

Derivatives High/Low Report

High/Low for 02/02/2007

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
02/02/2007	CRD1 2007/05/03			Index Future	110.2010	110.2400	0.035	0.0000	0.0000	10
02/02/2007	GOVI 2007/05/03			jGovi	257.0280	257.2750	0.096	0.0000	0.0000	144
02/02/2007	GOVI 2007/05/03	235.00	Call	jGovi	220,280.0000	222,750.0000	1.121	0	0	0
02/02/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
02/02/2007	GOVI 2007/08/02			jGovi	262.6720	262.9240	0.096	0.0000	0.0000	175
02/02/2007	GOVI 2007/08/02	240.50	Put	jGovi	12.0000	10.0000	(16.667)	0	0	0
02/02/2007	GOVI 2007/08/02	240.50	Call	jGovi	221,732.0000	224,250.0000	1.136	0	0	0
02/02/2007	ILBI 2007/05/03			Index Future	276.7120	276.8560	0.052	0.0000	0.0000	0
02/02/2007	J153 2010/08/31			jSwap	8.6430	8.6330	(0.116)	0.0000	0.0000	0
02/02/2007	J157 2015/09/15			jSwap	8.3870	8.3610	(0.310)	0.0000	0.0000	0
02/02/2007	J186 2026/12/21			jSwap	7.9050	7.8750	(0.380)	0.0000	0.0000	0
02/02/2007	J194 2008/02/28			jSwap	9.0380	9.0450	0.077	0.0000	0.0000	0
02/02/2007	J201 2014/12/22			jSwap	8.4110	8.3870	(0.285)	0.0000	0.0000	0
02/02/2007	J203 2017/09/15			jSwap	8.3050	8.2720	(0.397)	0.0000	0.0000	0
02/02/2007	J204 2018/12/21			jSwap	8.2390	8.2100	(0.352)	0.0000	0.0000	0

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02/02/2007	J207	2020/01/15			jSwap	8.1780	8.1510	(0.330)	0.0000	0.0000	0
02/02/2007	JBAR	2005/12/21			jBar	9.3250	9.3290	0.043	0.0000	0.0000	0
02/02/2007	JFRA	2007/05/03			jFra	9.2160	9.2570	0.445	0.0000	0.0000	0
02/02/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	7.0000	6.0000	(14.286)	0	0	0
02/02/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,190.0000	4,288.0000	2.339	0	0	0
02/02/2007	JFRA	2007/08/02			jFra	9.1370	9.1510	0.153	0.0000	0.0000	0
02/02/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	71.0000	68.0000	(4.225)	0	0	0
02/02/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,062.0000	4,093.0000	0.763	0	0	0
02/02/2007	JFRA	2007/11/01			jFra	8.9460	8.9310	(0.168)	0.0000	0.0000	0
02/02/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	216.0000	219.0000	1.389	0	0	0
02/02/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,007.0000	3,972.0000	(0.873)	0	0	0
02/02/2007	JFRA	2008/02/07			jFra	8.7600	8.7550	(0.057)	0.0000	0.0000	0
02/02/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	21,651.0000	21,617.0000	(0.157)	0	0	0
02/02/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,579.0000	18,558.0000	(0.113)	0	0	0
02/02/2007	JN02	2007/05/03			jNote	8.7250	8.7240	(0.011)	0.0000	0.0000	0
02/02/2007	JN02	2007/05/03	9.25	Call	Option on jNote	5,937.0000	5,880.0000	(0.960)	0	0	0
02/02/2007	JN02	2007/05/03	9.25	Put	Option on jNote	15,521.0000	15,481.0000	(0.258)	0	0	0
02/02/2007	JN02	2007/08/02			jNote	8.5890	8.5820	(0.081)	0.0000	0.0000	0
02/02/2007	JN02	2007/08/02	9.25	Put	Option on jNote	21,024.0000	21,070.0000	0.219	0	0	0
02/02/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,940.0000	8,857.0000	(0.928)	0	0	0
02/02/2007	JN05	2007/05/03			jNote	8.3720	8.3560	(0.191)	0.0000	0.0000	0
02/02/2007	JN05	2007/05/03	9.25	Put	Option on jNote	36,407.0000	36,988.0000	1.596	0	0	0
02/02/2007	JN05	2007/05/03	9.25	Call	Option on jNote	940.0000	869.0000	(7.553)	0	0	0
02/02/2007	JN05	2007/08/02			jNote	8.3070	8.2850	(0.265)	0.0000	0.0000	0
02/02/2007	JN05	2007/08/02	9.25	Put	Option on jNote	40,841.0000	41,598.0000	1.854	0	0	0
02/02/2007	JN05	2007/08/02	9.25	Call	Option on jNote	2,664.0000	2,518.0000	(5.480)	0	0	0

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02/02/2007	JN10	2007/05/03			jNote	8.1790	8.1420	(0.452)	0.0000	0.0000	0
02/02/2007	JN10	2007/05/03	9.00	Put	Option on jNote	55,550.0000	58,079.0000	4.553	0	0	0
02/02/2007	JN10	2007/05/03	9.00	Call	Option on jNote	140.0000	102.0000	(27.143)	0	0	0
02/02/2007	JN10	2007/08/02			jNote	8.1280	8.0890	(0.480)	0.0000	0.0000	0
02/02/2007	JN10	2007/08/02	9.00	Call	Option on jNote	798.0000	661.0000	(17.168)	0	0	0
02/02/2007	JN10	2007/08/02	9.00	Put	Option on jNote	59,806.0000	62,395.0000	4.329	0	0	0
02/02/2007	JROD	2007/02/28			jRod	8.6940	8.6880	(0.069)	0.0000	0.0000	0
