

# Derivatives High/Low Report

High/Low for 02/07/2007

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
02/07/2007	\$ / R 2007/09/17			Currency Future	7.1222	7.0402	(1.151)	0.0000	0.0000	596
02/07/2007	\$ / R 2007/12/14			Currency Future	7.2114	7.1275	(1.163)	0.0000	0.0000	585
02/07/2007	\$ / R 2008/03/17			Currency Future	7.3023	7.2161	(1.180)	0.0000	0.0000	500
02/07/2007	ALBI 2007/08/02			Index Future	249.5460	251.7820	0.896	0.0000	0.0000	0
02/07/2007	ALBI 2007/08/02	254.00	Call	Index Future	2,342.0000	6,196.0000	164.560	0	0	0
02/07/2007	ALBI 2007/08/02	254.00	Put	Index Future	46,882.0000	28,376.0000	(39.474)	0	0	0
02/07/2007	ALBI 2007/11/01			Index Future	255.7280	258.0140	0.894	0.0000	0.0000	0
02/07/2007	ALBI 2007/11/01	254.00	Put	Index Future	21,905.0000	13,691.0000	(37.498)	0	0	0
02/07/2007	ALBI 2007/11/01	254.00	Call	Index Future	39,185.0000	53,831.0000	37.377	0	0	0
02/07/2007	ALBI 2008/02/07			Index Future	262.7960	265.0900	0.873	0.0000	0.0000	0
02/07/2007	ALBI 2008/02/07	254.00	Call	Index Future	98,648.0000	117,799.0000	19.413	0	0	0
02/07/2007	ALBI 2008/02/07	254.00	Put	Index Future	10,688.0000	6,899.0000	(35.451)	0	0	0
02/07/2007	CRD1 2007/08/02			Index Future	107.4120	108.1250	0.664	0.0000	0.0000	10
02/07/2007	GOVI 2007/08/02			jGovi	250.6760	252.6720	0.796	0.0000	0.0000	69
02/07/2007	GOVI 2007/08/02	240.50	Call	jGovi	101,762.0000	121,720.0000	19.612	0	0	0
02/07/2007	GOVI 2007/08/02	240.50	Put	jGovi	2.0000	0.0000	(100.000)	0	0	0
02/07/2007	GOVI 2007/11/01			jGovi	256.4055	258.4470	0.796	0.0000	0.0000	118

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
02/07/2007	GOVI	2007/11/01	265.00	Put	jGovi	87,900.0000	69,463.0000	(20.975)	0	0	0
02/07/2007	GOVI	2007/11/01	265.00	Call	jGovi	1,955.0000	3,933.0000	101.176	0	0	0
02/07/2007	GOVI	2008/02/07			jGovi	262.8170	264.9090	0.796	0.0000	0.0000	30
02/07/2007	GOVI	2008/02/07	265.00	Put	jGovi	44,103.0000	32,378.0000	(26.585)	0	0	0
02/07/2007	GOVI	2008/02/07	265.00	Call	jGovi	22,273.0000	31,468.0000	41.283	0	0	0
02/07/2007	ILBI	2007/08/02			Index Future	278.3330	275.5440	(1.002)	0.0000	0.0000	0
02/07/2007	J153	2010/08/31			jSwap	9.9090	9.7580	(1.524)	0.0000	0.0000	0
02/07/2007	J157	2015/09/15			jSwap	9.4420	9.3060	(1.440)	0.0000	0.0000	0
02/07/2007	J186	2026/12/21			jSwap	8.6960	8.5290	(1.920)	0.0000	0.0000	0
02/07/2007	J201	2014/12/22			jSwap	9.5180	9.3710	(1.544)	0.0000	0.0000	0
02/07/2007	J203	2017/09/15			jSwap	9.2820	9.1410	(1.519)	0.0000	0.0000	0
02/07/2007	J204	2018/12/21			jSwap	9.1840	9.0370	(1.601)	0.0000	0.0000	0
02/07/2007	J207	2020/01/15			jSwap	9.1160	8.9770	(1.525)	0.0000	0.0000	0
02/07/2007	JBAR	2005/12/21			jBar	9.7750	9.7920	0.174	0.0000	0.0000	0
02/07/2007	JFRA	2007/08/02			jFra	9.9230	9.8920	(0.312)	0.0000	0.0000	0
02/07/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,895.0000	5,820.0000	(1.272)	0	0	0
02/07/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
02/07/2007	JFRA	2007/08/23			jFra	9.9790	9.9060	(0.732)	0.0000	0.0000	0
02/07/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	268.0000	286.0000	6.716	0	0	0
02/07/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	1,039.0000	953.0000	(8.277)	0	0	0
02/07/2007	JFRA	2007/11/01			jFra	10.2100	10.1010	(1.068)	0.0000	0.0000	0
02/07/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,083.0000	6,800.0000	(3.995)	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
02/07/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	1.0000	1.0000	-	0	0	0
02/07/2007	JFRA	2008/02/07			jFra	10.2190	10.0960	(1.204)	0.0000	0.0000	0
02/07/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,079.0000	18,807.0000	(1.426)	0	0	0
02/07/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	12,448.0000	12,477.0000	0.233	0	0	0
