

Derivatives High/Low Report

High/Low for 02/02/2006

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
02/02/2006	GOVI 2006/02/02			jGovi	237.8510	237.6030	(0.104)	0.0000	0.0000	0
02/02/2006	GOVI 2006/02/02	230.00	Call	jGovi	78,510.0000	76,030.0000	(3.159)	0	0	0
02/02/2006	GOVI 2006/02/02	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
02/02/2006	GOVI 2006/05/04			jGovi	242.0360	241.8380	(0.082)	0.0000	0.0000	699
02/02/2006	GOVI 2006/05/04	230.00	Put	jGovi	201.0000	215.0000	6.965	0	0	0
02/02/2006	GOVI 2006/05/04	230.00	Call	jGovi	120,561.0000	118,595.0000	(1.631)	0	0	0
02/02/2006	GOVI 2006/08/03			jGovi	246.4210	246.2210	(0.081)	0.0000	0.0000	0
02/02/2006	GOVI 2006/08/03	230.00	Put	jGovi	300.0000	317.0000	5.667	0	0	0
02/02/2006	GOVI 2006/08/03	230.00	Call	jGovi	164,510.0000	162,527.0000	(1.205)	0	0	0
02/02/2006	GOVI 2006/11/02			jGovi	250.8820	250.6850	(0.079)	0.0000	0.0000	0
02/02/2006	GOVI 2006/11/02	230.00	Put	jGovi	203.0000	214.0000	5.419	0	0	0
02/02/2006	GOVI 2006/11/02	230.00	Call	jGovi	209,023.0000	207,064.0000	(0.937)	0	0	0
02/02/2006	GOVI 2007/02/01			jGovi	255.3530	255.1660	(0.073)	0.0000	0.0000	0
02/02/2006	GOVI 2007/02/01	230.00	Call	jGovi	253,634.0000	251,769.0000	(0.735)	0	0	0
02/02/2006	GOVI 2007/02/01	230.00	Put	jGovi	104.0000	109.0000	4.808	0	0	0
02/02/2006	J152 2006/02/28			jSwap	(9,499.4162)	(9,499.4162)	-	0.0000	0.0000	0
02/02/2006	J153 2010/08/31			jSwap	7.2440	7.2710	0.373	0.0000	0.0000	0
02/02/2006	J157 2015/09/15			jSwap	7.3990	7.4050	0.081	0.0000	0.0000	0

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02/02/2006	J186	2026/12/21			jSwap	7.0130	7.0230	0.143	0.0000	0.0000	0
02/02/2006	J194	2008/02/28			jSwap	7.1530	7.1730	0.280	0.0000	0.0000	0
02/02/2006	J201	2014/12/22			jSwap	7.3730	7.3870	0.190	0.0000	0.0000	0
02/02/2006	J203	2017/09/15			jSwap	7.3570	7.3710	0.190	0.0000	0.0000	0
02/02/2006	J204	2018/12/21			jSwap	7.3590	7.3740	0.204	0.0000	0.0000	0
02/02/2006	J207	2020/01/15			jSwap	7.3370	7.3510	0.191	0.0000	0.0000	0
02/02/2006	JBAR	2005/03/16			jBar	7.0500	7.0500	-	0.0000	0.0000	0
02/02/2006	JFRA	2006/02/02			jFra	7.0550	7.0540	(0.014)	0.0000	0.0000	0
02/02/2006	JFRA	2006/02/02	7.25	Call	Option on jFra	0.0000	0.0000	-	0	0	0
02/02/2006	JFRA	2006/02/02	7.25	Put	Option on jFra	477.0000	481.0000	0.839	0	0	0
02/02/2006	JFRA	2006/05/04			jFra	6.9850	7.0310	0.659	0.0000	0.0000	0
02/02/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	609.0000	662.0000	8.703	0	0	0
02/02/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	645.0000	586.0000	(9.147)	0	0	0
02/02/2006	JFRA	2006/08/03			jFra	7.0070	7.0680	0.871	0.0000	0.0000	0
02/02/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	983.0000	1,057.0000	7.528	0	0	0
02/02/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	966.0000	891.0000	(7.764)	0	0	0
02/02/2006	JFRA	2006/11/02			jFra	7.1200	7.1740	0.758	0.0000	0.0000	0
02/02/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	1,113.0000	1,051.0000	(5.571)	0	0	0
02/02/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,407.0000	1,477.0000	4.975	0	0	0
02/02/2006	JFRA	2007/02/01			jFra	7.2310	7.2800	0.678	0.0000	0.0000	500
02/02/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	1,147.0000	1,197.0000	4.359	0	0	0
02/02/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,806.0000	1,736.0000	(3.876)	0	0	0

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02/02/2006	JFRA	2007/05/03			jFra	7.3250	7.3710	0.628	0.0000	0.0000	0
02/02/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,873.0000	1,811.0000	(3.310)	0	0	0
02/02/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,445.0000	1,495.0000	3.460	0	0	0
02/02/2006	JFRA	2007/08/02			jFra	7.4010	7.4570	0.757	0.0000	0.0000	0
02/02/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,689.0000	1,753.0000	3.789	0	0	0
02/02/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,931.0000	1,859.0000	(3.729)	0	0	0
02/02/2006	JFRA	2007/11/01			jFra	7.4870	7.4770	(0.134)	0.0000	0.0000	0
02/02/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	2,029.0000	2,015.0000	(0.690)	0	0	0
02/02/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,064.0000	2,075.0000	0.533	0	0	0
02/02/2006	JN02	2006/02/02			jNote	7.1970	7.2340	0.514	0.0000	0.0000	0
02/02/2006	JN02	2006/02/02	7.25	Call	Option on jNote	170.0000	0.0000	(100.000)	0	0	0
02/02/2006	JN02	2006/02/02	7.25	Put	Option on jNote	1,153.0000	293.0000	(74.588)	0	0	0
02/02/2006	JN02	2006/05/04			jNote	7.2480	7.2890	0.566	0.0000	0.0000	0
02/02/2006	JN02	2006/05/04	7.25	Call	Option on jNote	10,023.0000	10,348.0000	3.243	0	0	0
02/02/2006	JN02	2006/05/04	7.25	Put	Option on jNote	10,005.0000	9,573.0000	(4.318)	0	0	0
02/02/2006	JN02	2006/08/03			jNote	7.3200	7.3540	0.464	0.0000	0.0000	0
02/02/2006	JN02	2006/08/03	7.25	Put	Option on jNote	13,474.0000	13,127.0000	(2.575)	0	0	0
02/02/2006	JN02	2006/08/03	7.25	Call	Option on jNote	14,773.0000	15,057.0000	1.922	0	0	0
02/02/2006	JN02	2006/11/02			jNote	7.3870	7.4160	0.393	0.0000	0.0000	0
02/02/2006	JN02	2006/11/02	7.25	Call	Option on jNote	18,560.0000	18,806.0000	1.325	0	0	0
02/02/2006	JN02	2006/11/02	7.25	Put	Option on jNote	16,018.0000	15,727.0000	(1.817)	0	0	0
02/02/2006	JN05	2006/02/02			jNote	7.4270	7.4490	0.296	0.0000	0.0000	0
02/02/2006	JN05	2006/02/02	7.75	Put	Option on jNote	13,437.0000	12,509.0000	(6.906)	0	0	0
02/02/2006	JN05	2006/02/02	7.75	Call	Option on jNote	0.0000	0.0000	-	0	0	0
02/02/2006	JN05	2006/05/04			jNote	7.4620	7.4850	0.308	0.0000	0.0000	0
02/02/2006	JN05	2006/05/04	7.25	Call	Option on jNote	14,987.0000	15,544.0000	3.717	0	0	0
02/02/2006	JN05	2006/05/04	7.25	Put	Option on jNote	6,179.0000	5,787.0000	(6.344)	0	0	0

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02/02/2006	JN05	2006/08/03			jNote	7.5030	7.5240	0.280	0.0000	0.0000	0
02/02/2006	JN05	2006/08/03	7.25	Put	Option on jNote	9,419.0000	9,051.0000	(3.907)	0	0	0
02/02/2006	JN05	2006/08/03	7.25	Call	Option on jNote	19,918.0000	20,413.0000	2.485	0	0	0
02/02/2006	JN05	2006/11/02			jNote	7.5420	7.5610	0.252	0.0000	0.0000	0
02/02/2006	JN05	2006/11/02	7.25	Put	Option on jNote	11,800.0000	11,462.0000	(2.864)	0	0	0
02/02/2006	JN05	2006/11/02	7.25	Call	Option on jNote	23,901.0000	24,344.0000	1.853	0	0	0
02/02/2006	JN10	2006/02/02			jNote	7.5030	7.5210	0.240	0.0000	0.0000	0
02/02/2006	JN10	2006/02/02	8.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
02/02/2006	JN10	2006/02/02	8.00	Put	Option on jNote	34,847.0000	33,562.0000	(3.688)	0	0	0
02/02/2006	JN10	2006/05/04			jNote	7.5190	7.5370	0.239	0.0000	0.0000	0
02/02/2006	JN10	2006/05/04	7.25	Call	Option on jNote	22,056.0000	22,984.0000	4.207	0	0	0
02/02/2006	JN10	2006/05/04	7.25	Put	Option on jNote	3,219.0000	2,906.0000	(9.724)	0	0	0
02/02/2006	JN10	2006/08/03			jNote	7.5380	7.5550	0.226	0.0000	0.0000	0
02/02/2006	JN10	2006/08/03	7.25	Put	Option on jNote	6,158.0000	5,795.0000	(5.895)	0	0	0
02/02/2006	JN10	2006/08/03	7.25	Call	Option on jNote	26,298.0000	27,104.0000	3.065	0	0	0
02/02/2006	JN10	2006/11/02			jNote	7.5560	7.5710	0.199	0.0000	0.0000	0
02/02/2006	JN10	2006/11/02	7.25	Put	Option on jNote	8,494.0000	8,145.0000	(4.109)	0	0	0
02/02/2006	JN10	2006/11/02	7.25	Call	Option on jNote	29,864.0000	30,544.0000	2.277	0	0	0
02/02/2006	JROD	2006/02/28			jRod	6.7120	6.7100	(0.030)	0.0000	0.0000	0
02/02/2006	JROD	2006/03/31			jRod	6.8280	6.8270	(0.015)	0.0000	0.0000	0
02/02/2006	JROD	2006/04/28			jRod	6.9610	6.9590	(0.029)	0.0000	0.0000	0
02/02/2006	JROD	2006/05/31			jRod	6.9210	6.9190	(0.029)	0.0000	0.0000	0
02/02/2006	JROD	2006/06/30			jRod	6.9770	6.9750	(0.029)	0.0000	0.0000	0
02/02/2006	JROD	2006/07/31			jRod	7.0270	7.0260	(0.014)	0.0000	0.0000	0