02/02/2007	JROD	2007/03/30			jRod	8.9960	8.9890	(0.078)	0.0000	0.0000	0
02/02/2007	JROD	2007/04/30			jRod	9.3150	9.3080	(0.075)	0.0000	0.0000	0
02/02/2007	JROD	2007/05/31			jRod	9.0950	9.0910	(0.044)	0.0000	0.0000	0
02/02/2007	OTH1	2007/05/03			Index Future	253.1470	253.3960	0.098	0.0000	0.0000	15
02/02/2007	R153	2007/05/03			Bond Future	7.9250	7.9900	0.820	0.0000	0.0000	54
02/02/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	3,210.0000	3,654.0000	13.832	0	0	0
02/02/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	20,999.0000	19,414.0000	(7.548)	0	0	0
02/02/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	27,191.0000	25,438.0000	(6.447)	0	0	0
02/02/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	915.0000	1,072.0000	17.158	0	0	0
02/02/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	2,012.0000	2,317.0000	15.159	0	0	0
02/02/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	33,887.0000	32,016.0000	(5.521)	0	0	0
02/02/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	25,906.0000	24,182.0000	(6.655)	0	0	0
02/02/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	1,778.0000	2,053.0000	15.467	0	0	0
02/02/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	1,566.0000	1,814.0000	15.837	0	0	0
02/02/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	28,496.0000	26,716.0000	(6.246)	0	0	0
02/02/2007	R153	2007/08/02			Bond Future	7.8200	7.8210	0.013	0.0000	0.0000	0
02/02/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	6,212.0000	6,188.0000	(0.386)	0	0	0
02/02/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	25,793.0000	25,740.0000	(0.205)	0	0	0
02/02/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	4,713.0000	4,690.0000	(0.488)	0	0	0
02/02/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	29,972.0000	29,920.0000	(0.173)	0	0	0

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02/02/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	32,161.0000	32,110.0000	(0.159)	0	0	0
02/02/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	4,077.0000	4,056.0000	(0.515)	0	0	0
02/02/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	31,058.0000	31,007.0000	(0.164)	0	0	0
02/02/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	4,386.0000	4,364.0000	(0.502)	0	0	0
02/02/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	36,715.0000	36,667.0000	(0.131)	0	0	0
02/02/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	3,009.0000	2,990.0000	(0.631)	0	0	0
02/02/2007	R157	2007/05/03			Bond Future	7.6260	7.6600	0.446	0.0000	0.0000	504
02/02/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	82,253.0000	79,844.0000	(2.929)	0	0	0
02/02/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	1,569.0000	1,698.0000	8.222	0	0	0
02/02/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	98,456.0000	95,979.0000	(2.516)	0	0	0
02/02/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	85,468.0000	83,042.0000	(2.838)	0	0	0
02/02/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	79,057.0000	76,666.0000	(3.024)	0	0	0
02/02/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	704.0000	766.0000	8.807	0	0	0
02/02/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	1,823.0000	1,972.0000	8.173	0	0	0
02/02/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	1,345.0000	1,458.0000	8.401	0	0	0
02/02/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	0.0000	11,462.0000	100.000	0	0	60
02/02/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	0.0000	16,539.0000	100.000	0	0	60
02/02/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	3,223.0000	3,469.0000	7.633	0	0	0
02/02/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	0.0000	28,542.0000	100.000	0	0	0
02/02/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	0.0000	36,507.0000	100.000	0	0	0
02/02/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	66,528.0000	64,235.0000	(3.447)	0	0	0
02/02/2007	R157	2007/08/02			Bond Future	7.5630	7.5440	(0.251)	0.0000	0.0000	0
02/02/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	6,140.0000	5,891.0000	(4.055)	0	0	0