02/07/2007	JN02	2007/08/02			jNote	10.0650	9.9220	(1.421)	0.0000	0.0000	0
02/07/2007	JN02	2007/08/02	9.25	Put	Option on jNote	1,338.0000	1,631.0000	21.898	0	0	0
02/07/2007	JN02	2007/08/02	9.25	Call	Option on jNote	16,018.0000	13,750.0000	(14.159)	0	0	0
02/07/2007	JN02	2007/11/01			jNote	10.0460	9.8750	(1.702)	0.0000	0.0000	0
02/07/2007	JN02	2007/11/01	9.00	Put	Option on jNote	4,504.0000	5,240.0000	16.341	0	0	0
02/07/2007	JN02	2007/11/01	9.00	Call	Option on jNote	23,340.0000	21,022.0000	(9.931)	0	0	0
02/07/2007	JN02	2008/02/07			jNote	9.9730	9.7830	(1.905)	0.0000	0.0000	0
02/07/2007	JN02	2008/02/07	9.00	Call	Option on jNote	25,676.0000	23,388.0000	(8.911)	0	0	0
02/07/2007	JN02	2008/02/07	9.00	Put	Option on jNote	8,293.0000	9,375.0000	13.047	0	0	0
02/07/2007	JN05	2007/08/02			jNote	9.6540	9.4950	(1.647)	0.0000	0.0000	0
02/07/2007	JN05	2007/08/02	9.25	Put	Option on jNote	1,158.0000	2,202.0000	90.155	0	0	0
02/07/2007	JN05	2007/08/02	9.25	Call	Option on jNote	16,970.0000	11,826.0000	(30.312)	0	0	0
02/07/2007	JN05	2007/11/01			jNote	9.6070	9.4410	(1.728)	0.0000	0.0000	0
02/07/2007	JN05	2007/11/01	9.00	Call	Option on jNote	27,117.0000	22,136.0000	(18.369)	0	0	0
02/07/2007	JN05	2007/11/01	9.00	Put	Option on jNote	3,340.0000	4,792.0000	43.473	0	0	0
02/07/2007	JN05	2008/02/07			jNote	9.5330	9.3650	(1.762)	0.0000	0.0000	0
02/07/2007	JN05	2008/02/07	9.00	Put	Option on jNote	7,172.0000	9,241.0000	28.848	0	0	0
02/07/2007	JN05	2008/02/07	9.00	Call	Option on jNote	28,087.0000	23,623.0000	(15.893)	0	0	0
02/07/2007	JN10	2007/08/02			jNote	9.1830	9.0370	(1.590)	0.0000	0.0000	0
02/07/2007	JN10	2007/08/02	9.00	Put	Option on jNote	1,906.0000	4,689.0000	146.013	0	0	0
02/07/2007	JN10	2007/08/02	9.00	Call	Option on jNote	13,659.0000	7,079.0000	(48.173)	0	0	0
02/07/2007	JN10	2007/11/01			jNote	9.1330	8.9820	(1.653)	0.0000	0.0000	0
02/07/2007	JN10	2007/11/01	9.00	Call	Option on jNote	16,399.0000	10,964.0000	(33.142)	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
02/07/2007	JN10	2007/11/01	9.00	Put	Option on jNote	7,842.0000	12,132.0000	54.705	0	0	0
02/07/2007	JN10	2008/02/07			jNote	9.0660	8.9140	(1.677)	0.0000	0.0000	0
02/07/2007	JN10	2008/02/07	9.00	Call	Option on jNote	17,776.0000	12,895.0000	(27.458)	0	0	0
02/07/2007	JN10	2008/02/07	9.00	Put	Option on jNote	13,523.0000	18,481.0000	36.663	0	0	0
02/07/2007	JROD	2007/07/31			jRod	9.0440	9.0290	(0.166)	0.0000	0.0000	0
02/07/2007	JROD	2007/08/31			jRod	9.4470	9.4240	(0.243)	0.0000	0.0000	0
02/07/2007	JROD	2007/09/28			jRod	9.7750	9.7550	(0.205)	0.0000	0.0000	0
02/07/2007	JROD	2007/10/31			jRod	9.5310	9.5270	(0.042)	0.0000	0.0000	0
02/07/2007	JROD	2007/11/30			jRod	9.7820	9.7850	0.031	0.0000	0.0000	0
02/07/2007	JROD	2007/12/31			jRod	9.9720	9.9810	0.090	0.0000	0.0000	0
02/07/2007	OTH1	2007/08/02			Index Future	244.9360	247.2600	0.949	0.0000	0.0000	15
02/07/2007	R153	2007/08/02			Bond Future	9.0800	8.9200	(1.762)	0.0000	0.0000	1,140
02/07/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	5,756.0000	3,322.0000	(42.286)	0	0	0
02/07/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	3,517.0000	5,566.0000	58.260	0	0	0
02/07/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	1,248.0000	2,260.0000	81.090	0	0	0
02/07/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	9,440.0000	6,155.0000	(34.799)	0	0	0
02/07/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	1,579.0000	2,777.0000	75.871	0	0	0
02/07/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	10,521.0000	7,049.0000	(33.001)	0	0	0
02/07/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	11,658.0000	8,014.0000	(31.258)	0	0	0
02/07/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	16,664.0000	12,514.0000	(24.904)	0	0	0
02/07/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	301.0000	634.0000	110.631	0	0	0
