

Derivatives High/Low Report

High/Low for 02/10/2007

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
02/10/2007	\$ / R 2007/12/14			Currency Future	6.9569	7.0026	0.657	0.0000	0.0000	24,474
02/10/2007	\$ / R 2008/03/17			Currency Future	7.0568	7.1025	0.648	0.0000	0.0000	8,614
02/10/2007	\$ / R 2008/06/13			Currency Future	7.1616	7.2059	0.619	0.0000	0.0000	0
02/10/2007	£ / R 2007/12/14			Currency Future	0.0000	14.2662	100.000	0.0000	0.0000	0
02/10/2007	£ / R 2008/03/17			Currency Future	0.0000	14.4345	100.000	0.0000	0.0000	0
02/10/2007	£ / R 2008/06/13			Currency Future	0.0000	14.6063	100.000	0.0000	0.0000	0
02/10/2007	€ / R 2007/12/14			Currency Future	0.0000	9.9235	100.000	0.0000	0.0000	0
02/10/2007	€ / R 2008/03/17			Currency Future	0.0000	10.0734	100.000	0.0000	0.0000	0
02/10/2007	€ / R 2008/06/13			Currency Future	0.0000	10.2248	100.000	0.0000	0.0000	0
02/10/2007	ALBI 2007/11/01			Index Future	258.2000	257.9370	(0.102)	0.0000	0.0000	0
02/10/2007	ALBI 2007/11/01	254.00	Put	Index Future	2,434.0000	2,655.0000	9.080	0	0	0
02/10/2007	ALBI 2007/11/01	254.00	Call	Index Future	44,434.0000	42,025.0000	(5.422)	0	0	0
02/10/2007	ALBI 2008/02/07			Index Future	265.3120	265.0750	(0.089)	0.0000	0.0000	0
02/10/2007	ALBI 2008/02/07	254.00	Call	Index Future	115,563.0000	113,320.0000	(1.941)	0	0	0
02/10/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,443.0000	2,570.0000	5.199	0	0	0

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02/10/2007	ALBI	2008/05/02			Index Future	271.5960	271.4210	(0.064)	0.0000	0.0000	0
02/10/2007	ALBI	2008/05/02	265.00	Call	Index Future	82,125.0000	80,746.0000	(1.679)	0	0	0
02/10/2007	ALBI	2008/05/02	265.00	Put	Index Future	16,165.0000	16,536.0000	2.295	0	0	0
02/10/2007	ALBI	2008/08/07			Index Future	277.8800	278.9720	0.393	0.0000	0.0000	0
02/10/2007	ALBI	2008/08/07	265.00	Put	Index Future	9,883.0000	8,343.0000	(15.582)	0	0	0
02/10/2007	ALBI	2008/08/07	265.00	Call	Index Future	138,683.0000	148,063.0000	6.764	0	0	0
02/10/2007	ALBI	2008/11/06			Index Future	284.1640	286.5230	0.830	0.0000	0.0000	0
02/10/2007	ALBI	2008/11/06	265.00	Put	Index Future	6,139.0000	4,328.0000	(29.500)	0	0	0
02/10/2007	ALBI	2008/11/06	265.00	Call	Index Future	197,779.0000	219,558.0000	11.012	0	0	0
02/10/2007	CRD1	2007/11/01			Index Future	110.7960	110.7160	(0.072)	0.0000	0.0000	8
02/10/2007	CRD1	2008/02/07			Index Future	113.7800	113.6970	(0.073)	0.0000	0.0000	0
02/10/2007	GOVI	2007/11/01			jGovi	259.0860	258.7730	(0.121)	0.0000	0.0000	60
02/10/2007	GOVI	2007/11/01	265.00	Put	jGovi	59,398.0000	62,443.0000	5.126	0	0	0
02/10/2007	GOVI	2007/11/01	265.00	Call	jGovi	258.0000	173.0000	(32.946)	0	0	0
02/10/2007	GOVI	2008/02/07			jGovi	266.0640	265.7410	(0.121)	0.0000	0.0000	4
02/10/2007	GOVI	2008/02/07	265.00	Call	jGovi	30,184.0000	28,271.0000	(6.338)	0	0	0
02/10/2007	GOVI	2008/02/07	265.00	Put	jGovi	19,544.0000	20,861.0000	6.739	0	0	0
02/10/2007	GOVI	2008/05/02			jGovi	272.7800	272.4500	(0.121)	0.0000	0.0000	0
02/10/2007	GOVI	2008/05/02	264.00	Call	jGovi	99,005.0000	96,282.0000	(2.750)	0	0	0
02/10/2007	GOVI	2008/05/02	264.00	Put	jGovi	11,205.0000	11,782.0000	5.149	0	0	0
02/10/2007	ILBI	2007/11/01			Index Future	281.6250	282.2450	0.220	0.0000	0.0000	0
02/10/2007	ILBI	2008/02/07			Index Future	289.3820	290.0560	0.233	0.0000	0.0000	0
02/10/2007	J153	2010/08/31			jSwap	9.9030	9.9240	0.212	0.0000	0.0000	0

