

Derivatives High/Low Report

High/Low for 02/08/2007

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
02/08/2007	\$ / R 2007/09/17			Currency Future	7.1924	7.1459	(0.647)	0.0000	0.0000	2,220
02/08/2007	\$ / R 2007/12/14			Currency Future	7.2881	7.2401	(0.659)	7.2800	7.2800	17,940
02/08/2007	\$ / R 2008/03/17			Currency Future	7.3891	7.3392	(0.675)	0.0000	0.0000	4,601
02/08/2007	ALBI 2007/08/02			Index Future	247.9420	247.9900	0.019	0.0000	0.0000	0
02/08/2007	ALBI 2007/08/02	254.00	Call	Index Future	0.0000	0.0000	-	0	0	0
02/08/2007	ALBI 2007/08/02	254.00	Put	Index Future	60,580.0000	60,100.0000	(0.792)	0	0	0
02/08/2007	ALBI 2007/11/01			Index Future	254.1070	254.1070	-	0.0000	0.0000	0
02/08/2007	ALBI 2007/11/01	254.00	Put	Index Future	24,910.0000	24,771.0000	(0.558)	0	0	0
02/08/2007	ALBI 2007/11/01	254.00	Call	Index Future	25,980.0000	25,841.0000	(0.535)	0	0	0
02/08/2007	ALBI 2008/02/07			Index Future	261.1410	261.1410	-	0.0000	0.0000	0
02/08/2007	ALBI 2008/02/07	254.00	Put	Index Future	11,799.0000	11,726.0000	(0.619)	0	0	0
02/08/2007	ALBI 2008/02/07	254.00	Call	Index Future	83,209.0000	83,136.0000	(0.088)	0	0	0
02/08/2007	CRD1 2007/08/02			Index Future	107.9530	107.9530	-	0.0000	0.0000	0
02/08/2007	CRD1 2007/11/01			Index Future	110.6370	109.4420	(1.080)	0.0000	0.0000	8
02/08/2007	CRD1 2008/02/07			Index Future	113.7000	112.3200	(1.214)	0.0000	0.0000	0
02/08/2007	GOVI 2007/08/02			jGovi	249.0520	249.1030	0.020	0.0000	0.0000	0

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02/08/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
02/08/2007	GOVI	2007/08/02	240.50	Call	jGovi	85,520.0000	86,030.0000	0.596	0	0	0
02/08/2007	GOVI	2007/11/01			jGovi	254.7330	255.1200	0.152	0.0000	0.0000	118
02/08/2007	GOVI	2007/11/01	265.00	Put	jGovi	103,075.0000	99,282.0000	(3.680)	0	0	0
02/08/2007	GOVI	2007/11/01	265.00	Call	jGovi	405.0000	482.0000	19.012	0	0	0
02/08/2007	GOVI	2008/02/07			jGovi	261.1740	261.8300	0.251	0.0000	0.0000	60
02/08/2007	GOVI	2008/02/07	265.00	Call	jGovi	14,194.0000	16,242.0000	14.429	0	0	0
02/08/2007	GOVI	2008/02/07	265.00	Put	jGovi	52,454.0000	47,942.0000	(8.602)	0	0	0
02/08/2007	GOVI	2008/05/02			jGovi	267.8010	268.3080	0.189	0.0000	0.0000	0
02/08/2007	GOVI	2008/05/02	264.00	Call	jGovi	67,514.0000	70,708.0000	4.731	0	0	0
02/08/2007	GOVI	2008/05/02	264.00	Put	jGovi	29,504.0000	27,628.0000	(6.358)	0	0	0
02/08/2007	ILBI	2007/08/02			Index Future	277.1120	277.1120	-	0.0000	0.0000	0
02/08/2007	ILBI	2007/11/01			Index Future	284.0020	284.0020	-	0.0000	0.0000	0
02/08/2007	ILBI	2008/02/07			Index Future	291.8630	291.8630	-	0.0000	0.0000	0
02/08/2007	J153	2010/08/31			jSwap	10.0350	10.0010	(0.339)	0.0000	0.0000	0
02/08/2007	J157	2015/09/15			jSwap	9.6790	9.6460	(0.341)	0.0000	0.0000	0
02/08/2007	J186	2026/12/21			jSwap	8.9100	8.8710	(0.438)	0.0000	0.0000	0
02/08/2007	J201	2014/12/22			jSwap	9.7660	9.7310	(0.358)	0.0000	0.0000	0
02/08/2007	J203	2017/09/15			jSwap	9.5130	9.4940	(0.200)	0.0000	0.0000	0
02/08/2007	J204	2018/12/21			jSwap	9.4270	9.4070	(0.212)	0.0000	0.0000	0
02/08/2007	J207	2020/01/15			jSwap	9.3440	9.3220	(0.235)	0.0000	0.0000	0

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02/08/2007	JBAR	2005/12/21			jBar	9.9250	0.0000	(100.000)	0.0000	0.0000	0
02/08/2007	JFRA	2007/08/02			jFra	9.9320	10.2780	3.484	0.0000	0.0000	0
02/08/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,917.0000	5,886.0000	(0.524)	0	0	0
02/08/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
02/08/2007	JFRA	2007/08/23			jFra	10.0480	10.5670	5.165	0.0000	0.0000	0
02/08/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	68.0000	68.0000	-	0	0	0