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02/02/2006	JROD	2006/08/31			jRod	6.9670	6.9670	-	0.0000	0.0000	0
02/02/2006	R153	2006/02/02			Bond Future	7.2550	7.2750	0.276	7.2700	7.2800	0
02/02/2006	R153	2006/02/02	7.05	Put	Option on Bond Future	8,927.0000	9,794.0000	9.712	0	0	0
02/02/2006	R153	2006/02/02	7.35	Call	Option on Bond Future	4,177.0000	3,243.0000	(22.361)	0	0	0
02/02/2006	R153	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R153	2006/02/02	7.25	Call	Option on Bond Future	927.0000	0.0000	(100.000)	0	0	0
02/02/2006	R153	2006/02/02	8.25	Call	Option on Bond Future	42,179.0000	41,312.0000	(2.056)	0	0	0
02/02/2006	R153	2006/02/02	7.40	Put	Option on Bond Future	8.0000	0.0000	(100.000)	0	0	0
02/02/2006	R153	2006/02/02	7.80	Call	Option on Bond Future	23,337.0000	22,470.0000	(3.715)	0	0	0
02/02/2006	R153	2006/02/02	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R153	2006/02/02	7.40	Call	Option on Bond Future	6,273.0000	5,398.0000	(13.949)	0	0	0
02/02/2006	R153	2006/02/02	7.45	Call	Option on Bond Future	8,416.0000	7,549.0000	(10.302)	0	0	0
02/02/2006	R153	2006/02/02	7.25	Put	Option on Bond Future	1,144.0000	1,083.0000	(5.332)	0	0	0
02/02/2006	R153	2006/02/02	7.15	Call	Option on Bond Future	36.0000	0.0000	(100.000)	0	0	0
02/02/2006	R153	2006/02/02	7.15	Put	Option on Bond Future	4,599.0000	5,429.0000	18.047	0	0	0
02/02/2006	R153	2006/02/02	7.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R153	2006/02/02	7.20	Put	Option on Bond Future	2,630.0000	3,254.0000	23.726	0	0	0
02/02/2006	R153	2006/02/02	7.05	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R153	2006/02/02	7.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R153	2006/02/02	7.20	Call	Option on Bond Future	243.0000	0.0000	(100.000)	0	0	0
02/02/2006	R153	2006/02/02	7.45	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
02/02/2006	R153	2006/02/02	7.35	Put	Option on Bond Future	67.0000	0.0000	(100.000)	0	0	0
02/02/2006	R153	2006/02/02	8.00	Call	Option on Bond Future	31,758.0000	30,891.0000	(2.730)	0	0	0
02/02/2006	R153	2006/02/02	7.75	Call	Option on Bond Future	21,219.0000	20,353.0000	(4.081)	0	0	1
02/02/2006	R153	2006/02/02	7.10	Call	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
02/02/2006	R153	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R153	2006/02/02	7.10	Put	Option on Bond Future	6,745.0000	7,609.0000	12.809	0	0	0
02/02/2006	R153	2006/02/02	8.50	Call	Option on Bond Future	52,484.0000	51,617.0000	(1.652)	0	0	0
02/02/2006	R153	2006/02/02	7.50	Call	Option on Bond Future	10,562.0000	9,695.0000	(8.209)	0	0	0
02/02/2006	R153	2006/02/02	6.75	Put	Option on Bond Future	22,141.0000	23,008.0000	3.916	0	0	0
02/02/2006	R153	2006/02/02	7.55	Call	Option on Bond Future	12,703.0000	11,836.0000	(6.825)	0	0	0
02/02/2006	R153	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R153	2006/02/02	7.30	Call	Option on Bond Future	2,293.0000	1,082.0000	(52.813)	0	0	0
02/02/2006	R153	2006/02/02	7.30	Put	Option on Bond Future	345.0000	0.0000	(100.000)	0	0	0

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02/02/2006	R153	2006/02/02	7.00	Put	Option on Bond Future	11,117.0000	11,984.0000	7.799	0	0	0
02/02/2006	R153	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R153	2006/02/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R153	2006/02/02	8.75	Call	Option on Bond Future	62,674.0000	61,808.0000	(1.382)	0	0	0
02/02/2006	R153	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R153	2006/02/02	9.00	Call	Option on Bond Future	72,752.0000	71,885.0000	(1.192)	0	0	0
02/02/2006	R153	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R153	2006/02/02	7.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R153	2006/02/02	7.85	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R153	2006/02/02	7.90	Call	Option on Bond Future	27,557.0000	26,690.0000	(3.146)	0	0	0
02/02/2006	R153	2006/02/02	7.90	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R153	2006/02/02	7.85	Call	Option on Bond Future	25,449.0000	24,582.0000	(3.407)	0	0	0
02/02/2006	R153	2006/02/02	7.95	Call	Option on Bond Future	29,660.0000	28,793.0000	(2.923)	0	0	0
02/02/2006	R153	2006/02/02	7.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R153	2006/02/02	7.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R153	2006/02/02	7.60	Call	Option on Bond Future	14,839.0000	13,972.0000	(5.843)	0	0	0
02/02/2006	R153	2006/02/02	7.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R153	2006/02/02	7.70	Call	Option on Bond Future	19,097.0000	18,231.0000	(4.535)	0	0	0
02/02/2006	R153	2006/02/02	7.95	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R153	2006/02/02	7.65	Call	Option on Bond Future	16,971.0000	16,104.0000	(5.109)	0	0	0
02/02/2006	R153	2006/05/04			Bond Future	7.2610	7.2930	0.441	7.2800	7.2800	13
02/02/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	8,425.0000	7,743.0000	(8.095)	0	0	0
02/02/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	8,877.0000	9,510.0000	7.131	0	0	0
02/02/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	5,152.0000	5,557.0000	7.861	0	0	0
02/02/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	14,929.0000	14,019.0000	(6.096)	0	0	0
02/02/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	3,900.0000	3,479.0000	(10.795)	0	0	0
02/02/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	14,692.0000	15,586.0000	6.085	0	0	0
02/02/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	22,800.0000	21,726.0000	(4.711)	0	0	0
02/02/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	2,904.0000	3,145.0000	8.299	0	0	0
02/02/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	14.0000	16.0000	14.286	0	0	0
02/02/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	22,580.0000	23,702.0000	4.969	0	0	0
02/02/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	31,522.0000	30,345.0000	(3.734)	0	0	0
02/02/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	49,986.0000	48,706.0000	(2.561)	0	0	0
02/02/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	40,709.0000	39,470.0000	(3.044)	0	0	0
02/02/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	59,449.0000	58,148.0000	(2.188)	0	0	0

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02/02/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	373.0000	408.0000	9.383	0	0	0
02/02/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	895.0000	972.0000	8.603	0	0	20
02/02/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	68,949.0000	67,639.0000	(1.900)	0	0	0
02/02/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	1,614.0000	1,751.0000	8.488	0	0	0
02/02/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	78,407.0000	77,094.0000	(1.675)	0	0	0
02/02/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	140.0000	154.0000	10.000	0	0	0
02/02/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	47.0000	52.0000	10.638	0	0	0
02/02/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	1,336.0000	1,143.0000	(14.446)	0	0	0
02/02/2006	R153	2006/08/03			Bond Future	7.2510	7.2850	0.469	0.0000	0.0000	0
02/02/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	7,664.0000	7,148.0000	(6.733)	0	0	0
02/02/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	17,470.0000	18,275.0000	4.608	0	0	0
02/02/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	9,161.0000	9,640.0000	5.229	0	0	100
02/02/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	18,790.0000	17,948.0000	(4.481)	0	0	0
02/02/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	12,575.0000	11,886.0000	(5.479)	0	0	0
02/02/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	12,614.0000	13,245.0000	5.002	0	0	0
02/02/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	2,262.0000	2,394.0000	5.836	0	0	0
02/02/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	57,873.0000	56,637.0000	(2.136)	0	0	0
02/02/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	1,360.0000	1,444.0000	6.176	0	0	0
02/02/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	66,391.0000	65,122.0000	(1.911)	0	0	0
02/02/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	784.0000	836.0000	6.633	0	0	0
02/02/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	33,557.0000	32,501.0000	(3.147)	0	0	0
02/02/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	49,589.0000	48,401.0000	(2.396)	0	0	0
02/02/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	4,886.0000	5,151.0000	5.424	0	0	0
02/02/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	6,668.0000	7,026.0000	5.369	0	0	0
02/02/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	3,615.0000	3,811.0000	5.422	0	0	0
02/02/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	41,662.0000	40,537.0000	(2.700)	0	0	0
02/02/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	25,866.0000	24,904.0000	(3.719)	0	0	0
02/02/2006	R153	2006/11/02			Bond Future	7.2480	7.2840	0.497	0.0000	0.0000	0
02/02/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	15,808.0000	16,437.0000	3.979	0	0	0
02/02/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	42,881.0000	41,843.0000	(2.421)	0	0	0
02/02/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	15,881.0000	15,193.0000	(4.332)	0	0	0
02/02/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	5,020.0000	5,236.0000	4.303	0	0	0
02/02/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	49,750.0000	48,649.0000	(2.213)	0	0	0
02/02/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	6,910.0000	7,189.0000	4.038	0	0	100

