

Derivatives High/Low Report

High/Low for 03/10/2007

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
03/10/2007	\$ / R 2007/12/14			Currency Future	7.0026	6.9620	(0.580)	6.9600	6.9600	24,429
03/10/2007	\$ / R 2008/03/17			Currency Future	7.1025	7.0602	(0.596)	7.0800	7.0800	11,116
03/10/2007	\$ / R 2008/06/13			Currency Future	7.2059	7.1634	(0.590)	0.0000	0.0000	0
03/10/2007	£ / R 2007/12/14			Currency Future	14.2662	14.1574	(0.763)	0.0000	0.0000	0
03/10/2007	£ / R 2008/03/17			Currency Future	14.4345	14.3227	(0.775)	0.0000	0.0000	0
03/10/2007	£ / R 2008/06/13			Currency Future	14.6063	14.4964	(0.752)	0.0000	0.0000	0
03/10/2007	€ / R 2007/12/14			Currency Future	9.9235	9.8632	(0.608)	0.0000	0.0000	0
03/10/2007	€ / R 2008/03/17			Currency Future	10.0734	10.0117	(0.613)	0.0000	0.0000	0
03/10/2007	€ / R 2008/06/13			Currency Future	10.2248	10.1641	(0.594)	0.0000	0.0000	0
03/10/2007	ALBI 2007/11/01			Index Future	257.9370	258.2670	0.128	0.0000	0.0000	166
03/10/2007	ALBI 2007/11/01	254.00	Call	Index Future	42,025.0000	44,771.0000	6.534	0	0	0
03/10/2007	ALBI 2007/11/01	254.00	Put	Index Future	2,655.0000	2,101.0000	(20.866)	0	0	0
03/10/2007	ALBI 2008/02/07			Index Future	265.0750	265.5400	0.175	0.0000	0.0000	0
03/10/2007	ALBI 2008/02/07	254.00	Call	Index Future	113,320.0000	117,612.0000	3.788	0	0	0
03/10/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,570.0000	2,212.0000	(13.930)	0	0	0

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03/10/2007	ALBI	2008/05/02			Index Future	271.4210	271.8890	0.172	0.0000	0.0000	0
03/10/2007	ALBI	2008/05/02	265.00	Call	Index Future	80,746.0000	84,170.0000	4.240	0	0	0
03/10/2007	ALBI	2008/05/02	265.00	Put	Index Future	16,536.0000	15,280.0000	(7.596)	0	0	0
03/10/2007	ALBI	2008/08/07			Index Future	278.9720	279.4370	0.167	0.0000	0.0000	0
03/10/2007	ALBI	2008/08/07	265.00	Put	Index Future	8,343.0000	7,725.0000	(7.407)	0	0	0
03/10/2007	ALBI	2008/08/07	265.00	Call	Index Future	148,063.0000	152,095.0000	2.723	0	0	0
03/10/2007	ALBI	2008/11/06			Index Future	286.5230	286.9850	0.161	0.0000	0.0000	0
03/10/2007	ALBI	2008/11/06	265.00	Put	Index Future	4,328.0000	4,016.0000	(7.209)	0	0	0
03/10/2007	ALBI	2008/11/06	265.00	Call	Index Future	219,558.0000	223,866.0000	1.962	0	0	0
03/10/2007	CRD1	2007/11/01			Index Future	110.7160	110.8770	0.145	0.0000	0.0000	8
03/10/2007	CRD1	2008/02/07			Index Future	113.6970	113.8620	0.145	0.0000	0.0000	0
03/10/2007	GOVI	2007/11/01			jGovi	258.7730	259.2650	0.190	0.0000	0.0000	60
03/10/2007	GOVI	2007/11/01	265.00	Call	jGovi	173.0000	247.0000	42.775	0	0	0
03/10/2007	GOVI	2007/11/01	265.00	Put	jGovi	62,443.0000	57,597.0000	(7.761)	0	0	0
03/10/2007	GOVI	2008/02/07			jGovi	265.7410	266.2440	0.189	0.0000	0.0000	4
03/10/2007	GOVI	2008/02/07	265.00	Put	jGovi	20,861.0000	18,599.0000	(10.843)	0	0	0
03/10/2007	GOVI	2008/02/07	265.00	Call	jGovi	28,271.0000	31,039.0000	9.791	0	0	0
03/10/2007	GOVI	2008/05/02			jGovi	272.4500	272.9670	0.190	0.0000	0.0000	0
03/10/2007	GOVI	2008/05/02	264.00	Call	jGovi	96,282.0000	100,391.0000	4.268	0	0	0
03/10/2007	GOVI	2008/05/02	264.00	Put	jGovi	11,782.0000	10,721.0000	(9.005)	0	0	0
03/10/2007	ILBI	2007/11/01			Index Future	282.2450	282.3450	0.035	0.0000	0.0000	0
03/10/2007	ILBI	2008/02/07			Index Future	290.0560	290.1660	0.038	0.0000	0.0000	0
03/10/2007	J153	2010/08/31			jSwap	9.9240	9.8830	(0.413)	0.0000	0.0000	0

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03/10/2007	J157	2015/09/15			jSwap	9.3520	9.3040	(0.513)	0.0000	0.0000	0
