



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 02/05/2006

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
02/05/2006	GOVI 2006/05/04			jGovi	242.0870	241.7530	(0.138)	0.0000	0.0000	0
02/05/2006	GOVI 2006/05/04	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
02/05/2006	GOVI 2006/05/04	230.00	Call	jGovi	120,870.0000	117,530.0000	(2.763)	0	0	0
02/05/2006	GOVI 2006/08/03			jGovi	246.3760	246.0250	(0.142)	0.0000	0.0000	561
02/05/2006	GOVI 2006/08/03	230.00	Put	jGovi	14.0000	14.0000	-	0	0	0
02/05/2006	GOVI 2006/08/03	230.00	Call	jGovi	163,774.0000	160,264.0000	(2.143)	0	0	0
02/05/2006	GOVI 2006/11/02			jGovi	250.7860	250.4910	(0.118)	0.0000	0.0000	301
02/05/2006	GOVI 2006/11/02	230.00	Call	jGovi	207,894.0000	204,944.0000	(1.419)	0	0	0
02/05/2006	GOVI 2006/11/02	230.00	Put	jGovi	34.0000	34.0000	-	0	0	0
02/05/2006	GOVI 2007/02/01			jGovi	255.2170	254.9750	(0.095)	0.0000	0.0000	0
02/05/2006	GOVI 2007/02/01	230.00	Call	jGovi	252,196.0000	249,776.0000	(0.960)	0	0	0
02/05/2006	GOVI 2007/02/01	230.00	Put	jGovi	26.0000	26.0000	-	0	0	0
02/05/2006	J153 2010/08/31			jSwap	7.1640	7.1930	0.405	0.0000	0.0000	0
02/05/2006	J157 2015/09/15			jSwap	7.4000	7.4240	0.324	0.0000	0.0000	0
02/05/2006	J186 2026/12/21			jSwap	7.1050	7.1400	0.493	0.0000	0.0000	0
02/05/2006	J194 2008/02/28			jSwap	7.1000	7.1230	0.324	0.0000	0.0000	0
02/05/2006	J201 2014/12/22			jSwap	7.3710	7.3940	0.312	0.0000	0.0000	0

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02/05/2006	J203	2017/09/15			jSwap	7.3940	7.4180	0.325	0.0000	0.0000	0
02/05/2006	J204	2018/12/21			jSwap	7.3830	7.4110	0.379	0.0000	0.0000	0
02/05/2006	J207	2020/01/15			jSwap	7.3650	7.3960	0.421	0.0000	0.0000	0
02/05/2006	JBAR	2005/12/21			jBar	7.0790	7.0790	-	0.0000	0.0000	0
02/05/2006	JFRA	2006/05/04			jFra	7.1050	7.0860	(0.267)	0.0000	0.0000	0
02/05/2006	JFRA	2006/05/04	7.00	Put	Option on jFra	63.0000	23.0000	(63.492)	0	0	0
02/05/2006	JFRA	2006/05/04	7.00	Call	Option on jFra	320.0000	234.0000	(26.875)	0	0	0
02/05/2006	JFRA	2006/08/03			jFra	7.1150	7.1120	(0.042)	0.0000	0.0000	0
02/05/2006	JFRA	2006/08/03	7.00	Call	Option on jFra	859.0000	840.0000	(2.212)	0	0	0
02/05/2006	JFRA	2006/08/03	7.00	Put	Option on jFra	577.0000	566.0000	(1.906)	0	0	0
02/05/2006	JFRA	2006/11/02			jFra	7.1550	7.1530	(0.028)	0.0000	0.0000	0
02/05/2006	JFRA	2006/11/02	7.00	Put	Option on jFra	860.0000	851.0000	(1.047)	0	0	0
02/05/2006	JFRA	2006/11/02	7.00	Call	Option on jFra	1,240.0000	1,226.0000	(1.129)	0	0	0
02/05/2006	JFRA	2007/02/01			jFra	7.2170	7.2180	0.014	0.0000	0.0000	500
02/05/2006	JFRA	2007/02/01	7.50	Call	Option on jFra	953.0000	946.0000	(0.735)	0	0	0
02/05/2006	JFRA	2007/02/01	7.50	Put	Option on jFra	1,647.0000	1,636.0000	(0.668)	0	0	0
02/05/2006	JFRA	2007/05/03			jFra	7.2710	7.2690	(0.028)	0.0000	0.0000	0
02/05/2006	JFRA	2007/05/03	7.50	Call	Option on jFra	1,223.0000	1,213.0000	(0.818)	0	0	0
02/05/2006	JFRA	2007/05/03	7.50	Put	Option on jFra	1,784.0000	1,779.0000	(0.280)	0	0	0
02/05/2006	JFRA	2007/08/02			jFra	7.3320	7.3290	(0.041)	0.0000	0.0000	0
02/05/2006	JFRA	2007/08/02	7.50	Call	Option on jFra	1,462.0000	1,451.0000	(0.752)	0	0	0
02/05/2006	JFRA	2007/08/02	7.50	Put	Option on jFra	1,873.0000	1,870.0000	(0.160)	0	0	0
02/05/2006	JFRA	2007/11/01			jFra	7.4020	7.3970	(0.068)	0.0000	0.0000	0
02/05/2006	JFRA	2007/11/01	7.50	Call	Option on jFra	1,778.0000	1,764.0000	(0.787)	0	0	0

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02/05/2006	JFRA	2007/11/01	7.50	Put	Option on jFra	2,036.0000	2,036.0000	-	0	0	0
02/05/2006	JFRA	2008/02/07			jFra	7.4490	7.4510	0.027	0.0000	0.0000	0
02/05/2006	JFRA	2008/02/07	7.50	Put	Option on jFra	26,670.0000	26,583.0000	(0.326)	0	0	0
02/05/2006	JFRA	2008/02/07	7.50	Call	Option on jFra	26,561.0000	26,484.0000	(0.290)	0	0	0
02/05/2006	JN02	2006/05/04			jNote	7.2500	7.2460	(0.055)	0.0000	0.0000	0
02/05/2006	JN02	2006/05/04	7.25	Call	Option on jNote	2,584.0000	1,468.0000	(43.189)	0	0	0
02/05/2006	JN02	2006/05/04	7.25	Put	Option on jNote	2,531.0000	1,485.0000	(41.328)	0	0	0
02/05/2006	JN02	2006/08/03			jNote	7.3000	7.3050	0.068	0.0000	0.0000	0
02/05/2006	JN02	2006/08/03	7.25	Put	Option on jNote	9,821.0000	9,561.0000	(2.647)	0	0	0
02/05/2006	JN02	2006/08/03	7.25	Call	Option on jNote	10,748.0000	10,582.0000	(1.544)	0	0	0
02/05/2006	JN02	2006/11/02			jNote	7.3520	7.3640	0.163	0.0000	0.0000	0
02/05/2006	JN02	2006/11/02	7.25	Call	Option on jNote	15,268.0000	15,230.0000	(0.249)	0	0	0
02/05/2006	JN02	2006/11/02	7.25	Put	Option on jNote	13,375.0000	13,114.0000	(1.951)	0	0	0
02/05/2006	JN05	2006/05/04			jNote	7.4630	7.4910	0.375	0.0000	0.0000	0
02/05/2006	JN05	2006/05/04	7.25	Put	Option on jNote	241.0000	4.0000	(98.340)	0	0	0
02/05/2006	JN05	2006/05/04	7.25	Call	Option on jNote	9,090.0000	10,012.0000	10.143	0	0	0
02/05/2006	JN05	2006/08/03			jNote	7.4960	7.5280	0.427	0.0000	0.0000	0
02/05/2006	JN05	2006/08/03	7.25	Call	Option on jNote	16,136.0000	16,815.0000	4.208	0	0	0
02/05/2006	JN05	2006/08/03	7.25	Put	Option on jNote	5,925.0000	5,283.0000	(10.835)	0	0	0
02/05/2006	JN05	2006/11/02			jNote	7.5290	7.5630	0.452	0.0000	0.0000	0
02/05/2006	JN05	2006/11/02	7.25	Call	Option on jNote	20,758.0000	21,496.0000	3.555	0	0	0
02/05/2006	JN05	2006/11/02	7.25	Put	Option on jNote	9,190.0000	8,526.0000	(7.225)	0	0	0
02/05/2006	JN10	2006/05/04			jNote	7.5420	7.5810	0.517	0.0000	0.0000	0
02/05/2006	JN10	2006/05/04	7.25	Put	Option on jNote	1.0000	0.0000	(100.000)	0	0	0
02/05/2006	JN10	2006/05/04	7.25	Call	Option on jNote	20,437.0000	23,130.0000	13.177	0	0	0
02/05/2006	JN10	2006/08/03			jNote	7.5570	7.5960	0.516	0.0000	0.0000	0
02/05/2006	JN10	2006/08/03	7.25	Put	Option on jNote	2,846.0000	2,205.0000	(22.523)	0	0	0

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02/05/2006	JN10	2006/08/03	7.25	Call	Option on jNote	24,308.0000	26,353.0000	8.413	0	0	0
02/05/2006	JN10	2006/11/02			jNote	7.5720	7.6110	0.515	0.0000	0.0000	0
02/05/2006	JN10	2006/11/02	7.25	Put	Option on jNote	5,662.0000	4,857.0000	(14.218)	0	0	0
02/05/2006	JN10	2006/11/02	7.25	Call	Option on jNote	28,147.0000	30,022.0000	6.661	0	0	0
02/05/2006	JROD	2006/05/31			jRod	6.8350	6.8240	(0.161)	0.0000	0.0000	0
02/05/2006	JROD	2006/06/30			jRod	6.9460	6.9270	(0.274)	0.0000	0.0000	0
02/05/2006	JROD	2006/07/31			jRod	7.0860	7.0650	(0.296)	0.0000	0.0000	0
02/05/2006	JROD	2006/08/31			jRod	7.0130	7.0040	(0.128)	0.0000	0.0000	0
02/05/2006	R153	2006/05/04			Bond Future	7.1660	7.1960	0.419	7.1900	7.1900	14
02/05/2006	R153	2006/05/04	7.25	Call	Option on Bond Future	3,995.0000	2,486.0000	(37.772)	0	0	0
02/05/2006	R153	2006/05/04	7.25	Put	Option on Bond Future	534.0000	262.0000	(50.936)	0	0	10
02/05/2006	R153	2006/05/04	8.25	Call	Option on Bond Future	43,727.0000	42,490.0000	(2.829)	0	0	0
02/05/2006	R153	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	20
02/05/2006	R153	2006/05/04	7.75	Call	Option on Bond Future	23,811.0000	22,573.0000	(5.199)	0	0	0
02/05/2006	R153	2006/05/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R153	2006/05/04	7.50	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
02/05/2006	R153	2006/05/04	7.50	Call	Option on Bond Future	13,693.0000	12,453.0000	(9.056)	0	0	0
02/05/2006	R153	2006/05/04	9.25	Call	Option on Bond Future	82,307.0000	81,069.0000	(1.504)	0	0	0
02/05/2006	R153	2006/05/04	8.50	Call	Option on Bond Future	53,527.0000	52,289.0000	(2.313)	0	0	0
02/05/2006	R153	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R153	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R153	2006/05/04	8.75	Call	Option on Bond Future	63,223.0000	61,985.0000	(1.958)	0	0	0
02/05/2006	R153	2006/05/04	9.00	Call	Option on Bond Future	72,816.0000	71,578.0000	(1.700)	0	0	0
02/05/2006	R153	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R153	2006/05/04	7.00	Put	Option on Bond Future	6,949.0000	8,116.0000	16.794	0	0	0
02/05/2006	R153	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R153	2006/05/04	6.75	Put	Option on Bond Future	17,330.0000	18,568.0000	7.144	0	0	0
02/05/2006	R153	2006/05/04	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R153	2006/05/04	7.00	Call	Option on Bond Future	71.0000	0.0000	(100.000)	0	0	0
02/05/2006	R153	2006/05/04	8.00	Call	Option on Bond Future	33,822.0000	32,585.0000	(3.657)	0	0	0