02/07/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	972.0000	1,812.0000	86.420	0	0	0
02/07/2007	R153	2007/08/02	7.75	Put	Option on Bond Future	37,985.0000	33,502.0000	(11.802)	0	0	0
02/07/2007	R153	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/07/2007	R153	2007/11/01			Bond Future	9.0750	8.9150	(1.763)	0.0000	0.0000	0
02/07/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	22,894.0000	19,346.0000	(15.498)	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
02/07/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	1,291.0000	1,891.0000	46.476	0	0	0
02/07/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	28,889.0000	25,075.0000	(13.202)	0	0	0
02/07/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	35,244.0000	31,265.0000	(11.290)	0	0	0
02/07/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	283.0000	451.0000	59.364	0	0	0
02/07/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	632.0000	966.0000	52.848	0	0	0
02/07/2007	R153	2008/02/07			Bond Future	9.0350	8.8750	(1.771)	0.0000	0.0000	0
02/07/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	22,439.0000	19,610.0000	(12.608)	0	0	0
02/07/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	3,751.0000	4,698.0000	25.247	0	0	0
02/07/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	2,520.0000	3,217.0000	27.659	0	0	0
02/07/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	27,246.0000	24,167.0000	(11.301)	0	0	0
02/07/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	32,438.0000	29,155.0000	(10.121)	0	0	0
02/07/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	1,631.0000	2,123.0000	30.166	0	0	0
02/07/2007	R157	2007/08/02			Bond Future	8.4800	8.3200	(1.887)	0.0000	0.0000	11
02/07/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	88,087.0000	77,063.0000	(12.515)	0	0	0
02/07/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	11,485.0000	17,700.0000	54.114	0	0	0
02/07/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	10,116.0000	5,305.0000	(47.558)	0	0	0
02/07/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
02/07/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	25,098.0000	34,094.0000	35.843	0	0	0
02/07/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	3,417.0000	1,387.0000	(59.409)	0	0	0
02/07/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	4,216.0000	1,800.0000	(57.306)	0	0	0
02/07/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	187.0000	463.0000	147.594	0	0	0
02/07/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	51,530.0000	40,781.0000	(20.860)	0	0	57
02/07/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,329.0000	432.0000	(67.494)	0	0	0
02/07/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	36,313.0000	46,443.0000	27.896	0	0	0
02/07/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	5,094.0000	2,271.0000	(55.418)	0	0	0
02/07/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	20,053.0000	28,255.0000	40.902	0	0	0
02/07/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	22,541.0000	31,152.0000	38.201	0	0	0
02/07/2007	R157	2007/11/01			Bond Future	8.4300	8.2700	(1.898)	0.0000	0.0000	0
02/07/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	50,547.0000	41,692.0000	(17.518)	0	0	0
02/07/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	3,891.0000	5,815.0000	49.447	0	0	0
02/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	66,211.0000	56,486.0000	(14.688)	0	0	0
02/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	1,839.0000	2,894.0000	57.368	0	0	0
02/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	1,839.0000	2,894.0000	57.368	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
02/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	66,211.0000	56,486.0000	(14.688)	0	0	0
