

Derivatives High/Low Report

High/Low for 01/03/2007

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
01/03/2007	CRD1 2007/05/03			Index Future	110.2350	109.9310	(0.276)	0.0000	0.0000	10
01/03/2007	GOVI 2007/05/03			jGovi	257.5170	256.6300	(0.344)	0.0000	0.0000	144
01/03/2007	GOVI 2007/05/03	235.00	Call	jGovi	225,170.0000	216,300.0000	(3.939)	0	0	0
01/03/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
01/03/2007	GOVI 2007/08/02			jGovi	263.0635	262.1590	(0.344)	0.0000	0.0000	69
01/03/2007	GOVI 2007/08/02	240.50	Call	jGovi	225,638.0000	216,595.0000	(4.008)	0	0	0
01/03/2007	GOVI 2007/08/02	240.50	Put	jGovi	3.0000	5.0000	66.667	0	0	0
01/03/2007	ILBI 2007/05/03			Index Future	273.7220	273.7220	-	0.0000	0.0000	0
01/03/2007	ILBI 2007/08/02			Index Future	280.0030	280.0030	-	0.0000	0.0000	0
01/03/2007	J153 2010/08/31			jSwap	8.6550	8.6930	0.439	0.0000	0.0000	0
01/03/2007	J157 2015/09/15			jSwap	8.3230	8.3610	0.457	0.0000	0.0000	0
01/03/2007	J186 2026/12/21			jSwap	7.8060	7.8520	0.589	0.0000	0.0000	0
01/03/2007	J194 2008/02/28			jSwap	9.1960	9.2210	0.272	0.0000	0.0000	0
01/03/2007	J201 2014/12/22			jSwap	8.3530	8.3930	0.479	0.0000	0.0000	0
01/03/2007	J203 2017/09/15			jSwap	8.2330	8.2620	0.352	0.0000	0.0000	0

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01/03/2007	J204	2018/12/21			jSwap	8.1810	8.1940	0.159	0.0000	0.0000	0
01/03/2007	J207	2020/01/15			jSwap	8.1280	8.1360	0.098	0.0000	0.0000	0
01/03/2007	JBAR	2005/12/21			jBar	9.0750	9.0790	0.044	0.0000	0.0000	0
01/03/2007	JFRA	2007/05/03			jFra	9.1980	9.1990	0.011	0.0000	0.0000	0
01/03/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,140.0000	4,143.0000	0.072	0	0	0
01/03/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	2.0000	2.0000	-	0	0	0
01/03/2007	JFRA	2007/08/02			jFra	9.1530	9.1680	0.164	0.0000	0.0000	0
01/03/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,076.0000	4,110.0000	0.834	0	0	0
01/03/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	47.0000	44.0000	(6.383)	0	0	0
01/03/2007	JFRA	2007/11/01			jFra	9.0180	9.0660	0.532	0.0000	0.0000	0
01/03/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	160.0000	146.0000	(8.750)	0	0	0
01/03/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,140.0000	4,251.0000	2.681	0	0	0
01/03/2007	JFRA	2008/02/07			jFra	8.8730	8.9830	1.240	0.0000	0.0000	0
01/03/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	21,047.0000	21,156.0000	0.518	0	0	0
01/03/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	17,706.0000	17,551.0000	(0.875)	0	0	0
01/03/2007	JN02	2007/05/03			jNote	8.7730	8.8320	0.673	0.0000	0.0000	0
01/03/2007	JN02	2007/05/03	9.25	Put	Option on jNote	13,449.0000	12,680.0000	(5.718)	0	0	0
01/03/2007	JN02	2007/05/03	9.25	Call	Option on jNote	4,745.0000	5,057.0000	6.575	0	0	0
01/03/2007	JN02	2007/08/02			jNote	8.6500	8.7130	0.728	0.0000	0.0000	0
01/03/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,313.0000	8,700.0000	4.655	0	0	0
01/03/2007	JN02	2007/08/02	9.25	Put	Option on jNote	19,276.0000	18,505.0000	(4.000)	0	0	0
01/03/2007	JN05	2007/05/03			jNote	8.3640	8.4010	0.442	0.0000	0.0000	0
01/03/2007	JN05	2007/05/03	9.25	Call	Option on jNote	410.0000	467.0000	13.902	0	0	0
01/03/2007	JN05	2007/05/03	9.25	Put	Option on jNote	36,181.0000	34,708.0000	(4.071)	0	0	0

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01/03/2007	JN05	2007/08/02			jNote	8.2930	8.3330	0.482	0.0000	0.0000	0
01/03/2007	JN05	2007/08/02	9.25	Put	Option on jNote	40,718.0000	39,240.0000	(3.630)	0	0	0
01/03/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,997.0000	2,179.0000	9.114	0	0	0
01/03/2007	JN10	2007/05/03			jNote	8.1040	8.1390	0.432	0.0000	0.0000	0
01/03/2007	JN10	2007/05/03	9.00	Call	Option on jNote	16.0000	21.0000	31.250	0	0	0
01/03/2007	JN10	2007/05/03	9.00	Put	Option on jNote	60,603.0000	58,133.0000	(4.076)	0	0	0
01/03/2007	JN10	2007/08/02			jNote	8.0530	8.0860	0.410	0.0000	0.0000	0
01/03/2007	JN10	2007/08/02	9.00	Call	Option on jNote	362.0000	423.0000	16.851	0	0	0
01/03/2007	JN10	2007/08/02	9.00	Put	Option on jNote	64,576.0000	62,280.0000	(3.556)	0	0	0
01/03/2007	JROD	2007/03/30			jRod	8.7270	8.7210	(0.069)	0.0000	0.0000	0
01/03/2007	JROD	2007/04/30			jRod	8.8830	8.8710	(0.135)	0.0000	0.0000	0