02/08/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	1,025.0000	991.0000	(3.317)	0	0	0
02/08/2007	JFRA	2007/11/01			jFra	10.2900	10.2700	(0.194)	0.0000	0.0000	0
02/08/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
02/08/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,290.0000	7,238.0000	(0.713)	0	0	0
02/08/2007	JFRA	2008/02/07			jFra	10.3570	10.3310	(0.251)	0.0000	0.0000	0
02/08/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,092.0000	18,028.0000	(0.354)	0	0	0
02/08/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	11,126.0000	11,109.0000	(0.153)	0	0	0
02/08/2007	JFRA	2008/05/02			jFra	10.3800	10.3390	(0.395)	0.0000	0.0000	0
02/08/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	17,477.0000	17,392.0000	(0.486)	0	0	0
02/08/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	17,144.0000	17,168.0000	0.140	0	0	0
02/08/2007	JFRA	2008/08/07			jFra	10.2640	10.2530	(0.107)	0.0000	0.0000	0
02/08/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	20,152.0000	20,112.0000	(0.198)	0	0	0
02/08/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	20,118.0000	20,105.0000	(0.065)	0	0	0
02/08/2007	JFRA	2008/11/06			jFra	10.1580	10.1470	(0.108)	0.0000	0.0000	0
02/08/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	22,354.0000	22,317.0000	(0.166)	0	0	0
02/08/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	22,578.0000	22,567.0000	(0.049)	0	0	0
02/08/2007	JN02	2007/08/02			jNote	10.1790	10.1790	-	0.0000	0.0000	0
02/08/2007	JN02	2007/08/02	9.25	Call	Option on jNote	16,716.0000	16,272.0000	(2.656)	0	0	0
02/08/2007	JN02	2007/08/02	9.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
02/08/2007	JN02	2007/11/01			jNote	10.1740	10.1480	(0.256)	0.0000	0.0000	0
02/08/2007	JN02	2007/11/01	9.00	Call	Option on jNote	23,843.0000	23,437.0000	(1.703)	0	0	0

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02/08/2007	JN02	2007/11/01	9.00	Put	Option on jNote	2,731.0000	2,787.0000	2.051	0	0	0
02/08/2007	JN02	2008/02/07			jNote	10.1110	10.0770	(0.336)	0.0000	0.0000	0
02/08/2007	JN02	2008/02/07	9.00	Put	Option on jNote	6,478.0000	6,624.0000	2.254	0	0	0
02/08/2007	JN02	2008/02/07	9.00	Call	Option on jNote	26,296.0000	25,843.0000	(1.723)	0	0	0
02/08/2007	JN02	2008/05/02			jNote	10.0360	9.9940	(0.418)	0.0000	0.0000	0
02/08/2007	JN02	2008/05/02	10.00	Call	Option on jNote	18,434.0000	18,017.0000	(2.262)	0	0	0
02/08/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,199.0000	16,540.0000	2.105	0	0	0
02/08/2007	JN05	2007/08/02			jNote	9.8830	9.8830	-	0.0000	0.0000	0
02/08/2007	JN05	2007/08/02	9.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
02/08/2007	JN05	2007/08/02	9.25	Call	Option on jNote	24,677.0000	22,926.0000	(7.096)	0	0	0
02/08/2007	JN05	2007/11/01			jNote	9.8530	9.8070	(0.467)	0.0000	0.0000	0
02/08/2007	JN05	2007/11/01	9.00	Call	Option on jNote	34,276.0000	32,662.0000	(4.709)	0	0	0
02/08/2007	JN05	2007/11/01	9.00	Put	Option on jNote	1,015.0000	1,162.0000	14.483	0	0	0
02/08/2007	JN05	2008/02/07			jNote	9.7930	9.7450	(0.490)	0.0000	0.0000	0
02/08/2007	JN05	2008/02/07	9.00	Put	Option on jNote	3,754.0000	4,103.0000	9.297	0	0	0
02/08/2007	JN05	2008/02/07	9.00	Call	Option on jNote	34,716.0000	33,222.0000	(4.303)	0	0	0
02/08/2007	JN05	2008/05/02			jNote	9.7330	9.6840	(0.503)	0.0000	0.0000	0
02/08/2007	JN05	2008/05/02	9.50	Put	Option on jNote	12,435.0000	13,206.0000	6.200	0	0	0
02/08/2007	JN05	2008/05/02	9.50	Call	Option on jNote	23,041.0000	21,903.0000	(4.939)	0	0	0
02/08/2007	JN10	2007/08/02			jNote	9.4210	9.4210	-	0.0000	0.0000	0
02/08/2007	JN10	2007/08/02	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
02/08/2007	JN10	2007/08/02	9.00	Call	Option on jNote	26,787.0000	25,476.0000	(4.894)	0	0	0