02/07/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	83,180.0000	72,913.0000	(12.343)	0	0	0
02/07/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	779.0000	1,293.0000	65.982	0	0	0
02/07/2007	R157	2008/02/07			Bond Future	8.3850	8.2250	(1.908)	0.0000	0.0000	477
02/07/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	65,638.0000	57,174.0000	(12.895)	0	0	0
02/07/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	80,664.0000	71,523.0000	(11.332)	0	0	0
02/07/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	52,015.0000	44,398.0000	(14.644)	0	0	0
02/07/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	6,120.0000	8,155.0000	33.252	0	0	0
02/07/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	9,674.0000	12,554.0000	29.771	0	0	0
02/07/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	3,676.0000	5,033.0000	36.915	0	0	0
02/07/2007	R186	2007/08/02			Bond Future	8.2200	8.0900	(1.582)	0.0000	0.0000	5
02/07/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	41,275.0000	53,199.0000	28.889	0	0	0
02/07/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	7,779.0000	3,937.0000	(49.389)	0	0	0
02/07/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	5,171.0000	2,409.0000	(53.413)	0	0	0
02/07/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	6,409.0000	3,122.0000	(51.287)	0	0	0
02/07/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	59,174.0000	72,639.0000	22.755	0	0	0
02/07/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	33,118.0000	43,961.0000	32.741	0	0	0
02/07/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	1,979.0000	759.0000	(61.647)	0	0	0
02/07/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	37,149.0000	48,548.0000	30.685	0	0	0
02/07/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	15,743.0000	9,192.0000	(41.612)	0	0	0
02/07/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	19,094.0000	27,229.0000	42.605	0	0	0
02/07/2007	R186	2007/11/01			Bond Future	8.1800	8.0500	(1.589)	0.0000	0.0000	0
02/07/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	144,831.0000	130,819.0000	(9.675)	0	0	0
02/07/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	3,194.0000	4,573.0000	43.175	0	0	0
02/07/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	1,341.0000	1,998.0000	48.993	0	0	0
02/07/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	114,257.0000	100,967.0000	(11.632)	0	0	0
02/07/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	86,529.0000	74,408.0000	(14.008)	0	0	0
02/07/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	6,763.0000	9,311.0000	37.676	0	0	0
02/07/2007	R186	2008/02/07			Bond Future	8.1250	7.9950	(1.600)	0.0000	0.0000	0
02/07/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	113,331.0000	101,303.0000	(10.613)	0	0	0
02/07/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	9,277.0000	11,921.0000	28.501	0	0	0
02/07/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	15,209.0000	19,085.0000	25.485	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
02/07/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	88,228.0000	77,432.0000	(12.236)	0	0	0
02/07/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	66,545.0000	57,204.0000	(14.037)	0	0	0
02/07/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	23,496.0000	28,826.0000	22.685	0	0	0
02/07/2007	R196	2007/08/02			Bond Future	9.4220	9.2550	(1.772)	0.0000	0.0000	0
02/07/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	9,758.0000	7,451.0000	(23.642)	0	0	0
02/07/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	60.0000	151.0000	151.667	0	0	0
02/07/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
02/07/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	16,997.0000	14,600.0000	(14.102)	0	0	0
02/07/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	8.0000	23.0000	187.500	0	0	0