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
02/02/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	6,921.0000	6,500.0000	(6.083)	0	0	0
02/02/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	25,327.0000	26,223.0000	3.538	0	0	0
02/02/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	20,061.0000	20,820.0000	3.783	0	0	0
02/02/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	21,815.0000	21,012.0000	(3.681)	0	0	0
02/02/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	12,636.0000	13,150.0000	4.068	0	0	0
02/02/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	28,364.0000	27,465.0000	(3.170)	0	0	0
02/02/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	10,167.0000	10,585.0000	4.111	0	0	0
02/02/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	2,480.0000	2,600.0000	4.839	0	0	0
02/02/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	72,191.0000	70,959.0000	(1.707)	0	0	0
02/02/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	1,685.0000	1,771.0000	5.104	0	0	0
02/02/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	64,477.0000	63,279.0000	(1.858)	0	0	0
02/02/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	3,568.0000	3,731.0000	4.568	0	0	0
02/02/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	31,689.0000	32,720.0000	3.253	0	0	0
02/02/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	35,374.0000	34,397.0000	(2.762)	0	0	0
02/02/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	8,247.0000	8,587.0000	4.123	0	0	0
02/02/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	3,907.0000	3,621.0000	(7.320)	0	0	0
02/02/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	56,973.0000	55,819.0000	(2.026)	0	0	0
02/02/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	10,940.0000	10,382.0000	(5.101)	0	0	0
02/02/2006	R153	2007/02/01			Bond Future	7.2560	7.2940	0.524	0.0000	0.0000	0
02/02/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	18,719.0000	19,343.0000	3.334	0	0	0
02/02/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	18,513.0000	17,837.0000	(3.651)	0	0	0
02/02/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	4,094.0000	4,248.0000	3.762	0	0	0
02/02/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	69,964.0000	68,817.0000	(1.639)	0	0	0
02/02/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	5,349.0000	5,542.0000	3.608	0	0	0
02/02/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	56,703.0000	55,638.0000	(1.878)	0	0	0
02/02/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	6,900.0000	7,137.0000	3.435	0	0	0
02/02/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	63,222.0000	62,113.0000	(1.754)	0	0	0
02/02/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	8,789.0000	9,076.0000	3.265	0	0	0
02/02/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	50,447.0000	49,433.0000	(2.010)	0	0	0
02/02/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	44,495.0000	43,537.0000	(2.153)	0	0	0
02/02/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	11,057.0000	11,400.0000	3.102	0	0	0
02/02/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	32,305.0000	33,259.0000	2.953	0	0	0
02/02/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	14,072.0000	14,530.0000	3.255	0	0	0
02/02/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	12,409.0000	12,804.0000	3.183	0	0	0
02/02/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	6,041.0000	5,694.0000	(5.744)	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
02/02/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	30,843.0000	30,000.0000	(2.733)	0	0	0
02/02/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	16,137.0000	16,671.0000	3.309	0	0	0
02/02/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	37,551.0000	36,645.0000	(2.413)	0	0	0
02/02/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	22,446.0000	23,174.0000	3.243	0	0	0
02/02/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	9,446.0000	8,984.0000	(4.891)	0	0	0
02/02/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	24,459.0000	23,691.0000	(3.140)	0	0	0
02/02/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	13,634.0000	13,061.0000	(4.203)	0	0	0
02/02/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	26,944.0000	27,783.0000	3.114	0	0	0
02/02/2006	R157	2006/02/02			Bond Future	7.4000	7.4200	0.270	7.4200	7.4200	0
02/02/2006	R157	2006/02/02	9.00	Call	Option on Bond Future	128,770.0000	127,054.0000	(1.333)	0	0	0
02/02/2006	R157	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R157	2006/02/02	9.25	Call	Option on Bond Future	147,426.0000	145,710.0000	(1.164)	0	0	0
02/02/2006	R157	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R157	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R157	2006/02/02	7.25	Put	Option on Bond Future	12,964.0000	14,672.0000	13.175	0	0	0
02/02/2006	R157	2006/02/02	8.75	Call	Option on Bond Future	109,735.0000	108,019.0000	(1.564)	0	0	0
02/02/2006	R157	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R157	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R157	2006/02/02	7.25	Call	Option on Bond Future	8.0000	0.0000	(100.000)	0	0	0
02/02/2006	R157	2006/02/02	6.75	Put	Option on Bond Future	57,316.0000	59,032.0000	2.994	0	0	0
02/02/2006	R157	2006/02/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R157	2006/02/02	7.00	Put	Option on Bond Future	34,908.0000	36,623.0000	4.913	0	0	0
02/02/2006	R157	2006/02/02	8.50	Call	Option on Bond Future	90,311.0000	88,595.0000	(1.900)	0	0	0
02/02/2006	R157	2006/02/02	8.00	Call	Option on Bond Future	50,262.0000	48,547.0000	(3.412)	0	0	0
02/02/2006	R157	2006/02/02	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R157	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R157	2006/02/02	8.25	Call	Option on Bond Future	70,490.0000	68,774.0000	(2.434)	0	0	250
02/02/2006	R157	2006/02/02	7.75	Call	Option on Bond Future	29,619.0000	27,903.0000	(5.794)	0	0	0
02/02/2006	R157	2006/02/02	7.50	Put	Option on Bond Future	115.0000	0.0000	(100.000)	0	0	0
02/02/2006	R157	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R157	2006/02/02	7.50	Call	Option on Bond Future	8,664.0000	6,834.0000	(21.122)	0	0	0
02/02/2006	R157	2006/05/04			Bond Future	7.4110	7.4210	0.135	0.0000	0.0000	7
02/02/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	24,116.0000	24,558.0000	1.833	0	0	0
02/02/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	10,529.0000	10,133.0000	(3.761)	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
02/02/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	3,395.0000	3,458.0000	1.856	0	0	0
02/02/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	51,634.0000	50,858.0000	(1.503)	0	0	0
02/02/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	88,324.0000	87,495.0000	(0.939)	0	0	0
02/02/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	38,997.0000	39,624.0000	1.608	0	0	0
02/02/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	7,121.0000	7,261.0000	1.966	0	0	0
02/02/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	878.0000	887.0000	1.025	0	0	0
02/02/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	3,960.0000	3,748.0000	(5.354)	0	0	0
02/02/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	106,928.0000	106,093.0000	(0.781)	0	0	0
02/02/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	160.0000	160.0000	-	0	0	0
02/02/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	125,288.0000	124,450.0000	(0.669)	0	0	0
02/02/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	455.0000	458.0000	0.659	0	0	115
02/02/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	51.0000	50.0000	(1.961)	0	0	0
02/02/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	1,721.0000	1,747.0000	1.511	0	0	0
02/02/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	143,469.0000	142,631.0000	(0.584)	0	0	0
02/02/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	13,792.0000	14,059.0000	1.936	0	0	0
02/02/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	35,162.0000	34,464.0000	(1.985)	0	0	0
02/02/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	69,759.0000	68,946.0000	(1.165)	0	0	0
02/02/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	21,228.0000	20,657.0000	(2.690)	0	0	50
02/02/2006	R157	2006/08/03			Bond Future	7.4110	7.4220	0.148	0.0000	0.0000	0
02/02/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	124,342.0000	123,466.0000	(0.705)	0	0	0
02/02/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	3,382.0000	3,426.0000	1.301	0	0	0
02/02/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	141,387.0000	140,500.0000	(0.627)	0	0	0
02/02/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	31,427.0000	31,886.0000	1.461	0	0	0
02/02/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	1,076.0000	1,089.0000	1.208	0	0	0
02/02/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	10,957.0000	11,118.0000	1.469	0	0	0
02/02/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	5,627.0000	5,699.0000	1.280	0	0	0
02/02/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	1,949.0000	1,974.0000	1.283	0	0	0
02/02/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	7,821.0000	7,929.0000	1.381	0	0	0
02/02/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	91,127.0000	90,300.0000	(0.908)	0	0	0
02/02/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	58,104.0000	57,364.0000	(1.274)	0	0	0
02/02/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	107,507.0000	106,651.0000	(0.796)	0	0	0
02/02/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	9,844.0000	9,539.0000	(3.098)	0	0	0
02/02/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	18,156.0000	17,714.0000	(2.434)	0	0	0
02/02/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	44,060.0000	44,655.0000	1.350	0	0	0