02/02/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	86,030.0000	87,172.0000	1.327	0	0	0
02/02/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	5,623.0000	5,391.0000	(4.126)	0	0	0
02/02/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	3,549.0000	3,386.0000	(4.593)	0	0	0
02/02/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	88,881.0000	90,039.0000	1.303	0	0	0
02/02/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	103,465.0000	104,693.0000	1.187	0	0	0
02/02/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	87,303.0000	88,637.0000	1.528	0	0	0
02/02/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	690.0000	634.0000	(8.116)	0	0	0
02/02/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	74,913.0000	75,983.0000	1.428	0	0	0
02/02/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	8,611.0000	8,291.0000	(3.716)	0	0	0
02/02/2007	R186	2007/05/03			Bond Future	7.3430	7.3230	(0.272)	0.0000	0.0000	0

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02/02/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	112,783.0000	115,018.0000	1.982	0	0	0
02/02/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	4,177.0000	3,855.0000	(7.709)	0	0	0
02/02/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	1,647.0000	1,495.0000	(9.229)	0	0	0
02/02/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	831.0000	745.0000	(10.349)	0	0	0
02/02/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	143,211.0000	145,616.0000	1.679	0	0	0
02/02/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	138,106.0000	140,489.0000	1.725	0	0	0
02/02/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	2,274.0000	2,076.0000	(8.707)	0	0	0
02/02/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	133,006.0000	135,365.0000	1.774	0	0	0
02/02/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	163,612.0000	166,083.0000	1.510	0	0	0
02/02/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	1,939.0000	1,764.0000	(9.025)	0	0	0
02/02/2007	R186	2007/08/02			Bond Future	7.3020	7.2800	(0.301)	0.0000	0.0000	0
02/02/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	10,843.0000	10,323.0000	(4.796)	0	0	0
02/02/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	123,902.0000	126,190.0000	1.847	0	0	0
02/02/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	7,359.0000	6,973.0000	(5.245)	0	0	0
02/02/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	142,405.0000	144,827.0000	1.701	0	0	0
02/02/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	170,836.0000	173,410.0000	1.507	0	0	0
02/02/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	6,654.0000	6,298.0000	(5.350)	0	0	0
02/02/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	151,820.0000	154,300.0000	1.634	0	0	0
02/02/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	6,008.0000	5,679.0000	(5.476)	0	0	0
02/02/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	3,934.0000	3,700.0000	(5.948)	0	0	0
02/02/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	147,102.0000	149,554.0000	1.667	0	0	0
02/02/2007	R194	2007/05/03			Bond Future	9.5960	8.4740	(11.692)	0.0000	0.0000	0
02/02/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	6,345.0000	1,738.0000	(72.608)	0	0	0
02/02/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	1,359.0000	5,438.0000	300.147	0	0	0
02/02/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	6,066.0000	1,615.0000	(73.376)	0	0	0
02/02/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	1,466.0000	5,703.0000	289.018	0	0	0
02/02/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	5,792.0000	1,498.0000	(74.137)	0	0	0
02/02/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	1,580.0000	5,973.0000	278.038	0	0	0
02/02/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	987.0000	4,448.0000	350.659	0	0	0
02/02/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	7,525.0000	2,300.0000	(69.435)	0	0	0
02/02/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	2,099.0000	7,115.0000	238.971	0	0	0
02/02/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	4,765.0000	1,093.0000	(77.062)	0	0	0