02/08/2007	JN10	2007/11/01			jNote	9.3800	9.3590	(0.224)	0.0000	0.0000	0
02/08/2007	JN10	2007/11/01	9.00	Call	Option on jNote	26,371.0000	25,259.0000	(4.217)	0	0	0
02/08/2007	JN10	2007/11/01	9.00	Put	Option on jNote	2,161.0000	2,353.0000	8.885	0	0	0
02/08/2007	JN10	2008/02/07			jNote	9.3200	9.3010	(0.204)	0.0000	0.0000	0
02/08/2007	JN10	2008/02/07	9.00	Call	Option on jNote	26,718.0000	25,852.0000	(3.241)	0	0	0

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02/08/2007	JN10	2008/02/07	9.00	Put	Option on jNote	6,303.0000	6,621.0000	5.045	0	0	0
02/08/2007	JN10	2008/05/02			jNote	9.2620	9.2430	(0.205)	0.0000	0.0000	0
02/08/2007	JN10	2008/05/02	9.00	Put	Option on jNote	9,575.0000	9,964.0000	4.063	0	0	0
02/08/2007	JN10	2008/05/02	9.00	Call	Option on jNote	27,757.0000	26,950.0000	(2.907)	0	0	0
02/08/2007	JROD	2007/08/31			jRod	9.2240	9.2170	(0.076)	0.0000	0.0000	0
02/08/2007	JROD	2007/09/28			jRod	9.5190	9.5060	(0.137)	0.0000	0.0000	0
02/08/2007	JROD	2007/10/31			jRod	9.9120	9.8990	(0.131)	0.0000	0.0000	0
02/08/2007	JROD	2007/11/30			jRod	9.7070	9.7030	(0.041)	0.0000	0.0000	0
02/08/2007	JROD	2007/12/31			jRod	9.9210	9.9200	(0.010)	0.0000	0.0000	0
02/08/2007	JROD	2008/01/31			jRod	10.1240	10.1260	0.020	0.0000	0.0000	0
02/08/2007	JROD	2008/02/29			jRod	9.9200	9.9220	0.020	0.0000	0.0000	0
02/08/2007	JROD	2008/03/31			jRod	10.0860	10.0890	0.030	0.0000	0.0000	0
02/08/2007	OTH1	2007/08/02			Index Future	243.1370	243.1370	-	0.0000	0.0000	0
02/08/2007	OTH1	2007/11/01			Index Future	249.1820	249.0750	(0.043)	0.0000	0.0000	12
02/08/2007	OTH1	2008/02/07			Index Future	256.0800	255.6250	(0.178)	0.0000	0.0000	0
02/08/2007	R153	2007/08/02			Bond Future	9.3000	9.2900	(0.108)	9.2900	9.2900	0
02/08/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	22,490.0000	22,213.0000	(1.232)	0	0	0
02/08/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2007	R153	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2007	R153	2007/08/02	7.75	Put	Option on Bond Future	44,112.0000	43,835.0000	(0.628)	0	0	0
02/08/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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02/08/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	13,988.0000	13,711.0000	(1.980)	0	0	0
02/08/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	16,813.0000	16,536.0000	(1.648)	0	0	0
02/08/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	15,399.0000	15,122.0000	(1.799)	0	0	0
02/08/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	8,366.0000	8,088.0000	(3.323)	0	0	0
02/08/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2007	R153	2007/11/01			Bond Future	9.3150	9.2850	(0.322)	0.0000	0.0000	177
02/08/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	116.0000	128.0000	10.345	0	0	0
02/08/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	321.0000	350.0000	9.034	0	0	0
02/08/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	28,108.0000	27,367.0000	(2.636)	0	0	0
02/08/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	34,557.0000	33,798.0000	(2.196)	0	0	0
02/08/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	37.0000	41.0000	10.811	0	0	0
02/08/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	41,182.0000	40,415.0000	(1.862)	0	0	0
02/08/2007	R153	2008/02/07			Bond Future	9.2950	9.2650	(0.323)	9.2700	9.2900	1,665
02/08/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	1,970.0000	2,067.0000	4.924	0	0	0
02/08/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	26,757.0000	26,153.0000	(2.257)	0	0	0
02/08/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	32,036.0000	31,398.0000	(1.992)	0	0	0
02/08/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,210.0000	1,274.0000	5.289	0	0	0
