

# Derivatives High/Low Report

High/Low for 04/12/2007

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
04/12/2007	\$ / R 2007/12/14			Currency Future	6.8510	6.8533	0.034	6.8300	6.7600	23,187
04/12/2007	\$ / R 2008/03/17			Currency Future	6.9650	6.9683	0.047	6.9400	6.8900	37,549
04/12/2007	\$ / R 2008/06/13			Currency Future	7.0881	7.0928	0.066	7.0800	7.0800	6,553
04/12/2007	£ / R 2007/12/14			Currency Future	14.1432	14.1172	(0.184)	0.0000	0.0000	37
04/12/2007	£ / R 2008/03/17			Currency Future	14.3323	14.3074	(0.174)	0.0000	0.0000	0
04/12/2007	£ / R 2008/06/13			Currency Future	14.5296	14.5080	(0.149)	14.4900	14.4900	80
04/12/2007	€ / R 2007/12/14			Currency Future	10.0479	10.1089	0.607	0.0000	0.0000	1
04/12/2007	€ / R 2008/03/17			Currency Future	10.2229	10.2871	0.628	0.0000	0.0000	752
04/12/2007	€ / R 2008/06/13			Currency Future	10.3971	10.4653	0.656	10.3800	10.3800	143
04/12/2007	ALBI 2008/02/07			Index Future	260.9720	261.4540	0.185	0.0000	0.0000	517
04/12/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,635.0000	2,125.0000	(19.355)	0	0	0
04/12/2007	ALBI 2008/02/07	254.00	Call	Index Future	72,355.0000	76,665.0000	5.957	0	0	0
04/12/2007	ALBI 2008/05/02			Index Future	267.9830	268.6090	0.234	0.0000	0.0000	0
04/12/2007	ALBI 2008/05/02	265.00	Call	Index Future	51,154.0000	55,154.0000	7.820	0	0	0
04/12/2007	ALBI 2008/05/02	265.00	Put	Index Future	21,324.0000	19,064.0000	(10.598)	0	0	0

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04/12/2007	ALBI	2008/08/07			Index Future	276.0100	276.7410	0.265	0.0000	0.0000	0
04/12/2007	ALBI	2008/08/07	265.00	Call	Index Future	119,605.0000	125,773.0000	5.157	0	0	0
04/12/2007	ALBI	2008/08/07	265.00	Put	Index Future	9,505.0000	8,363.0000	(12.015)	0	0	0
04/12/2007	ALBI	2008/11/06			Index Future	283.5750	284.4180	0.297	0.0000	0.0000	0
04/12/2007	ALBI	2008/11/06	265.00	Put	Index Future	4,780.0000	4,146.0000	(13.264)	0	0	0
04/12/2007	ALBI	2008/11/06	265.00	Call	Index Future	190,530.0000	198,326.0000	4.092	0	0	0
04/12/2007	CRD1	2008/02/07			Index Future	112.0010	112.0930	0.082	0.0000	0.0000	0
04/12/2007	CRD1	2008/05/02			Index Future	114.8250	114.9190	0.082	0.0000	0.0000	0
04/12/2007	CRD1	2008/08/07			Index Future	119.6740	119.8620	0.157	0.0000	0.0000	0
04/12/2007	CRD1	2008/11/06			Index Future	121.2440	121.3440	0.082	0.0000	0.0000	8
04/12/2007	GOVI	2008/02/07			jGovi	262.2490	262.6580	0.156	0.0000	0.0000	7
04/12/2007	GOVI	2008/02/07	265.00	Put	jGovi	34,503.0000	31,454.0000	(8.837)	0	0	0
04/12/2007	GOVI	2008/02/07	265.00	Call	jGovi	6,993.0000	8,034.0000	14.886	0	0	0
04/12/2007	GOVI	2008/05/02			jGovi	269.3180	269.7380	0.156	0.0000	0.0000	0
04/12/2007	GOVI	2008/05/02	264.00	Call	jGovi	67,175.0000	70,215.0000	4.525	0	0	0
04/12/2007	GOVI	2008/05/02	264.00	Put	jGovi	13,995.0000	12,835.0000	(8.289)	0	0	0
04/12/2007	GOVI	2008/08/07			jGovi	276.5970	277.0280	0.156	0.0000	0.0000	0
04/12/2007	GOVI	2008/08/07	274.00	Put	jGovi	33,457.0000	31,670.0000	(5.341)	0	0	0
04/12/2007	GOVI	2008/08/07	274.00	Call	jGovi	59,427.0000	61,950.0000	4.246	0	0	0
04/12/2007	GOVI	2008/11/06			jGovi	283.8910	284.3350	0.156	0.0000	0.0000	60
04/12/2007	GOVI	2008/11/06	274.00	Call	jGovi	116,967.0000	120,377.0000	2.915	0	0	0
04/12/2007	GOVI	2008/11/06	274.00	Put	jGovi	18,057.0000	17,027.0000	(5.704)	0	0	0
04/12/2007	ILBI	2008/02/07			Index Future	298.3260	297.9110	(0.139)	0.0000	0.0000	0