02/02/2007	R194	2007/08/02			Bond Future	9.6880	8.2070	(15.287)	0.0000	0.0000	0

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02/02/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	6,814.0000	2,872.0000	(57.851)	0	0	0
02/02/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	3,088.0000	7,199.0000	133.128	0	0	0
02/02/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	6,985.0000	2,971.0000	(57.466)	0	0	0
02/02/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	6,645.0000	2,776.0000	(58.224)	0	0	0
02/02/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	3,191.0000	7,374.0000	131.087	0	0	0
02/02/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	2,987.0000	7,026.0000	135.219	0	0	0
02/02/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	2,608.0000	6,358.0000	143.788	0	0	0
02/02/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	7,694.0000	3,391.0000	(55.927)	0	0	0
02/02/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	5,994.0000	2,413.0000	(59.743)	0	0	0
02/02/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	3,625.0000	8,097.0000	123.366	0	0	0
02/02/2007	R196	2007/05/03			Bond Future	8.4500	8.4090	(0.485)	0.0000	0.0000	0
02/02/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	5,283.0000	4,825.0000	(8.669)	0	0	0
02/02/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,917.0000	2,148.0000	12.050	0	0	0
02/02/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	3,763.0000	4,129.0000	9.726	0	0	0
02/02/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	2,924.0000	2,601.0000	(11.047)	0	0	0
02/02/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	6,417.0000	6,913.0000	7.729	0	0	0
02/02/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	1,396.0000	1,203.0000	(13.825)	0	0	0
02/02/2007	R196	2007/08/02			Bond Future	8.3540	8.2970	(0.682)	0.0000	0.0000	0
02/02/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	4,089.0000	4,465.0000	9.195	0	0	0
02/02/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	5,613.0000	5,154.0000	(8.177)	0	0	0
02/02/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	3,813.0000	3,455.0000	(9.389)	0	0	0
02/02/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,947.0000	6,423.0000	8.004	0	0	0
02/02/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	2,452.0000	2,189.0000	(10.726)	0	0	0
02/02/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,226.0000	8,798.0000	6.954	0	0	0
02/02/2007	R201	2007/05/03			Bond Future	7.6290	7.6190	(0.131)	0.0000	0.0000	0
02/02/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	1,379.0000	1,307.0000	(5.221)	0	0	0
02/02/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	1,595.0000	1,515.0000	(5.016)	0	0	0
02/02/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	2,771.0000	2,650.0000	(4.367)	0	0	0
02/02/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	62,762.0000	63,274.0000	0.816	0	0	0
02/02/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	52,862.0000	53,334.0000	0.893	0	0	0
02/02/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	78,127.0000	78,681.0000	0.709	0	0	0
02/02/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	635.0000	596.0000	(6.142)	0	0	0
02/02/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	65,290.0000	65,811.0000	0.798	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/02/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	1,188.0000	1,124.0000	(5.387)	0	0	0
02/02/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	67,835.0000	68,364.0000	0.780	0	0	0
02/02/2007	R201	2007/08/02			Bond Future	7.5700	7.5560	(0.185)	0.0000	0.0000	0
02/02/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	72,303.0000	72,983.0000	0.940	0	0	0
02/02/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	58,845.0000	59,461.0000	1.047	0	0	0
02/02/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	6,575.0000	6,379.0000	(2.981)	0	0	0
02/02/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	3,869.0000	3,736.0000	(3.438)	0	0	0
02/02/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	70,005.0000	70,675.0000	0.957	0	0	0