02/02/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	42,886.0000	42,221.0000	(1.551)	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
02/02/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	74,331.0000	73,539.0000	(1.066)	0	0	0
02/02/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	15,486.0000	15,720.0000	1.511	0	0	100
02/02/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	29,232.0000	28,666.0000	(1.936)	0	0	0
02/02/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	21,968.0000	22,302.0000	1.520	0	0	0
02/02/2006	R157	2006/11/02			Bond Future	7.4150	7.4260	0.148	0.0000	0.0000	0
02/02/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	11,347.0000	11,465.0000	1.040	0	0	117
02/02/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	94,558.0000	93,798.0000	(0.804)	0	0	0
02/02/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	36,007.0000	35,471.0000	(1.489)	0	0	0
02/02/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	29,235.0000	29,578.0000	1.173	0	0	0
02/02/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	17,860.0000	18,063.0000	1.137	0	0	0
02/02/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	172,439.0000	171,577.0000	(0.500)	0	0	0
02/02/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	49,223.0000	48,609.0000	(1.247)	0	0	0
02/02/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	38,163.0000	38,598.0000	1.140	0	0	0
02/02/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	49,477.0000	50,015.0000	1.087	0	0	0
02/02/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	15,772.0000	15,432.0000	(2.156)	0	0	0
02/02/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	63,431.0000	64,074.0000	1.014	0	0	0
02/02/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	22,790.0000	23,055.0000	1.163	0	0	0
02/02/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	1,493.0000	1,510.0000	1.139	0	0	0
02/02/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	8,896.0000	8,660.0000	(2.653)	0	0	0
02/02/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	63,582.0000	62,906.0000	(1.063)	0	0	0
02/02/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	24,891.0000	24,448.0000	(1.780)	0	0	0
02/02/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	140,458.0000	139,620.0000	(0.597)	0	0	0
02/02/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	3,616.0000	3,656.0000	1.106	0	0	0
02/02/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	5,423.0000	5,482.0000	1.088	0	0	0
02/02/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	156,407.0000	155,555.0000	(0.545)	0	0	0
02/02/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	2,352.0000	2,379.0000	1.148	0	0	0
02/02/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	7,938.0000	8,023.0000	1.071	0	0	0
02/02/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	14,160.0000	14,315.0000	1.095	0	0	0
02/02/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	78,805.0000	78,081.0000	(0.919)	0	0	0
02/02/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	109,367.0000	108,573.0000	(0.726)	0	0	0
02/02/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	124,726.0000	123,906.0000	(0.657)	0	0	0
02/02/2006	R157	2007/02/01			Bond Future	7.4270	7.4370	0.135	0.0000	0.0000	0
02/02/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	25,938.0000	26,141.0000	0.783	0	0	0
02/02/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	84,807.0000	84,195.0000	(0.722)	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
02/02/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	22,672.0000	22,838.0000	0.732	0	0	0
02/02/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	30,054.0000	30,304.0000	0.832	0	0	0
02/02/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	54,897.0000	54,370.0000	(0.960)	0	0	0
02/02/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	100,396.0000	99,755.0000	(0.638)	0	0	0
02/02/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	29,652.0000	29,253.0000	(1.346)	0	0	0
02/02/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	43,523.0000	43,903.0000	0.873	0	0	0
02/02/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	69,601.0000	69,027.0000	(0.825)	0	0	0
02/02/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	20,130.0000	20,267.0000	0.681	0	0	0
02/02/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	9,015.0000	9,080.0000	0.721	0	0	0
02/02/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	15,608.0000	15,716.0000	0.692	0	0	0
02/02/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	170,982.0000	170,240.0000	(0.434)	0	0	0
02/02/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	4,932.0000	4,968.0000	0.730	0	0	0
02/02/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	53,672.0000	54,131.0000	0.855	0	0	0
02/02/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	113,671.0000	113,002.0000	(0.589)	0	0	0
02/02/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	6,714.0000	6,763.0000	0.730	0	0	0
02/02/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	141,698.0000	140,985.0000	(0.503)	0	0	0
02/02/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	156,234.0000	155,505.0000	(0.467)	0	0	0
02/02/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	127,475.0000	126,782.0000	(0.544)	0	0	0
02/02/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	35,437.0000	35,746.0000	0.872	0	0	0
02/02/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	11,942.0000	12,027.0000	0.712	0	0	0
02/02/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	41,104.0000	40,635.0000	(1.141)	0	0	0
02/02/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	19,890.0000	19,570.0000	(1.609)	0	0	0
02/02/2006	R186	2006/02/02			Bond Future	7.0600	7.0800	0.283	0.0000	0.0000	0
02/02/2006	R186	2006/02/02	7.00	Put	Option on Bond Future	8,687.0000	11,080.0000	27.547	0	0	0
02/02/2006	R186	2006/02/02	7.00	Call	Option on Bond Future	364.0000	0.0000	(100.000)	0	0	0
02/02/2006	R186	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R186	2006/02/02	8.50	Call	Option on Bond Future	178,873.0000	176,116.0000	(1.541)	0	0	0
02/02/2006	R186	2006/02/02	7.25	Call	Option on Bond Future	25,862.0000	23,104.0000	(10.664)	0	0	0
02/02/2006	R186	2006/02/02	8.25	Call	Option on Bond Future	150,488.0000	147,731.0000	(1.832)	0	0	0
02/02/2006	R186	2006/02/02	6.75	Put	Option on Bond Future	43,828.0000	46,586.0000	6.293	0	0	0
02/02/2006	R186	2006/02/02	7.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R186	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R186	2006/02/02	7.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R186	2006/02/02	7.50	Call	Option on Bond Future	58,781.0000	56,023.0000	(4.692)	0	0	0
02/02/2006	R186	2006/02/02	6.50	Put	Option on Bond Future	80,716.0000	83,473.0000	3.416	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
02/02/2006	R186	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R186	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R186	2006/02/02	8.75	Call	Option on Bond Future	206,244.0000	203,486.0000	(1.337)	0	0	0
02/02/2006	R186	2006/02/02	8.00	Call	Option on Bond Future	121,043.0000	118,286.0000	(2.278)	0	0	0
02/02/2006	R186	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R186	2006/02/02	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R186	2006/02/02	7.75	Call	Option on Bond Future	90,491.0000	87,733.0000	(3.048)	0	0	0
02/02/2006	R186	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R186	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R186	2006/02/02	9.00	Call	Option on Bond Future	232,642.0000	229,885.0000	(1.185)	0	0	0
02/02/2006	R186	2006/05/04			Bond Future	7.0580	7.0690	0.156	0.0000	0.0000	0
02/02/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	31,412.0000	32,081.0000	2.130	0	0	0
02/02/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	23,423.0000	22,585.0000	(3.578)	0	0	0
02/02/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	68,975.0000	67,671.0000	(1.891)	0	0	0
02/02/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	123,978.0000	122,518.0000	(1.178)	0	0	0
02/02/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	44,071.0000	42,949.0000	(2.546)	0	0	0
02/02/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	178,623.0000	177,121.0000	(0.841)	0	0	0
02/02/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	3,462.0000	3,509.0000	1.358	0	0	0
02/02/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	9,873.0000	9,375.0000	(5.044)	0	0	0
02/02/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	53,104.0000	54,113.0000	1.900	0	0	0
02/02/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	18,118.0000	18,504.0000	2.130	0	0	0
02/02/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	82,688.0000	83,989.0000	1.573	0	0	0
02/02/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	10,326.0000	10,530.0000	1.976	0	0	0
02/02/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	2,854.0000	2,648.0000	(7.218)	0	0	0
02/02/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	151,304.0000	149,814.0000	(0.985)	0	0	0
02/02/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	1,517.0000	1,534.0000	1.121	0	0	0
02/02/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	5,913.0000	6,014.0000	1.708	0	0	0
02/02/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	226.0000	226.0000	-	0	0	0
02/02/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	96,066.0000	94,660.0000	(1.464)	0	0	0
02/02/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	77.0000	77.0000	-	0	0	0
02/02/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	205,462.0000	203,955.0000	(0.733)	0	0	0
02/02/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	610.0000	615.0000	0.820	0	0	0
02/02/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	231,577.0000	230,069.0000	(0.651)	0	0	0
02/02/2006	R186	2006/08/03			Bond Future	7.0520	7.0620	0.142	0.0000	0.0000	0