02/08/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	710.0000	750.0000	5.634	0	0	0
02/08/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	37,617.0000	36,955.0000	(1.760)	0	0	0
02/08/2007	R153	2008/05/02			Bond Future	9.1800	9.1500	(0.327)	0.0000	0.0000	0
02/08/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	12,208.0000	11,834.0000	(3.064)	0	0	0
02/08/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	8,332.0000	8,603.0000	3.253	0	0	0
02/08/2007	R157	2007/08/02			Bond Future	8.6200	8.6200	-	0.0000	0.0000	0
02/08/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	5,705.0000	5,412.0000	(5.136)	0	0	0
02/08/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	8,838.0000	8,780.0000	(0.656)	0	0	0
02/08/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	293.0000	0.0000	(100.000)	0	0	0
02/08/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	59.0000	0.0000	(100.000)	0	0	0
02/08/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	8.0000	0.0000	(100.000)	0	0	0
02/08/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	8,248.0000	8,176.0000	(0.873)	0	0	0
02/08/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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02/08/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	60,889.0000	60,889.0000	-	0	0	0
02/08/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	25,438.0000	25,438.0000	-	0	0	0
02/08/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	71.0000	0.0000	(100.000)	0	0	0
02/08/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	12,143.0000	12,135.0000	(0.066)	0	0	0
02/08/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	97,633.0000	97,633.0000	-	0	0	0
02/08/2007	R157	2007/11/01			Bond Future	8.6150	8.5950	(0.232)	0.0000	0.0000	261
02/08/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	129.0000	137.0000	6.202	0	0	0
02/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	77,120.0000	75,821.0000	(1.684)	0	0	0
02/08/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	94,847.0000	93,531.0000	(1.387)	0	0	0
02/08/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	0.0000	29,831.0000	100.000	0	0	0
02/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	430.0000	455.0000	5.814	0	0	0
02/08/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	1,223.0000	1,290.0000	5.478	0	0	0
02/08/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	60,197.0000	58,940.0000	(2.088)	0	0	0
02/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	77,120.0000	75,821.0000	(1.684)	0	0	0
02/08/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	0.0000	6,701.0000	100.000	0	0	35
02/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	430.0000	455.0000	5.814	0	0	0
02/08/2007	R157	2008/02/07			Bond Future	8.5950	8.5750	(0.233)	0.0000	0.0000	343
02/08/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	76,161.0000	74,990.0000	(1.538)	0	0	0
02/08/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	92,225.0000	91,004.0000	(1.324)	0	0	0
02/08/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	3,035.0000	3,152.0000	3.855	0	0	0
02/08/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,629.0000	1,696.0000	4.113	0	0	0
02/08/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	61,254.0000	60,156.0000	(1.793)	0	0	0
02/08/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	5,304.0000	5,493.0000	3.563	0	0	0
02/08/2007	R157	2008/05/02			Bond Future	8.5400	8.5200	(0.234)	0.0000	0.0000	0
02/08/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	22,464.0000	23,046.0000	2.591	0	0	0
02/08/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	24,985.0000	24,308.0000	(2.710)	0	0	0
02/08/2007	R186	2007/08/02			Bond Future	8.3200	8.3250	0.060	0.0000	0.0000	0