02/02/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	4,241.0000	4,099.0000	(3.348)	0	0	0
02/02/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	67,726.0000	68,387.0000	0.976	0	0	0
02/02/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	4,644.0000	4,491.0000	(3.295)	0	0	0
02/02/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	81,667.0000	82,381.0000	0.874	0	0	0
02/02/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	2,638.0000	2,539.0000	(3.753)	0	0	0
02/02/2007	R203	2007/05/03			Bond Future	7.5450	7.5240	(0.278)	0.0000	0.0000	0
02/02/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	80,525.0000	82,042.0000	1.884	0	0	0
02/02/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	159.0000	136.0000	(14.465)	0	0	0
02/02/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	87,028.0000	88,554.0000	1.753	0	0	0
02/02/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	27.0000	22.0000	(18.519)	0	0	0
02/02/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	83,779.0000	85,302.0000	1.818	0	0	0
02/02/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	99,930.0000	101,466.0000	1.537	0	0	0
02/02/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	120.0000	102.0000	(15.000)	0	0	0
02/02/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	90.0000	76.0000	(15.556)	0	0	0
02/02/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	454.0000	395.0000	(12.996)	0	0	0
02/02/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	67,498.0000	68,980.0000	2.196	0	0	0
02/02/2007	R203	2007/08/02			Bond Future	7.4930	7.4700	(0.307)	0.0000	0.0000	0
02/02/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	90,225.0000	91,815.0000	1.762	0	0	0
02/02/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,220.0000	1,120.0000	(8.197)	0	0	0
02/02/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	455.0000	412.0000	(9.451)	0	0	0
02/02/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	102,570.0000	104,194.0000	1.583	0	0	0
02/02/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	84,080.0000	85,647.0000	1.864	0	0	0
02/02/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	87,148.0000	88,728.0000	1.813	0	0	0
02/02/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,043.0000	956.0000	(8.341)	0	0	0
02/02/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	889.0000	813.0000	(8.549)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/02/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,212.0000	2,049.0000	(7.369)	0	0	0
02/02/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	71,949.0000	73,453.0000	2.090	0	0	0
02/02/2007	R204	2007/05/03			Bond Future	7.5040	7.4890	(0.200)	0.0000	0.0000	0
02/02/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	2,531.0000	2,375.0000	(6.164)	0	0	0
02/02/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	77,032.0000	78,056.0000	1.329	0	0	0
02/02/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	109,745.0000	110,880.0000	1.034	0	0	0
02/02/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	535.0000	490.0000	(8.411)	0	0	0
02/02/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	96,566.0000	97,668.0000	1.141	0	0	0
02/02/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	1,209.0000	1,122.0000	(7.196)	0	0	0
02/02/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	93,279.0000	94,372.0000	1.172	0	0	0
02/02/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	1,033.0000	956.0000	(7.454)	0	0	0
02/02/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	1,410.0000	1,311.0000	(7.021)	0	0	0
02/02/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	90,001.0000	91,082.0000	1.201	0	0	0
02/02/2007	R204	2007/08/02			Bond Future	7.4570	7.4400	(0.228)	0.0000	0.0000	0
02/02/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	6,869.0000	6,614.0000	(3.712)	0	0	0
02/02/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	84,031.0000	85,100.0000	1.272	0	0	0
02/02/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	2,623.0000	2,502.0000	(4.613)	0	0	0
02/02/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	3,923.0000	3,756.0000	(4.257)	0	0	0
