

Derivatives High/Low Report

High/Low for 02/03/2007

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
02/03/2007	CRD1 2007/05/03			Index Future	109.9310	109.9280	(0.003)	0.0000	0.0000	10
02/03/2007	GOVI 2007/05/03			jGovi	256.6300	256.7555	0.049	0.0000	0.0000	144
02/03/2007	GOVI 2007/05/03	235.00	Call	jGovi	216,300.0000	217,555.0000	0.580	0	0	0
02/03/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
02/03/2007	GOVI 2007/08/02			jGovi	262.1590	262.2875	0.049	0.0000	0.0000	69
02/03/2007	GOVI 2007/08/02	240.50	Put	jGovi	5.0000	5.0000	-	0	0	0
02/03/2007	GOVI 2007/08/02	240.50	Call	jGovi	216,595.0000	217,880.0000	0.593	0	0	0
02/03/2007	ILBI 2007/05/03			Index Future	273.7220	273.7220	-	0.0000	0.0000	0
02/03/2007	ILBI 2007/08/02			Index Future	280.0030	280.0030	-	0.0000	0.0000	0
02/03/2007	J153 2010/08/31			jSwap	8.6930	8.6920	(0.012)	0.0000	0.0000	0
02/03/2007	J157 2015/09/15			jSwap	8.3610	8.3690	0.096	0.0000	0.0000	0
02/03/2007	J186 2026/12/21			jSwap	7.8520	7.8670	0.191	0.0000	0.0000	0
02/03/2007	J194 2008/02/28			jSwap	9.2210	8.8554	(3.965)	0.0000	0.0000	0
02/03/2007	J201 2014/12/22			jSwap	8.3930	8.3970	0.048	0.0000	0.0000	0
02/03/2007	J203 2017/09/15			jSwap	8.2620	8.2770	0.182	0.0000	0.0000	0

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02/03/2007	J204	2018/12/21			jSwap	8.1940	8.2030	0.110	0.0000	0.0000	0
02/03/2007	J207	2020/01/15			jSwap	8.1360	8.1430	0.086	0.0000	0.0000	0
02/03/2007	JBAR	2005/12/21			jBar	9.0790	0.0000	(100.000)	0.0000	0.0000	0
02/03/2007	JFRA	2007/05/03			jFra	9.1990	9.1960	(0.033)	0.0000	0.0000	0
02/03/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,143.0000	4,135.0000	(0.193)	0	0	0
02/03/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	2.0000	2.0000	-	0	0	0
02/03/2007	JFRA	2007/08/02			jFra	9.1680	9.1630	(0.055)	0.0000	0.0000	0
02/03/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,110.0000	4,098.0000	(0.292)	0	0	0
02/03/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	44.0000	44.0000	-	0	0	0
02/03/2007	JFRA	2007/11/01			jFra	9.0660	9.0660	-	0.0000	0.0000	0
02/03/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	146.0000	145.0000	(0.685)	0	0	0
02/03/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,251.0000	4,250.0000	(0.024)	0	0	0
02/03/2007	JFRA	2008/02/07			jFra	8.9830	8.9680	(0.167)	0.0000	0.0000	0
02/03/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	21,156.0000	21,110.0000	(0.217)	0	0	0
02/03/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	17,551.0000	17,540.0000	(0.063)	0	0	0
02/03/2007	JN02	2007/05/03			jNote	8.8320	8.8250	(0.079)	0.0000	0.0000	0
02/03/2007	JN02	2007/05/03	9.25	Put	Option on jNote	12,680.0000	12,701.0000	0.166	0	0	0
02/03/2007	JN02	2007/05/03	9.25	Call	Option on jNote	5,057.0000	4,950.0000	(2.116)	0	0	0
02/03/2007	JN02	2007/08/02			jNote	8.7130	8.7090	(0.046)	0.0000	0.0000	0
02/03/2007	JN02	2007/08/02	9.25	Put	Option on jNote	18,505.0000	18,511.0000	0.032	0	0	0
02/03/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,700.0000	8,632.0000	(0.782)	0	0	0
02/03/2007	JN05	2007/05/03			jNote	8.4010	8.3950	(0.071)	0.0000	0.0000	0
02/03/2007	JN05	2007/05/03	9.25	Call	Option on jNote	467.0000	437.0000	(6.424)	0	0	0
02/03/2007	JN05	2007/05/03	9.25	Put	Option on jNote	34,708.0000	34,925.0000	0.625	0	0	0

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02/03/2007	JN05	2007/08/02			jNote	8.3330	8.3270	(0.072)	0.0000	0.0000	0
02/03/2007	JN05	2007/08/02	9.25	Put	Option on jNote	39,240.0000	39,434.0000	0.494	0	0	0
02/03/2007	JN05	2007/08/02	9.25	Call	Option on jNote	2,179.0000	2,125.0000	(2.478)	0	0	0
02/03/2007	JN10	2007/05/03			jNote	8.1390	8.1560	0.209	0.0000	0.0000	0
02/03/2007	JN10	2007/05/03	9.00	Put	Option on jNote	58,133.0000	56,974.0000	(1.994)	0	0	0
02/03/2007	JN10	2007/05/03	9.00	Call	Option on jNote	21.0000	23.0000	9.524	0	0	0
02/03/2007	JN10	2007/08/02			jNote	8.0860	8.1040	0.223	0.0000	0.0000	0
02/03/2007	JN10	2007/08/02	9.00	Call	Option on jNote	423.0000	455.0000	7.565	0	0	0
02/03/2007	JN10	2007/08/02	9.00	Put	Option on jNote	62,280.0000	61,076.0000	(1.933)	0	0	0
02/03/2007	JROD	2007/03/30			jRod	8.7210	8.7150	(0.069)	0.0000	0.0000	0
02/03/2007	JROD	2007/04/30			jRod	8.8710	8.8540	(0.192)	0.0000	0.0000	0
02/03/2007	JROD	2007/05/31			jRod	9.0720	9.0510	(0.231)	0.0000	0.0000	0