02/08/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
02/08/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	24,989.0000	24,436.0000	(2.213)	0	0	0
02/08/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	46,078.0000	45,526.0000	(1.198)	0	0	0
02/08/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	8,333.0000	8,317.0000	(0.192)	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
02/08/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	14,308.0000	13,670.0000	(4.459)	0	0	0
02/08/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	19,635.0000	19,072.0000	(2.867)	0	0	0
02/08/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	568.0000	0.0000	(100.000)	0	0	0
02/08/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	87.0000	0.0000	(100.000)	0	0	0
02/08/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	11.0000	0.0000	(100.000)	0	0	0
02/08/2007	R186	2007/11/01			Bond Future	8.2800	8.2600	(0.242)	0.0000	0.0000	0
02/08/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	1,090.0000	1,151.0000	5.596	0	0	0
02/08/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	154,936.0000	152,747.0000	(1.413)	0	0	0
02/08/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	2,955.0000	3,111.0000	5.279	0	0	0
02/08/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	93,826.0000	91,773.0000	(2.188)	0	0	0
02/08/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	340.0000	360.0000	5.882	0	0	0
02/08/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	123,258.0000	121,110.0000	(1.743)	0	0	0
02/08/2007	R186	2008/02/07			Bond Future	8.2300	8.2100	(0.243)	0.0000	0.0000	0
02/08/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	71,579.0000	69,949.0000	(2.277)	0	0	0
02/08/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	16,870.0000	17,448.0000	3.426	0	0	0
02/08/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	94,841.0000	93,014.0000	(1.926)	0	0	0
02/08/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	10,162.0000	10,543.0000	3.749	0	0	0
02/08/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	121,410.0000	119,434.0000	(1.628)	0	0	0
02/08/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	5,696.0000	5,928.0000	4.073	0	0	0
02/08/2007	R186	2008/05/02			Bond Future	8.1700	8.1500	(0.245)	0.0000	0.0000	0
02/08/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	52,758.0000	51,465.0000	(2.451)	0	0	0
02/08/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	33,764.0000	34,683.0000	2.722	0	0	0
02/08/2007	R196	2007/08/02			Bond Future	9.5800	9.5700	(0.104)	0.0000	0.0000	0
02/08/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	11,960.0000	11,817.0000	(1.196)	0	0	0
02/08/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	19,258.0000	19,115.0000	(0.743)	0	0	0
02/08/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	15,600.0000	15,457.0000	(0.917)	0	0	0
02/08/2007	R196	2007/11/01			Bond Future	9.4840	9.4490	(0.369)	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
02/08/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	581.0000	632.0000	8.778	0	0	0
02/08/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	15,294.0000	14,880.0000	(2.707)	0	0	0
02/08/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	109.0000	121.0000	11.009	0	0	0
02/08/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	9,574.0000	9,199.0000	(3.917)	0	0	0
02/08/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	266.0000	292.0000	9.774	0	0	0
02/08/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	12,349.0000	11,948.0000	(3.247)	0	0	0
02/08/2007	R196	2008/02/07			Bond Future	9.3690	9.3330	(0.384)	0.0000	0.0000	0