02/02/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	98,839.0000	99,984.0000	1.158	0	0	0
02/02/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	4,322.0000	4,143.0000	(4.142)	0	0	0
02/02/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	95,835.0000	96,966.0000	1.180	0	0	0
02/02/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	101,860.0000	103,018.0000	1.137	0	0	0
02/02/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	4,756.0000	4,562.0000	(4.079)	0	0	0
02/02/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	114,077.0000	115,281.0000	1.055	0	0	0
02/02/2007	R206	2007/05/03			Bond Future	7.6650	7.6590	(0.078)	0.0000	0.0000	0
02/02/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	21,777.0000	21,951.0000	0.799	0	0	0
02/02/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	4,767.0000	4,633.0000	(2.811)	0	0	0
02/02/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	9,320.0000	9,126.0000	(2.082)	0	0	0
02/02/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	13,671.0000	13,784.0000	0.827	0	0	0
02/02/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	2,138.0000	2,059.0000	(3.695)	0	0	0
02/02/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	31,608.0000	31,837.0000	0.725	0	0	0
02/02/2007	R206	2007/08/02			Bond Future	7.6050	7.5960	(0.118)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/02/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	7,737.0000	7,564.0000	(2.236)	0	0	0
02/02/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	27,253.0000	27,531.0000	1.020	0	0	0
02/02/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	19,561.0000	19,781.0000	1.125	0	0	0
02/02/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	12,341.0000	12,111.0000	(1.864)	0	0	0
02/02/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	4,552.0000	4,432.0000	(2.636)	0	0	0
02/02/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	36,176.0000	36,506.0000	0.912	0	0	0
02/02/2007	R207	2007/05/03			Bond Future	7.4490	7.4280	(0.282)	0.0000	0.0000	0
02/02/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	80,200.0000	81,835.0000	2.039	0	0	0
02/02/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	27.0000	23.0000	(14.815)	0	0	0
02/02/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	417.0000	363.0000	(12.950)	0	0	0
02/02/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	114,714.0000	116,398.0000	1.468	0	0	0
02/02/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	88.0000	74.0000	(15.909)	0	0	0
02/02/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	101,037.0000	102,712.0000	1.658	0	0	0
02/02/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	152.0000	129.0000	(15.132)	0	0	0
02/02/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	94,121.0000	95,787.0000	1.770	0	0	0
02/02/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	97,584.0000	99,255.0000	1.712	0	0	0
02/02/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	116.0000	98.0000	(15.517)	0	0	0
02/02/2007	R207	2007/08/02			Bond Future	7.4040	7.3810	(0.311)	0.0000	0.0000	0
02/02/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	117,412.0000	119,211.0000	1.532	0	0	0
02/02/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	386.0000	348.0000	(9.845)	0	0	0
02/02/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	84,406.0000	86,093.0000	1.999	0	0	0
02/02/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,937.0000	1,788.0000	(7.692)	0	0	0
02/02/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	97,565.0000	99,311.0000	1.790	0	0	0
02/02/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	100,873.0000	102,632.0000	1.744	0	0	0
02/02/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	898.0000	821.0000	(8.575)	0	0	0
02/02/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	763.0000	696.0000	(8.781)	0	0	0
02/02/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	104,185.0000	105,953.0000	1.697	0	0	0
02/02/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	1,054.0000	965.0000	(8.444)	0	0	0
02/02/2007	TRT1	2007/05/03			Index Future	253.9750	254.2170	0.095	0.0000	0.0000	500
Grand Total:											1,522