02/03/2007	OTH1	2007/05/03			Index Future	252.8270	252.9860	0.063	0.0000	0.0000	15
02/03/2007	R153	2007/05/03			Bond Future	8.0150	8.0200	0.062	0.0000	0.0000	366
02/03/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	16,644.0000	16,482.0000	(0.973)	0	0	0
02/03/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	24,739.0000	24,575.0000	(0.663)	0	0	0
02/03/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	616.0000	608.0000	(1.299)	0	0	0
02/03/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	1,663.0000	1,656.0000	(0.421)	0	0	0
02/03/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	869.0000	861.0000	(0.921)	0	0	0
02/03/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	21,955.0000	21,791.0000	(0.747)	0	0	0
02/03/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	298.0000	292.0000	(2.013)	0	0	0
02/03/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	30,463.0000	30,302.0000	(0.529)	0	0	0
02/03/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	733.0000	724.0000	(1.228)	0	0	0
02/03/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	23,338.0000	23,174.0000	(0.703)	0	0	0
02/03/2007	R153	2007/08/02			Bond Future	7.9350	7.9400	0.063	0.0000	0.0000	0
02/03/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	19,999.0000	19,864.0000	(0.675)	0	0	0
02/03/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	2,663.0000	2,668.0000	0.188	0	0	0
02/03/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	24,580.0000	24,440.0000	(0.570)	0	0	0

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02/03/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	3,759.0000	3,770.0000	0.293	0	0	0
02/03/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	2,438.0000	2,442.0000	0.164	0	0	0
02/03/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	26,973.0000	26,831.0000	(0.526)	0	0	0
02/03/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	25,769.0000	25,628.0000	(0.547)	0	0	0
02/03/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	2,231.0000	2,234.0000	0.134	0	0	0
02/03/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	31,918.0000	31,773.0000	(0.454)	0	0	0
02/03/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,554.0000	1,555.0000	0.064	0	0	0
02/03/2007	R157	2007/05/03			Bond Future	7.6650	7.6750	0.130	0.0000	0.0000	483
02/03/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	81,544.0000	80,798.0000	(0.915)	0	0	0
02/03/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	146.0000	145.0000	(0.685)	0	0	0
02/03/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	333.0000	332.0000	(0.300)	0	0	0
02/03/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	5,794.0000	5,886.0000	1.588	0	0	60
02/03/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	30,466.0000	29,813.0000	(2.143)	0	0	0
02/03/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	21,336.0000	21,702.0000	1.715	0	0	0
02/03/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	407.0000	407.0000	-	0	0	0
02/03/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	496.0000	497.0000	0.202	0	0	0
02/03/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	94,986.0000	94,239.0000	(0.786)	0	0	0
02/03/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	78,180.0000	77,434.0000	(0.954)	0	0	0
02/03/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	74,818.0000	74,073.0000	(0.996)	0	0	0
02/03/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	61,461.0000	60,722.0000	(1.202)	0	0	0
02/03/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	1,067.0000	1,074.0000	0.656	0	0	0
02/03/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	8,959.0000	8,580.0000	(4.230)	0	0	60
02/03/2007	R157	2007/08/02			Bond Future	7.6250	7.6350	0.131	0.0000	0.0000	3
02/03/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	66,643.0000	65,977.0000	(0.999)	0	0	0
02/03/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	2,727.0000	2,759.0000	1.173	0	0	0
02/03/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	4,867.0000	4,929.0000	1.274	0	0	0
02/03/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	84,815.0000	84,119.0000	(0.821)	0	0	0
02/03/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	3,008.0000	3,044.0000	1.197	0	0	0
02/03/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	78,681.0000	77,993.0000	(0.874)	0	0	0