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02/10/2007	J157	2015/09/15			jSwap	9.3310	9.3520	0.225	0.0000	0.0000	0
02/10/2007	J186	2026/12/21			jSwap	8.4690	8.4970	0.331	0.0000	0.0000	0
02/10/2007	J201	2014/12/22			jSwap	9.4040	9.4240	0.213	0.0000	0.0000	0
02/10/2007	J203	2017/09/15			jSwap	9.1890	9.2040	0.163	0.0000	0.0000	0
02/10/2007	J204	2018/12/21			jSwap	9.0960	9.1170	0.231	0.0000	0.0000	0
02/10/2007	J207	2020/01/15			jSwap	8.9920	9.0180	0.289	0.0000	0.0000	0
02/10/2007	JBAR	2005/12/21			jBar	10.2960	10.3170	0.204	0.0000	0.0000	0
02/10/2007	JFRA	2007/11/01			jFra	10.3010	10.3190	0.175	0.0000	0.0000	0
02/10/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
02/10/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,318.0000	7,365.0000	0.642	0	0	0
02/10/2007	JFRA	2008/02/07			jFra	10.3700	10.3900	0.193	0.0000	0.0000	0
02/10/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	15,646.0000	15,636.0000	(0.064)	0	0	0
02/10/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	8,644.0000	8,576.0000	(0.787)	0	0	0
02/10/2007	JFRA	2008/05/02			jFra	10.3520	10.3710	0.184	0.0000	0.0000	0
02/10/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	15,142.0000	15,082.0000	(0.396)	0	0	0
02/10/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	15,400.0000	15,388.0000	(0.078)	0	0	0
02/10/2007	JFRA	2008/08/07			jFra	10.2200	10.2350	0.147	0.0000	0.0000	0
02/10/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,448.0000	18,400.0000	(0.260)	0	0	0
02/10/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	18,375.0000	18,363.0000	(0.065)	0	0	0
02/10/2007	JFRA	2008/11/06			jFra	10.0040	10.0320	0.280	0.0000	0.0000	0
02/10/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,238.0000	21,177.0000	(0.287)	0	0	0
02/10/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,640.0000	20,647.0000	0.034	0	0	0
02/10/2007	JN02	2007/11/01			jNote	10.0170	10.0350	0.180	0.0000	0.0000	0