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02/05/2006	R153	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R153	2006/08/03			Bond Future	7.1590	7.1930	0.475	7.2600	7.2600	744
02/05/2006	R153	2006/08/03	7.25	Put	Option on Bond Future	5,811.0000	6,235.0000	7.297	0	0	0
02/05/2006	R153	2006/08/03	7.25	Call	Option on Bond Future	9,355.0000	8,453.0000	(9.642)	0	0	0
02/05/2006	R153	2006/08/03	8.75	Put	Option on Bond Future	81.0000	80.0000	(1.235)	0	0	0
02/05/2006	R153	2006/08/03	8.25	Put	Option on Bond Future	365.0000	375.0000	2.740	0	0	0
02/05/2006	R153	2006/08/03	7.50	Put	Option on Bond Future	3,009.0000	3,218.0000	6.946	0	0	100
02/05/2006	R153	2006/08/03	8.50	Call	Option on Bond Future	51,082.0000	49,757.0000	(2.594)	0	0	0
02/05/2006	R153	2006/08/03	8.75	Call	Option on Bond Future	60,178.0000	58,851.0000	(2.205)	0	0	0
02/05/2006	R153	2006/08/03	9.00	Call	Option on Bond Future	69,231.0000	67,904.0000	(1.917)	0	0	0
02/05/2006	R153	2006/08/03	8.50	Put	Option on Bond Future	172.0000	173.0000	0.581	0	0	0
02/05/2006	R153	2006/08/03	9.00	Put	Option on Bond Future	42.0000	40.0000	(4.762)	0	0	0
02/05/2006	R153	2006/08/03	8.25	Call	Option on Bond Future	41,994.0000	40,678.0000	(3.134)	0	0	0
02/05/2006	R153	2006/08/03	7.75	Call	Option on Bond Future	24,275.0000	23,038.0000	(5.096)	0	0	0
02/05/2006	R153	2006/08/03	7.75	Put	Option on Bond Future	1,494.0000	1,583.0000	5.957	0	0	0
02/05/2006	R153	2006/08/03	7.50	Call	Option on Bond Future	16,221.0000	15,104.0000	(6.886)	0	0	0
02/05/2006	R153	2006/08/03	7.00	Put	Option on Bond Future	10,485.0000	11,218.0000	6.991	0	0	0
02/05/2006	R153	2006/08/03	7.00	Call	Option on Bond Future	4,261.0000	3,668.0000	(13.917)	0	0	0
02/05/2006	R153	2006/08/03	8.00	Put	Option on Bond Future	738.0000	771.0000	4.472	0	0	0
02/05/2006	R153	2006/08/03	8.00	Call	Option on Bond Future	32,992.0000	31,699.0000	(3.919)	0	0	0
02/05/2006	R153	2006/11/02			Bond Future	7.1550	7.1830	0.391	0.0000	0.0000	0
02/05/2006	R153	2006/11/02	7.25	Call	Option on Bond Future	12,196.0000	11,521.0000	(5.535)	0	0	0
02/05/2006	R153	2006/11/02	7.25	Put	Option on Bond Future	8,713.0000	9,066.0000	4.051	0	0	0
02/05/2006	R153	2006/11/02	8.50	Put	Option on Bond Future	1,274.0000	1,300.0000	2.041	0	0	0
02/05/2006	R153	2006/11/02	8.25	Call	Option on Bond Future	41,219.0000	40,239.0000	(2.378)	0	0	0
02/05/2006	R153	2006/11/02	8.25	Put	Option on Bond Future	1,837.0000	1,886.0000	2.667	0	0	100
02/05/2006	R153	2006/11/02	7.00	Put	Option on Bond Future	12,689.0000	13,206.0000	4.074	0	0	0
02/05/2006	R153	2006/11/02	8.50	Call	Option on Bond Future	49,414.0000	48,413.0000	(2.026)	0	0	0
02/05/2006	R153	2006/11/02	7.00	Call	Option on Bond Future	6,978.0000	6,467.0000	(7.323)	0	0	0
02/05/2006	R153	2006/11/02	8.00	Put	Option on Bond Future	2,685.0000	2,769.0000	3.128	0	0	0
02/05/2006	R153	2006/11/02	6.75	Call	Option on Bond Future	3,367.0000	3,040.0000	(9.712)	0	0	0
02/05/2006	R153	2006/11/02	6.75	Put	Option on Bond Future	18,364.0000	19,064.0000	3.812	0	0	0
02/05/2006	R153	2006/11/02	7.50	Call	Option on Bond Future	18,467.0000	17,667.0000	(4.332)	0	0	0
02/05/2006	R153	2006/11/02	7.50	Put	Option on Bond Future	5,878.0000	6,106.0000	3.879	0	0	0

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02/05/2006	R153	2006/11/02	9.00	Put	Option on Bond Future	637.0000	642.0000	0.785	0	0	0
02/05/2006	R153	2006/11/02	9.25	Call	Option on Bond Future	74,375.0000	73,348.0000	(1.381)	0	0	0
02/05/2006	R153	2006/11/02	9.25	Put	Option on Bond Future	459.0000	460.0000	0.218	0	0	0
02/05/2006	R153	2006/11/02	9.00	Call	Option on Bond Future	66,043.0000	65,021.0000	(1.547)	0	0	0
02/05/2006	R153	2006/11/02	8.75	Put	Option on Bond Future	896.0000	910.0000	1.563	0	0	0
02/05/2006	R153	2006/11/02	8.75	Call	Option on Bond Future	57,711.0000	56,697.0000	(1.757)	0	0	0
02/05/2006	R153	2006/11/02	6.50	Put	Option on Bond Future	25,627.0000	26,491.0000	3.371	0	0	0
02/05/2006	R153	2006/11/02	7.75	Call	Option on Bond Future	25,568.0000	24,681.0000	(3.469)	0	0	0
02/05/2006	R153	2006/11/02	7.75	Put	Option on Bond Future	3,961.0000	4,103.0000	3.585	0	0	0
02/05/2006	R153	2006/11/02	6.50	Call	Option on Bond Future	1,255.0000	1,091.0000	(13.068)	0	0	0
02/05/2006	R153	2006/11/02	8.00	Call	Option on Bond Future	33,222.0000	32,278.0000	(2.841)	0	0	0
02/05/2006	R153	2007/02/01			Bond Future	7.1610	7.1830	0.307	0.0000	0.0000	0
02/05/2006	R153	2007/02/01	7.25	Put	Option on Bond Future	11,894.0000	12,148.0000	2.136	0	0	0
02/05/2006	R153	2007/02/01	7.25	Call	Option on Bond Future	14,948.0000	14,446.0000	(3.358)	0	0	0
02/05/2006	R153	2007/02/01	7.00	Put	Option on Bond Future	15,560.0000	15,902.0000	2.198	0	0	0
02/05/2006	R153	2007/02/01	7.00	Call	Option on Bond Future	10,009.0000	9,594.0000	(4.146)	0	0	0
02/05/2006	R153	2007/02/01	9.00	Put	Option on Bond Future	2,293.0000	2,306.0000	0.567	0	0	0
02/05/2006	R153	2007/02/01	9.25	Call	Option on Bond Future	71,027.0000	70,277.0000	(1.056)	0	0	0
02/05/2006	R153	2007/02/01	9.25	Put	Option on Bond Future	1,897.0000	1,902.0000	0.264	0	0	0
02/05/2006	R153	2007/02/01	9.00	Call	Option on Bond Future	63,426.0000	62,683.0000	(1.171)	0	0	0
02/05/2006	R153	2007/02/01	8.75	Put	Option on Bond Future	2,804.0000	2,827.0000	0.820	0	0	0
02/05/2006	R153	2007/02/01	8.50	Put	Option on Bond Future	3,492.0000	3,531.0000	1.117	0	0	0
02/05/2006	R153	2007/02/01	8.00	Put	Option on Bond Future	5,569.0000	5,658.0000	1.598	0	0	0
02/05/2006	R153	2007/02/01	8.25	Put	Option on Bond Future	4,395.0000	4,454.0000	1.342	0	0	0
02/05/2006	R153	2007/02/01	8.50	Call	Option on Bond Future	48,410.0000	47,692.0000	(1.483)	0	0	0
02/05/2006	R153	2007/02/01	8.75	Call	Option on Bond Future	55,866.0000	55,134.0000	(1.310)	0	0	0
02/05/2006	R153	2007/02/01	8.00	Call	Option on Bond Future	33,972.0000	33,305.0000	(1.963)	0	0	0
02/05/2006	R153	2007/02/01	7.75	Put	Option on Bond Future	7,126.0000	7,255.0000	1.810	0	0	0
02/05/2006	R153	2007/02/01	8.25	Call	Option on Bond Future	41,093.0000	40,396.0000	(1.696)	0	0	0
02/05/2006	R153	2007/02/01	7.50	Put	Option on Bond Future	9,175.0000	9,358.0000	1.995	0	0	0
02/05/2006	R153	2007/02/01	6.50	Call	Option on Bond Future	3,197.0000	2,987.0000	(6.569)	0	0	0
02/05/2006	R153	2007/02/01	6.75	Call	Option on Bond Future	6,069.0000	5,756.0000	(5.157)	0	0	0
02/05/2006	R153	2007/02/01	6.50	Put	Option on Bond Future	26,201.0000	26,747.0000	2.084	0	0	0
02/05/2006	R153	2007/02/01	7.50	Call	Option on Bond Future	20,757.0000	20,183.0000	(2.765)	0	0	0
02/05/2006	R153	2007/02/01	7.75	Call	Option on Bond Future	27,157.0000	26,530.0000	(2.309)	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
02/05/2006	R153	2007/02/01	6.75	Put	Option on Bond Future	20,307.0000	20,749.0000	2.177	0	0	0
02/05/2006	R157	2006/05/04			Bond Future	7.3860	7.4110	0.338	0.0000	0.0000	19
02/05/2006	R157	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R157	2006/05/04	7.25	Call	Option on Bond Future	363.0000	5.0000	(98.623)	0	0	0
02/05/2006	R157	2006/05/04	8.50	Call	Option on Bond Future	89,544.0000	87,446.0000	(2.343)	0	0	0
02/05/2006	R157	2006/05/04	7.25	Put	Option on Bond Future	11,852.0000	13,592.0000	14.681	0	0	0
02/05/2006	R157	2006/05/04	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R157	2006/05/04	7.75	Call	Option on Bond Future	30,141.0000	28,041.0000	(6.967)	0	0	0
02/05/2006	R157	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R157	2006/05/04	9.25	Call	Option on Bond Future	145,517.0000	143,418.0000	(1.442)	0	0	0
02/05/2006	R157	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R157	2006/05/04	8.00	Call	Option on Bond Future	50,337.0000	48,239.0000	(4.168)	0	0	0
02/05/2006	R157	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R157	2006/05/04	7.00	Put	Option on Bond Future	32,939.0000	35,037.0000	6.369	0	0	0
02/05/2006	R157	2006/05/04	9.00	Call	Option on Bond Future	127,226.0000	125,128.0000	(1.649)	0	0	0
02/05/2006	R157	2006/05/04	8.75	Call	Option on Bond Future	108,572.0000	106,473.0000	(1.933)	0	0	0
02/05/2006	R157	2006/05/04	7.75	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
02/05/2006	R157	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R157	2006/05/04	8.25	Call	Option on Bond Future	70,136.0000	68,037.0000	(2.993)	0	0	0