02/03/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,835.0000	1,855.0000	1.090	0	0	0
02/03/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	3,316.0000	3,356.0000	1.206	0	0	0
02/03/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	97,226.0000	96,517.0000	(0.729)	0	0	0
02/03/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	81,740.0000	81,048.0000	(0.847)	0	0	0

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02/03/2007	R186	2007/05/03			Bond Future	7.4040	7.4300	0.351	0.0000	0.0000	0
02/03/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	654.0000	708.0000	8.257	0	0	0
02/03/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	123,632.0000	120,402.0000	(2.613)	0	0	0
02/03/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	1,450.0000	1,570.0000	8.276	0	0	0
02/03/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	102,301.0000	99,136.0000	(3.094)	0	0	0
02/03/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	533.0000	577.0000	8.255	0	0	0
02/03/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	128,946.0000	125,705.0000	(2.513)	0	0	0
02/03/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	186.0000	201.0000	8.065	0	0	0
02/03/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	155,212.0000	151,943.0000	(2.106)	0	0	0
02/03/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	433.0000	469.0000	8.314	0	0	0
02/03/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	134,243.0000	130,995.0000	(2.419)	0	0	0
02/03/2007	R186	2007/08/02			Bond Future	7.3640	7.3850	0.285	0.0000	0.0000	0
02/03/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	132,085.0000	129,635.0000	(1.855)	0	0	0
02/03/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	112,500.0000	110,142.0000	(2.096)	0	0	0
02/03/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	7,309.0000	7,600.0000	3.981	0	0	0
02/03/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	161,705.0000	159,166.0000	(1.570)	0	0	0
02/03/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	4,011.0000	4,175.0000	4.089	0	0	0
02/03/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	141,955.0000	139,470.0000	(1.751)	0	0	0
02/03/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	2,671.0000	2,781.0000	4.118	0	0	0
02/03/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	4,907.0000	5,107.0000	4.076	0	0	0
02/03/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	137,017.0000	134,549.0000	(1.801)	0	0	0
02/03/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	4,438.0000	4,619.0000	4.078	0	0	0
02/03/2007	R194	2007/05/03			Bond Future	8.3810	8.7630	4.558	0.0000	0.0000	0
02/03/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	7,329.0000	4,121.0000	(43.771)	0	0	0
02/03/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	970.0000	812.0000	(16.289)	0	0	0
02/03/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	880.0000	695.0000	(21.023)	0	0	0
02/03/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	6,081.0000	2,920.0000	(51.982)	0	0	0
02/03/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	583.0000	349.0000	(40.137)	0	0	0
02/03/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	5,493.0000	2,394.0000	(56.417)	0	0	0
02/03/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	1,067.0000	943.0000	(11.621)	0	0	0
02/03/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,784.0000	2,650.0000	(54.184)	0	0	0
02/03/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,404.0000	1,514.0000	(65.622)	0	0	0
02/03/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	1,531.0000	1,615.0000	5.487	0	0	0

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02/03/2007	R194	2007/08/02			Bond Future	8.0920	8.5490	5.648	0.0000	0.0000	0
02/03/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	1,907.0000	617.0000	(67.646)	0	0	0
02/03/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	7,097.0000	3,246.0000	(54.262)	0	0	0
02/03/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	2,411.0000	1,062.0000	(55.952)	0	0	0
02/03/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,394.0000	2,561.0000	(59.947)	0	0	0
02/03/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	8,222.0000	4,431.0000	(46.108)	0	0	0
02/03/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	2,797.0000	1,465.0000	(47.622)	0	0	0