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04/12/2007	J153	2010/08/31			jSwap	10.5990	10.6270	0.264	0.0000	0.0000	0
04/12/2007	J157	2015/09/15			jSwap	9.5350	9.5370	0.021	0.0000	0.0000	0
04/12/2007	J186	2026/12/21			jSwap	8.6440	8.6040	(0.463)	0.0000	0.0000	0
04/12/2007	J201	2014/12/22			jSwap	9.6490	9.6510	0.021	0.0000	0.0000	0
04/12/2007	J203	2017/09/15			jSwap	9.3060	9.3030	(0.032)	0.0000	0.0000	0
04/12/2007	J204	2018/12/21			jSwap	9.2080	9.2040	(0.043)	0.0000	0.0000	0
04/12/2007	J207	2020/01/15			jSwap	9.1150	9.1080	(0.077)	0.0000	0.0000	0
04/12/2007	JBAR	2005/12/21			jBar	11.0790	11.0790	-	0.0000	0.0000	0
04/12/2007	JFRA	2008/02/07			jFra	11.1850	11.2660	0.724	0.0000	0.0000	0
04/12/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	4,714.0000	4,587.0000	(2.694)	0	0	0
04/12/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	13,660.0000	13,737.0000	0.564	0	0	0
04/12/2007	JFRA	2008/05/02			jFra	11.2160	11.2740	0.517	0.0000	0.0000	0
04/12/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,098.0000	14,133.0000	0.248	0	0	0
04/12/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	11,606.0000	11,494.0000	(0.965)	0	0	0
04/12/2007	JFRA	2008/08/07			jFra	11.0780	11.1390	0.551	0.0000	0.0000	0
04/12/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	15,440.0000	15,334.0000	(0.687)	0	0	0
04/12/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,448.0000	17,491.0000	0.246	0	0	0
04/12/2007	JFRA	2008/11/06			jFra	10.8880	10.9200	0.294	0.0000	0.0000	0
04/12/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	19,991.0000	20,002.0000	0.055	0	0	0
04/12/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	18,442.0000	18,376.0000	(0.358)	0	0	0
04/12/2007	JFRA	2009/02/05			jFra	10.5750	10.6140	0.369	0.0000	0.0000	0
04/12/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,338.0000	22,360.0000	0.098	0	0	0
04/12/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	20,942.0000	20,869.0000	(0.349)	0	0	0