02/05/2006	R157	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	115
02/05/2006	R157	2006/05/04	7.50	Call	Option on Bond Future	10,206.0000	7,614.0000	(25.397)	0	0	50
02/05/2006	R157	2006/05/04	7.50	Put	Option on Bond Future	671.0000	178.0000	(73.472)	0	0	0
02/05/2006	R157	2006/08/03			Bond Future	7.3920	7.4180	0.352	0.0000	0.0000	115
02/05/2006	R157	2006/08/03	8.00	Put	Option on Bond Future	2,552.0000	2,633.0000	3.174	0	0	0
02/05/2006	R157	2006/08/03	8.75	Put	Option on Bond Future	200.0000	194.0000	(3.000)	0	0	0
02/05/2006	R157	2006/08/03	9.00	Call	Option on Bond Future	124,035.0000	121,899.0000	(1.722)	0	0	0
02/05/2006	R157	2006/08/03	7.25	Call	Option on Bond Future	9,551.0000	8,481.0000	(11.203)	0	0	0
02/05/2006	R157	2006/08/03	7.25	Put	Option on Bond Future	21,265.0000	22,326.0000	4.989	0	0	0
02/05/2006	R157	2006/08/03	9.00	Put	Option on Bond Future	84.0000	79.0000	(5.952)	0	0	0
02/05/2006	R157	2006/08/03	8.75	Call	Option on Bond Future	105,883.0000	103,746.0000	(2.018)	0	0	0
02/05/2006	R157	2006/08/03	9.25	Put	Option on Bond Future	36.0000	33.0000	(8.333)	0	0	0
02/05/2006	R157	2006/08/03	7.75	Call	Option on Bond Future	34,560.0000	32,674.0000	(5.457)	0	0	0
02/05/2006	R157	2006/08/03	9.25	Call	Option on Bond Future	141,905.0000	139,771.0000	(1.504)	0	0	0
02/05/2006	R157	2006/08/03	7.75	Put	Option on Bond Future	5,602.0000	5,846.0000	4.356	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
02/05/2006	R157	2006/08/03	8.50	Put	Option on Bond Future	474.0000	471.0000	(0.633)	0	0	0
02/05/2006	R157	2006/08/03	7.00	Put	Option on Bond Future	35,962.0000	37,554.0000	4.427	0	0	0
02/05/2006	R157	2006/08/03	8.00	Call	Option on Bond Future	51,257.0000	49,207.0000	(3.999)	0	0	0
02/05/2006	R157	2006/08/03	7.00	Call	Option on Bond Future	3,304.0000	2,766.0000	(16.283)	0	0	0
02/05/2006	R157	2006/08/03	8.50	Call	Option on Bond Future	87,533.0000	85,399.0000	(2.438)	0	0	0
02/05/2006	R157	2006/08/03	7.50	Call	Option on Bond Future	20,270.0000	18,708.0000	(7.706)	0	0	0
02/05/2006	R157	2006/08/03	8.25	Put	Option on Bond Future	1,117.0000	1,133.0000	1.432	0	0	0
02/05/2006	R157	2006/08/03	7.50	Put	Option on Bond Future	11,448.0000	12,016.0000	4.962	0	0	0
02/05/2006	R157	2006/08/03	8.25	Call	Option on Bond Future	69,185.0000	67,070.0000	(3.057)	0	0	0
02/05/2006	R157	2006/11/02			Bond Future	7.3990	7.4220	0.311	0.0000	0.0000	0
02/05/2006	R157	2006/11/02	8.50	Put	Option on Bond Future	2,792.0000	2,844.0000	1.862	0	0	117
02/05/2006	R157	2006/11/02	7.25	Call	Option on Bond Future	15,201.0000	14,237.0000	(6.342)	0	0	0
02/05/2006	R157	2006/11/02	9.50	Call	Option on Bond Future	155,748.0000	153,906.0000	(1.183)	0	0	0
02/05/2006	R157	2006/11/02	9.50	Put	Option on Bond Future	414.0000	410.0000	(0.966)	0	0	0
02/05/2006	R157	2006/11/02	9.00	Call	Option on Bond Future	121,676.0000	119,844.0000	(1.506)	0	0	0
02/05/2006	R157	2006/11/02	7.25	Put	Option on Bond Future	27,193.0000	28,068.0000	3.218	0	0	0
02/05/2006	R157	2006/11/02	9.00	Put	Option on Bond Future	1,094.0000	1,100.0000	0.548	0	0	0
02/05/2006	R157	2006/11/02	8.50	Call	Option on Bond Future	87,284.0000	85,496.0000	(2.048)	0	0	0
02/05/2006	R157	2006/11/02	9.25	Call	Option on Bond Future	138,793.0000	136,953.0000	(1.326)	0	0	0
02/05/2006	R157	2006/11/02	9.25	Put	Option on Bond Future	671.0000	670.0000	(0.149)	0	0	0
02/05/2006	R157	2006/11/02	7.75	Call	Option on Bond Future	39,192.0000	37,707.0000	(3.789)	0	0	0
02/05/2006	R157	2006/11/02	7.75	Put	Option on Bond Future	11,479.0000	11,833.0000	3.084	0	0	158
02/05/2006	R157	2006/11/02	8.75	Put	Option on Bond Future	1,742.0000	1,763.0000	1.206	0	0	0
02/05/2006	R157	2006/11/02	9.75	Put	Option on Bond Future	199.0000	196.0000	(1.508)	0	0	0
02/05/2006	R157	2006/11/02	7.50	Call	Option on Bond Future	25,970.0000	24,710.0000	(4.852)	0	0	0
02/05/2006	R157	2006/11/02	9.75	Call	Option on Bond Future	172,425.0000	170,583.0000	(1.068)	0	0	0
02/05/2006	R157	2006/11/02	7.50	Put	Option on Bond Future	17,919.0000	18,498.0000	3.231	0	0	0
02/05/2006	R157	2006/11/02	8.75	Call	Option on Bond Future	104,450.0000	102,632.0000	(1.741)	0	0	0
02/05/2006	R157	2006/11/02	8.00	Call	Option on Bond Future	54,231.0000	52,594.0000	(3.019)	0	0	0
02/05/2006	R157	2006/11/02	8.25	Call	Option on Bond Future	70,426.0000	68,693.0000	(2.461)	0	0	0
02/05/2006	R157	2006/11/02	6.75	Call	Option on Bond Future	3,070.0000	2,731.0000	(11.042)	0	0	0
02/05/2006	R157	2006/11/02	7.00	Call	Option on Bond Future	7,580.0000	6,946.0000	(8.364)	0	0	0
02/05/2006	R157	2006/11/02	6.75	Put	Option on Bond Future	56,326.0000	57,826.0000	2.663	0	0	0
02/05/2006	R157	2006/11/02	8.00	Put	Option on Bond Future	7,229.0000	7,431.0000	2.794	0	0	0
02/05/2006	R157	2006/11/02	7.00	Put	Option on Bond Future	40,005.0000	41,210.0000	3.012	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
02/05/2006	R157	2006/11/02	8.25	Put	Option on Bond Future	4,501.0000	4,607.0000	2.355	0	0	0
02/05/2006	R157	2007/02/01			Bond Future	7.4130	7.4330	0.270	0.0000	0.0000	0
02/05/2006	R157	2007/02/01	9.50	Call	Option on Bond Future	152,806.0000	151,253.0000	(1.016)	0	0	0
02/05/2006	R157	2007/02/01	9.25	Call	Option on Bond Future	136,682.0000	135,140.0000	(1.128)	0	0	0
02/05/2006	R157	2007/02/01	9.50	Put	Option on Bond Future	2,195.0000	2,200.0000	0.228	0	0	0
02/05/2006	R157	2007/02/01	9.25	Put	Option on Bond Future	2,908.0000	2,923.0000	0.516	0	0	0
02/05/2006	R157	2007/02/01	9.75	Call	Option on Bond Future	168,526.0000	166,967.0000	(0.925)	0	0	0
02/05/2006	R157	2007/02/01	9.00	Put	Option on Bond Future	3,889.0000	3,921.0000	0.823	0	0	0
02/05/2006	R157	2007/02/01	9.75	Put	Option on Bond Future	1,385.0000	1,384.0000	(0.072)	0	0	0
02/05/2006	R157	2007/02/01	9.00	Call	Option on Bond Future	120,513.0000	118,987.0000	(1.266)	0	0	0
02/05/2006	R157	2007/02/01	8.75	Call	Option on Bond Future	104,398.0000	102,899.0000	(1.436)	0	0	0
02/05/2006	R157	2007/02/01	8.75	Put	Option on Bond Future	5,245.0000	5,302.0000	1.087	0	0	0
02/05/2006	R157	2007/02/01	7.00	Put	Option on Bond Future	45,396.0000	46,309.0000	2.011	0	0	0
02/05/2006	R157	2007/02/01	7.25	Call	Option on Bond Future	21,095.0000	20,236.0000	(4.072)	0	0	0
02/05/2006	R157	2007/02/01	7.75	Call	Option on Bond Future	44,259.0000	43,056.0000	(2.718)	0	0	0
02/05/2006	R157	2007/02/01	7.25	Put	Option on Bond Future	33,877.0000	34,575.0000	2.060	0	0	0
02/05/2006	R157	2007/02/01	7.00	Call	Option on Bond Future	12,704.0000	12,059.0000	(5.077)	0	0	0
02/05/2006	R157	2007/02/01	7.75	Put	Option on Bond Future	18,325.0000	18,680.0000	1.937	0	0	0
02/05/2006	R157	2007/02/01	8.00	Put	Option on Bond Future	13,334.0000	13,574.0000	1.800	0	0	0
02/05/2006	R157	2007/02/01	8.50	Put	Option on Bond Future	7,124.0000	7,221.0000	1.362	0	0	0
02/05/2006	R157	2007/02/01	7.50	Call	Option on Bond Future	31,829.0000	30,779.0000	(3.299)	0	0	0
02/05/2006	R157	2007/02/01	7.50	Put	Option on Bond Future	25,071.0000	25,579.0000	2.026	0	0	0
02/05/2006	R157	2007/02/01	8.00	Call	Option on Bond Future	58,088.0000	56,770.0000	(2.269)	0	0	0
02/05/2006	R157	2007/02/01	8.50	Call	Option on Bond Future	88,481.0000	87,021.0000	(1.650)	0	0	0
02/05/2006	R157	2007/02/01	8.25	Call	Option on Bond Future	72,956.0000	71,555.0000	(1.920)	0	0	0
02/05/2006	R157	2007/02/01	8.25	Put	Option on Bond Future	9,731.0000	9,886.0000	1.593	0	0	0
02/05/2006	R186	2006/05/04			Bond Future	7.1400	7.1750	0.490	0.0000	0.0000	34
02/05/2006	R186	2006/05/04	7.25	Call	Option on Bond Future	15,833.0000	10,465.0000	(33.904)	0	0	0
02/05/2006	R186	2006/05/04	8.75	Call	Option on Bond Future	194,061.0000	189,332.0000	(2.437)	0	0	0
02/05/2006	R186	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R186	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R186	2006/05/04	7.25	Put	Option on Bond Future	1,055.0000	415.0000	(60.664)	0	0	0
02/05/2006	R186	2006/05/04	8.25	Call	Option on Bond Future	138,612.0000	133,884.0000	(3.411)	0	0	0
02/05/2006	R186	2006/05/04	6.50	Put	Option on Bond Future	91,010.0000	95,738.0000	5.195	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
02/05/2006	R186	2006/05/04	8.50	Call	Option on Bond Future	166,837.0000	162,109.0000	(2.834)	0	0	0
02/05/2006	R186	2006/05/04	7.75	Call	Option on Bond Future	78,978.0000	74,249.0000	(5.988)	0	0	0