02/03/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	7,278.0000	3,431.0000	(52.858)	0	0	0
02/03/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	2,321.0000	975.0000	(57.992)	0	0	0
02/03/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,462.0000	3,622.0000	(51.461)	0	0	0
02/03/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	2,233.0000	893.0000	(60.009)	0	0	0
02/03/2007	R196	2007/05/03			Bond Future	8.2480	8.2630	0.182	0.0000	0.0000	0
02/03/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,153.0000	1,204.0000	4.423	0	0	0
02/03/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	378.0000	396.0000	4.762	0	0	0
02/03/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	8,798.0000	8,564.0000	(2.660)	0	0	0
02/03/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	2,761.0000	2,866.0000	3.803	0	0	0
02/03/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	5,392.0000	5,190.0000	(3.746)	0	0	0
02/03/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	2,795.0000	2,647.0000	(5.295)	0	0	0
02/03/2007	R196	2007/08/02			Bond Future	8.1150	8.0960	(0.234)	0.0000	0.0000	0
02/03/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,514.0000	3,381.0000	(3.785)	0	0	0
02/03/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	5,496.0000	5,644.0000	2.693	0	0	0
02/03/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	7,807.0000	7,991.0000	2.357	0	0	0
02/03/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,167.0000	2,070.0000	(4.476)	0	0	0
02/03/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,245.0000	1,181.0000	(5.141)	0	0	0
02/03/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	10,526.0000	10,741.0000	2.043	0	0	0
02/03/2007	R201	2007/05/03			Bond Future	7.6590	7.6970	0.496	0.0000	0.0000	0
02/03/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	299.0000	341.0000	14.047	0	0	0
02/03/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	244.0000	278.0000	13.934	0	0	0
02/03/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	65,113.0000	62,903.0000	(3.394)	0	0	0
02/03/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	62,433.0000	60,230.0000	(3.529)	0	0	0
02/03/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	105.0000	120.0000	14.286	0	0	0
02/03/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	795.0000	902.0000	13.459	0	0	0
02/03/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	59,755.0000	57,561.0000	(3.672)	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
02/03/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	49,109.0000	46,971.0000	(4.354)	0	0	0
02/03/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	365.0000	416.0000	13.973	0	0	0
02/03/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	75,821.0000	73,591.0000	(2.941)	0	0	0
02/03/2007	R201	2007/08/02			Bond Future	7.6010	7.6300	0.382	0.0000	0.0000	0
02/03/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	2,176.0000	2,306.0000	5.974	0	0	0
02/03/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	78,546.0000	76,949.0000	(2.033)	0	0	0
02/03/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	1,313.0000	1,393.0000	6.093	0	0	0
02/03/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	68,607.0000	67,048.0000	(2.272)	0	0	0
02/03/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,969.0000	2,087.0000	5.993	0	0	0
02/03/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	66,143.0000	64,595.0000	(2.340)	0	0	0
02/03/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,406.0000	2,549.0000	5.943	0	0	0
02/03/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	63,693.0000	62,158.0000	(2.410)	0	0	0
02/03/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,573.0000	3,778.0000	5.737	0	0	0
02/03/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	54,046.0000	52,574.0000	(2.724)	0	0	0
02/03/2007	R203	2007/05/03			Bond Future	7.5390	7.5560	0.225	0.0000	0.0000	0
02/03/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	132.0000	139.0000	5.303	0	0	0
02/03/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	67,616.0000	66,378.0000	(1.831)	0	0	0
02/03/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	32.0000	33.0000	3.125	0	0	0
02/03/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	80,838.0000	79,594.0000	(1.539)	0	0	0