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02/10/2007	JN02	2007/11/01	9.00	Put	Option on jNote	704.0000	631.0000	(10.369)	0	0	0
02/10/2007	JN02	2007/11/01	9.00	Call	Option on jNote	19,008.0000	19,255.0000	1.299	0	0	0
02/10/2007	JN02	2008/02/07			jNote	9.8760	9.8980	0.223	0.0000	0.0000	0
02/10/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,559.0000	5,403.0000	(2.806)	0	0	0
02/10/2007	JN02	2008/02/07	9.00	Call	Option on jNote	21,208.0000	21,441.0000	1.099	0	0	0
02/10/2007	JN02	2008/05/02			jNote	9.7200	9.7430	0.237	0.0000	0.0000	0
02/10/2007	JN02	2008/05/02	10.00	Call	Option on jNote	13,627.0000	13,781.0000	1.130	0	0	0
02/10/2007	JN02	2008/05/02	10.00	Put	Option on jNote	17,096.0000	16,836.0000	(1.521)	0	0	0
02/10/2007	JN05	2007/11/01			jNote	9.4400	9.4500	0.106	0.0000	0.0000	0
02/10/2007	JN05	2007/11/01	9.00	Call	Option on jNote	18,101.0000	18,400.0000	1.652	0	0	0
02/10/2007	JN05	2007/11/01	9.00	Put	Option on jNote	816.0000	728.0000	(10.784)	0	0	0
02/10/2007	JN05	2008/02/07			jNote	9.3540	9.3630	0.096	0.0000	0.0000	0
02/10/2007	JN05	2008/02/07	9.00	Put	Option on jNote	6,094.0000	5,941.0000	(2.511)	0	0	0
02/10/2007	JN05	2008/02/07	9.00	Call	Option on jNote	20,035.0000	20,232.0000	0.983	0	0	0
02/10/2007	JN05	2008/05/02			jNote	9.2700	9.2800	0.108	0.0000	0.0000	0
02/10/2007	JN05	2008/05/02	9.50	Call	Option on jNote	11,833.0000	11,962.0000	1.090	0	0	0
02/10/2007	JN05	2008/05/02	9.50	Put	Option on jNote	19,425.0000	19,159.0000	(1.369)	0	0	0
02/10/2007	JN10	2007/11/01			jNote	9.0590	9.0750	0.177	0.0000	0.0000	0
02/10/2007	JN10	2007/11/01	9.00	Call	Option on jNote	7,906.0000	8,451.0000	6.893	0	0	0
02/10/2007	JN10	2007/11/01	9.00	Put	Option on jNote	4,094.0000	3,607.0000	(11.895)	0	0	0
02/10/2007	JN10	2008/02/07			jNote	8.9840	9.0010	0.189	0.0000	0.0000	0
02/10/2007	JN10	2008/02/07	9.00	Call	Option on jNote	11,352.0000	11,843.0000	4.325	0	0	0
02/10/2007	JN10	2008/02/07	9.00	Put	Option on jNote	12,391.0000	11,780.0000	(4.931)	0	0	0
02/10/2007	JN10	2008/05/02			jNote	8.9110	8.9300	0.213	0.0000	0.0000	0
02/10/2007	JN10	2008/05/02	9.00	Put	Option on jNote	17,604.0000	16,892.0000	(4.045)	0	0	0
02/10/2007	JN10	2008/05/02	9.00	Call	Option on jNote	13,209.0000	13,734.0000	3.975	0	0	0
02/10/2007	JROD	2007/10/31			jRod	9.6650	9.6640	(0.010)	0.0000	0.0000	0