02/05/2006	R186	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R186	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R186	2006/05/04	9.00	Call	Option on Bond Future	220,324.0000	215,596.0000	(2.146)	0	0	0
02/05/2006	R186	2006/05/04	6.75	Put	Option on Bond Future	54,407.0000	59,135.0000	8.690	0	0	0
02/05/2006	R186	2006/05/04	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R186	2006/05/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R186	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R186	2006/05/04	7.00	Put	Option on Bond Future	19,612.0000	23,894.0000	21.834	0	0	0
02/05/2006	R186	2006/05/04	7.00	Call	Option on Bond Future	448.0000	2.0000	(99.554)	0	0	0
02/05/2006	R186	2006/05/04	8.00	Call	Option on Bond Future	109,341.0000	104,612.0000	(4.325)	0	0	0
02/05/2006	R186	2006/05/04	7.50	Call	Option on Bond Future	47,476.0000	42,745.0000	(9.965)	0	0	0
02/05/2006	R186	2006/05/04	7.50	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
02/05/2006	R186	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R186	2006/08/03			Bond Future	7.1390	7.1750	0.504	0.0000	0.0000	30
02/05/2006	R186	2006/08/03	7.25	Put	Option on Bond Future	16,762.0000	18,252.0000	8.889	0	0	0
02/05/2006	R186	2006/08/03	7.25	Call	Option on Bond Future	31,569.0000	28,230.0000	(10.577)	0	0	0
02/05/2006	R186	2006/08/03	9.00	Put	Option on Bond Future	6.0000	6.0000	-	0	0	0
02/05/2006	R186	2006/08/03	9.25	Call	Option on Bond Future	244,331.0000	239,502.0000	(1.976)	0	0	0
02/05/2006	R186	2006/08/03	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
02/05/2006	R186	2006/08/03	9.00	Call	Option on Bond Future	219,116.0000	214,287.0000	(2.204)	0	0	0
02/05/2006	R186	2006/08/03	6.75	Put	Option on Bond Future	58,126.0000	62,007.0000	6.677	0	0	0
02/05/2006	R186	2006/08/03	8.75	Put	Option on Bond Future	32.0000	32.0000	-	0	0	0
02/05/2006	R186	2006/08/03	8.50	Put	Option on Bond Future	136.0000	140.0000	2.941	0	0	0
02/05/2006	R186	2006/08/03	8.25	Call	Option on Bond Future	138,343.0000	133,538.0000	(3.473)	0	0	0
02/05/2006	R186	2006/08/03	8.25	Put	Option on Bond Future	501.0000	526.0000	4.990	0	0	0
02/05/2006	R186	2006/08/03	6.75	Call	Option on Bond Future	4,258.0000	3,310.0000	(22.264)	0	0	0
02/05/2006	R186	2006/08/03	8.50	Call	Option on Bond Future	166,042.0000	161,217.0000	(2.906)	0	0	0
02/05/2006	R186	2006/08/03	8.75	Call	Option on Bond Future	193,013.0000	188,184.0000	(2.502)	0	0	0
02/05/2006	R186	2006/08/03	7.00	Put	Option on Bond Future	32,813.0000	35,497.0000	8.180	0	0	0
02/05/2006	R186	2006/08/03	7.00	Call	Option on Bond Future	13,923.0000	11,778.0000	(15.406)	0	0	0
02/05/2006	R186	2006/08/03	7.50	Put	Option on Bond Future	7,928.0000	8,622.0000	8.754	0	0	0
02/05/2006	R186	2006/08/03	8.00	Put	Option on Bond Future	1,590.0000	1,690.0000	6.289	0	0	0
02/05/2006	R186	2006/08/03	8.00	Call	Option on Bond Future	110,337.0000	105,607.0000	(4.287)	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
02/05/2006	R186	2006/08/03	7.50	Call	Option on Bond Future	55,206.0000	51,071.0000	(7.490)	0	0	0
02/05/2006	R186	2006/08/03	7.75	Call	Option on Bond Future	82,158.0000	77,609.0000	(5.537)	0	0	0
02/05/2006	R186	2006/08/03	7.75	Put	Option on Bond Future	3,584.0000	3,864.0000	7.813	0	0	0
02/05/2006	R186	2006/11/02			Bond Future	7.1360	7.1710	0.490	0.0000	0.0000	0
02/05/2006	R186	2006/11/02	7.25	Put	Option on Bond Future	26,265.0000	27,905.0000	6.244	0	0	0
02/05/2006	R186	2006/11/02	7.25	Call	Option on Bond Future	41,365.0000	38,342.0000	(7.308)	0	0	0
02/05/2006	R186	2006/11/02	8.00	Put	Option on Bond Future	6,346.0000	6,715.0000	5.815	0	0	0
02/05/2006	R186	2006/11/02	6.50	Call	Option on Bond Future	3,519.0000	2,917.0000	(17.107)	0	0	0
02/05/2006	R186	2006/11/02	8.25	Put	Option on Bond Future	3,226.0000	3,416.0000	5.890	0	0	0
02/05/2006	R186	2006/11/02	8.00	Call	Option on Bond Future	114,753.0000	110,459.0000	(3.742)	0	0	0
02/05/2006	R186	2006/11/02	8.25	Call	Option on Bond Future	140,549.0000	136,076.0000	(3.183)	0	0	0
02/05/2006	R186	2006/11/02	8.50	Call	Option on Bond Future	166,758.0000	162,184.0000	(2.743)	0	0	0
02/05/2006	R186	2006/11/02	8.50	Put	Option on Bond Future	1,535.0000	1,624.0000	5.798	0	0	0
02/05/2006	R186	2006/11/02	8.75	Put	Option on Bond Future	683.0000	722.0000	5.710	0	0	0
02/05/2006	R186	2006/11/02	6.50	Put	Option on Bond Future	92,607.0000	96,668.0000	4.385	0	0	0
02/05/2006	R186	2006/11/02	9.00	Put	Option on Bond Future	285.0000	300.0000	5.263	0	0	0
02/05/2006	R186	2006/11/02	9.00	Call	Option on Bond Future	218,422.0000	213,774.0000	(2.128)	0	0	0
02/05/2006	R186	2006/11/02	8.75	Call	Option on Bond Future	192,831.0000	188,206.0000	(2.398)	0	0	0
02/05/2006	R186	2006/11/02	6.75	Put	Option on Bond Future	63,681.0000	66,995.0000	5.204	0	0	0
02/05/2006	R186	2006/11/02	7.75	Put	Option on Bond Future	10,149.0000	10,774.0000	6.158	0	0	0
02/05/2006	R186	2006/11/02	6.75	Call	Option on Bond Future	10,621.0000	9,272.0000	(12.701)	0	0	0
02/05/2006	R186	2006/11/02	7.50	Put	Option on Bond Future	16,375.0000	17,409.0000	6.315	0	0	0
02/05/2006	R186	2006/11/02	7.00	Call	Option on Bond Future	23,133.0000	20,911.0000	(9.605)	0	0	0
02/05/2006	R186	2006/11/02	7.75	Call	Option on Bond Future	88,577.0000	84,540.0000	(4.558)	0	0	0
02/05/2006	R186	2006/11/02	7.50	Call	Option on Bond Future	63,717.0000	60,089.0000	(5.694)	0	0	0
02/05/2006	R186	2006/11/02	7.00	Put	Option on Bond Future	41,482.0000	43,924.0000	5.887	0	0	0
02/05/2006	R186	2007/02/01			Bond Future	7.1360	7.1690	0.462	0.0000	0.0000	0
02/05/2006	R186	2007/02/01	7.75	Put	Option on Bond Future	17,873.0000	18,669.0000	4.454	0	0	0
02/05/2006	R186	2007/02/01	7.75	Call	Option on Bond Future	95,745.0000	92,176.0000	(3.728)	0	0	0
02/05/2006	R186	2007/02/01	8.00	Call	Option on Bond Future	120,586.0000	116,773.0000	(3.162)	0	0	0
02/05/2006	R186	2007/02/01	8.00	Put	Option on Bond Future	12,933.0000	13,484.0000	4.260	0	0	0
02/05/2006	R186	2007/02/01	7.25	Call	Option on Bond Future	49,991.0000	47,230.0000	(5.523)	0	0	0
02/05/2006	R186	2007/02/01	8.50	Call	Option on Bond Future	168,889.0000	164,740.0000	(2.457)	0	0	0
02/05/2006	R186	2007/02/01	7.25	Put	Option on Bond Future	35,003.0000	36,606.0000	4.580	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
02/05/2006	R186	2007/02/01	8.25	Put	Option on Bond Future	8,003.0000	8,356.0000	4.411	0	0	0
02/05/2006	R186	2007/02/01	8.50	Put	Option on Bond Future	4,769.0000	4,984.0000	4.508	0	0	0
02/05/2006	R186	2007/02/01	7.50	Put	Option on Bond Future	24,916.0000	26,054.0000	4.567	0	0	0
02/05/2006	R186	2007/02/01	8.25	Call	Option on Bond Future	144,391.0000	140,380.0000	(2.778)	0	0	0
02/05/2006	R186	2007/02/01	7.50	Call	Option on Bond Future	71,915.0000	68,689.0000	(4.486)	0	0	0
02/05/2006	R186	2007/02/01	6.50	Call	Option on Bond Future	7,959.0000	7,076.0000	(11.094)	0	0	0
02/05/2006	R186	2007/02/01	6.50	Put	Option on Bond Future	96,343.0000	99,825.0000	3.614	0	0	0
02/05/2006	R186	2007/02/01	6.75	Put	Option on Bond Future	69,873.0000	72,731.0000	4.090	0	0	0
02/05/2006	R186	2007/02/01	6.75	Call	Option on Bond Future	17,222.0000	15,716.0000	(8.745)	0	0	0
02/05/2006	R186	2007/02/01	8.75	Put	Option on Bond Future	2,737.0000	2,862.0000	4.567	0	0	0
02/05/2006	R186	2007/02/01	8.75	Call	Option on Bond Future	193,628.0000	189,388.0000	(2.190)	0	0	0
02/05/2006	R186	2007/02/01	7.00	Call	Option on Bond Future	31,122.0000	28,957.0000	(6.956)	0	0	0
02/05/2006	R186	2007/02/01	7.00	Put	Option on Bond Future	49,333.0000	51,533.0000	4.459	0	0	0
02/05/2006	R186	2007/02/01	9.00	Call	Option on Bond Future	218,252.0000	213,957.0000	(1.968)	0	0	0
02/05/2006	R186	2007/02/01	9.00	Put	Option on Bond Future	1,513.0000	1,582.0000	4.560	0	0	0
02/05/2006	R194	2006/05/04			Bond Future	7.0810	7.1060	0.353	0.0000	0.0000	55
02/05/2006	R194	2006/05/04	6.50	Put	Option on Bond Future	10,101.0000	10,532.0000	4.267	0	0	0
02/05/2006	R194	2006/05/04	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R194	2006/05/04	7.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R194	2006/05/04	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R194	2006/05/04	6.25	Put	Option on Bond Future	14,486.0000	14,918.0000	2.982	0	0	0
02/05/2006	R194	2006/05/04	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R194	2006/05/04	7.50	Call	Option on Bond Future	7,205.0000	6,773.0000	(5.996)	0	0	0