02/08/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	10,294.0000	10,019.0000	(2.671)	0	0	0
02/08/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,735.0000	1,812.0000	4.438	0	0	0
02/08/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,215.0000	1,272.0000	4.691	0	0	0
02/08/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	12,256.0000	11,962.0000	(2.399)	0	0	0
02/08/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	8,494.0000	8,242.0000	(2.967)	0	0	0
02/08/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,409.0000	2,509.0000	4.151	0	0	0
02/08/2007	R196	2008/05/02			Bond Future	9.2670	9.2310	(0.388)	0.0000	0.0000	0
02/08/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	5,233.0000	5,067.0000	(3.172)	0	0	0
02/08/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,166.0000	3,278.0000	3.538	0	0	0
02/08/2007	R201	2007/08/02			Bond Future	8.6500	8.6450	(0.058)	0.0000	0.0000	0
02/08/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	3,178.0000	2,959.0000	(6.891)	0	0	0
02/08/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	14.0000	0.0000	(100.000)	0	0	0
02/08/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	8,138.0000	7,854.0000	(3.490)	0	0	0
02/08/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	488.0000	0.0000	(100.000)	0	0	0
02/08/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	18,636.0000	18,906.0000	1.449	0	0	0
02/08/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	8,060.0000	8,311.0000	3.114	0	0	0
02/08/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	116.0000	0.0000	(100.000)	0	0	0
02/08/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	5,486.0000	5,639.0000	2.789	0	0	0
02/08/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	19.0000	0.0000	(100.000)	0	0	0
02/08/2007	R201	2007/11/01			Bond Future	8.6000	8.5700	(0.349)	0.0000	0.0000	91
02/08/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	503.0000	551.0000	9.543	0	0	0
02/08/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	60,677.0000	59,142.0000	(2.530)	0	0	0
02/08/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	47,407.0000	45,938.0000	(3.099)	0	0	0
02/08/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	1,299.0000	1,413.0000	8.776	0	0	0

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02/08/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	74,646.0000	73,080.0000	(2.098)	0	0	0
02/08/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	170.0000	187.0000	10.000	0	0	0
02/08/2007	R201	2008/02/07			Bond Future	8.5250	8.4950	(0.352)	0.0000	0.0000	0
02/08/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	2,980.0000	3,161.0000	6.074	0	0	0
02/08/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	5,063.0000	5,345.0000	5.570	0	0	0
02/08/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	57,557.0000	56,191.0000	(2.373)	0	0	0
02/08/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	45,994.0000	44,728.0000	(2.753)	0	0	0
02/08/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	70,096.0000	68,658.0000	(2.051)	0	0	0
02/08/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,651.0000	1,760.0000	6.602	0	0	0
02/08/2007	R201	2008/05/02			Bond Future	8.4300	8.4000	(0.356)	0.0000	0.0000	0
02/08/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	20,787.0000	21,579.0000	3.810	0	0	0
02/08/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	17,261.0000	16,536.0000	(4.200)	0	0	0
02/08/2007	R203	2007/08/02			Bond Future	8.5500	8.5300	(0.234)	0.0000	0.0000	0
02/08/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	29,076.0000	30,395.0000	4.536	0	0	0
02/08/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
02/08/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	13,068.0000	14,385.0000	10.078	0	0	0