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02/02/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	35,325.0000	34,564.0000	(2.154)	0	0	0
02/02/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	42,438.0000	43,038.0000	1.414	0	0	0
02/02/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	207,213.0000	205,878.0000	(0.644)	0	0	0
02/02/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	181,970.0000	180,655.0000	(0.723)	0	0	0
02/02/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	4,287.0000	4,333.0000	1.073	0	0	0
02/02/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	2,455.0000	2,481.0000	1.059	0	0	0
02/02/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	1,356.0000	1,370.0000	1.032	0	0	0
02/02/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	256,830.0000	255,475.0000	(0.528)	0	0	0
02/02/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	232,243.0000	230,895.0000	(0.580)	0	0	0
02/02/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	7,218.0000	7,298.0000	1.108	0	0	0
02/02/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	723.0000	730.0000	0.968	0	0	0
02/02/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	11,719.0000	11,849.0000	1.109	0	0	0
02/02/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	56,492.0000	55,548.0000	(1.671)	0	0	0
02/02/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	156,838.0000	155,556.0000	(0.817)	0	0	0
02/02/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	132,243.0000	131,012.0000	(0.931)	0	0	0
02/02/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	19,526.0000	18,982.0000	(2.786)	0	0	0
02/02/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	21,429.0000	21,713.0000	1.325	0	0	0
02/02/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	80,484.0000	79,407.0000	(1.338)	0	0	0
02/02/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	61,617.0000	62,435.0000	1.328	0	0	0
02/02/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	15,651.0000	15,843.0000	1.227	0	0	0
02/02/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	29,908.0000	30,325.0000	1.394	0	0	0
02/02/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	106,002.0000	104,833.0000	(1.103)	0	0	0
02/02/2006	R186	2006/11/02			Bond Future	7.0440	7.0550	0.156	0.0000	0.0000	0
02/02/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	46,913.0000	46,084.0000	(1.767)	0	0	0
02/02/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	52,891.0000	53,550.0000	1.246	0	0	0
02/02/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	29,851.0000	29,205.0000	(2.164)	0	0	0
02/02/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	70,539.0000	71,381.0000	1.194	0	0	0
02/02/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	93,332.0000	94,371.0000	1.113	0	0	0
02/02/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	16,617.0000	16,168.0000	(2.702)	0	0	0
02/02/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	26,135.0000	26,427.0000	1.117	0	0	0
02/02/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	235,219.0000	233,785.0000	(0.610)	0	0	0
02/02/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	116,936.0000	115,740.0000	(1.023)	0	0	0
02/02/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	142,237.0000	140,974.0000	(0.888)	0	0	0
02/02/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	32,447.0000	32,830.0000	1.180	0	0	0
02/02/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	68,534.0000	67,549.0000	(1.437)	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
02/02/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	41,062.0000	41,565.0000	1.225	0	0	0
02/02/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	92,163.0000	91,057.0000	(1.200)	0	0	0
02/02/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	4,709.0000	4,763.0000	1.147	0	0	0
02/02/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	21,458.0000	21,683.0000	1.049	0	0	0
02/02/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	15,137.0000	15,301.0000	1.083	0	0	0
02/02/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	7,090.0000	7,170.0000	1.128	0	0	0
02/02/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	164,833.0000	163,509.0000	(0.803)	0	0	0
02/02/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	211,610.0000	210,202.0000	(0.665)	0	0	0
02/02/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	188,060.0000	186,688.0000	(0.730)	0	0	0
02/02/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	10,464.0000	10,580.0000	1.109	0	0	0
02/02/2006	R186	2007/02/01			Bond Future	7.0400	7.0500	0.142	0.0000	0.0000	0
02/02/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	21,221.0000	20,778.0000	(2.088)	0	0	0
02/02/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	150,040.0000	148,934.0000	(0.737)	0	0	0
02/02/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	96,789.0000	97,690.0000	0.931	0	0	0
02/02/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	35,767.0000	35,161.0000	(1.694)	0	0	0
02/02/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	53,718.0000	52,965.0000	(1.402)	0	0	0
02/02/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	124,884.0000	123,835.0000	(0.840)	0	0	0
02/02/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	59,112.0000	59,703.0000	1.000	0	0	0
02/02/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	100,034.0000	99,059.0000	(0.975)	0	0	0
02/02/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	34,195.0000	34,490.0000	0.863	0	0	0
02/02/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	40,217.0000	40,586.0000	0.918	0	0	0
02/02/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	75,600.0000	76,338.0000	0.976	0	0	0
02/02/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	48,294.0000	48,760.0000	0.965	0	0	0
02/02/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	29,570.0000	29,808.0000	0.805	0	0	0
02/02/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	76,100.0000	75,222.0000	(1.154)	0	0	0
02/02/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	171,366.0000	170,206.0000	(0.677)	0	0	0
02/02/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	22,161.0000	22,345.0000	0.830	0	0	0
02/02/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	8,565.0000	8,641.0000	0.887	0	0	0
02/02/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	238,121.0000	236,854.0000	(0.532)	0	0	0
02/02/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	11,925.0000	12,029.0000	0.872	0	0	0
02/02/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	193,309.0000	192,105.0000	(0.623)	0	0	0
02/02/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	16,372.0000	16,512.0000	0.855	0	0	0
02/02/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	215,633.0000	214,393.0000	(0.575)	0	0	0
02/02/2006	R194	2006/02/02			Bond Future	7.1450	7.1550	0.140	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
02/02/2006	R194	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R194	2006/02/02	7.00	Put	Option on Bond Future	2,832.0000	3,026.0000	6.850	0	0	0
02/02/2006	R194	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R194	2006/02/02	8.75	Call	Option on Bond Future	30,690.0000	30,495.0000	(0.635)	0	0	0
02/02/2006	R194	2006/02/02	8.50	Call	Option on Bond Future	25,987.0000	25,792.0000	(0.750)	0	0	0
02/02/2006	R194	2006/02/02	7.25	Call	Option on Bond Future	2,057.0000	1,849.0000	(10.112)	0	0	0
02/02/2006	R194	2006/02/02	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R194	2006/02/02	8.25	Call	Option on Bond Future	21,256.0000	21,061.0000	(0.917)	0	0	0
02/02/2006	R194	2006/02/02	6.75	Put	Option on Bond Future	7,736.0000	7,931.0000	2.521	0	0	0
02/02/2006	R194	2006/02/02	9.00	Call	Option on Bond Future	35,365.0000	35,170.0000	(0.551)	0	0	0
02/02/2006	R194	2006/02/02	7.25	Put	Option on Bond Future	13.0000	0.0000	(100.000)	0	0	0
02/02/2006	R194	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R194	2006/02/02	7.50	Call	Option on Bond Future	6,890.0000	6,695.0000	(2.830)	0	0	0
02/02/2006	R194	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R194	2006/02/02	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
02/02/2006	R194	2006/02/02	6.25	Put	Option on Bond Future	17,635.0000	17,830.0000	1.106	0	0	0
02/02/2006	R194	2006/02/02	6.50	Put	Option on Bond Future	12,671.0000	12,866.0000	1.539	0	0	0
02/02/2006	R194	2006/02/02	7.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R194	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R194	2006/02/02	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R194	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R194	2006/02/02	8.00	Call	Option on Bond Future	16,496.0000	16,301.0000	(1.182)	0	0	0
02/02/2006	R194	2006/02/02	7.75	Call	Option on Bond Future	11,708.0000	11,513.0000	(1.666)	0	0	0
02/02/2006	R194	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R194	2006/05/04			Bond Future	7.1410	7.1700	0.406	0.0000	0.0000	50
02/02/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	2,116.0000	1,914.0000	(9.546)	0	0	0
02/02/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	4,552.0000	4,851.0000	6.569	0	0	0
02/02/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	4,415.0000	4,108.0000	(6.954)	0	0	0
02/02/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	7,528.0000	7,140.0000	(5.154)	0	0	0
02/02/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	1,359.0000	1,471.0000	8.241	0	0	0
02/02/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	2,537.0000	2,730.0000	7.607	0	0	0
02/02/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	72.0000	78.0000	8.333	0	0	0
02/02/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	31,439.0000	30,939.0000	(1.590)	0	0	0
02/02/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	15,540.0000	16,036.0000	3.192	0	0	0
02/02/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	7.0000	7.0000	-	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
02/02/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	18.0000	13.0000	(27.778)	0	0	0
02/02/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	367.0000	399.0000	8.719	0	0	0
02/02/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	166.0000	136.0000	(18.072)	0	0	0
02/02/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	15,049.0000	14,581.0000	(3.110)	0	0	0
02/02/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	754.0000	656.0000	(12.997)	0	0	0
02/02/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	11,302.0000	11,773.0000	4.167	0	0	0
02/02/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	19,099.0000	18,616.0000	(2.529)	0	0	0
02/02/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	23.0000	26.0000	13.043	0	0	0
02/02/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	7,529.0000	7,930.0000	5.326	0	0	0
02/02/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	27,302.0000	26,804.0000	(1.824)	0	0	0
02/02/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	196.0000	212.0000	8.163	0	0	0
02/02/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	11,146.0000	10,707.0000	(3.939)	0	0	0
02/02/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	23,174.0000	22,681.0000	(2.127)	0	0	0
02/02/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	709.0000	770.0000	8.604	0	0	0
02/02/2006	R194	2006/08/03			Bond Future	7.0970	7.1300	0.465	0.0000	0.0000	0
02/02/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	2,820.0000	2,970.0000	5.319	0	0	0
02/02/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	18,198.0000	17,764.0000	(2.385)	0	0	0
02/02/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	1,124.0000	1,184.0000	5.338	0	0	0
02/02/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	5,429.0000	5,691.0000	4.826	0	0	0
02/02/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	3,874.0000	4,074.0000	5.163	0	0	0
02/02/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	21,421.0000	20,967.0000	(2.119)	0	0	0
02/02/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	8,832.0000	8,488.0000	(3.895)	0	0	0
02/02/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	235.0000	250.0000	6.383	0	0	0
02/02/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	6,161.0000	5,868.0000	(4.756)	0	0	0
02/02/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	24,773.0000	24,304.0000	(1.893)	0	0	0
02/02/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	3,975.0000	3,743.0000	(5.836)	0	0	0
02/02/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	7,460.0000	7,790.0000	4.424	0	0	0
02/02/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	28,212.0000	27,733.0000	(1.698)	0	0	0
02/02/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	413.0000	438.0000	6.053	0	0	0
02/02/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	695.0000	735.0000	5.755	0	0	0
02/02/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	2,245.0000	2,082.0000	(7.261)	0	0	0
02/02/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	14,923.0000	14,510.0000	(2.768)	0	0	0
02/02/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	1,518.0000	1,599.0000	5.336	0	0	0
02/02/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	11,764.0000	11,380.0000	(3.264)	0	0	0
02/02/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	2,047.0000	2,157.0000	5.374	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
02/02/2006	R194	2006/11/02			Bond Future	7.0570	7.0950	0.538	0.0000	0.0000	0
02/02/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	5,336.0000	5,097.0000	(4.479)	0	0	0
02/02/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	6,058.0000	6,300.0000	3.995	0	0	0
02/02/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	7,380.0000	7,100.0000	(3.794)	0	0	0
02/02/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	4,939.0000	5,140.0000	4.070	0	0	0
02/02/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	3,644.0000	3,451.0000	(5.296)	0	0	0
02/02/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	9,366.0000	9,703.0000	3.598	0	0	0
02/02/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	2,276.0000	2,132.0000	(6.327)	0	0	0
02/02/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	11,554.0000	11,939.0000	3.332	0	0	0
02/02/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	1,259.0000	1,163.0000	(7.625)	0	0	0
02/02/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	7,543.0000	7,832.0000	3.831	0	0	0
02/02/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	589.0000	534.0000	(9.338)	0	0	0
02/02/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	9,649.0000	9,333.0000	(3.275)	0	0	0
02/02/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	14,103.0000	14,529.0000	3.021	0	0	0
02/02/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	12,091.0000	11,747.0000	(2.845)	0	0	0
02/02/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	4,058.0000	4,224.0000	4.091	0	0	0
02/02/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	1,498.0000	1,567.0000	4.606	0	0	0
02/02/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	2,064.0000	2,153.0000	4.312	0	0	0
02/02/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	19,554.0000	19,142.0000	(2.107)	0	0	0
02/02/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	17,024.0000	16,632.0000	(2.303)	0	0	0
02/02/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	2,786.0000	2,899.0000	4.056	0	0	0
02/02/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	3,364.0000	3,501.0000	4.073	0	0	0
02/02/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	14,636.0000	14,268.0000	(2.514)	0	0	0
02/02/2006	R194	2007/02/01			Bond Future	7.0340	7.0760	0.597	0.0000	0.0000	0
02/02/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	6,038.0000	5,819.0000	(3.627)	0	0	0
02/02/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	5,582.0000	5,767.0000	3.314	0	0	0
02/02/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	9,697.0000	9,426.0000	(2.795)	0	0	0
02/02/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	6,388.0000	6,601.0000	3.334	0	0	0
02/02/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	7,800.0000	7,553.0000	(3.167)	0	0	0
02/02/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	3,173.0000	3,019.0000	(4.853)	0	0	0
02/02/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	8,689.0000	8,967.0000	3.199	0	0	0
02/02/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	4,919.0000	5,080.0000	3.273	0	0	0
02/02/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	7,456.0000	7,699.0000	3.259	0	0	0
02/02/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	11,698.0000	11,408.0000	(2.479)	0	0	0