03/10/2007	J186	2026/12/21			jSwap	8.4970	8.4560	(0.483)	0.0000	0.0000	0
03/10/2007	J201	2014/12/22			jSwap	9.4240	9.3790	(0.478)	0.0000	0.0000	0
03/10/2007	J203	2017/09/15			jSwap	9.2040	9.1620	(0.456)	0.0000	0.0000	0
03/10/2007	J204	2018/12/21			jSwap	9.1170	9.0800	(0.406)	0.0000	0.0000	0
03/10/2007	J207	2020/01/15			jSwap	9.0180	8.9820	(0.399)	0.0000	0.0000	0
03/10/2007	JBAR	2005/12/21			jBar	10.3170	10.3290	0.116	0.0000	0.0000	0
03/10/2007	JFRA	2007/11/01			jFra	10.3190	10.3300	0.107	0.0000	0.0000	0
03/10/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
03/10/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,365.0000	7,393.0000	0.380	0	0	0
03/10/2007	JFRA	2008/02/07			jFra	10.3900	10.3750	(0.144)	0.0000	0.0000	0
03/10/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	15,636.0000	15,571.0000	(0.416)	0	0	0
03/10/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	8,576.0000	8,545.0000	(0.361)	0	0	0
03/10/2007	JFRA	2008/05/02			jFra	10.3710	10.3500	(0.202)	0.0000	0.0000	0
03/10/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	15,082.0000	15,074.0000	(0.053)	0	0	0
03/10/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	15,388.0000	15,325.0000	(0.409)	0	0	0
03/10/2007	JFRA	2008/08/07			jFra	10.2350	10.2060	(0.283)	0.0000	0.0000	0
03/10/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	18,363.0000	18,299.0000	(0.349)	0	0	0
03/10/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,400.0000	18,406.0000	0.033	0	0	0
03/10/2007	JFRA	2008/11/06			jFra	10.0320	9.9700	(0.618)	0.0000	0.0000	0
03/10/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,647.0000	20,548.0000	(0.479)	0	0	0
03/10/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,177.0000	21,229.0000	0.246	0	0	0
03/10/2007	JN02	2007/11/01			jNote	10.0350	10.0060	(0.289)	0.0000	0.0000	0

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03/10/2007	JN02	2007/11/01	9.00	Call	Option on jNote	19,255.0000	18,747.0000	(2.638)	0	0	0
03/10/2007	JN02	2007/11/01	9.00	Put	Option on jNote	631.0000	641.0000	1.585	0	0	0
03/10/2007	JN02	2008/02/07			jNote	9.8980	9.8570	(0.414)	0.0000	0.0000	0
03/10/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,403.0000	5,582.0000	3.313	0	0	0
03/10/2007	JN02	2008/02/07	9.00	Call	Option on jNote	21,441.0000	20,894.0000	(2.551)	0	0	0
03/10/2007	JN02	2008/05/02			jNote	9.7430	9.6940	(0.503)	0.0000	0.0000	0
03/10/2007	JN02	2008/05/02	10.00	Call	Option on jNote	13,781.0000	13,341.0000	(3.193)	0	0	0
03/10/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,836.0000	17,283.0000	2.655	0	0	0
03/10/2007	JN05	2007/11/01			jNote	9.4500	9.4050	(0.476)	0.0000	0.0000	0
03/10/2007	JN05	2007/11/01	9.00	Call	Option on jNote	18,400.0000	16,808.0000	(8.652)	0	0	0
03/10/2007	JN05	2007/11/01	9.00	Put	Option on jNote	728.0000	888.0000	21.978	0	0	0
03/10/2007	JN05	2008/02/07			jNote	9.3630	9.3120	(0.545)	0.0000	0.0000	0
03/10/2007	JN05	2008/02/07	9.00	Call	Option on jNote	20,232.0000	18,855.0000	(6.806)	0	0	0
03/10/2007	JN05	2008/02/07	9.00	Put	Option on jNote	5,941.0000	6,559.0000	10.402	0	0	0
03/10/2007	JN05	2008/05/02			jNote	9.2800	9.2260	(0.582)	0.0000	0.0000	0
03/10/2007	JN05	2008/05/02	9.50	Put	Option on jNote	19,159.0000	20,395.0000	6.451	0	0	0
03/10/2007	JN05	2008/05/02	9.50	Call	Option on jNote	11,962.0000	11,054.0000	(7.591)	0	0	0
03/10/2007	JN10	2007/11/01			jNote	9.0750	9.0320	(0.474)	0.0000	0.0000	0
03/10/2007	JN10	2007/11/01	9.00	Call	Option on jNote	8,451.0000	6,712.0000	(20.577)	0	0	0
03/10/2007	JN10	2007/11/01	9.00	Put	Option on jNote	3,607.0000	4,642.0000	28.694	0	0	0