02/08/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	9,845.0000	11,140.0000	13.154	0	0	0
02/08/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	25.0000	0.0000	(100.000)	0	0	0
02/08/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	16,296.0000	17,615.0000	8.094	0	0	0
02/08/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	596.0000	0.0000	(100.000)	0	0	0
02/08/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,898.0000	1,983.0000	(49.128)	0	0	0
02/08/2007	R203	2007/11/01			Bond Future	8.5050	8.4650	(0.470)	0.0000	0.0000	0
02/08/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	69,079.0000	66,569.0000	(3.634)	0	0	0
02/08/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	664.0000	764.0000	15.060	0	0	0
02/08/2007	R203	2008/02/07			Bond Future	8.4550	8.4150	(0.473)	0.0000	0.0000	0
02/08/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	67,895.0000	65,663.0000	(3.287)	0	0	0
02/08/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	3,960.0000	4,302.0000	8.636	0	0	0
02/08/2007	R203	2008/05/02			Bond Future	8.3600	8.3200	(0.478)	0.0000	0.0000	0

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02/08/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	20,138.0000	21,302.0000	5.780	0	0	0
02/08/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	27,183.0000	25,793.0000	(5.113)	0	0	0
02/08/2007	R204	2007/08/02			Bond Future	8.5400	8.5200	(0.234)	0.0000	0.0000	0
02/08/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	49.0000	0.0000	(100.000)	0	0	0
02/08/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	31,487.0000	32,888.0000	4.449	0	0	0
02/08/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	11,161.0000	12,513.0000	12.114	0	0	0
02/08/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	1,115.0000	0.0000	(100.000)	0	0	0
02/08/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	8.0000	0.0000	(100.000)	0	0	0
02/08/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	3,920.0000	1,404.0000	(64.184)	0	0	0
02/08/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	14,557.0000	15,951.0000	9.576	0	0	0
02/08/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
02/08/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	17,971.0000	19,371.0000	7.790	0	0	0
02/08/2007	R204	2007/11/01			Bond Future	8.5000	8.4600	(0.471)	0.0000	0.0000	0
02/08/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	2,751.0000	3,001.0000	9.088	0	0	0
02/08/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	75,562.0000	73,032.0000	(3.348)	0	0	0
02/08/2007	R204	2008/02/07			Bond Future	8.4400	8.4000	(0.474)	0.0000	0.0000	0
02/08/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	9,108.0000	9,647.0000	5.918	0	0	0
02/08/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	76,697.0000	74,480.0000	(2.891)	0	0	0
02/08/2007	R204	2008/05/02			Bond Future	8.3700	8.3300	(0.478)	0.0000	0.0000	0
02/08/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	29,519.0000	28,020.0000	(5.078)	0	0	0
02/08/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	21,277.0000	22,515.0000	5.818	0	0	0
02/08/2007	R206	2007/08/02			Bond Future	8.6500	8.6500	-	0.0000	0.0000	0
02/08/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	18,989.0000	18,989.0000	-	0	0	0
02/08/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	31,097.0000	31,097.0000	-	0	0	0
02/08/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	43,393.0000	43,393.0000	-	0	0	0
02/08/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2007	R206	2007/11/01			Bond Future	8.5900	8.5600	(0.349)	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
02/08/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	985.0000	1,077.0000	9.340	0	0	0