02/03/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	100,346.0000	99,101.0000	(1.241)	0	0	0
02/03/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
02/03/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	84,120.0000	82,876.0000	(1.479)	0	0	0
02/03/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	15.0000	15.0000	-	0	0	0
02/03/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	87,392.0000	86,147.0000	(1.425)	0	0	0
02/03/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	22.0000	23.0000	4.545	0	0	0
02/03/2007	R203	2007/08/02			Bond Future	7.4870	7.4960	0.120	0.0000	0.0000	0
02/03/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	71,718.0000	71,090.0000	(0.876)	0	0	0
02/03/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,546.0000	1,570.0000	1.552	0	0	0
02/03/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	84,081.0000	83,441.0000	(0.761)	0	0	0
02/03/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	254.0000	258.0000	1.575	0	0	0
02/03/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	786.0000	798.0000	1.527	0	0	0
02/03/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	102,804.0000	102,156.0000	(0.630)	0	0	0
02/03/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	548.0000	556.0000	1.460	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
02/03/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	658.0000	667.0000	1.368	0	0	0
02/03/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	90,318.0000	89,674.0000	(0.713)	0	0	0
02/03/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	87,197.0000	86,555.0000	(0.736)	0	0	0
02/03/2007	R204	2007/05/03			Bond Future	7.5280	7.5450	0.226	0.0000	0.0000	0
02/03/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	90,671.0000	89,351.0000	(1.456)	0	0	0
02/03/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	107,491.0000	106,163.0000	(1.235)	0	0	0
02/03/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	485.0000	496.0000	2.268	0	0	0
02/03/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	165.0000	168.0000	1.818	0	0	0
02/03/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	87,301.0000	85,984.0000	(1.509)	0	0	0
02/03/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	594.0000	608.0000	2.357	0	0	0
02/03/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	94,043.0000	92,720.0000	(1.407)	0	0	0
02/03/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	394.0000	403.0000	2.284	0	0	0
02/03/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	1,274.0000	1,308.0000	2.669	0	0	0
02/03/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	73,891.0000	72,593.0000	(1.757)	0	0	0
02/03/2007	R204	2007/08/02			Bond Future	7.4810	7.4910	0.134	0.0000	0.0000	0
02/03/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,920.0000	1,936.0000	0.833	0	0	0
02/03/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	111,508.0000	110,749.0000	(0.681)	0	0	0
02/03/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	3,737.0000	3,772.0000	0.937	0	0	0
02/03/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	99,085.0000	98,337.0000	(0.755)	0	0	0
02/03/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	96,010.0000	95,265.0000	(0.776)	0	0	0
02/03/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	92,950.0000	92,210.0000	(0.796)	0	0	0
02/03/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	3,359.0000	3,390.0000	0.923	0	0	0
02/03/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	3,014.0000	3,042.0000	0.929	0	0	0
02/03/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	5,626.0000	5,681.0000	0.978	0	0	0
02/03/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	80,922.0000	80,202.0000	(0.890)	0	0	0
02/03/2007	R206	2007/05/03			Bond Future	7.6680	7.6900	0.287	0.0000	0.0000	0
02/03/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	20,132.0000	19,216.0000	(4.550)	0	0	0
02/03/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	7,504.0000	7,919.0000	5.530	0	0	0
02/03/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	11,700.0000	10,988.0000	(6.085)	0	0	0
02/03/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	3,276.0000	3,488.0000	6.471	0	0	0
02/03/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	30,493.0000	29,451.0000	(3.417)	0	0	0