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02/02/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	15,616.0000	15,290.0000	(2.088)	0	0	0
02/02/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	13,821.0000	13,514.0000	(2.221)	0	0	0
02/02/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	2,063.0000	2,137.0000	3.587	0	0	0
02/02/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	19,495.0000	19,137.0000	(1.836)	0	0	0
02/02/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	2,590.0000	2,680.0000	3.475	0	0	0
02/02/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	17,510.0000	17,168.0000	(1.953)	0	0	0
02/02/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	3,218.0000	3,324.0000	3.294	0	0	0
02/02/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	4,371.0000	4,512.0000	3.226	0	0	0
02/02/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	3,954.0000	4,078.0000	3.136	0	0	0
02/02/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	10,200.0000	10,513.0000	3.069	0	0	0
02/02/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	2,086.0000	1,967.0000	(5.705)	0	0	0
02/02/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	4,528.0000	4,339.0000	(4.174)	0	0	0
02/02/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	1,214.0000	1,131.0000	(6.837)	0	0	0
02/02/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	11,935.0000	12,284.0000	2.924	0	0	0
02/02/2006	R201	2006/02/02			Bond Future	7.3750	7.3950	0.271	0.0000	0.0000	0
02/02/2006	R201	2006/02/02	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R201	2006/02/02	9.00	Call	Option on Bond Future	103,439.0000	102,083.0000	(1.311)	0	0	0
02/02/2006	R201	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R201	2006/02/02	9.25	Call	Option on Bond Future	118,203.0000	116,847.0000	(1.147)	0	0	0
02/02/2006	R201	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R201	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R201	2006/02/02	6.50	Put	Option on Bond Future	61,522.0000	62,879.0000	2.206	0	0	0
02/02/2006	R201	2006/02/02	8.75	Call	Option on Bond Future	88,381.0000	87,025.0000	(1.534)	0	0	0
02/02/2006	R201	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R201	2006/02/02	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R201	2006/02/02	6.75	Put	Option on Bond Future	43,500.0000	44,856.0000	3.117	0	0	0
02/02/2006	R201	2006/02/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R201	2006/02/02	7.00	Put	Option on Bond Future	25,837.0000	27,194.0000	5.252	0	0	0
02/02/2006	R201	2006/02/02	8.50	Call	Option on Bond Future	73,022.0000	71,666.0000	(1.857)	0	0	0
02/02/2006	R201	2006/02/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R201	2006/02/02	8.00	Call	Option on Bond Future	41,375.0000	40,019.0000	(3.277)	0	0	0
02/02/2006	R201	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R201	2006/02/02	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R201	2006/02/02	8.25	Call	Option on Bond Future	57,356.0000	56,000.0000	(2.364)	0	0	0
02/02/2006	R201	2006/02/02	7.75	Call	Option on Bond Future	25,072.0000	23,716.0000	(5.408)	0	0	0