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04/12/2007	JFRA	2009/05/07			jFra	10.2620	10.3090	0.458	0.0000	0.0000	0
04/12/2007	JFRA	2009/08/06			jFra	10.0430	10.0620	0.189	0.0000	0.0000	0
04/12/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	25,771.0000	25,726.0000	(0.175)	0	0	0
04/12/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,876.0000	25,877.0000	0.004	0	0	0
04/12/2007	JFRA	2009/11/05			jFra	9.8750	9.9060	0.314	0.0000	0.0000	0
04/12/2007	JN02	2008/02/07			jNote	10.6690	10.7160	0.441	0.0000	0.0000	0
04/12/2007	JN02	2008/02/07	9.00	Call	Option on jNote	30,311.0000	31,038.0000	2.398	0	0	0
04/12/2007	JN02	2008/02/07	9.00	Put	Option on jNote	749.0000	664.0000	(11.348)	0	0	0
04/12/2007	JN02	2008/05/02			jNote	10.4930	10.5280	0.334	0.0000	0.0000	0
04/12/2007	JN02	2008/05/02	10.00	Call	Option on jNote	18,622.0000	18,969.0000	1.863	0	0	0
04/12/2007	JN02	2008/05/02	10.00	Put	Option on jNote	8,236.0000	7,965.0000	(3.290)	0	0	0
04/12/2007	JN02	2008/08/07			jNote	10.2730	10.3010	0.273	0.0000	0.0000	0
04/12/2007	JN05	2008/02/07			jNote	9.8090	9.8050	(0.041)	0.0000	0.0000	0
04/12/2007	JN05	2008/02/07	9.00	Put	Option on jNote	613.0000	604.0000	(1.468)	0	0	0
04/12/2007	JN05	2008/02/07	9.00	Call	Option on jNote	32,007.0000	31,831.0000	(0.550)	0	0	0
04/12/2007	JN05	2008/05/02			jNote	9.6780	9.6680	(0.103)	0.0000	0.0000	0
04/12/2007	JN05	2008/05/02	9.50	Call	Option on jNote	17,414.0000	17,139.0000	(1.579)	0	0	0
04/12/2007	JN05	2008/05/02	9.50	Put	Option on jNote	9,011.0000	9,130.0000	1.321	0	0	0
04/12/2007	JN05	2008/08/07			jNote	9.5180	9.5050	(0.137)	0.0000	0.0000	0
04/12/2007	JN10	2008/02/07			jNote	9.0810	9.0790	(0.022)	0.0000	0.0000	0
04/12/2007	JN10	2008/02/07	9.00	Call	Option on jNote	11,303.0000	11,164.0000	(1.230)	0	0	0
04/12/2007	JN10	2008/02/07	9.00	Put	Option on jNote	6,120.0000	6,110.0000	(0.163)	0	0	0
04/12/2007	JN10	2008/05/02			jNote	8.9830	8.9770	(0.067)	0.0000	0.0000	0
04/12/2007	JN10	2008/05/02	9.00	Put	Option on jNote	12,688.0000	12,842.0000	1.214	0	0	0

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04/12/2007	JN10	2008/05/02	9.00	Call	Option on jNote	12,969.0000	12,733.0000	(1.820)	0	0	0
04/12/2007	JN10	2008/08/07			jNote	8.8680	8.8600	(0.090)	0.0000	0.0000	0
04/12/2007	JROD	2007/12/31			jRod	10.2180	10.2090	(0.088)	0.0000	0.0000	0
04/12/2007	JROD	2008/01/31			jRod	10.6210	10.6040	(0.160)	0.0000	0.0000	0
04/12/2007	JROD	2008/02/29			jRod	11.0360	11.0200	(0.145)	0.0000	0.0000	0
04/12/2007	JROD	2008/03/31			jRod	10.7740	10.7740	-	0.0000	0.0000	0
04/12/2007	JROD	2008/04/30			jRod	11.0140	11.0270	0.118	0.0000	0.0000	0
04/12/2007	JROD	2008/05/30			jRod	11.1970	11.2240	0.241	0.0000	0.0000	0
04/12/2007	JROD	2008/06/30			jRod	10.9420	10.9700	0.256	0.0000	0.0000	0
04/12/2007	JROD	2008/07/31			jRod	11.1090	11.1450	0.324	0.0000	0.0000	0
04/12/2007	OTH1	2008/02/07			Index Future	255.3810	256.2970	0.359	0.0000	0.0000	0
04/12/2007	OTH1	2008/05/02			Index Future	261.8210	262.7600	0.359	0.0000	0.0000	0
04/12/2007	OTH1	2008/08/07			Index Future	270.1830	271.3390	0.428	0.0000	0.0000	0
04/12/2007	OTH1	2008/11/06			Index Future	276.4560	277.4500	0.360	0.0000	0.0000	12