01/03/2007	JROD	2007/05/31			jRod	9.0860	9.0720	(0.154)	0.0000	0.0000	0
01/03/2007	OTH1	2007/05/03			Index Future	253.8980	252.8270	(0.422)	0.0000	0.0000	15
01/03/2007	R153	2007/05/03			Bond Future	7.9700	8.0150	0.565	0.0000	0.0000	366
01/03/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	26,057.0000	24,739.0000	(5.058)	0	0	0
01/03/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	17,840.0000	16,644.0000	(6.704)	0	0	0
01/03/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	532.0000	616.0000	15.789	0	0	0
01/03/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	754.0000	869.0000	15.252	0	0	0
01/03/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	23,242.0000	21,955.0000	(5.537)	0	0	0
01/03/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	1,456.0000	1,663.0000	14.217	0	0	0
01/03/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	31,824.0000	30,463.0000	(4.277)	0	0	0
01/03/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	634.0000	733.0000	15.615	0	0	0
01/03/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	24,642.0000	23,338.0000	(5.292)	0	0	0
01/03/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	256.0000	298.0000	16.406	0	0	0
01/03/2007	R153	2007/08/02			Bond Future	7.8900	7.9350	0.570	0.0000	0.0000	0
01/03/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	3,467.0000	3,759.0000	8.422	0	0	0
01/03/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	21,012.0000	19,999.0000	(4.821)	0	0	0
01/03/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	25,669.0000	24,580.0000	(4.242)	0	0	0

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01/03/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	2,446.0000	2,663.0000	8.872	0	0	0
01/03/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	2,238.0000	2,438.0000	8.937	0	0	0
01/03/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	28,094.0000	26,973.0000	(3.990)	0	0	0
01/03/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	2,046.0000	2,231.0000	9.042	0	0	0
01/03/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	33,091.0000	31,918.0000	(3.545)	0	0	0
01/03/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	26,875.0000	25,769.0000	(4.115)	0	0	0
01/03/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,421.0000	1,554.0000	9.360	0	0	0
01/03/2007	R157	2007/05/03			Bond Future	7.6150	7.6650	0.657	0.0000	0.0000	483
01/03/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	85,221.0000	81,544.0000	(4.315)	0	0	0
01/03/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	5,001.0000	5,794.0000	15.857	0	0	60
01/03/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	33,408.0000	30,466.0000	(8.806)	0	0	0
01/03/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	276.0000	333.0000	20.652	0	0	0
01/03/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	120.0000	146.0000	21.667	0	0	0
01/03/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	894.0000	1,067.0000	19.351	0	0	0
01/03/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	338.0000	407.0000	20.414	0	0	0
01/03/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	19,167.0000	21,336.0000	11.316	0	0	0
01/03/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	81,845.0000	78,180.0000	(4.478)	0	0	0
01/03/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	10,525.0000	8,959.0000	(14.879)	0	0	60
01/03/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	65,022.0000	61,461.0000	(5.477)	0	0	0
01/03/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	412.0000	496.0000	20.388	0	0	0
01/03/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	98,695.0000	94,986.0000	(3.758)	0	0	0
01/03/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	78,469.0000	74,818.0000	(4.653)	0	0	0
01/03/2007	R157	2007/08/02			Bond Future	7.5750	7.6250	0.660	0.0000	0.0000	3
01/03/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	4,392.0000	4,867.0000	10.815	0	0	0
01/03/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	2,447.0000	2,727.0000	11.443	0	0	0
01/03/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	69,816.0000	66,643.0000	(4.545)	0	0	0
01/03/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,701.0000	3,008.0000	11.366	0	0	0
01/03/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	85,081.0000	81,740.0000	(3.927)	0	0	0