03/10/2007	JN10	2008/02/07			jNote	9.0010	8.9580	(0.478)	0.0000	0.0000	0
03/10/2007	JN10	2008/02/07	9.00	Call	Option on jNote	11,843.0000	10,468.0000	(11.610)	0	0	0
03/10/2007	JN10	2008/02/07	9.00	Put	Option on jNote	11,780.0000	13,196.0000	12.020	0	0	0
03/10/2007	JN10	2008/05/02			jNote	8.9300	8.8850	(0.504)	0.0000	0.0000	0
03/10/2007	JN10	2008/05/02	9.00	Put	Option on jNote	16,892.0000	18,493.0000	9.478	0	0	0
03/10/2007	JN10	2008/05/02	9.00	Call	Option on jNote	13,734.0000	12,390.0000	(9.786)	0	0	0
03/10/2007	JROD	2007/10/31			jRod	9.6640	9.6600	(0.041)	0.0000	0.0000	0

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03/10/2007	JROD	2007/11/30			jRod	9.9890	9.9860	(0.030)	0.0000	0.0000	0
03/10/2007	JROD	2007/12/31			jRod	10.2860	10.2870	0.010	0.0000	0.0000	0
03/10/2007	JROD	2008/01/31			jRod	10.0920	10.0930	0.010	0.0000	0.0000	0
03/10/2007	JROD	2008/02/29			jRod	10.2820	10.2830	0.010	0.0000	0.0000	0
03/10/2007	JROD	2008/03/31			jRod	10.4140	10.4130	(0.010)	0.0000	0.0000	0
03/10/2007	OTH1	2007/11/01			Index Future	253.5800	254.3090	0.287	0.0000	0.0000	12
03/10/2007	OTH1	2008/02/07			Index Future	260.4090	261.1550	0.286	0.0000	0.0000	0
03/10/2007	R153	2007/11/01			Bond Future	8.9080	8.8580	(0.561)	0.0000	0.0000	3,650
03/10/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	13.0000	17.0000	30.769	0	0	0
03/10/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	1,740.0000	1,614.0000	(7.241)	0	0	0
03/10/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	2,395.0000	2,265.0000	(5.428)	0	0	0
03/10/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
03/10/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	3,063.0000	2,933.0000	(4.244)	0	0	0
03/10/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/10/2007	R153	2008/02/07			Bond Future	8.7970	8.7470	(0.568)	0.0000	0.0000	6,220
03/10/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	186.0000	205.0000	10.215	0	0	0
03/10/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,096.0000	1,997.0000	(4.723)	0	0	0
03/10/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,619.0000	1,530.0000	(5.497)	0	0	0
03/10/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	313.0000	342.0000	9.265	0	0	0
03/10/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	103.0000	115.0000	11.650	0	0	0
03/10/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,622.0000	2,515.0000	(4.081)	0	0	0
03/10/2007	R153	2008/05/02			Bond Future	8.7000	8.6500	(0.575)	0.0000	0.0000	0
03/10/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	610.0000	567.0000	(7.049)	0	0	0
03/10/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,260.0000	1,326.0000	5.238	0	0	0

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03/10/2007	R157	2007/11/01			Bond Future	8.2690	8.2190	(0.605)	0.0000	0.0000	2,660
03/10/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	841.0000	999.0000	18.787	0	0	350
03/10/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	59.0000	77.0000	30.508	0	0	0
03/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	5,361.0000	5,024.0000	(6.286)	0	0	0
03/10/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	7,156.0000	6,817.0000	(4.737)	0	0	0
03/10/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
03/10/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	3,639.0000	3,318.0000	(8.821)	0	0	0
03/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	8.0000	11.0000	37.500	0	0	0
03/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	5,361.0000	5,024.0000	(6.286)	0	0	0