04/12/2007	R153	2008/02/07			Bond Future	9.3790	9.3890	0.107	0.0000	0.0000	8,734
04/12/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
04/12/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	2,684.0000	2,707.0000	0.857	0	0	0
04/12/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	3,281.0000	3,304.0000	0.701	0	0	0
04/12/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
04/12/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	3,887.0000	3,910.0000	0.592	0	0	0
04/12/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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04/12/2007	R153	2008/05/02			Bond Future	9.1350	9.1450	0.109	0.0000	0.0000	0
04/12/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	612.0000	600.0000	(1.961)	0	0	0
04/12/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	903.0000	912.0000	0.997	0	0	0
04/12/2007	R153	2008/08/07			Bond Future	8.8980	8.9080	0.112	0.0000	0.0000	0
04/12/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	501.0000	493.0000	(1.597)	0	0	0
04/12/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,273.0000	1,283.0000	0.786	0	0	0
04/12/2007	R157	2008/02/07			Bond Future	8.4370	8.4170	(0.237)	0.0000	0.0000	9,138
04/12/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	6,335.0000	6,208.0000	(2.005)	0	0	0
04/12/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	45.0000	47.0000	4.444	0	0	0
04/12/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	9.0000	10.0000	11.111	0	0	0
04/12/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	8,047.0000	7,917.0000	(1.616)	0	0	0
04/12/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	156.0000	164.0000	5.128	0	0	0
04/12/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	4,729.0000	4,607.0000	(2.580)	0	0	0
04/12/2007	R157	2008/05/02			Bond Future	8.3010	8.2810	(0.241)	0.0000	0.0000	0
04/12/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	2,850.0000	2,920.0000	2.456	0	0	0
04/12/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	1,065.0000	1,022.0000	(4.038)	0	0	0
04/12/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,586.0000	1,529.0000	(3.594)	0	0	2,000
04/12/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	3,894.0000	3,978.0000	2.157	0	0	0
04/12/2007	R157	2008/08/07			Bond Future	8.1800	8.1600	(0.244)	0.0000	0.0000	2,500
04/12/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	3,295.0000	3,221.0000	(2.246)	0	0	0
04/12/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,165.0000	2,216.0000	2.356	0	0	0
04/12/2007	R186	2008/02/07			Bond Future	8.0510	7.9710	(0.994)	0.0000	0.0000	0
04/12/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,025.0000	1,295.0000	26.341	0	0	0
04/12/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	4,498.0000	3,859.0000	(14.206)	0	0	0
04/12/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	6,868.0000	6,092.0000	(11.299)	0	0	0
04/12/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	398.0000	531.0000	33.417	0	0	0
04/12/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	9,690.0000	8,830.0000	(8.875)	0	0	0
04/12/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	117.0000	166.0000	41.880	0	0	0
04/12/2007	R186	2008/05/02			Bond Future	7.9700	7.8900	(1.004)	0.0000	0.0000	0