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02/02/2006	R201	2006/02/02	7.25	Call	Option on Bond Future	34.0000	0.0000	(100.000)	0	0	0
02/02/2006	R201	2006/02/02	7.50	Call	Option on Bond Future	8,487.0000	7,085.0000	(16.519)	0	0	0
02/02/2006	R201	2006/02/02	7.25	Put	Option on Bond Future	8,560.0000	9,882.0000	15.444	0	0	0
02/02/2006	R201	2006/02/02	7.50	Put	Option on Bond Future	46.0000	0.0000	(100.000)	0	0	0
02/02/2006	R201	2006/05/04			Bond Future	7.3850	7.4010	0.217	0.0000	0.0000	0
02/02/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	43,502.0000	42,559.0000	(2.168)	0	0	0
02/02/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	18,393.0000	17,697.0000	(3.784)	0	0	0
02/02/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	83.0000	85.0000	2.410	0	0	0
02/02/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	6,290.0000	6,502.0000	3.370	0	0	0
02/02/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	57,654.0000	56,657.0000	(1.729)	0	0	0
02/02/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	86,488.0000	85,441.0000	(1.211)	0	0	0
02/02/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	1,290.0000	1,324.0000	2.636	0	0	0
02/02/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	30,167.0000	29,319.0000	(2.811)	0	0	0
02/02/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	564.0000	579.0000	2.660	0	0	0
02/02/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	72,151.0000	71,124.0000	(1.423)	0	0	0
02/02/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	3,658.0000	3,776.0000	3.226	0	0	0
02/02/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	226.0000	231.0000	2.212	0	0	0
02/02/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	10,797.0000	11,161.0000	3.371	0	0	0
02/02/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	2,151.0000	2,215.0000	2.975	0	0	0
02/02/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	115,274.0000	114,215.0000	(0.919)	0	0	0
02/02/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	100,924.0000	99,869.0000	(1.045)	0	0	0
02/02/2006	R201	2006/08/03			Bond Future	7.3870	7.4030	0.217	0.0000	0.0000	0
02/02/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	3,124.0000	3,192.0000	2.177	0	0	0
02/02/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	1,865.0000	1,907.0000	2.252	0	0	0
02/02/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	113,764.0000	112,751.0000	(0.890)	0	0	0
02/02/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	87,115.0000	86,145.0000	(1.113)	0	0	0
02/02/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	1,071.0000	1,096.0000	2.334	0	0	0
02/02/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	5,036.0000	5,141.0000	2.085	0	0	0
02/02/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	100,343.0000	99,347.0000	(0.993)	0	0	0
02/02/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	8,802.0000	9,007.0000	2.329	0	0	0
02/02/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	74,264.0000	73,332.0000	(1.255)	0	0	0
02/02/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	47,654.0000	46,821.0000	(1.748)	0	0	0
02/02/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	11,981.0000	12,267.0000	2.387	0	0	0
02/02/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	16,573.0000	16,972.0000	2.408	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
02/02/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	60,776.0000	59,884.0000	(1.468)	0	0	0
02/02/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	23,872.0000	23,234.0000	(2.673)	0	0	0
02/02/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	6,591.0000	6,738.0000	2.230	0	0	0
02/02/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	35,206.0000	34,455.0000	(2.133)	0	0	0
02/02/2006	R201	2006/11/02			Bond Future	7.3890	7.4060	0.230	0.0000	0.0000	0
02/02/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	3,448.0000	3,515.0000	1.943	0	0	0
02/02/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	22,350.0000	22,786.0000	1.951	0	0	0
02/02/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	5,027.0000	5,121.0000	1.870	0	0	0
02/02/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	40,431.0000	39,698.0000	(1.813)	0	0	0
02/02/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	17,859.0000	18,202.0000	1.921	0	0	0
02/02/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	37,737.0000	38,410.0000	1.783	0	0	0
02/02/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	12,724.0000	12,321.0000	(3.167)	0	0	0
02/02/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	48,521.0000	49,322.0000	1.651	0	0	0
02/02/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	7,045.0000	6,771.0000	(3.889)	0	0	0
02/02/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	29,096.0000	29,645.0000	1.887	0	0	0
02/02/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	113,607.0000	112,597.0000	(0.889)	0	0	0
02/02/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	20,242.0000	19,714.0000	(2.608)	0	0	0
02/02/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	29,355.0000	28,715.0000	(2.180)	0	0	0
02/02/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	14,496.0000	14,767.0000	1.869	0	0	0
02/02/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	52,348.0000	51,542.0000	(1.540)	0	0	0
02/02/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	11,955.0000	12,170.0000	1.798	0	0	0
02/02/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	101,252.0000	100,269.0000	(0.971)	0	0	0
02/02/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	7,171.0000	7,300.0000	1.799	0	0	0
02/02/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	64,807.0000	63,946.0000	(1.329)	0	0	0
02/02/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	89,204.0000	88,256.0000	(1.063)	0	0	0
02/02/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	77,591.0000	76,687.0000	(1.165)	0	0	0
02/02/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	10,014.0000	10,186.0000	1.718	0	0	0
02/02/2006	R201	2007/02/01			Bond Future	7.3970	7.4130	0.216	0.0000	0.0000	0
02/02/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	19,343.0000	19,620.0000	1.432	0	0	0
02/02/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	50,558.0000	51,260.0000	1.389	0	0	0
02/02/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	22,505.0000	22,840.0000	1.489	0	0	0
02/02/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	44,049.0000	43,396.0000	(1.482)	0	0	0
02/02/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	67,975.0000	67,217.0000	(1.115)	0	0	0
02/02/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	55,815.0000	55,104.0000	(1.274)	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
02/02/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	16,842.0000	17,073.0000	1.372	0	0	0
02/02/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	102,204.0000	101,337.0000	(0.848)	0	0	0
02/02/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	14,865.0000	15,059.0000	1.305	0	0	0
02/02/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	9,607.0000	9,320.0000	(2.987)	0	0	0
02/02/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	6,445.0000	6,539.0000	1.458	0	0	0
02/02/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	80,396.0000	79,601.0000	(0.989)	0	0	0
02/02/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	113,652.0000	112,758.0000	(0.787)	0	0	0
02/02/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	11,415.0000	11,570.0000	1.358	0	0	0
02/02/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	91,088.0000	90,254.0000	(0.916)	0	0	0
02/02/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	8,640.0000	8,762.0000	1.412	0	0	0
02/02/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	32,995.0000	32,416.0000	(1.755)	0	0	0
02/02/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	26,652.0000	27,061.0000	1.535	0	0	0
02/02/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	40,822.0000	41,418.0000	1.460	0	0	0
02/02/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	15,923.0000	15,531.0000	(2.462)	0	0	0
02/02/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	32,940.0000	33,438.0000	1.512	0	0	0
02/02/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	23,805.0000	23,313.0000	(2.067)	0	0	0
02/02/2006	R203	2006/02/02			Bond Future	7.3750	7.4000	0.339	0.0000	0.0000	0
02/02/2006	R203	2006/02/02	7.25	Put	Option on Bond Future	10,133.0000	12,134.0000	19.747	0	0	0
02/02/2006	R203	2006/02/02	7.25	Call	Option on Bond Future	9.0000	0.0000	(100.000)	0	0	0
02/02/2006	R203	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R203	2006/02/02	8.25	Call	Option on Bond Future	67,441.0000	65,432.0000	(2.979)	0	0	0
02/02/2006	R203	2006/02/02	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R203	2006/02/02	7.50	Put	Option on Bond Future	9.0000	0.0000	(100.000)	0	0	0
02/02/2006	R203	2006/02/02	8.00	Call	Option on Bond Future	48,768.0000	46,758.0000	(4.122)	0	0	0
02/02/2006	R203	2006/02/02	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R203	2006/02/02	7.50	Call	Option on Bond Future	10,007.0000	7,989.0000	(20.166)	0	0	0
02/02/2006	R203	2006/02/02	8.75	Call	Option on Bond Future	103,431.0000	101,421.0000	(1.943)	0	0	0
02/02/2006	R203	2006/02/02	7.75	Call	Option on Bond Future	29,625.0000	27,615.0000	(6.785)	0	0	0
02/02/2006	R203	2006/02/02	8.50	Call	Option on Bond Future	85,658.0000	83,649.0000	(2.345)	0	0	0
02/02/2006	R203	2006/02/02	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R203	2006/02/02	7.00	Put	Option on Bond Future	30,758.0000	32,768.0000	6.535	0	0	0
02/02/2006	R203	2006/02/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R203	2006/02/02	9.00	Call	Option on Bond Future	120,771.0000	118,762.0000	(1.663)	0	0	0
02/02/2006	R203	2006/02/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R203	2006/02/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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02/02/2006	R203	2006/05/04			Bond Future	7.3830	7.3980	0.203	0.0000	0.0000	0
02/02/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	11,012.0000	10,460.0000	(5.013)	0	0	0
02/02/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	21,623.0000	22,259.0000	2.941	0	0	0
02/02/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	20,649.0000	19,860.0000	(3.821)	0	0	0
02/02/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	647.0000	677.0000	4.637	0	0	0
02/02/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	11,429.0000	11,828.0000	3.491	0	0	0
02/02/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	49,458.0000	48,358.0000	(2.224)	0	0	0
02/02/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	2,005.0000	2,093.0000	4.389	0	0	0
02/02/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	38.0000	40.0000	5.263	0	0	0
02/02/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	33,771.0000	32,791.0000	(2.902)	0	0	0
02/02/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	101,454.0000	100,267.0000	(1.170)	0	0	0
02/02/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	5,201.0000	5,408.0000	3.980	0	0	0
02/02/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	66,526.0000	65,368.0000	(1.741)	0	0	0
02/02/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	84,036.0000	82,856.0000	(1.404)	0	0	0
02/02/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	173.0000	181.0000	4.624	0	0	0
02/02/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	4,994.0000	4,670.0000	(6.488)	0	0	0
02/02/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	7.0000	7.0000	-	0	0	0
02/02/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	118,555.0000	117,367.0000	(1.002)	0	0	0
02/02/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	35,931.0000	36,796.0000	2.407	0	0	0
02/02/2006	R203	2006/08/03			Bond Future	7.3820	7.3980	0.217	0.0000	0.0000	0
02/02/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	2,971.0000	3,080.0000	3.669	0	0	0
02/02/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	10,444.0000	10,018.0000	(4.079)	0	0	0
02/02/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	67,992.0000	66,853.0000	(1.675)	0	0	0
02/02/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	84,157.0000	82,964.0000	(1.418)	0	0	0
02/02/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	26,926.0000	26,153.0000	(2.871)	0	0	0
02/02/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	1,391.0000	1,447.0000	4.026	0	0	0
02/02/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	40,831.0000	41,653.0000	2.013	0	0	0
02/02/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	100,690.0000	99,467.0000	(1.215)	0	0	0
02/02/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	27,811.0000	28,461.0000	2.337	0	0	0
02/02/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	117,247.0000	116,009.0000	(1.056)	0	0	0
02/02/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	17,437.0000	16,839.0000	(3.429)	0	0	0
02/02/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	598.0000	623.0000	4.181	0	0	0
02/02/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	38,805.0000	37,876.0000	(2.394)	0	0	0
02/02/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	17,765.0000	18,240.0000	2.674	0	0	0