03/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	8.0000	11.0000	37.500	0	0	0
03/10/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	1,880.0000	2,134.0000	13.511	0	0	75
03/10/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	970.0000	789.0000	(18.660)	0	0	0
03/10/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	3,282.0000	3,595.0000	9.537	0	0	0
03/10/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	76.0000	50.0000	(34.211)	0	0	50
03/10/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	327.0000	242.0000	(25.994)	0	0	0
03/10/2007	R157	2008/02/07			Bond Future	8.2060	8.1560	(0.609)	0.0000	0.0000	3,580
03/10/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	6,734.0000	6,433.0000	(4.470)	0	0	0
03/10/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,837.0000	3,593.0000	(6.359)	0	0	0
03/10/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	211.0000	241.0000	14.218	0	0	0
03/10/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	778.0000	865.0000	11.183	0	0	0
03/10/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	424.0000	477.0000	12.500	0	0	0
03/10/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	5,200.0000	4,923.0000	(5.327)	0	0	0
03/10/2007	R157	2008/05/02			Bond Future	8.1590	8.1090	(0.613)	0.0000	0.0000	0
03/10/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,194.0000	1,086.0000	(9.045)	0	0	0
03/10/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	733.0000	658.0000	(10.232)	0	0	0
03/10/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,370.0000	3,585.0000	6.380	0	0	0
03/10/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	4,474.0000	4,721.0000	5.521	0	0	0
03/10/2007	R186	2007/11/01			Bond Future	8.0170	7.9670	(0.624)	0.0000	0.0000	0
03/10/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	14.0000	19.0000	35.714	0	0	0
03/10/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	9,277.0000	8,708.0000	(6.133)	0	0	0
03/10/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	6,237.0000	5,695.0000	(8.690)	0	0	0
03/10/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	104.0000	136.0000	30.769	0	0	0
03/10/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0

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03/10/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	12,507.0000	11,933.0000	(4.589)	0	0	0
03/10/2007	R186	2008/02/07			Bond Future	7.9580	7.9080	(0.628)	0.0000	0.0000	0
03/10/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	2,107.0000	2,329.0000	10.536	0	0	0
03/10/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	9,135.0000	8,647.0000	(5.342)	0	0	0
03/10/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	619.0000	705.0000	13.893	0	0	0
03/10/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	6,613.0000	6,185.0000	(6.472)	0	0	0
03/10/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	1,201.0000	1,347.0000	12.157	0	0	0
03/10/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	4,523.0000	4,170.0000	(7.805)	0	0	0
03/10/2007	R186	2008/05/02			Bond Future	7.9110	7.8610	(0.632)	0.0000	0.0000	0
03/10/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,307.0000	3,051.0000	(7.741)	0	0	0
03/10/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,319.0000	4,637.0000	7.363	0	0	0
03/10/2007	R196	2007/11/01			Bond Future	9.2690	9.2220	(0.507)	0.0000	0.0000	0
03/10/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	657.0000	603.0000	(8.219)	0	0	0
03/10/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	1,257.0000	1,200.0000	(4.535)	0	0	0