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04/12/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,471.0000	3,047.0000	(12.215)	0	0	0
04/12/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	3,811.0000	4,300.0000	12.831	0	0	0
04/12/2007	R186	2008/08/07			Bond Future	7.9010	7.8210	(1.013)	0.0000	0.0000	0
04/12/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	5,704.0000	5,216.0000	(8.555)	0	0	0
04/12/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	3,970.0000	4,396.0000	10.730	0	0	0
04/12/2007	R196	2008/02/07			Bond Future	10.2020	10.1620	(0.392)	0.0000	0.0000	0
04/12/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
04/12/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,915.0000	1,877.0000	(1.984)	0	0	0
04/12/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,669.0000	1,630.0000	(2.337)	0	0	0
04/12/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
04/12/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	1,425.0000	1,387.0000	(2.667)	0	0	0
04/12/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
04/12/2007	R196	2008/05/02			Bond Future	9.9220	9.8790	(0.433)	0.0000	0.0000	0
04/12/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	783.0000	756.0000	(3.448)	0	0	0
04/12/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	72.0000	78.0000	8.333	0	0	0
04/12/2007	R196	2008/08/07			Bond Future	9.5390	9.4910	(0.503)	0.0000	0.0000	0
04/12/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,524.0000	1,533.0000	0.591	0	0	0
04/12/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,942.0000	1,925.0000	(0.875)	0	0	0
04/12/2007	R201	2008/02/07			Bond Future	8.5100	8.4900	(0.235)	8.5100	8.5100	0
04/12/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	85.0000	90.0000	5.882	0	0	0
04/12/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	4,101.0000	4,003.0000	(2.390)	0	0	0
04/12/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
04/12/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	5,403.0000	5,301.0000	(1.888)	0	0	0
04/12/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	22.0000	24.0000	9.091	0	0	0
04/12/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	6,772.0000	6,670.0000	(1.506)	0	0	0
04/12/2007	R201	2008/05/02			Bond Future	8.3790	8.3590	(0.239)	0.0000	0.0000	0
04/12/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	1,404.0000	1,355.0000	(3.490)	0	0	0
04/12/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,015.0000	2,067.0000	2.581	0	0	0
04/12/2007	R201	2008/08/07			Bond Future	8.2650	8.2450	(0.242)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	1,510.0000	1,547.0000	2.450	0	0	0
04/12/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,830.0000	2,768.0000	(2.191)	0	0	0
04/12/2007	R203	2008/02/07			Bond Future	8.3260	8.2860	(0.480)	0.0000	0.0000	0
04/12/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	76.0000	88.0000	15.789	0	0	0
04/12/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	5,636.0000	5,388.0000	(4.400)	0	0	0
04/12/2007	R203	2008/05/02			Bond Future	8.2190	8.1790	(0.487)	0.0000	0.0000	0
04/12/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	1,850.0000	1,984.0000	7.243	0	0	0
04/12/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,651.0000	1,526.0000	(7.571)	0	0	0
04/12/2007	R203	2008/08/07			Bond Future	8.1250	8.0850	(0.492)	0.0000	0.0000	0
04/12/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	3,210.0000	3,030.0000	(5.607)	0	0	0
04/12/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	782.0000	857.0000	9.591	0	0	0
04/12/2007	R204	2008/02/07			Bond Future	8.3210	8.2710	(0.601)	0.0000	0.0000	3,331
04/12/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	6,183.0000	5,868.0000	(5.095)	0	0	0
04/12/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	247.0000	281.0000	13.765	0	0	0
04/12/2007	R204	2008/05/02			Bond Future	8.2230	8.1730	(0.608)	0.0000	0.0000	0
04/12/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	1,970.0000	2,152.0000	9.239	0	0	0
04/12/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,784.0000	1,618.0000	(9.305)	0	0	0
04/12/2007	R204	2008/08/07			Bond Future	8.1400	8.0900	(0.614)	0.0000	0.0000	0
04/12/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	3,374.0000	3,123.0000	(7.439)	0	0	0
04/12/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	648.0000	741.0000	14.352	0	0	0
04/12/2007	R206	2008/02/07			Bond Future	8.5930	8.5730	(0.233)	0.0000	0.0000	0
04/12/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	48.0000	51.0000	6.250	0	0	0
04/12/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	3,871.0000	3,785.0000	(2.222)	0	0	0
04/12/2007	R206	2008/05/02			Bond Future	8.4550	8.4350	(0.237)	0.0000	0.0000	0
04/12/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,730.0000	1,674.0000	(3.237)	0	0	0
04/12/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	838.0000	868.0000	3.580	0	0	0
04/12/2007	R206	2008/08/07			Bond Future	8.3320	8.3120	(0.240)	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
04/12/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	2,407.0000	2,351.0000	(2.327)	0	0	0
04/12/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	1,000.0000	1,028.0000	2.800	0	0	0
04/12/2007	R207	2008/02/07			Bond Future	8.2940	8.2340	(0.723)	0.0000	0.0000	0
04/12/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	5,930.0000	5,523.0000	(6.863)	0	0	0
04/12/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	66.0000	86.0000	30.303	0	0	0
04/12/2007	R207	2008/05/02			Bond Future	8.2040	8.1440	(0.731)	0.0000	0.0000	0
04/12/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,758.0000	1,562.0000	(11.149)	0	0	0
04/12/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	2,083.0000	2,312.0000	10.994	0	0	0
04/12/2007	R207	2008/08/07			Bond Future	8.1260	8.0660	(0.738)	0.0000	0.0000	0
04/12/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	1,149.0000	1,332.0000	15.927	0	0	0
04/12/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	2,041.0000	1,800.0000	(11.808)	0	0	0
04/12/2007	R209	2008/02/07			Bond Future	7.7290	7.6390	(1.164)	0.0000	0.0000	6,590
04/12/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	7,809.0000	6,972.0000	(10.718)	0	0	0
04/12/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	107.0000	162.0000	51.402	0	0	0
04/12/2007	R209	2008/05/02			Bond Future	7.6610	7.5710	(1.175)	0.0000	0.0000	0
04/12/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	2,359.0000	1,982.0000	(15.981)	0	0	0
04/12/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	3,238.0000	3,763.0000	16.214	0	0	0
04/12/2007	R209	2008/08/07			Bond Future	7.6020	7.5120	(1.184)	0.0000	0.0000	0
04/12/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	801.0000	536.0000	(33.084)	0	0	0
04/12/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	2,266.0000	2,913.0000	28.553	0	0	0
04/12/2007	TRT1	2008/02/07			Index Future	259.0380	259.4550	0.161	0.0000	0.0000	0
04/12/2007	TRT1	2008/05/02			Index Future	265.5700	265.9970	0.161	0.0000	0.0000	0
04/12/2007	TRT1	2008/08/07			Index Future	273.9770	274.6430	0.243	0.0000	0.0000	0
04/12/2007	TRT1	2008/11/06			Index Future	280.4150	280.8690	0.162	0.0000	0.0000	400

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
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<b>Grand Total:</b>										<b>101,599</b>
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