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02/02/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	52,681.0000	51,628.0000	(1.999)	0	0	0
02/02/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	235.0000	246.0000	4.681	0	0	0
02/02/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	5,834.0000	6,030.0000	3.360	0	0	0
02/02/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	10,574.0000	10,894.0000	3.026	0	0	0
02/02/2006	R203	2006/11/02			Bond Future	7.3840	7.4000	0.217	0.0000	0.0000	0
02/02/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	32,177.0000	32,809.0000	1.964	0	0	0
02/02/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	21,811.0000	21,214.0000	(2.737)	0	0	0
02/02/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	22,239.0000	22,730.0000	2.208	0	0	0
02/02/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	100,154.0000	98,982.0000	(1.170)	0	0	0
02/02/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	31,107.0000	30,369.0000	(2.372)	0	0	0
02/02/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	5,479.0000	5,641.0000	2.957	0	0	0
02/02/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	44,575.0000	45,347.0000	1.732	0	0	0
02/02/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	14,513.0000	14,057.0000	(3.142)	0	0	0
02/02/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	42,317.0000	41,448.0000	(2.054)	0	0	0
02/02/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	59,352.0000	60,253.0000	1.518	0	0	0
02/02/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	76,278.0000	77,286.0000	1.321	0	0	0
02/02/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	5,387.0000	5,166.0000	(4.102)	0	0	0
02/02/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	9,120.0000	8,792.0000	(3.596)	0	0	0
02/02/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	14,667.0000	15,027.0000	2.454	0	0	0
02/02/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	9,202.0000	9,452.0000	2.717	0	0	0
02/02/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	1,648.0000	1,704.0000	3.398	0	0	0
02/02/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	55,196.0000	54,217.0000	(1.774)	0	0	0
02/02/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	3,090.0000	3,189.0000	3.204	0	0	0
02/02/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	69,390.0000	68,323.0000	(1.538)	0	0	0
02/02/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	84,501.0000	83,371.0000	(1.337)	0	0	0
02/02/2006	R203	2007/02/01			Bond Future	7.3930	7.4090	0.216	0.0000	0.0000	0
02/02/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	18,988.0000	19,376.0000	2.043	0	0	0
02/02/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	45,520.0000	44,700.0000	(1.801)	0	0	0
02/02/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	36,701.0000	37,318.0000	1.681	0	0	0
02/02/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	48,655.0000	49,389.0000	1.509	0	0	0
02/02/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	57,570.0000	56,651.0000	(1.596)	0	0	0
02/02/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	26,838.0000	27,337.0000	1.859	0	0	0
02/02/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	25,824.0000	25,232.0000	(2.292)	0	0	0
02/02/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	12,975.0000	13,265.0000	2.235	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
02/02/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	34,883.0000	34,174.0000	(2.033)	0	0	0
02/02/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,948.0000	2,006.0000	2.977	0	0	0
02/02/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	8,551.0000	8,758.0000	2.421	0	0	0
02/02/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	18,410.0000	17,935.0000	(2.580)	0	0	0
02/02/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	114,768.0000	113,618.0000	(1.002)	0	0	0
02/02/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	70,795.0000	69,794.0000	(1.414)	0	0	0
02/02/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	3,316.0000	3,408.0000	2.774	0	0	0
02/02/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	5,428.0000	5,569.0000	2.598	0	0	0
02/02/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	84,920.0000	83,854.0000	(1.255)	0	0	0
02/02/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	99,663.0000	98,548.0000	(1.119)	0	0	0
02/02/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	62,671.0000	63,515.0000	1.347	0	0	0
02/02/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	78,621.0000	79,563.0000	1.198	0	0	0
02/02/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	12,598.0000	12,235.0000	(2.881)	0	0	0
02/02/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	8,251.0000	7,985.0000	(3.224)	0	0	0
02/02/2006	R204	2006/02/02			Bond Future	7.3650	7.3850	0.272	0.0000	0.0000	0
02/02/2006	R204	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R204	2006/02/02	8.00	Call	Option on Bond Future	52,236.0000	50,536.0000	(3.254)	0	0	0
02/02/2006	R204	2006/05/04			Bond Future	7.3730	7.3880	0.203	0.0000	0.0000	0
02/02/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	2,118.0000	2,210.0000	4.344	0	0	0
02/02/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	53,061.0000	51,894.0000	(2.199)	0	0	0
02/02/2006	R204	2006/08/03			Bond Future	7.3740	7.3900	0.217	0.0000	0.0000	0
02/02/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	56,498.0000	55,379.0000	(1.981)	0	0	0
02/02/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	6,258.0000	6,465.0000	3.308	0	0	0
02/02/2006	R204	2006/11/02			Bond Future	7.3750	7.3910	0.217	0.0000	0.0000	0
02/02/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	48,278.0000	49,081.0000	1.663	0	0	0
02/02/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	46,714.0000	45,790.0000	(1.978)	0	0	0
02/02/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	16,981.0000	16,475.0000	(2.980)	0	0	0
02/02/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	16,614.0000	16,998.0000	2.311	0	0	0
02/02/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	10,980.0000	10,607.0000	(3.397)	0	0	0
02/02/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	63,833.0000	64,769.0000	1.466	0	0	0
02/02/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	6,708.0000	6,450.0000	(3.846)	0	0	0
02/02/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	81,690.0000	82,741.0000	1.287	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
02/02/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	35,219.0000	35,878.0000	1.871	0	0	0
02/02/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	60,216.0000	59,178.0000	(1.724)	0	0	0
02/02/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	24,703.0000	25,219.0000	2.089	0	0	0
02/02/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	34,867.0000	34,075.0000	(2.271)	0	0	0
02/02/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	24,922.0000	24,273.0000	(2.604)	0	0	0
02/02/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	10,688.0000	10,959.0000	2.536	0	0	0
02/02/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	6,564.0000	6,745.0000	2.757	0	0	0
02/02/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	75,025.0000	73,897.0000	(1.503)	0	0	0
02/02/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	90,756.0000	89,562.0000	(1.316)	0	0	0
02/02/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	107,040.0000	105,800.0000	(1.158)	0	0	0
02/02/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	3,843.0000	3,958.0000	2.992	0	0	0
02/02/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	1,136.0000	1,175.0000	3.433	0	0	0
02/02/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	2,143.0000	2,211.0000	3.173	0	0	0
02/02/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	123,566.0000	122,296.0000	(1.028)	0	0	0
02/02/2006	R204	2007/02/01			Bond Future	7.3800	7.3960	0.217	0.0000	0.0000	0
02/02/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	28,351.0000	27,709.0000	(2.264)	0	0	0
02/02/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	38,912.0000	39,560.0000	1.665	0	0	0
02/02/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	38,084.0000	37,318.0000	(2.011)	0	0	0
02/02/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	28,460.0000	28,984.0000	1.841	0	0	0
02/02/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	13,795.0000	14,100.0000	2.211	0	0	0
02/02/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	62,278.0000	61,292.0000	(1.583)	0	0	0
02/02/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	20,153.0000	20,561.0000	2.025	0	0	0
02/02/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	76,299.0000	75,227.0000	(1.405)	0	0	0
02/02/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	49,454.0000	48,572.0000	(1.783)	0	0	0
02/02/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	9,115.0000	9,333.0000	2.392	0	0	0
02/02/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	106,763.0000	105,571.0000	(1.116)	0	0	0
02/02/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	2,107.0000	2,169.0000	2.943	0	0	0
02/02/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	122,644.0000	121,415.0000	(1.002)	0	0	0
02/02/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	3,565.0000	3,663.0000	2.749	0	0	0
02/02/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	5,808.0000	5,957.0000	2.565	0	0	0
02/02/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	51,607.0000	52,380.0000	1.498	0	0	0
02/02/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	91,225.0000	90,085.0000	(1.250)	0	0	0
02/02/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	66,531.0000	67,423.0000	1.341	0	0	0
02/02/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	20,337.0000	19,820.0000	(2.542)	0	0	0
02/02/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	9,249.0000	8,955.0000	(3.179)	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
02/02/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	14,014.0000	13,615.0000	(2.847)	0	0	0
02/02/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	83,568.0000	84,565.0000	1.193	0	0	0
02/02/2006	R207	2006/02/02			Bond Future	7.3440	7.3300	(0.191)	0.0000	0.0000	0
02/02/2006	R207	2006/02/02	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/02/2006	R207	2006/02/02	8.00	Call	Option on Bond Future	54,222.0000	55,425.0000	2.219	0	0	0
02/02/2006	R207	2006/05/04			Bond Future	7.3520	7.3650	0.177	0.0000	0.0000	0
02/02/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	2,025.0000	2,094.0000	3.407	0	0	0
02/02/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	55,034.0000	54,000.0000	(1.879)	0	0	0
02/02/2006	R207	2006/08/03			Bond Future	7.3530	7.3670	0.190	0.0000	0.0000	0
02/02/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	58,458.0000	57,453.0000	(1.719)	0	0	0
02/02/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	6,081.0000	6,250.0000	2.779	0	0	0
02/02/2006	R207	2006/11/02			Bond Future	7.3520	7.3660	0.190	0.0000	0.0000	0
02/02/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	36,533.0000	37,374.0000	2.302	0	0	0
02/02/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	125,074.0000	123,913.0000	(0.928)	0	0	0
02/02/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	54,258.0000	53,209.0000	(1.933)	0	0	0
02/02/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	6,706.0000	6,384.0000	(4.802)	0	0	0
02/02/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	54,545.0000	55,543.0000	1.830	0	0	0
02/02/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	2,803.0000	2,639.0000	(5.851)	0	0	0
02/02/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	2,335.0000	2,449.0000	4.882	0	0	0
02/02/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	14.0000	15.0000	7.143	0	0	0
02/02/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	38,022.0000	37,097.0000	(2.433)	0	0	0
02/02/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	71,796.0000	70,679.0000	(1.556)	0	0	0
02/02/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	63.0000	68.0000	7.937	0	0	0
02/02/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	107,589.0000	106,431.0000	(1.076)	0	0	0
02/02/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	247.0000	263.0000	6.478	0	0	0
02/02/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	89,749.0000	88,603.0000	(1.277)	0	0	0
02/02/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	823.0000	869.0000	5.589	0	0	0
02/02/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	5,687.0000	5,924.0000	4.167	0	0	0
02/02/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	13,663.0000	13,136.0000	(3.857)	0	0	0
02/02/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	22,185.0000	22,820.0000	2.862	0	0	0
02/02/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	11,996.0000	12,414.0000	3.484	0	0	0
02/02/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	24,189.0000	23,445.0000	(3.076)	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
02/02/2006	R207	2007/02/01			Bond Future	7.3560	7.3690	0.177	0.0000	0.0000	0
02/02/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	21,591.0000	21,142.0000	(2.080)	0	0	0
02/02/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	64,667.0000	63,837.0000	(1.283)	0	0	0
02/02/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	38,660.0000	39,175.0000	1.332	0	0	0
02/02/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	19,947.0000	20,266.0000	1.599	0	0	0
02/02/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	51,397.0000	52,015.0000	1.202	0	0	0
02/02/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	29,908.0000	29,356.0000	(1.846)	0	0	0
02/02/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	13,638.0000	13,875.0000	1.738	0	0	0
02/02/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	51,595.0000	50,848.0000	(1.448)	0	0	0
02/02/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	78,892.0000	77,994.0000	(1.138)	0	0	0
02/02/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	125,554.0000	124,534.0000	(0.812)	0	0	0
02/02/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	93,973.0000	93,021.0000	(1.013)	0	0	0
02/02/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	66,434.0000	67,151.0000	1.079	0	0	0
02/02/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	2,089.0000	2,136.0000	2.250	0	0	0
02/02/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	3,527.0000	3,602.0000	2.126	0	0	0
02/02/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	109,615.0000	108,624.0000	(0.904)	0	0	0
02/02/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	5,740.0000	5,855.0000	2.003	0	0	0
02/02/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	9,007.0000	9,175.0000	1.865	0	0	0
02/02/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	14,980.0000	14,631.0000	(2.330)	0	0	0
02/02/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	9,959.0000	9,699.0000	(2.611)	0	0	0
02/02/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	83,672.0000	84,478.0000	0.963	0	0	0
02/02/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	28,216.0000	28,630.0000	1.467	0	0	0
02/02/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	39,943.0000	39,290.0000	(1.635)	0	0	0

Grand Total:

2,122