02/03/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	1,177.0000	1,263.0000	7.307	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
02/03/2007	R206	2007/08/02			Bond Future	7.6070	7.6190	0.158	0.0000	0.0000	0
02/03/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	11,149.0000	11,353.0000	1.830	0	0	0
02/03/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	18,268.0000	17,873.0000	(2.162)	0	0	0
02/03/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	26,091.0000	25,625.0000	(1.786)	0	0	0
02/03/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	6,675.0000	6,809.0000	2.007	0	0	0
02/03/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	3,705.0000	3,785.0000	2.159	0	0	0
02/03/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	35,229.0000	34,709.0000	(1.476)	0	0	0
02/03/2007	R207	2007/05/03			Bond Future	7.4600	7.4770	0.228	0.0000	0.0000	0
02/03/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
02/03/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	32.0000	34.0000	6.250	0	0	0
02/03/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	93,118.0000	91,757.0000	(1.462)	0	0	0
02/03/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	113,807.0000	112,445.0000	(1.197)	0	0	0
02/03/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	22.0000	23.0000	4.545	0	0	0
02/03/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	79,026.0000	77,670.0000	(1.716)	0	0	0
02/03/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	96,608.0000	95,246.0000	(1.410)	0	0	0
02/03/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	125.0000	132.0000	5.600	0	0	0
02/03/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	15.0000	16.0000	6.667	0	0	0
02/03/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	100,081.0000	98,720.0000	(1.360)	0	0	0
02/03/2007	R207	2007/08/02			Bond Future	7.4160	7.4260	0.135	0.0000	0.0000	0
02/03/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	224.0000	228.0000	1.786	0	0	0
02/03/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	701.0000	714.0000	1.854	0	0	0
02/03/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	116,294.0000	115,502.0000	(0.681)	0	0	0
02/03/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,394.0000	1,419.0000	1.793	0	0	0
02/03/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	96,256.0000	95,472.0000	(0.814)	0	0	0
02/03/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	82,906.0000	82,136.0000	(0.929)	0	0	0
02/03/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	102,951.0000	102,164.0000	(0.764)	0	0	0
02/03/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	486.0000	495.0000	1.852	0	0	0
02/03/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	585.0000	596.0000	1.880	0	0	0
02/03/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	99,604.0000	98,819.0000	(0.788)	0	0	0
02/03/2007	R209	2007/05/03			Bond Future	7.1350	7.1550	0.280	0.0000	0.0000	0
02/03/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	0.0000	13,821.0000	100.000	0	0	0
02/03/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	0.0000	28,838.0000	100.000	0	0	0
02/03/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	1,274,122.0000	11,410.0000	(99.104)	0	0	0

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02/03/2007	R209 2007/05/03	7.25	Call	Option on Bond Future	1,301,970.0000	24,240.0000	(98.138)	0	0	0
02/03/2007	R209 2007/05/03	6.75	Put	Option on Bond Future	0.0000	50,919.0000	100.000	0	0	0
02/03/2007	R209 2007/05/03	6.75	Call	Option on Bond Future	1,244,845.0000	4,214.0000	(99.661)	0	0	0
02/03/2007	R209 2007/08/02			Bond Future	7.1000	7.1200	0.282	0.0000	0.0000	0
02/03/2007	R209 2007/08/02	7.00	Put	Option on Bond Future	0.0000	37,178.0000	100.000	0	0	0
02/03/2007	R209 2007/08/02	7.00	Call	Option on Bond Future	1,306,546.0000	23,669.0000	(98.188)	0	0	0
02/03/2007	R209 2007/08/02	7.25	Call	Option on Bond Future	1,334,332.0000	37,176.0000	(97.214)	0	0	0
02/03/2007	R209 2007/08/02	7.25	Put	Option on Bond Future	0.0000	22,899.0000	100.000	0	0	0
02/03/2007	R209 2007/08/02	6.75	Put	Option on Bond Future	0.0000	56,420.0000	100.000	0	0	0
02/03/2007	R209 2007/08/02	6.75	Call	Option on Bond Future	1,277,340.0000	13,705.0000	(98.927)	0	0	0
02/03/2007	TRT1 2007/05/03			Index Future	253.5820	253.7060	0.049	0.0000	0.0000	500
Grand Total:										1,710