/03/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	612.0000	513.0000	(16.176)	0	0	0
02/03/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	61,216.0000	62,490.0000	2.081	0	0	0
02/03/2006	R207	2006/08/03			Bond Future	7.2630	7.2460	(0.234)	0.0000	0.0000	0
02/03/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	63,766.0000	64,950.0000	1.857	0	0	0
02/03/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	3,793.0000	3,533.0000	(6.855)	0	0	0
02/03/2006	R207	2006/11/02			Bond Future	7.2640	7.2460	(0.248)	0.0000	0.0000	0
02/03/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	17,362.0000	16,544.0000	(4.711)	0	0	0
02/03/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
02/03/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	132,410.0000	133,921.0000	1.141	0	0	0
02/03/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,327.0000	1,203.0000	(9.344)	0	0	0
02/03/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	43,358.0000	44,590.0000	2.841	0	0	0
02/03/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	16,186.0000	16,881.0000	4.294	0	0	0
02/03/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	60,596.0000	61,984.0000	2.291	0	0	0
02/03/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	3,346.0000	3,545.0000	5.947	0	0	0
02/03/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	47,742.0000	46,429.0000	(2.750)	0	0	0
02/03/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	3,676.0000	3,397.0000	(7.590)	0	0	0
02/03/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	402.0000	357.0000	(11.194)	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
02/03/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	21.0000	18.0000	(14.286)	0	0	0
02/03/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	78,721.0000	80,187.0000	1.862	0	0	0
02/03/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	114,894.0000	116,402.0000	1.313	0	0	0
02/03/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	96,950.0000	98,448.0000	1.545	0	0	0
02/03/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	102.0000	88.0000	(13.725)	0	0	0
02/03/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	8,021.0000	8,432.0000	5.124	0	0	0
02/03/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	30,502.0000	29,401.0000	(3.610)	0	0	0
02/03/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	28,164.0000	29,155.0000	3.519	0	0	0
02/03/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	8,625.0000	8,104.0000	(6.041)	0	0	0
02/03/2006	R207	2007/02/01			Bond Future	7.2700	7.2520	(0.248)	0.0000	0.0000	0
02/03/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	10,950.0000	10,551.0000	(3.644)	0	0	0
02/03/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	69,071.0000	70,166.0000	1.585	0	0	0
02/03/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	16,532.0000	16,002.0000	(3.206)	0	0	0
02/03/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	55,273.0000	56,236.0000	1.742	0	0	0
02/03/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	83,958.0000	85,164.0000	1.436	0	0	0
02/03/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	6,980.0000	6,693.0000	(4.112)	0	0	0
02/03/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	99,603.0000	100,899.0000	1.301	0	0	0
02/03/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	4,277.0000	4,080.0000	(4.606)	0	0	0
02/03/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,423.0000	1,342.0000	(5.692)	0	0	0
02/03/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	60,365.0000	59,258.0000	(1.834)	0	0	0
02/03/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	131,981.0000	133,393.0000	1.070	0	0	0
02/03/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	115,699.0000	117,062.0000	1.178	0	0	0
02/03/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,518.0000	2,388.0000	(5.163)	0	0	0
02/03/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	33,774.0000	32,947.0000	(2.449)	0	0	0
02/03/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	16,004.0000	16,390.0000	2.412	0	0	0
02/03/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	32,114.0000	32,781.0000	2.077	0	0	0
02/03/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	10,573.0000	10,845.0000	2.573	0	0	0
02/03/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	77,193.0000	75,972.0000	(1.582)	0	0	0
02/03/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	45,864.0000	44,891.0000	(2.121)	0	0	0
02/03/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	24,051.0000	23,376.0000	(2.807)	0	0	0
02/03/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	42,871.0000	43,689.0000	1.908	0	0	0
02/03/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	23,151.0000	23,671.0000	2.246	0	0	0

Grand Total:

1,876