01/03/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	88,182.0000	84,815.0000	(3.818)	0	0	0
01/03/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	81,993.0000	78,681.0000	(4.039)	0	0	0
01/03/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,641.0000	1,835.0000	11.822	0	0	0
01/03/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	100,680.0000	97,226.0000	(3.431)	0	0	0
01/03/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,980.0000	3,316.0000	11.275	0	0	0

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01/03/2007	R186	2007/05/03			Bond Future	7.3570	7.4040	0.639	0.0000	0.0000	0
01/03/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	129,490.0000	123,632.0000	(4.524)	0	0	0
01/03/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	544.0000	654.0000	20.221	0	0	0
01/03/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	108,036.0000	102,301.0000	(5.308)	0	0	0
01/03/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	1,216.0000	1,450.0000	19.243	0	0	0
01/03/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	161,148.0000	155,212.0000	(3.684)	0	0	0
01/03/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	154.0000	186.0000	20.779	0	0	0
01/03/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	443.0000	533.0000	20.316	0	0	0
01/03/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	359.0000	433.0000	20.613	0	0	0
01/03/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	134,824.0000	128,946.0000	(4.360)	0	0	0
01/03/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	140,138.0000	134,243.0000	(4.207)	0	0	0
01/03/2007	R186	2007/08/02			Bond Future	7.3170	7.3640	0.642	0.0000	0.0000	0
01/03/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	117,756.0000	112,500.0000	(4.463)	0	0	0
01/03/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	6,607.0000	7,309.0000	10.625	0	0	0
01/03/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	137,554.0000	132,085.0000	(3.976)	0	0	0
01/03/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	147,508.0000	141,955.0000	(3.765)	0	0	0
01/03/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	3,606.0000	4,011.0000	11.231	0	0	0
01/03/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	4,419.0000	4,907.0000	11.043	0	0	0
01/03/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	142,530.0000	137,017.0000	(3.868)	0	0	0
01/03/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	167,385.0000	161,705.0000	(3.393)	0	0	0
01/03/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	3,992.0000	4,438.0000	11.172	0	0	0
01/03/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	2,394.0000	2,671.0000	11.571	0	0	0
01/03/2007	R194	2007/05/03			Bond Future	8.3860	8.3810	(0.060)	0.0000	0.0000	0
01/03/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	602.0000	583.0000	(3.156)	0	0	0
01/03/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	5,482.0000	5,493.0000	0.201	0	0	0
01/03/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	7,310.0000	7,329.0000	0.260	0	0	0
01/03/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	1,095.0000	1,067.0000	(2.557)	0	0	0
01/03/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	997.0000	970.0000	(2.708)	0	0	0
01/03/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,771.0000	5,784.0000	0.225	0	0	0
01/03/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	6,066.0000	6,081.0000	0.247	0	0	0
01/03/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	1,564.0000	1,531.0000	(2.110)	0	0	0
01/03/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	905.0000	880.0000	(2.762)	0	0	0
01/03/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,398.0000	4,404.0000	0.136	0	0	0

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01/03/2007	R194	2007/08/02			Bond Future	8.1010	8.0920	(0.111)	0.0000	0.0000	0
01/03/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	8,198.0000	8,222.0000	0.293	0	0	0
01/03/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	7,258.0000	7,278.0000	0.276	0	0	0
01/03/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	2,350.0000	2,321.0000	(1.234)	0	0	0
01/03/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	1,933.0000	1,907.0000	(1.345)	0	0	0
01/03/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	7,077.0000	7,097.0000	0.283	0	0	0