02/05/2006	R194	2006/05/04	8.25	Call	Option on Bond Future	19,939.0000	19,508.0000	(2.162)	0	0	0
02/05/2006	R194	2006/05/04	7.25	Call	Option on Bond Future	2,954.0000	2,485.0000	(15.877)	0	0	0
02/05/2006	R194	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R194	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R194	2006/05/04	9.00	Call	Option on Bond Future	32,468.0000	32,036.0000	(1.331)	0	0	0
02/05/2006	R194	2006/05/04	6.75	Put	Option on Bond Future	5,739.0000	6,170.0000	7.510	0	0	0
02/05/2006	R194	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R194	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R194	2006/05/04	8.50	Call	Option on Bond Future	24,138.0000	23,706.0000	(1.790)	0	0	0
02/05/2006	R194	2006/05/04	8.75	Call	Option on Bond Future	28,314.0000	27,883.0000	(1.522)	0	0	0
02/05/2006	R194	2006/05/04	7.75	Call	Option on Bond Future	11,473.0000	11,041.0000	(3.765)	0	0	0
02/05/2006	R194	2006/05/04	7.75	Put	Option on Bond Future	0.0000	0.0000	-	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
02/05/2006	R194	2006/05/04	7.25	Put	Option on Bond Future	40.0000	3.0000	(92.500)	0	0	0
02/05/2006	R194	2006/05/04	7.00	Call	Option on Bond Future	176.0000	9.0000	(94.886)	0	0	0
02/05/2006	R194	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R194	2006/05/04	7.00	Put	Option on Bond Future	1,577.0000	1,841.0000	16.741	0	0	0
02/05/2006	R194	2006/05/04	8.00	Call	Option on Bond Future	15,718.0000	15,286.0000	(2.748)	0	0	0
02/05/2006	R194	2006/08/03			Bond Future	7.0520	7.0840	0.454	0.0000	0.0000	55
02/05/2006	R194	2006/08/03	7.50	Put	Option on Bond Future	883.0000	934.0000	5.776	0	0	0
02/05/2006	R194	2006/08/03	7.50	Call	Option on Bond Future	7,569.0000	7,140.0000	(5.668)	0	0	0
02/05/2006	R194	2006/08/03	6.75	Call	Option on Bond Future	746.0000	612.0000	(17.962)	0	0	0
02/05/2006	R194	2006/08/03	6.75	Put	Option on Bond Future	5,286.0000	5,632.0000	6.546	0	0	0
02/05/2006	R194	2006/08/03	7.25	Put	Option on Bond Future	1,678.0000	1,790.0000	6.675	0	0	0
02/05/2006	R194	2006/08/03	7.25	Call	Option on Bond Future	4,640.0000	4,273.0000	(7.909)	0	0	0
02/05/2006	R194	2006/08/03	8.00	Call	Option on Bond Future	14,328.0000	13,855.0000	(3.301)	0	0	0
02/05/2006	R194	2006/08/03	8.00	Put	Option on Bond Future	249.0000	256.0000	2.811	0	0	0
02/05/2006	R194	2006/08/03	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
02/05/2006	R194	2006/08/03	8.50	Call	Option on Bond Future	21,430.0000	20,950.0000	(2.240)	0	0	0
02/05/2006	R194	2006/08/03	7.75	Call	Option on Bond Future	10,852.0000	10,393.0000	(4.230)	0	0	0
02/05/2006	R194	2006/08/03	7.75	Put	Option on Bond Future	461.0000	481.0000	4.338	0	0	0
02/05/2006	R194	2006/08/03	8.25	Call	Option on Bond Future	17,841.0000	17,362.0000	(2.685)	0	0	0
02/05/2006	R194	2006/08/03	7.00	Put	Option on Bond Future	3,046.0000	3,261.0000	7.058	0	0	0
02/05/2006	R194	2006/08/03	8.25	Put	Option on Bond Future	92.0000	93.0000	1.087	0	0	0
02/05/2006	R194	2006/08/03	7.00	Call	Option on Bond Future	2,266.0000	2,001.0000	(11.695)	0	0	0
02/05/2006	R194	2006/08/03	8.75	Put	Option on Bond Future	8.0000	8.0000	-	0	0	0
02/05/2006	R194	2006/08/03	9.00	Call	Option on Bond Future	28,653.0000	28,173.0000	(1.675)	0	0	0
02/05/2006	R194	2006/08/03	8.50	Put	Option on Bond Future	30.0000	30.0000	-	0	0	0
02/05/2006	R194	2006/08/03	8.75	Call	Option on Bond Future	25,043.0000	24,563.0000	(1.917)	0	0	0
02/05/2006	R194	2006/11/02			Bond Future	7.0190	7.0360	0.242	0.0000	0.0000	0
02/05/2006	R194	2006/11/02	7.25	Call	Option on Bond Future	5,297.0000	5,125.0000	(3.247)	0	0	0
02/05/2006	R194	2006/11/02	7.25	Put	Option on Bond Future	2,374.0000	2,418.0000	1.853	0	0	0
02/05/2006	R194	2006/11/02	6.75	Put	Option on Bond Future	5,065.0000	5,181.0000	2.290	0	0	0
02/05/2006	R194	2006/11/02	6.75	Call	Option on Bond Future	1,647.0000	1,548.0000	(6.011)	0	0	0
02/05/2006	R194	2006/11/02	8.50	Put	Option on Bond Future	258.0000	256.0000	(0.775)	0	0	0
02/05/2006	R194	2006/11/02	7.00	Put	Option on Bond Future	3,446.0000	3,521.0000	2.176	0	0	0
02/05/2006	R194	2006/11/02	6.50	Put	Option on Bond Future	7,178.0000	7,343.0000	2.299	0	0	0

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02/05/2006	R194	2006/11/02	7.00	Call	Option on Bond Future	3,205.0000	3,065.0000	(4.368)	0	0	0
02/05/2006	R194	2006/11/02	6.50	Call	Option on Bond Future	569.0000	518.0000	(8.963)	0	0	0
02/05/2006	R194	2006/11/02	7.50	Call	Option on Bond Future	7,729.0000	7,537.0000	(2.484)	0	0	0
02/05/2006	R194	2006/11/02	6.25	Put	Option on Bond Future	9,906.0000	10,109.0000	2.049	0	0	0
02/05/2006	R194	2006/11/02	6.00	Call	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
02/05/2006	R194	2006/11/02	6.25	Call	Option on Bond Future	93.0000	79.0000	(15.054)	0	0	0
02/05/2006	R194	2006/11/02	7.50	Put	Option on Bond Future	1,657.0000	1,680.0000	1.388	0	0	0
02/05/2006	R194	2006/11/02	6.00	Put	Option on Bond Future	13,039.0000	13,253.0000	1.641	0	0	0
02/05/2006	R194	2006/11/02	7.75	Put	Option on Bond Future	1,177.0000	1,188.0000	0.935	0	0	0
02/05/2006	R194	2006/11/02	7.75	Call	Option on Bond Future	10,386.0000	10,181.0000	(1.974)	0	0	0
02/05/2006	R194	2006/11/02	8.25	Put	Option on Bond Future	478.0000	478.0000	-	0	0	0
02/05/2006	R194	2006/11/02	8.25	Call	Option on Bond Future	15,919.0000	15,703.0000	(1.357)	0	0	0
02/05/2006	R194	2006/11/02	8.50	Call	Option on Bond Future	18,796.0000	18,578.0000	(1.160)	0	0	0
02/05/2006	R194	2006/11/02	8.00	Call	Option on Bond Future	13,169.0000	12,957.0000	(1.610)	0	0	0
02/05/2006	R194	2006/11/02	8.00	Put	Option on Bond Future	838.0000	841.0000	0.358	0	0	0
02/05/2006	R194	2007/02/01			Bond Future	7.0020	7.0000	(0.029)	0.0000	0.0000	0
02/05/2006	R194	2007/02/01	7.75	Call	Option on Bond Future	9,673.0000	9,659.0000	(0.145)	0	0	0
02/05/2006	R194	2007/02/01	7.25	Call	Option on Bond Future	5,587.0000	5,570.0000	(0.304)	0	0	0
02/05/2006	R194	2007/02/01	7.50	Call	Option on Bond Future	7,561.0000	7,545.0000	(0.212)	0	0	0
02/05/2006	R194	2007/02/01	6.50	Put	Option on Bond Future	6,433.0000	6,399.0000	(0.529)	0	0	0
02/05/2006	R194	2007/02/01	6.50	Call	Option on Bond Future	1,247.0000	1,233.0000	(1.123)	0	0	0
02/05/2006	R194	2007/02/01	7.25	Put	Option on Bond Future	3,039.0000	3,002.0000	(1.218)	0	0	0
02/05/2006	R194	2007/02/01	6.25	Put	Option on Bond Future	8,310.0000	8,280.0000	(0.361)	0	0	0
02/05/2006	R194	2007/02/01	7.75	Put	Option on Bond Future	2,016.0000	1,982.0000	(1.687)	0	0	0
02/05/2006	R194	2007/02/01	8.00	Call	Option on Bond Future	11,883.0000	11,871.0000	(0.101)	0	0	0
02/05/2006	R194	2007/02/01	8.00	Put	Option on Bond Future	1,686.0000	1,653.0000	(1.957)	0	0	0
02/05/2006	R194	2007/02/01	8.25	Call	Option on Bond Future	13,918.0000	13,911.0000	(0.050)	0	0	0
02/05/2006	R194	2007/02/01	8.75	Put	Option on Bond Future	549.0000	532.0000	(3.097)	0	0	0
02/05/2006	R194	2007/02/01	8.75	Call	Option on Bond Future	18,310.0000	18,313.0000	0.016	0	0	0
02/05/2006	R194	2007/02/01	6.75	Put	Option on Bond Future	4,940.0000	4,904.0000	(0.729)	0	0	0
02/05/2006	R194	2007/02/01	8.50	Put	Option on Bond Future	819.0000	797.0000	(2.686)	0	0	0
02/05/2006	R194	2007/02/01	8.50	Call	Option on Bond Future	16,068.0000	16,067.0000	(0.006)	0	0	0
02/05/2006	R194	2007/02/01	8.25	Put	Option on Bond Future	1,190.0000	1,163.0000	(2.269)	0	0	0
02/05/2006	R194	2007/02/01	6.25	Call	Option on Bond Future	525.0000	517.0000	(1.524)	0	0	0
02/05/2006	R194	2007/02/01	6.00	Put	Option on Bond Future	10,534.0000	10,510.0000	(0.228)	0	0	0

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02/05/2006	R194	2007/02/01	6.75	Call	Option on Bond Future	2,341.0000	2,325.0000	(0.683)	0	0	0
02/05/2006	R194	2007/02/01	7.50	Put	Option on Bond Future	2,453.0000	2,417.0000	(1.468)	0	0	0
02/05/2006	R194	2007/02/01	7.00	Put	Option on Bond Future	3,869.0000	3,831.0000	(0.982)	0	0	0
02/05/2006	R194	2007/02/01	6.00	Call	Option on Bond Future	142.0000	138.0000	(2.817)	0	0	0
02/05/2006	R194	2007/02/01	7.00	Call	Option on Bond Future	3,848.0000	3,831.0000	(0.442)	0	0	0
02/05/2006	R201	2006/05/04			Bond Future	7.3810	7.4060	0.339	0.0000	0.0000	66