03/10/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
03/10/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	950.0000	894.0000	(5.895)	0	0	0
03/10/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
03/10/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	19.0000	24.0000	26.316	0	0	0
03/10/2007	R196	2008/02/07			Bond Future	8.9850	8.9200	(0.723)	0.0000	0.0000	0
03/10/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	294.0000	320.0000	8.844	0	0	0
03/10/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	137.0000	152.0000	10.949	0	0	0
03/10/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	865.0000	815.0000	(5.780)	0	0	0
03/10/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	684.0000	640.0000	(6.433)	0	0	0
03/10/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	205.0000	225.0000	9.756	0	0	0
03/10/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	526.0000	487.0000	(7.414)	0	0	0
03/10/2007	R196	2008/05/02			Bond Future	8.7860	8.7140	(0.819)	0.0000	0.0000	0
03/10/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	286.0000	262.0000	(8.392)	0	0	0
03/10/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	452.0000	484.0000	7.080	0	0	0
03/10/2007	R201	2007/11/01			Bond Future	8.2970	8.2470	(0.603)	0.0000	0.0000	910
03/10/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	4,411.0000	4,144.0000	(6.053)	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
03/10/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	8.0000	10.0000	25.000	0	0	0
03/10/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	50.0000	64.0000	28.000	0	0	0
03/10/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	3,047.0000	2,792.0000	(8.369)	0	0	0
03/10/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	5,835.0000	5,565.0000	(4.627)	0	0	0
03/10/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
03/10/2007	R201	2008/02/07			Bond Future	8.2090	8.1590	(0.609)	0.0000	0.0000	0
03/10/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	349.0000	392.0000	12.321	0	0	0
03/10/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	633.0000	703.0000	11.058	0	0	0
03/10/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	3,082.0000	2,888.0000	(6.295)	0	0	0
03/10/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	4,162.0000	3,942.0000	(5.286)	0	0	0
03/10/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	176.0000	201.0000	14.205	0	0	0
03/10/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	5,376.0000	5,138.0000	(4.427)	0	0	0
03/10/2007	R201	2008/05/02			Bond Future	8.1380	8.0880	(0.614)	0.0000	0.0000	0
03/10/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	919.0000	835.0000	(9.140)	0	0	0
03/10/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,760.0000	2,933.0000	6.268	0	0	0
03/10/2007	R203	2007/11/01			Bond Future	8.1930	8.1430	(0.610)	0.0000	0.0000	0
03/10/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	4,796.0000	4,466.0000	(6.881)	0	0	0
03/10/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	15.0000	20.0000	33.333	0	0	0
03/10/2007	R203	2008/02/07			Bond Future	8.1210	8.0710	(0.616)	0.0000	0.0000	0
03/10/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,721.0000	4,452.0000	(5.698)	0	0	0
03/10/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	504.0000	567.0000	12.500	0	0	0
03/10/2007	R203	2008/05/02			Bond Future	8.0620	8.0120	(0.620)	0.0000	0.0000	0
03/10/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,534.0000	1,403.0000	(8.540)	0	0	0
03/10/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	2,753.0000	2,950.0000	7.156	0	0	0