01/03/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	2,440.0000	2,411.0000	(1.189)	0	0	0
01/03/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,376.0000	6,394.0000	0.282	0	0	0
01/03/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	2,828.0000	2,797.0000	(1.096)	0	0	0
01/03/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,441.0000	7,462.0000	0.282	0	0	0
01/03/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	2,262.0000	2,233.0000	(1.282)	0	0	0
01/03/2007	R196	2007/05/03			Bond Future	8.2180	8.2480	0.365	0.0000	0.0000	0
01/03/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	5,785.0000	5,392.0000	(6.793)	0	0	0
01/03/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	334.0000	378.0000	13.174	0	0	0
01/03/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	9,261.0000	8,798.0000	(4.999)	0	0	0
01/03/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	3,079.0000	2,795.0000	(9.224)	0	0	0
01/03/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	2,539.0000	2,761.0000	8.744	0	0	0
01/03/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,040.0000	1,153.0000	10.865	0	0	0
01/03/2007	R196	2007/08/02			Bond Future	8.0810	8.1150	0.421	0.0000	0.0000	0
01/03/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	5,801.0000	5,496.0000	(5.258)	0	0	0
01/03/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,318.0000	3,514.0000	5.907	0	0	0
01/03/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,031.0000	2,167.0000	6.696	0	0	0
01/03/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	8,172.0000	7,807.0000	(4.466)	0	0	0
01/03/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,158.0000	1,245.0000	7.513	0	0	0
01/03/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	10,939.0000	10,526.0000	(3.775)	0	0	0
01/03/2007	R201	2007/05/03			Bond Future	7.6120	7.6590	0.617	0.0000	0.0000	0
01/03/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	250.0000	299.0000	19.600	0	0	0
01/03/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	65,170.0000	62,433.0000	(4.200)	0	0	0
01/03/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	88.0000	105.0000	19.318	0	0	0
01/03/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	78,589.0000	75,821.0000	(3.522)	0	0	0
01/03/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	51,772.0000	49,109.0000	(5.144)	0	0	0
01/03/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	673.0000	795.0000	18.128	0	0	0
01/03/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	307.0000	365.0000	18.893	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
01/03/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	62,482.0000	59,755.0000	(4.364)	0	0	0
01/03/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	204.0000	244.0000	19.608	0	0	0
01/03/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	67,859.0000	65,113.0000	(4.047)	0	0	0
01/03/2007	R201	2007/08/02			Bond Future	7.5520	7.6010	0.649	0.0000	0.0000	0
01/03/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	1,175.0000	1,313.0000	11.745	0	0	0
01/03/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	81,249.0000	78,546.0000	(3.327)	0	0	0
01/03/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,955.0000	2,176.0000	11.304	0	0	0
01/03/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	68,763.0000	66,143.0000	(3.810)	0	0	0
01/03/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	71,247.0000	68,607.0000	(3.705)	0	0	0
01/03/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,767.0000	1,969.0000	11.432	0	0	0
01/03/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,163.0000	2,406.0000	11.234	0	0	0
01/03/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,226.0000	3,573.0000	10.756	0	0	0
01/03/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	56,540.0000	54,046.0000	(4.411)	0	0	0
01/03/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	66,291.0000	63,693.0000	(3.919)	0	0	0
01/03/2007	R203	2007/05/03			Bond Future	7.4880	7.5390	0.681	0.0000	0.0000	0
01/03/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	71,332.0000	67,616.0000	(5.209)	0	0	0
01/03/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	99.0000	132.0000	33.333	0	0	0
01/03/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	84,578.0000	80,838.0000	(4.422)	0	0	0