02/05/2006	R201	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R201	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R201	2006/05/04	9.00	Call	Option on Bond Future	100,964.0000	99,306.0000	(1.642)	0	0	0
02/05/2006	R201	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R201	2006/05/04	8.00	Call	Option on Bond Future	40,110.0000	38,452.0000	(4.134)	0	0	0
02/05/2006	R201	2006/05/04	8.75	Call	Option on Bond Future	86,189.0000	84,531.0000	(1.924)	0	0	0
02/05/2006	R201	2006/05/04	8.50	Call	Option on Bond Future	71,126.0000	69,468.0000	(2.331)	0	0	0
02/05/2006	R201	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R201	2006/05/04	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R201	2006/05/04	8.25	Call	Option on Bond Future	55,768.0000	54,111.0000	(2.971)	0	0	0
02/05/2006	R201	2006/05/04	7.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
02/05/2006	R201	2006/05/04	9.25	Call	Option on Bond Future	115,456.0000	113,799.0000	(1.435)	0	0	0
02/05/2006	R201	2006/05/04	7.75	Call	Option on Bond Future	24,144.0000	22,485.0000	(6.871)	0	0	0
02/05/2006	R201	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R201	2006/05/04	7.50	Call	Option on Bond Future	8,263.0000	6,295.0000	(23.817)	0	0	0
02/05/2006	R201	2006/05/04	7.50	Put	Option on Bond Future	401.0000	90.0000	(77.556)	0	0	0
02/05/2006	R201	2006/08/03			Bond Future	7.3890	7.4160	0.365	0.0000	0.0000	26
02/05/2006	R201	2006/08/03	8.00	Call	Option on Bond Future	40,323.0000	38,639.0000	(4.176)	0	0	0
02/05/2006	R201	2006/08/03	7.75	Call	Option on Bond Future	26,699.0000	25,149.0000	(5.805)	0	0	0
02/05/2006	R201	2006/08/03	8.00	Put	Option on Bond Future	1,601.0000	1,667.0000	4.122	0	0	0
02/05/2006	R201	2006/08/03	7.50	Call	Option on Bond Future	15,019.0000	13,753.0000	(8.429)	0	0	0
02/05/2006	R201	2006/08/03	7.75	Put	Option on Bond Future	3,603.0000	3,802.0000	5.523	0	0	0
02/05/2006	R201	2006/08/03	8.25	Call	Option on Bond Future	54,758.0000	53,024.0000	(3.167)	0	0	0
02/05/2006	R201	2006/08/03	8.25	Put	Option on Bond Future	704.0000	719.0000	2.131	0	0	0
02/05/2006	R201	2006/08/03	7.50	Put	Option on Bond Future	7,850.0000	8,333.0000	6.153	0	0	0
02/05/2006	R201	2006/08/03	9.00	Put	Option on Bond Future	21.0000	20.0000	(4.762)	0	0	0
02/05/2006	R201	2006/08/03	8.50	Put	Option on Bond Future	311.0000	310.0000	(0.322)	0	0	0
02/05/2006	R201	2006/08/03	9.25	Call	Option on Bond Future	112,568.0000	110,818.0000	(1.555)	0	0	0

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02/05/2006	R201	2006/08/03	9.00	Call	Option on Bond Future	98,369.0000	96,618.0000	(1.780)	0	0	0
02/05/2006	R201	2006/08/03	8.75	Call	Option on Bond Future	83,949.0000	82,197.0000	(2.087)	0	0	0
02/05/2006	R201	2006/08/03	9.25	Put	Option on Bond Future	4.0000	4.0000	-	0	0	0
02/05/2006	R201	2006/08/03	8.75	Put	Option on Bond Future	88.0000	86.0000	(2.273)	0	0	0
02/05/2006	R201	2006/08/03	8.50	Call	Option on Bond Future	69,409.0000	67,659.0000	(2.521)	0	0	0
02/05/2006	R201	2006/11/02			Bond Future	7.3950	7.4180	0.311	0.0000	0.0000	0
02/05/2006	R201	2006/11/02	7.25	Call	Option on Bond Future	10,272.0000	9,545.0000	(7.077)	0	0	0
02/05/2006	R201	2006/11/02	7.25	Put	Option on Bond Future	19,506.0000	20,236.0000	3.742	0	0	0
02/05/2006	R201	2006/11/02	7.50	Put	Option on Bond Future	12,377.0000	12,843.0000	3.765	0	0	0
02/05/2006	R201	2006/11/02	7.50	Call	Option on Bond Future	19,002.0000	18,012.0000	(5.210)	0	0	0
02/05/2006	R201	2006/11/02	7.00	Call	Option on Bond Future	4,527.0000	4,091.0000	(9.631)	0	0	0
02/05/2006	R201	2006/11/02	7.00	Put	Option on Bond Future	29,919.0000	30,939.0000	3.409	0	0	0
02/05/2006	R201	2006/11/02	9.25	Call	Option on Bond Future	109,950.0000	108,495.0000	(1.323)	0	0	0
02/05/2006	R201	2006/11/02	8.00	Call	Option on Bond Future	42,264.0000	40,960.0000	(3.085)	0	0	0
02/05/2006	R201	2006/11/02	7.75	Put	Option on Bond Future	7,663.0000	7,937.0000	3.576	0	0	0
02/05/2006	R201	2006/11/02	7.75	Call	Option on Bond Future	29,855.0000	28,673.0000	(3.959)	0	0	0
02/05/2006	R201	2006/11/02	6.75	Put	Option on Bond Future	43,306.0000	44,569.0000	2.916	0	0	0
02/05/2006	R201	2006/11/02	9.25	Put	Option on Bond Future	172.0000	173.0000	0.581	0	0	0
02/05/2006	R201	2006/11/02	8.00	Put	Option on Bond Future	4,792.0000	4,944.0000	3.172	0	0	0
02/05/2006	R201	2006/11/02	8.25	Call	Option on Bond Future	55,481.0000	54,104.0000	(2.482)	0	0	0
02/05/2006	R201	2006/11/02	6.75	Call	Option on Bond Future	1,451.0000	1,258.0000	(13.301)	0	0	0
02/05/2006	R201	2006/11/02	8.50	Call	Option on Bond Future	69,053.0000	67,635.0000	(2.053)	0	0	0
02/05/2006	R201	2006/11/02	9.00	Call	Option on Bond Future	96,254.0000	94,802.0000	(1.509)	0	0	0
02/05/2006	R201	2006/11/02	8.75	Put	Option on Bond Future	904.0000	918.0000	1.549	0	0	0
02/05/2006	R201	2006/11/02	8.75	Call	Option on Bond Future	82,556.0000	81,115.0000	(1.745)	0	0	0
02/05/2006	R201	2006/11/02	8.50	Put	Option on Bond Future	1,856.0000	1,893.0000	1.994	0	0	0
02/05/2006	R201	2006/11/02	8.25	Put	Option on Bond Future	3,009.0000	3,088.0000	2.625	0	0	0
02/05/2006	R201	2006/11/02	9.00	Put	Option on Bond Future	409.0000	413.0000	0.978	0	0	0
02/05/2006	R201	2007/02/01			Bond Future	7.4050	7.4250	0.270	0.0000	0.0000	0
02/05/2006	R201	2007/02/01	7.75	Call	Option on Bond Future	32,569.0000	31,613.0000	(2.935)	0	0	0
02/05/2006	R201	2007/02/01	8.00	Put	Option on Bond Future	8,705.0000	8,888.0000	2.102	0	0	0
02/05/2006	R201	2007/02/01	8.00	Call	Option on Bond Future	44,683.0000	43,631.0000	(2.354)	0	0	0
02/05/2006	R201	2007/02/01	8.25	Call	Option on Bond Future	56,627.0000	55,507.0000	(1.978)	0	0	0
02/05/2006	R201	2007/02/01	7.75	Put	Option on Bond Future	11,520.0000	11,799.0000	2.422	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
02/05/2006	R201	2007/02/01	8.25	Put	Option on Bond Future	5,989.0000	6,103.0000	1.903	0	0	0
02/05/2006	R201	2007/02/01	9.00	Call	Option on Bond Future	94,633.0000	93,417.0000	(1.285)	0	0	0
02/05/2006	R201	2007/02/01	8.50	Put	Option on Bond Future	4,434.0000	4,504.0000	1.579	0	0	0
02/05/2006	R201	2007/02/01	6.75	Put	Option on Bond Future	44,446.0000	45,435.0000	2.225	0	0	0
02/05/2006	R201	2007/02/01	7.50	Put	Option on Bond Future	16,218.0000	16,635.0000	2.571	0	0	0
02/05/2006	R201	2007/02/01	9.25	Put	Option on Bond Future	871.0000	879.0000	0.918	0	0	0
02/05/2006	R201	2007/02/01	9.25	Call	Option on Bond Future	107,584.0000	106,358.0000	(1.140)	0	0	0
02/05/2006	R201	2007/02/01	7.25	Put	Option on Bond Future	23,026.0000	23,622.0000	2.588	0	0	0
02/05/2006	R201	2007/02/01	9.00	Put	Option on Bond Future	1,563.0000	1,582.0000	1.216	0	0	0
02/05/2006	R201	2007/02/01	7.50	Call	Option on Bond Future	22,067.0000	21,249.0000	(3.707)	0	0	0
02/05/2006	R201	2007/02/01	8.75	Put	Option on Bond Future	2,688.0000	2,727.0000	1.451	0	0	0
02/05/2006	R201	2007/02/01	7.25	Call	Option on Bond Future	13,396.0000	12,757.0000	(4.770)	0	0	0
02/05/2006	R201	2007/02/01	8.50	Call	Option on Bond Future	69,471.0000	68,307.0000	(1.676)	0	0	0
02/05/2006	R201	2007/02/01	6.75	Call	Option on Bond Future	3,000.0000	2,755.0000	(8.167)	0	0	0
02/05/2006	R201	2007/02/01	7.00	Put	Option on Bond Future	32,470.0000	33,267.0000	2.455	0	0	0
02/05/2006	R201	2007/02/01	8.75	Call	Option on Bond Future	81,867.0000	80,671.0000	(1.461)	0	0	0
02/05/2006	R201	2007/02/01	7.00	Call	Option on Bond Future	7,077.0000	6,639.0000	(6.189)	0	0	0
02/05/2006	R203	2006/05/04			Bond Future	7.4010	7.4260	0.338	0.0000	0.0000	0
02/05/2006	R203	2006/05/04	8.75	Call	Option on Bond Future	99,990.0000	98,014.0000	(1.976)	0	0	0
02/05/2006	R203	2006/05/04	8.25	Call	Option on Bond Future	64,454.0000	62,479.0000	(3.064)	0	0	0
02/05/2006	R203	2006/05/04	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R203	2006/05/04	7.50	Call	Option on Bond Future	9,037.0000	6,290.0000	(30.397)	0	0	0
02/05/2006	R203	2006/05/04	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R203	2006/05/04	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R203	2006/05/04	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R203	2006/05/04	9.00	Call	Option on Bond Future	117,123.0000	115,147.0000	(1.687)	0	0	0
02/05/2006	R203	2006/05/04	7.00	Call	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
02/05/2006	R203	2006/05/04	7.00	Put	Option on Bond Future	32,365.0000	34,338.0000	6.096	0	0	0
02/05/2006	R203	2006/05/04	8.50	Call	Option on Bond Future	82,438.0000	80,462.0000	(2.397)	0	0	0