03/10/2007	R204	2007/11/01			Bond Future	8.1640	8.1140	(0.612)	0.0000	0.0000	0
03/10/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	100.0000	119.0000	19.000	0	0	0
03/10/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	5,012.0000	4,673.0000	(6.764)	0	0	0
03/10/2007	R204	2008/02/07			Bond Future	8.0950	8.0450	(0.618)	0.0000	0.0000	380
03/10/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	1,047.0000	1,138.0000	8.691	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
03/10/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,395.0000	5,129.0000	(4.930)	0	0	0
03/10/2007	R204	2008/05/02			Bond Future	8.0400	7.9900	(0.622)	0.0000	0.0000	0
03/10/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,585.0000	1,448.0000	(8.644)	0	0	0
03/10/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,050.0000	3,265.0000	7.049	0	0	0
03/10/2007	R206	2007/11/01			Bond Future	8.2940	8.2440	(0.603)	0.0000	0.0000	0
03/10/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	36.0000	48.0000	33.333	0	0	0
03/10/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	2,611.0000	2,389.0000	(8.502)	0	0	0
03/10/2007	R206	2008/02/07			Bond Future	8.1960	8.1460	(0.610)	0.0000	0.0000	0
03/10/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,571.0000	2,404.0000	(6.496)	0	0	0
03/10/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	525.0000	585.0000	11.429	0	0	0
03/10/2007	R206	2008/05/02			Bond Future	8.1210	8.0710	(0.616)	0.0000	0.0000	0
03/10/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,776.0000	1,900.0000	6.982	0	0	0
03/10/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,209.0000	1,113.0000	(7.940)	0	0	0
03/10/2007	R207	2007/11/01			Bond Future	8.1140	8.0640	(0.616)	0.0000	0.0000	0
03/10/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	24.0000	33.0000	37.500	0	0	0
03/10/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	4,660.0000	4,303.0000	(7.661)	0	0	0
03/10/2007	R207	2008/02/07			Bond Future	8.0480	7.9980	(0.621)	0.0000	0.0000	0
03/10/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,647.0000	4,357.0000	(6.241)	0	0	0
03/10/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	549.0000	623.0000	13.479	0	0	0
03/10/2007	R207	2008/05/02			Bond Future	7.9970	7.9470	(0.625)	0.0000	0.0000	0
03/10/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,503.0000	1,369.0000	(8.916)	0	0	0
03/10/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,307.0000	3,536.0000	6.925	0	0	0
03/10/2007	R209	2007/11/01			Bond Future	7.6790	7.6290	(0.651)	0.0000	0.0000	0
03/10/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	7,237.0000	6,742.0000	(6.840)	0	0	0
03/10/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	12.0000	17.0000	41.667	0	0	0
03/10/2007	R209	2008/02/07			Bond Future	7.6260	7.5760	(0.656)	0.0000	0.0000	6,590
03/10/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	7,235.0000	6,813.0000	(5.833)	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
03/10/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	556.0000	638.0000	14.748	0	0	0
03/10/2007	R209 2008/05/02			Bond Future	7.5820	7.5320	(0.659)	0.0000	0.0000	0
03/10/2007	R209 2008/05/02	7.75	Put	Option on Bond Future	2,544.0000	2,339.0000	(8.058)	0	0	0
03/10/2007	R209 2008/05/02	7.75	Call	Option on Bond Future	4,214.0000	4,517.0000	7.190	0	0	0
03/10/2007	TRT1 2007/11/01			Index Future	255.6560	256.1480	0.192	0.0000	0.0000	400
03/10/2007	TRT1 2008/02/07			Index Future	262.5400	263.0440	0.192	0.0000	0.0000	0
Grand Total:										60,660