02/08/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	40,393.0000	39,111.0000	(3.174)	0	0	0
02/08/2007	R206	2008/02/07			Bond Future	8.5100	8.4800	(0.353)	0.0000	0.0000	0
02/08/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	4,129.0000	4,368.0000	5.788	0	0	0
02/08/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	38,679.0000	37,582.0000	(2.836)	0	0	0
02/08/2007	R206	2008/05/02			Bond Future	8.4100	8.3800	(0.357)	0.0000	0.0000	0
02/08/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	20,371.0000	19,622.0000	(3.677)	0	0	0
02/08/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	13,397.0000	13,951.0000	4.135	0	0	0
02/08/2007	R207	2007/08/02			Bond Future	8.4700	8.4700	-	0.0000	0.0000	0
02/08/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	2,910.0000	2,132.0000	(26.735)	0	0	0
02/08/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	778.0000	0.0000	(100.000)	0	0	0
02/08/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	19,638.0000	19,638.0000	-	0	0	0
02/08/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	36,689.0000	36,689.0000	-	0	0	0
02/08/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	16,174.0000	16,174.0000	-	0	0	0
02/08/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	23,084.0000	23,084.0000	-	0	0	0
02/08/2007	R207	2007/11/01			Bond Future	8.4300	8.4100	(0.237)	0.0000	0.0000	0
02/08/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	815.0000	865.0000	6.135	0	0	0
02/08/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	69,906.0000	68,539.0000	(1.955)	0	0	0
02/08/2007	R207	2008/02/07			Bond Future	8.3700	8.3500	(0.239)	0.0000	0.0000	0
02/08/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	4,135.0000	4,308.0000	4.184	0	0	0
02/08/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	68,139.0000	66,904.0000	(1.812)	0	0	0
02/08/2007	R207	2008/05/02			Bond Future	8.3100	8.2900	(0.241)	0.0000	0.0000	0
02/08/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	23,698.0000	24,341.0000	2.713	0	0	0
02/08/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	27,911.0000	27,152.0000	(2.719)	0	0	0
02/08/2007	R209	2007/08/02			Bond Future	7.9800	7.9950	0.188	7.9900	7.9900	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
02/08/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	130,755.0000	132,164.0000	1.078	0	0	0
02/08/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	101,550.0000	102,959.0000	1.387	0	0	0
02/08/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	73,763.0000	75,172.0000	1.910	0	0	0
02/08/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/08/2007	R209	2007/11/01			Bond Future	7.9450	7.9350	(0.126)	0.0000	0.0000	0
02/08/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	780.0000	793.0000	1.667	0	0	0
02/08/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	98,832.0000	97,899.0000	(0.944)	0	0	0
02/08/2007	R209	2008/02/07			Bond Future	7.9000	7.8900	(0.127)	7.9000	7.9000	659
02/08/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	98,366.0000	97,495.0000	(0.885)	0	0	0
02/08/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	4,788.0000	4,871.0000	1.734	0	0	0
02/08/2007	R209	2008/05/02			Bond Future	7.8450	7.8350	(0.127)	0.0000	0.0000	0
02/08/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	32,636.0000	33,035.0000	1.223	0	0	0
02/08/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	41,846.0000	41,283.0000	(1.345)	0	0	0
02/08/2007	TRT1	2007/08/02			Index Future	246.0570	246.0570	-	0.0000	0.0000	0
02/08/2007	TRT1	2007/11/01			Index Future	252.1740	252.0250	(0.059)	0.0000	0.0000	400
02/08/2007	TRT1	2008/02/07			Index Future	259.1550	258.6530	(0.194)	0.0000	0.0000	0
Grand Total:											28,590