02/07/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	13,346.0000	10,963.0000	(17.856)	0	0	0
02/07/2007	R196	2007/11/01			Bond Future	9.3150	9.1140	(2.158)	0.0000	0.0000	0
02/07/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	1,334.0000	1,980.0000	48.426	0	0	0
02/07/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	8,267.0000	6,454.0000	(21.931)	0	0	0
02/07/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	10,771.0000	8,729.0000	(18.958)	0	0	0
02/07/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	13,514.0000	11,303.0000	(16.361)	0	0	0
02/07/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	749.0000	1,165.0000	55.541	0	0	0
02/07/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	390.0000	638.0000	63.590	0	0	0
02/07/2007	R196	2008/02/07			Bond Future	9.2100	8.9720	(2.584)	0.0000	0.0000	0
02/07/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	3,309.0000	4,214.0000	27.350	0	0	0
02/07/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	7,836.0000	6,403.0000	(18.287)	0	0	0
02/07/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	2,495.0000	3,238.0000	29.780	0	0	0
02/07/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	9,496.0000	7,900.0000	(16.807)	0	0	0
02/07/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,837.0000	2,431.0000	32.335	0	0	0
02/07/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	11,321.0000	9,576.0000	(15.414)	0	0	0
02/07/2007	R201	2007/08/02			Bond Future	8.5500	8.3900	(1.871)	0.0000	0.0000	0
02/07/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	14,988.0000	21,383.0000	42.667	0	0	0
02/07/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	1,512.0000	537.0000	(64.484)	0	0	0
02/07/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	3,481.0000	1,486.0000	(57.311)	0	0	0
02/07/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	16,929.0000	23,662.0000	39.772	0	0	0
02/07/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	25,555.0000	33,307.0000	30.335	0	0	0
02/07/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	4,211.0000	1,879.0000	(55.379)	0	0	0
02/07/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	13,155.0000	19,181.0000	45.808	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
02/07/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	5,059.0000	2,357.0000	(53.410)	0	0	0
02/07/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	9,776.0000	5,355.0000	(45.223)	0	0	0
02/07/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	7,059.0000	11,366.0000	61.014	0	0	0
02/07/2007	R201	2007/11/01			Bond Future	8.4900	8.3300	(1.885)	0.0000	0.0000	0
02/07/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	676.0000	1,087.0000	60.799	0	0	0
02/07/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	43,383.0000	36,282.0000	(16.368)	0	0	0
02/07/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	55,871.0000	48,139.0000	(13.839)	0	0	0
02/07/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	3,096.0000	4,539.0000	46.609	0	0	0
02/07/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	1,519.0000	2,331.0000	53.456	0	0	0
02/07/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	69,331.0000	61,198.0000	(11.731)	0	0	0
02/07/2007	R201	2008/02/07			Bond Future	8.4100	8.2500	(1.902)	0.0000	0.0000	0
02/07/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	4,826.0000	6,414.0000	32.905	0	0	0
02/07/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	42,574.0000	36,472.0000	(14.333)	0	0	0
02/07/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	53,457.0000	46,700.0000	(12.640)	0	0	0
02/07/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	2,919.0000	3,984.0000	36.485	0	0	0
02/07/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	7,589.0000	9,832.0000	29.556	0	0	0