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02/10/2007	JROD	2007/11/30			jRod	9.9810	9.9890	0.080	0.0000	0.0000	0
02/10/2007	JROD	2007/12/31			jRod	10.2720	10.2860	0.136	0.0000	0.0000	0
02/10/2007	JROD	2008/01/31			jRod	10.0840	10.0920	0.079	0.0000	0.0000	0
02/10/2007	JROD	2008/02/29			jRod	10.2780	10.2820	0.039	0.0000	0.0000	0
02/10/2007	JROD	2008/03/31			jRod	10.4140	10.4140	-	0.0000	0.0000	0
02/10/2007	OTH1	2007/11/01			Index Future	254.0730	253.5800	(0.194)	0.0000	0.0000	12
02/10/2007	OTH1	2008/02/07			Index Future	260.9150	260.4090	(0.194)	0.0000	0.0000	0
02/10/2007	R153	2007/11/01			Bond Future	8.8980	8.9080	0.112	0.0000	0.0000	1,340
02/10/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	1,717.0000	1,740.0000	1.340	0	0	0
02/10/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	15.0000	13.0000	(13.333)	0	0	0
02/10/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
02/10/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	2,369.0000	2,395.0000	1.098	0	0	0
02/10/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	3,037.0000	3,063.0000	0.856	0	0	0
02/10/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/10/2007	R153	2008/02/07			Bond Future	8.7870	8.7970	0.114	0.0000	0.0000	6,220
02/10/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,605.0000	1,619.0000	0.872	0	0	0
02/10/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	322.0000	313.0000	(2.795)	0	0	0
02/10/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,079.0000	2,096.0000	0.818	0	0	0
02/10/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	192.0000	186.0000	(3.125)	0	0	0
02/10/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	107.0000	103.0000	(3.738)	0	0	0
02/10/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,602.0000	2,622.0000	0.769	0	0	0
02/10/2007	R153	2008/05/02			Bond Future	8.6900	8.7000	0.115	0.0000	0.0000	0
02/10/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,275.0000	1,260.0000	(1.176)	0	0	0
02/10/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	604.0000	610.0000	0.993	0	0	0

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02/10/2007	R157	2007/11/01			Bond Future	8.2490	8.2690	0.242	0.0000	0.0000	2,660
02/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	5,228.0000	5,361.0000	2.544	0	0	0
02/10/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	307.0000	327.0000	6.515	0	0	0
02/10/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	916.0000	970.0000	5.895	0	0	0
02/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	11.0000	8.0000	(27.273)	0	0	0
02/10/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	72.0000	76.0000	5.556	0	0	50
02/10/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	3,413.0000	3,282.0000	(3.838)	0	0	0
02/10/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	7,021.0000	7,156.0000	1.923	0	0	0
02/10/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
02/10/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	923.0000	841.0000	(8.884)	0	0	350
02/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	5,228.0000	5,361.0000	2.544	0	0	0
02/10/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	72.0000	59.0000	(18.056)	0	0	0
02/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	11.0000	8.0000	(27.273)	0	0	0
02/10/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	3,518.0000	3,639.0000	3.439	0	0	0
02/10/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	1,995.0000	1,880.0000	(5.764)	0	0	75
02/10/2007	R157	2008/02/07			Bond Future	8.1860	8.2060	0.244	0.0000	0.0000	3,580
02/10/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,748.0000	3,837.0000	2.375	0	0	0
02/10/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	821.0000	778.0000	(5.238)	0	0	0
02/10/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	5,095.0000	5,200.0000	2.061	0	0	0
02/10/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	227.0000	211.0000	(7.048)	0	0	0
02/10/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	451.0000	424.0000	(5.987)	0	0	0
02/10/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	6,618.0000	6,734.0000	1.753	0	0	0
02/10/2007	R157	2008/05/02			Bond Future	8.1390	8.1590	0.246	0.0000	0.0000	0
02/10/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	4,577.0000	4,474.0000	(2.250)	0	0	0
02/10/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	708.0000	733.0000	3.531	0	0	0
02/10/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,461.0000	3,370.0000	(2.629)	0	0	0
02/10/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,156.0000	1,194.0000	3.287	0	0	0
02/10/2007	R186	2007/11/01			Bond Future	7.9770	8.0170	0.501	0.0000	0.0000	0
02/10/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	146.0000	104.0000	(28.767)	0	0	0
02/10/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	5,820.0000	6,237.0000	7.165	0	0	0
02/10/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	8,826.0000	9,277.0000	5.110	0	0	0
02/10/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	12,049.0000	12,507.0000	3.801	0	0	0
02/10/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0