02/05/2006	R203	2006/05/04	7.50	Put	Option on Bond Future	1,242.0000	470.0000	(62.158)	0	0	0
02/05/2006	R203	2006/05/04	7.75	Call	Option on Bond Future	27,154.0000	25,170.0000	(7.306)	0	0	0
02/05/2006	R203	2006/05/04	7.75	Put	Option on Bond Future	9.0000	0.0000	(100.000)	0	0	0
02/05/2006	R203	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R203	2006/05/04	8.00	Call	Option on Bond Future	46,028.0000	44,052.0000	(4.293)	0	0	0
02/05/2006	R203	2006/05/04	7.25	Put	Option on Bond Future	12,608.0000	14,027.0000	11.255	0	0	0

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02/05/2006	R203	2006/05/04	7.25	Call	Option on Bond Future	572.0000	15.0000	(97.378)	0	0	0
02/05/2006	R203	2006/08/03			Bond Future	7.4060	7.4320	0.351	0.0000	0.0000	0
02/05/2006	R203	2006/08/03	8.75	Put	Option on Bond Future	66.0000	64.0000	(3.030)	0	0	0
02/05/2006	R203	2006/08/03	9.00	Call	Option on Bond Future	115,153.0000	113,129.0000	(1.758)	0	0	0
02/05/2006	R203	2006/08/03	9.00	Put	Option on Bond Future	14.0000	13.0000	(7.143)	0	0	0
02/05/2006	R203	2006/08/03	8.75	Call	Option on Bond Future	98,286.0000	96,261.0000	(2.060)	0	0	0
02/05/2006	R203	2006/08/03	8.50	Put	Option on Bond Future	263.0000	262.0000	(0.380)	0	0	0
02/05/2006	R203	2006/08/03	8.50	Call	Option on Bond Future	81,157.0000	79,133.0000	(2.494)	0	0	0
02/05/2006	R203	2006/08/03	8.25	Call	Option on Bond Future	64,032.0000	62,025.0000	(3.134)	0	0	0
02/05/2006	R203	2006/08/03	8.00	Put	Option on Bond Future	2,509.0000	2,591.0000	3.268	0	0	0
02/05/2006	R203	2006/08/03	7.50	Call	Option on Bond Future	19,943.0000	18,461.0000	(7.431)	0	0	0
02/05/2006	R203	2006/08/03	8.00	Call	Option on Bond Future	47,484.0000	45,542.0000	(4.090)	0	0	0
02/05/2006	R203	2006/08/03	8.25	Put	Option on Bond Future	883.0000	899.0000	1.812	0	0	0
02/05/2006	R203	2006/08/03	7.50	Put	Option on Bond Future	12,654.0000	13,194.0000	4.267	0	0	0
02/05/2006	R203	2006/08/03	7.75	Call	Option on Bond Future	32,431.0000	30,654.0000	(5.479)	0	0	0
02/05/2006	R203	2006/08/03	7.75	Put	Option on Bond Future	6,072.0000	6,317.0000	4.035	0	0	0
02/05/2006	R203	2006/08/03	7.00	Put	Option on Bond Future	37,280.0000	38,634.0000	3.632	0	0	0
02/05/2006	R203	2006/08/03	7.25	Call	Option on Bond Future	10,788.0000	9,706.0000	(10.030)	0	0	0
02/05/2006	R203	2006/08/03	7.25	Put	Option on Bond Future	23,033.0000	23,974.0000	4.085	0	0	0
02/05/2006	R203	2006/08/03	7.00	Call	Option on Bond Future	5,021.0000	4,352.0000	(13.324)	0	0	0
02/05/2006	R203	2006/11/02			Bond Future	7.4120	7.4350	0.310	0.0000	0.0000	0
02/05/2006	R203	2006/11/02	7.50	Call	Option on Bond Future	25,401.0000	24,195.0000	(4.748)	0	0	0
02/05/2006	R203	2006/11/02	7.50	Put	Option on Bond Future	18,683.0000	19,238.0000	2.971	0	0	0
02/05/2006	R203	2006/11/02	7.75	Call	Option on Bond Future	36,779.0000	35,364.0000	(3.847)	0	0	0
02/05/2006	R203	2006/11/02	6.75	Put	Option on Bond Future	57,739.0000	59,034.0000	2.243	0	0	0
02/05/2006	R203	2006/11/02	6.75	Call	Option on Bond Future	5,357.0000	4,892.0000	(8.680)	0	0	0
02/05/2006	R203	2006/11/02	6.50	Call	Option on Bond Future	2,675.0000	2,396.0000	(10.430)	0	0	0
02/05/2006	R203	2006/11/02	7.00	Call	Option on Bond Future	9,776.0000	9,076.0000	(7.160)	0	0	0
02/05/2006	R203	2006/11/02	7.75	Put	Option on Bond Future	11,278.0000	11,624.0000	3.068	0	0	0
02/05/2006	R203	2006/11/02	7.00	Put	Option on Bond Future	41,987.0000	43,048.0000	2.527	0	0	0
02/05/2006	R203	2006/11/02	8.00	Call	Option on Bond Future	50,166.0000	48,598.0000	(3.126)	0	0	0
02/05/2006	R203	2006/11/02	7.25	Put	Option on Bond Future	28,894.0000	29,697.0000	2.779	0	0	0
02/05/2006	R203	2006/11/02	6.50	Put	Option on Bond Future	75,715.0000	77,197.0000	1.957	0	0	0
02/05/2006	R203	2006/11/02	8.25	Call	Option on Bond Future	65,037.0000	63,370.0000	(2.563)	0	0	0

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02/05/2006	R203	2006/11/02	7.25	Call	Option on Bond Future	16,379.0000	15,421.0000	(5.849)	0	0	0
02/05/2006	R203	2006/11/02	8.00	Put	Option on Bond Future	6,321.0000	6,514.0000	3.053	0	0	0
02/05/2006	R203	2006/11/02	8.50	Put	Option on Bond Future	1,563.0000	1,603.0000	2.559	0	0	0
02/05/2006	R203	2006/11/02	8.75	Call	Option on Bond Future	97,043.0000	95,295.0000	(1.801)	0	0	0
02/05/2006	R203	2006/11/02	8.75	Put	Option on Bond Future	686.0000	700.0000	2.041	0	0	0
02/05/2006	R203	2006/11/02	8.25	Put	Option on Bond Future	3,275.0000	3,370.0000	2.901	0	0	0
02/05/2006	R203	2006/11/02	8.50	Call	Option on Bond Future	80,825.0000	79,104.0000	(2.129)	0	0	0
02/05/2006	R203	2007/02/01			Bond Future	7.4230	7.4440	0.283	0.0000	0.0000	0
02/05/2006	R203	2007/02/01	8.00	Call	Option on Bond Future	52,753.0000	51,419.0000	(2.529)	0	0	0
02/05/2006	R203	2007/02/01	7.00	Put	Option on Bond Future	46,558.0000	47,454.0000	1.924	0	0	0
02/05/2006	R203	2007/02/01	8.00	Put	Option on Bond Future	10,422.0000	10,669.0000	2.370	0	0	0
02/05/2006	R203	2007/02/01	7.00	Call	Option on Bond Future	14,049.0000	13,364.0000	(4.876)	0	0	0
02/05/2006	R203	2007/02/01	7.75	Put	Option on Bond Future	16,190.0000	16,564.0000	2.310	0	0	0
02/05/2006	R203	2007/02/01	8.25	Call	Option on Bond Future	66,374.0000	64,944.0000	(2.154)	0	0	0
02/05/2006	R203	2007/02/01	8.50	Put	Option on Bond Future	3,730.0000	3,815.0000	2.279	0	0	0
02/05/2006	R203	2007/02/01	8.50	Call	Option on Bond Future	80,958.0000	79,463.0000	(1.847)	0	0	0
02/05/2006	R203	2007/02/01	9.00	Put	Option on Bond Future	1,086.0000	1,107.0000	1.934	0	0	0
02/05/2006	R203	2007/02/01	6.75	Put	Option on Bond Future	61,248.0000	62,320.0000	1.750	0	0	0
02/05/2006	R203	2007/02/01	9.00	Call	Option on Bond Future	111,643.0000	110,084.0000	(1.396)	0	0	0
02/05/2006	R203	2007/02/01	8.75	Put	Option on Bond Future	2,066.0000	2,111.0000	2.178	0	0	0
02/05/2006	R203	2007/02/01	8.75	Call	Option on Bond Future	96,150.0000	94,614.0000	(1.598)	0	0	0
02/05/2006	R203	2007/02/01	7.50	Put	Option on Bond Future	24,017.0000	24,549.0000	2.215	0	0	0
02/05/2006	R203	2007/02/01	8.25	Put	Option on Bond Future	6,393.0000	6,544.0000	2.362	0	0	0
02/05/2006	R203	2007/02/01	7.50	Call	Option on Bond Future	29,798.0000	28,749.0000	(3.520)	0	0	0
02/05/2006	R203	2007/02/01	6.75	Call	Option on Bond Future	8,912.0000	8,403.0000	(5.711)	0	0	0
02/05/2006	R203	2007/02/01	7.75	Call	Option on Bond Future	40,458.0000	39,251.0000	(2.983)	0	0	0
02/05/2006	R203	2007/02/01	6.50	Call	Option on Bond Future	5,331.0000	4,977.0000	(6.640)	0	0	0
02/05/2006	R203	2007/02/01	7.25	Call	Option on Bond Future	20,977.0000	20,106.0000	(4.152)	0	0	0
02/05/2006	R203	2007/02/01	7.25	Put	Option on Bond Future	34,118.0000	34,828.0000	2.081	0	0	0
02/05/2006	R203	2007/02/01	6.50	Put	Option on Bond Future	77,965.0000	79,191.0000	1.573	0	0	0
02/05/2006	R204	2006/05/04			Bond Future	7.3960	7.4260	0.406	0.0000	0.0000	80
02/05/2006	R204	2006/05/04	8.00	Call	Option on Bond Future	49,013.0000	46,504.0000	(5.119)	0	0	0
02/05/2006	R204	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	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
02/05/2006	R204	2006/08/03			Bond Future	7.4020	7.4340	0.432	0.0000	0.0000	83
02/05/2006	R204	2006/08/03	8.00	Call	Option on Bond Future	50,651.0000	48,160.0000	(4.918)	0	0	0
02/05/2006	R204	2006/08/03	8.00	Put	Option on Bond Future	2,730.0000	2,880.0000	5.495	0	0	0
02/05/2006	R204	2006/11/02			Bond Future	7.4070	7.4360	0.392	0.0000	0.0000	0
02/05/2006	R204	2006/11/02	7.00	Put	Option on Bond Future	45,429.0000	46,866.0000	3.163	0	0	0
02/05/2006	R204	2006/11/02	7.25	Call	Option on Bond Future	18,726.0000	17,477.0000	(6.670)	0	0	0
02/05/2006	R204	2006/11/02	9.00	Put	Option on Bond Future	409.0000	423.0000	3.423	0	0	0
02/05/2006	R204	2006/11/02	9.00	Call	Option on Bond Future	120,224.0000	117,876.0000	(1.953)	0	0	0
02/05/2006	R204	2006/11/02	7.25	Put	Option on Bond Future	31,638.0000	32,751.0000	3.518	0	0	0
02/05/2006	R204	2006/11/02	7.00	Call	Option on Bond Future	11,517.0000	10,593.0000	(8.023)	0	0	0
02/05/2006	R204	2006/11/02	8.75	Put	Option on Bond Future	945.0000	981.0000	3.810	0	0	0
02/05/2006	R204	2006/11/02	8.75	Call	Option on Bond Future	103,228.0000	100,903.0000	(2.252)	0	0	0
02/05/2006	R204	2006/11/02	7.75	Call	Option on Bond Future	40,372.0000	38,534.0000	(4.553)	0	0	0