01/03/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	87,863.0000	84,120.0000	(4.260)	0	0	0
01/03/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	23.0000	32.0000	39.130	0	0	0
01/03/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
01/03/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	91,136.0000	87,392.0000	(4.108)	0	0	0
01/03/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	104,094.0000	100,346.0000	(3.601)	0	0	0
01/03/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	11.0000	15.0000	36.364	0	0	0
01/03/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	16.0000	22.0000	37.500	0	0	0
01/03/2007	R203	2007/08/02			Bond Future	7.4330	7.4870	0.726	0.0000	0.0000	0
01/03/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	75,407.0000	71,718.0000	(4.892)	0	0	0
01/03/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,314.0000	1,546.0000	17.656	0	0	0
01/03/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	456.0000	548.0000	20.175	0	0	0
01/03/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	94,147.0000	90,318.0000	(4.067)	0	0	0
01/03/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	659.0000	786.0000	19.272	0	0	0
01/03/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	87,875.0000	84,081.0000	(4.317)	0	0	0
01/03/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	106,680.0000	102,804.0000	(3.633)	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
01/03/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	549.0000	658.0000	19.854	0	0	0
01/03/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	91,010.0000	87,197.0000	(4.190)	0	0	0
01/03/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	208.0000	254.0000	22.115	0	0	0
01/03/2007	R204	2007/05/03			Bond Future	7.4710	7.5280	0.763	0.0000	0.0000	0
01/03/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	111,942.0000	107,491.0000	(3.976)	0	0	0
01/03/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	134.0000	165.0000	23.134	0	0	0
01/03/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	91,681.0000	87,301.0000	(4.777)	0	0	0
01/03/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	493.0000	594.0000	20.487	0	0	0
01/03/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	95,069.0000	90,671.0000	(4.626)	0	0	0
01/03/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	325.0000	394.0000	21.231	0	0	0
01/03/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	401.0000	485.0000	20.948	0	0	0
01/03/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	98,455.0000	94,043.0000	(4.481)	0	0	0
01/03/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	1,071.0000	1,274.0000	18.954	0	0	0
01/03/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	78,169.0000	73,891.0000	(5.473)	0	0	0
01/03/2007	R204	2007/08/02			Bond Future	7.4230	7.4810	0.781	0.0000	0.0000	0
01/03/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,699.0000	1,920.0000	13.008	0	0	0
01/03/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	115,805.0000	111,508.0000	(3.711)	0	0	0
01/03/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	100,167.0000	96,010.0000	(4.150)	0	0	0
01/03/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,999.0000	3,359.0000	12.004	0	0	0
01/03/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	103,275.0000	99,085.0000	(4.057)	0	0	0
01/03/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	3,343.0000	3,737.0000	11.786	0	0	0
01/03/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	97,073.0000	92,950.0000	(4.247)	0	0	0
01/03/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,686.0000	3,014.0000	12.211	0	0	0
01/03/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	5,068.0000	5,626.0000	11.010	0	0	0
01/03/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	84,881.0000	80,922.0000	(4.664)	0	0	0
01/03/2007	R206	2007/05/03			Bond Future	7.6200	7.6680	0.630	0.0000	0.0000	0
01/03/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	2,791.0000	3,276.0000	17.377	0	0	0
01/03/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	22,115.0000	20,132.0000	(8.967)	0	0	0
01/03/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	975.0000	1,177.0000	20.718	0	0	0
01/03/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	13,240.0000	11,700.0000	(11.631)	0	0	0