02/07/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	65,419.0000	58,138.0000	(11.130)	0	0	0
02/07/2007	R203	2007/08/02			Bond Future	8.3900	8.2300	(1.907)	0.0000	0.0000	0
02/07/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	2,752.0000	1,064.0000	(61.337)	0	0	0
02/07/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	40,477.0000	50,694.0000	25.241	0	0	0
02/07/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	14,502.0000	21,556.0000	48.642	0	0	0
02/07/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	3,382.0000	1,370.0000	(59.491)	0	0	0
02/07/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	26,437.0000	35,522.0000	34.365	0	0	0
02/07/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	2,186.0000	800.0000	(63.403)	0	0	0
02/07/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	7,184.0000	3,466.0000	(51.754)	0	0	0
02/07/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	781.0000	226.0000	(71.063)	0	0	0
02/07/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	29,101.0000	38,488.0000	32.257	0	0	0
02/07/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	23,823.0000	32,583.0000	36.771	0	0	0
02/07/2007	R203	2007/11/01			Bond Future	8.3350	8.1750	(1.920)	0.0000	0.0000	0
02/07/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	2,397.0000	3,718.0000	55.111	0	0	0
02/07/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	59,656.0000	50,327.0000	(15.638)	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
02/07/2007	R203	2008/02/07			Bond Future	8.2650	8.1050	(1.936)	0.0000	0.0000	0
02/07/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	59,001.0000	50,884.0000	(13.757)	0	0	0
02/07/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	7,374.0000	9,778.0000	32.601	0	0	0
02/07/2007	R204	2007/08/02			Bond Future	8.3800	8.2300	(1.790)	0.0000	0.0000	0
02/07/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	3,300.0000	1,500.0000	(54.545)	0	0	0
02/07/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	32,557.0000	41,499.0000	27.466	0	0	0
02/07/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,415.0000	542.0000	(61.696)	0	0	0
02/07/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	44,188.0000	54,059.0000	22.339	0	0	0
02/07/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	27,209.0000	35,504.0000	30.486	0	0	0
02/07/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	29,836.0000	38,470.0000	28.938	0	0	0
02/07/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	4,000.0000	1,891.0000	(52.725)	0	0	0
02/07/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	4,810.0000	2,363.0000	(50.873)	0	0	0
02/07/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	17,836.0000	24,508.0000	37.407	0	0	0
02/07/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	9,354.0000	5,283.0000	(43.521)	0	0	0
02/07/2007	R204	2007/11/01			Bond Future	8.3300	8.1800	(1.801)	0.0000	0.0000	0
02/07/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	6,619.0000	8,650.0000	30.684	0	0	0
02/07/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	67,542.0000	58,920.0000	(12.765)	0	0	0
02/07/2007	R204	2008/02/07			Bond Future	8.2700	8.1200	(1.814)	0.0000	0.0000	0
02/07/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	14,058.0000	17,000.0000	20.928	0	0	0
02/07/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	69,864.0000	62,251.0000	(10.897)	0	0	0
02/07/2007	R206	2007/08/02			Bond Future	8.5500	8.3900	(1.871)	0.0000	0.0000	0
02/07/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	384.0000	907.0000	136.198	0	0	0
02/07/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	16,021.0000	10,182.0000	(36.446)	0	0	0
02/07/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	38,745.0000	31,256.0000	(19.329)	0	0	0
02/07/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	26,777.0000	19,715.0000	(26.373)	0	0	0