02/05/2006	R204	2006/11/02	8.50	Call	Option on Bond Future	86,324.0000	84,045.0000	(2.640)	0	0	0
02/05/2006	R204	2006/11/02	6.50	Put	Option on Bond Future	81,020.0000	82,993.0000	2.435	0	0	0
02/05/2006	R204	2006/11/02	6.50	Call	Option on Bond Future	3,423.0000	3,034.0000	(11.364)	0	0	0
02/05/2006	R204	2006/11/02	6.75	Call	Option on Bond Future	6,551.0000	5,923.0000	(9.586)	0	0	0
02/05/2006	R204	2006/11/02	8.50	Put	Option on Bond Future	2,026.0000	2,109.0000	4.097	0	0	0
02/05/2006	R204	2006/11/02	6.75	Put	Option on Bond Future	62,019.0000	63,753.0000	2.796	0	0	0
02/05/2006	R204	2006/11/02	7.50	Put	Option on Bond Future	20,824.0000	21,621.0000	3.827	0	0	0
02/05/2006	R204	2006/11/02	8.00	Call	Option on Bond Future	54,377.0000	52,329.0000	(3.766)	0	0	0
02/05/2006	R204	2006/11/02	8.25	Put	Option on Bond Future	4,032.0000	4,203.0000	4.241	0	0	0
02/05/2006	R204	2006/11/02	7.50	Call	Option on Bond Future	28,374.0000	26,808.0000	(5.519)	0	0	0
02/05/2006	R204	2006/11/02	8.25	Call	Option on Bond Future	69,878.0000	67,686.0000	(3.137)	0	0	0
02/05/2006	R204	2006/11/02	8.00	Put	Option on Bond Future	7,464.0000	7,778.0000	4.207	0	0	0
02/05/2006	R204	2006/11/02	7.75	Put	Option on Bond Future	12,887.0000	13,410.0000	4.058	0	0	0
02/05/2006	R204	2007/02/01			Bond Future	7.4150	7.4420	0.364	0.0000	0.0000	0
02/05/2006	R204	2007/02/01	6.50	Put	Option on Bond Future	83,100.0000	84,804.0000	2.051	0	0	0
02/05/2006	R204	2007/02/01	7.25	Call	Option on Bond Future	22,932.0000	21,784.0000	(5.006)	0	0	0
02/05/2006	R204	2007/02/01	6.50	Call	Option on Bond Future	5,961.0000	5,498.0000	(7.767)	0	0	0
02/05/2006	R204	2007/02/01	6.75	Call	Option on Bond Future	9,881.0000	9,214.0000	(6.750)	0	0	0
02/05/2006	R204	2007/02/01	7.00	Call	Option on Bond Future	15,461.0000	14,560.0000	(5.828)	0	0	0
02/05/2006	R204	2007/02/01	7.25	Put	Option on Bond Future	36,312.0000	37,332.0000	2.809	0	0	0
02/05/2006	R204	2007/02/01	7.00	Put	Option on Bond Future	49,549.0000	50,817.0000	2.559	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
02/05/2006	R204	2007/02/01	7.75	Call	Option on Bond Future	43,758.0000	42,152.0000	(3.670)	0	0	0
02/05/2006	R204	2007/02/01	7.75	Put	Option on Bond Future	17,276.0000	17,838.0000	3.253	0	0	0
02/05/2006	R204	2007/02/01	8.00	Put	Option on Bond Future	11,154.0000	11,536.0000	3.425	0	0	0
02/05/2006	R204	2007/02/01	8.00	Call	Option on Bond Future	56,817.0000	55,031.0000	(3.143)	0	0	0
02/05/2006	R204	2007/02/01	6.75	Put	Option on Bond Future	65,218.0000	66,719.0000	2.302	0	0	0
02/05/2006	R204	2007/02/01	8.25	Call	Option on Bond Future	71,235.0000	69,310.0000	(2.702)	0	0	0
02/05/2006	R204	2007/02/01	7.50	Call	Option on Bond Future	32,388.0000	30,999.0000	(4.289)	0	0	0
02/05/2006	R204	2007/02/01	8.25	Put	Option on Bond Future	6,870.0000	7,114.0000	3.552	0	0	0
02/05/2006	R204	2007/02/01	7.50	Put	Option on Bond Future	25,583.0000	26,362.0000	3.045	0	0	0
02/05/2006	R204	2007/02/01	8.50	Call	Option on Bond Future	86,629.0000	84,606.0000	(2.335)	0	0	0
02/05/2006	R204	2007/02/01	9.00	Call	Option on Bond Future	118,910.0000	116,784.0000	(1.788)	0	0	0
02/05/2006	R204	2007/02/01	8.75	Put	Option on Bond Future	2,249.0000	2,330.0000	3.602	0	0	0
02/05/2006	R204	2007/02/01	9.00	Put	Option on Bond Future	1,192.0000	1,235.0000	3.607	0	0	0
02/05/2006	R204	2007/02/01	8.50	Put	Option on Bond Future	4,030.0000	4,176.0000	3.623	0	0	0
02/05/2006	R204	2007/02/01	8.75	Call	Option on Bond Future	102,627.0000	100,541.0000	(2.033)	0	0	0
02/05/2006	R207	2006/05/04			Bond Future	7.3750	7.4100	0.475	0.0000	0.0000	0
02/05/2006	R207	2006/05/04	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2006	R207	2006/05/04	8.00	Call	Option on Bond Future	51,059.0000	48,102.0000	(5.791)	0	0	0
02/05/2006	R207	2006/08/03			Bond Future	7.3820	7.4180	0.488	0.0000	0.0000	0
02/05/2006	R207	2006/08/03	8.00	Call	Option on Bond Future	52,547.0000	49,723.0000	(5.374)	0	0	0
02/05/2006	R207	2006/08/03	8.00	Put	Option on Bond Future	2,601.0000	2,784.0000	7.036	0	0	0
02/05/2006	R207	2006/11/02			Bond Future	7.3840	7.4190	0.474	0.0000	0.0000	0
02/05/2006	R207	2006/11/02	8.75	Put	Option on Bond Future	11.0000	13.0000	18.182	0	0	0
02/05/2006	R207	2006/11/02	9.00	Call	Option on Bond Future	122,408.0000	119,517.0000	(2.362)	0	0	0
02/05/2006	R207	2006/11/02	8.00	Put	Option on Bond Future	1,321.0000	1,505.0000	13.929	0	0	0
02/05/2006	R207	2006/11/02	7.75	Call	Option on Bond Future	33,756.0000	31,356.0000	(7.110)	0	0	0
02/05/2006	R207	2006/11/02	8.00	Call	Option on Bond Future	50,591.0000	47,883.0000	(5.353)	0	0	0
02/05/2006	R207	2006/11/02	6.75	Call	Option on Bond Future	1,195.0000	947.0000	(20.753)	0	0	0
02/05/2006	R207	2006/11/02	6.75	Put	Option on Bond Future	55,591.0000	58,234.0000	4.754	0	0	0
02/05/2006	R207	2006/11/02	9.00	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
02/05/2006	R207	2006/11/02	7.75	Put	Option on Bond Future	4,074.0000	4,565.0000	12.052	0	0	0
02/05/2006	R207	2006/11/02	8.25	Put	Option on Bond Future	341.0000	393.0000	15.249	0	0	0
02/05/2006	R207	2006/11/02	8.25	Call	Option on Bond Future	68,660.0000	65,821.0000	(4.135)	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
02/05/2006	R207	2006/11/02	8.75	Call	Option on Bond Future	104,883.0000	101,994.0000	(2.754)	0	0	0
02/05/2006	R207	2006/11/02	8.50	Call	Option on Bond Future	86,917.0000	84,037.0000	(3.314)	0	0	0
02/05/2006	R207	2006/11/02	8.50	Put	Option on Bond Future	69.0000	80.0000	15.942	0	0	0
02/05/2006	R207	2006/11/02	7.50	Call	Option on Bond Future	19,678.0000	17,805.0000	(9.518)	0	0	0
02/05/2006	R207	2006/11/02	7.50	Put	Option on Bond Future	10,139.0000	11,157.0000	10.040	0	0	0
02/05/2006	R207	2006/11/02	7.00	Put	Option on Bond Future	36,314.0000	38,577.0000	6.232	0	0	0
02/05/2006	R207	2006/11/02	7.25	Put	Option on Bond Future	20,822.0000	22,495.0000	8.035	0	0	0
02/05/2006	R207	2006/11/02	7.25	Call	Option on Bond Future	9,647.0000	8,429.0000	(12.626)	0	0	0
02/05/2006	R207	2006/11/02	7.00	Call	Option on Bond Future	3,834.0000	3,205.0000	(16.406)	0	0	0
02/05/2006	R207	2007/02/01			Bond Future	7.3900	7.4230	0.447	0.0000	0.0000	0
02/05/2006	R207	2007/02/01	8.00	Put	Option on Bond Future	10,946.0000	11,440.0000	4.513	0	0	0
02/05/2006	R207	2007/02/01	8.00	Call	Option on Bond Future	59,188.0000	56,989.0000	(3.715)	0	0	0
02/05/2006	R207	2007/02/01	7.75	Put	Option on Bond Future	16,987.0000	17,705.0000	4.227	0	0	0
02/05/2006	R207	2007/02/01	8.25	Call	Option on Bond Future	73,833.0000	71,460.0000	(3.214)	0	0	0
02/05/2006	R207	2007/02/01	7.75	Call	Option on Bond Future	45,849.0000	43,873.0000	(4.310)	0	0	0
02/05/2006	R207	2007/02/01	8.25	Put	Option on Bond Future	6,734.0000	7,055.0000	4.767	0	0	0
02/05/2006	R207	2007/02/01	8.75	Call	Option on Bond Future	105,508.0000	102,926.0000	(2.447)	0	0	0
02/05/2006	R207	2007/02/01	8.50	Put	Option on Bond Future	3,950.0000	4,145.0000	4.937	0	0	0
02/05/2006	R207	2007/02/01	9.00	Put	Option on Bond Future	1,172.0000	1,233.0000	5.205	0	0	0
02/05/2006	R207	2007/02/01	8.50	Call	Option on Bond Future	89,397.0000	86,899.0000	(2.794)	0	0	0
02/05/2006	R207	2007/02/01	9.00	Call	Option on Bond Future	121,851.0000	119,218.0000	(2.161)	0	0	0
02/05/2006	R207	2007/02/01	6.75	Put	Option on Bond Future	64,918.0000	66,788.0000	2.881	0	0	0
02/05/2006	R207	2007/02/01	8.75	Put	Option on Bond Future	2,206.0000	2,318.0000	5.077	0	0	0
02/05/2006	R207	2007/02/01	6.75	Call	Option on Bond Future	10,679.0000	9,855.0000	(7.716)	0	0	0
02/05/2006	R207	2007/02/01	6.50	Call	Option on Bond Future	6,504.0000	5,930.0000	(8.825)	0	0	0
02/05/2006	R207	2007/02/01	6.50	Put	Option on Bond Future	83,003.0000	85,122.0000	2.553	0	0	0
02/05/2006	R207	2007/02/01	7.50	Put	Option on Bond Future	25,218.0000	26,204.0000	3.910	0	0	0
02/05/2006	R207	2007/02/01	7.50	Call	Option on Bond Future	34,159.0000	32,452.0000	(4.997)	0	0	0
02/05/2006	R207	2007/02/01	7.25	Put	Option on Bond Future	35,903.0000	37,184.0000	3.568	0	0	0
02/05/2006	R207	2007/02/01	7.00	Call	Option on Bond Future	16,561.0000	15,452.0000	(6.696)	0	0	0
02/05/2006	R207	2007/02/01	7.00	Put	Option on Bond Future	49,153.0000	50,737.0000	3.223	0	0	0
02/05/2006	R207	2007/02/01	7.25	Call	Option on Bond Future	24,365.0000	22,953.0000	(5.795)	0	0	0

Grand Total:

3,453