01/03/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	32,758.0000	30,493.0000	(6.914)	0	0	0
01/03/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	6,577.0000	7,504.0000	14.095	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
01/03/2007	R206	2007/08/02			Bond Future	7.5570	7.6070	0.662	0.0000	0.0000	0
01/03/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	19,812.0000	18,268.0000	(7.793)	0	0	0
01/03/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	10,188.0000	11,149.0000	9.433	0	0	0
01/03/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	27,941.0000	26,091.0000	(6.621)	0	0	0
01/03/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	6,021.0000	6,675.0000	10.862	0	0	0
01/03/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	3,296.0000	3,705.0000	12.409	0	0	0
01/03/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	37,324.0000	35,229.0000	(5.613)	0	0	0
01/03/2007	R207	2007/05/03			Bond Future	7.4090	7.4600	0.688	0.0000	0.0000	0
01/03/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	95.0000	125.0000	31.579	0	0	0
01/03/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	24.0000	32.0000	33.333	0	0	0
01/03/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	83,098.0000	79,026.0000	(4.900)	0	0	0
01/03/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
01/03/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	100,704.0000	96,608.0000	(4.067)	0	0	0
01/03/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	11.0000	15.0000	36.364	0	0	0
01/03/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	117,909.0000	113,807.0000	(3.479)	0	0	0
01/03/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	104,180.0000	100,081.0000	(3.935)	0	0	0
01/03/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	97,212.0000	93,118.0000	(4.211)	0	0	0
01/03/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	17.0000	22.0000	29.412	0	0	0
01/03/2007	R207	2007/08/02			Bond Future	7.3630	7.4160	0.720	0.0000	0.0000	0
01/03/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	120,486.0000	116,294.0000	(3.479)	0	0	0
01/03/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	86,930.0000	82,906.0000	(4.629)	0	0	0
01/03/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	184.0000	224.0000	21.739	0	0	0
01/03/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,185.0000	1,394.0000	17.637	0	0	0
01/03/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	100,375.0000	96,256.0000	(4.104)	0	0	0
01/03/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	588.0000	701.0000	19.218	0	0	0
01/03/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	107,103.0000	102,951.0000	(3.877)	0	0	0
01/03/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	405.0000	486.0000	20.000	0	0	0
01/03/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	103,740.0000	99,604.0000	(3.987)	0	0	0
01/03/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	489.0000	585.0000	19.632	0	0	0
01/03/2007	R209	2007/05/03			Bond Future	0.0000	1.3190	100.000	0.0000	0.0000	0
01/03/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/03/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/03/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	0.0000	0.0000	-	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
01/03/2007	R209 2007/05/03	6.75	Call	Option on Bond Future	0.0000	1,244,845.0000	100.000	0	0	0
01/03/2007	R209 2007/05/03	7.25	Call	Option on Bond Future	0.0000	1,301,970.0000	100.000	0	0	0
01/03/2007	R209 2007/05/03	7.00	Call	Option on Bond Future	0.0000	1,274,122.0000	100.000	0	0	0
01/03/2007	R209 2007/08/02			Bond Future	0.0000	1.2170	100.000	0.0000	0.0000	0
01/03/2007	R209 2007/08/02	7.00	Call	Option on Bond Future	0.0000	1,306,546.0000	100.000	0	0	0
01/03/2007	R209 2007/08/02	7.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/03/2007	R209 2007/08/02	7.25	Call	Option on Bond Future	0.0000	1,334,332.0000	100.000	0	0	0
01/03/2007	R209 2007/08/02	7.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/03/2007	R209 2007/08/02	6.75	Call	Option on Bond Future	0.0000	1,277,340.0000	100.000	0	0	0
01/03/2007	R209 2007/08/02	6.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/03/2007	TRT1 2007/05/03			Index Future	254.4620	253.5820	(0.346)	0.0000	0.0000	500
Grand Total:										1,710