02/07/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	1,735.0000	3,482.0000	100.692	0	0	0
02/07/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	56.0000	153.0000	173.214	0	0	0
02/07/2007	R206	2007/11/01			Bond Future	8.4800	8.3200	(1.887)	0.0000	0.0000	0
02/07/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	2,431.0000	3,638.0000	49.650	0	0	0
02/07/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	36,789.0000	30,594.0000	(16.839)	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
02/07/2007	R206	2008/02/07			Bond Future	8.3900	8.2300	(1.907)	0.0000	0.0000	0
02/07/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	35,500.0000	30,237.0000	(14.825)	0	0	0
02/07/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	6,305.0000	8,240.0000	30.690	0	0	0
02/07/2007	R207	2007/08/02			Bond Future	8.3250	8.1650	(1.922)	0.0000	0.0000	0
02/07/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	17,084.0000	25,922.0000	51.733	0	0	0
02/07/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	1,151.0000	299.0000	(74.023)	0	0	0
02/07/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	1,563.0000	440.0000	(71.849)	0	0	0
02/07/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	28,137.0000	38,677.0000	37.460	0	0	0
02/07/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	4,552.0000	1,727.0000	(62.061)	0	0	0
02/07/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	31,190.0000	42,000.0000	34.659	0	0	0
02/07/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	34,319.0000	45,346.0000	32.131	0	0	0
02/07/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	195.0000	32.0000	(83.590)	0	0	0
02/07/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	834.0000	199.0000	(76.139)	0	0	0
02/07/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	47,284.0000	58,785.0000	24.323	0	0	0
02/07/2007	R207	2007/11/01			Bond Future	8.2850	8.1250	(1.931)	0.0000	0.0000	0
02/07/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	2,658.0000	4,184.0000	57.412	0	0	0
02/07/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	61,414.0000	51,353.0000	(16.382)	0	0	0
02/07/2007	R207	2008/02/07			Bond Future	8.2250	8.0650	(1.945)	0.0000	0.0000	0
02/07/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	7,196.0000	9,800.0000	36.187	0	0	0
02/07/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	60,926.0000	52,015.0000	(14.626)	0	0	0
02/07/2007	R209	2007/08/02			Bond Future	7.9350	7.7950	(1.764)	0.0000	0.0000	631
02/07/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	1.0000	3.0000	200.000	0	0	0
02/07/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	126,504.0000	113,041.0000	(10.642)	0	0	0
02/07/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	97,317.0000	83,883.0000	(13.804)	0	0	0
02/07/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	19.0000	50.0000	163.158	0	0	0
02/07/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	220.0000	514.0000	133.636	0	0	0
02/07/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	69,731.0000	56,560.0000	(18.888)	0	0	0
02/07/2007	R209	2007/11/01			Bond Future	7.8950	7.7550	(1.773)	0.0000	0.0000	0
02/07/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	95,325.0000	82,917.0000	(13.017)	0	0	0
02/07/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	2,024.0000	3,164.0000	56.324	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
02/07/2007	R209 2008/02/07			Bond Future	7.8450	7.7050	(1.785)	0.0000	0.0000	0
02/07/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	7,044.0000	9,457.0000	34.256	0	0	0
02/07/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	95,357.0000	84,116.0000	(11.788)	0	0	0
02/07/2007	TRT1 2007/08/02			Index Future	247.6390	249.6190	0.800	0.0000	0.0000	500
<b>Grand Total:</b>										<b>4,744</b>