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02/10/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	22.0000	14.0000	(36.364)	0	0	0
02/10/2007	R186	2008/02/07			Bond Future	7.9180	7.9580	0.505	0.0000	0.0000	0
02/10/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	6,289.0000	6,613.0000	5.152	0	0	0
02/10/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	1,335.0000	1,201.0000	(10.037)	0	0	0
02/10/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	8,758.0000	9,135.0000	4.305	0	0	0
02/10/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	701.0000	619.0000	(11.698)	0	0	0
02/10/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	4,261.0000	4,523.0000	6.149	0	0	0
02/10/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	2,305.0000	2,107.0000	(8.590)	0	0	0
02/10/2007	R186	2008/05/02			Bond Future	7.8710	7.9110	0.508	0.0000	0.0000	0
02/10/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,117.0000	3,307.0000	6.096	0	0	0
02/10/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,588.0000	4,319.0000	(5.863)	0	0	0
02/10/2007	R196	2007/11/01			Bond Future	9.2510	9.2690	0.195	0.0000	0.0000	0
02/10/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	929.0000	950.0000	2.260	0	0	0
02/10/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
02/10/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	23.0000	19.0000	(17.391)	0	0	0
02/10/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	1,235.0000	1,257.0000	1.781	0	0	0
02/10/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	638.0000	657.0000	2.978	0	0	0
02/10/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
02/10/2007	R196	2008/02/07			Bond Future	8.9720	8.9850	0.145	0.0000	0.0000	0
02/10/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	211.0000	205.0000	(2.844)	0	0	0
02/10/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	520.0000	526.0000	1.154	0	0	0
02/10/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	142.0000	137.0000	(3.521)	0	0	0
02/10/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	301.0000	294.0000	(2.326)	0	0	0
02/10/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	856.0000	865.0000	1.051	0	0	0
02/10/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	677.0000	684.0000	1.034	0	0	0
02/10/2007	R196	2008/05/02			Bond Future	8.7770	8.7860	0.103	0.0000	0.0000	0
02/10/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	457.0000	452.0000	(1.094)	0	0	0
02/10/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	284.0000	286.0000	0.704	0	0	0
02/10/2007	R201	2007/11/01			Bond Future	8.2770	8.2970	0.242	0.0000	0.0000	910
02/10/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	5,727.0000	5,835.0000	1.886	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
02/10/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
02/10/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	10.0000	8.0000	(20.000)	0	0	0
02/10/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	4,306.0000	4,411.0000	2.438	0	0	0
02/10/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	61.0000	50.0000	(18.033)	0	0	0
02/10/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	2,951.0000	3,047.0000	3.253	0	0	0
02/10/2007	R201	2008/02/07			Bond Future	8.1890	8.2090	0.244	0.0000	0.0000	0
02/10/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	4,079.0000	4,162.0000	2.035	0	0	0
02/10/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	371.0000	349.0000	(5.930)	0	0	0
02/10/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	189.0000	176.0000	(6.878)	0	0	0
02/10/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	5,284.0000	5,376.0000	1.741	0	0	0
02/10/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	3,011.0000	3,082.0000	2.358	0	0	0
02/10/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	667.0000	633.0000	(5.097)	0	0	0
02/10/2007	R201	2008/05/02			Bond Future	8.1180	8.1380	0.246	0.0000	0.0000	0
02/10/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	890.0000	919.0000	3.258	0	0	0
02/10/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,833.0000	2,760.0000	(2.577)	0	0	0
02/10/2007	R203	2007/11/01			Bond Future	8.1730	8.1930	0.245	0.0000	0.0000	0
02/10/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	4,667.0000	4,796.0000	2.764	0	0	0
02/10/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	19.0000	15.0000	(21.053)	0	0	0
02/10/2007	R203	2008/02/07			Bond Future	8.1010	8.1210	0.247	0.0000	0.0000	0
02/10/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	536.0000	504.0000	(5.970)	0	0	0
02/10/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,620.0000	4,721.0000	2.186	0	0	0
02/10/2007	R203	2008/05/02			Bond Future	8.0420	8.0620	0.249	0.0000	0.0000	0
02/10/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	2,837.0000	2,753.0000	(2.961)	0	0	0
02/10/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,487.0000	1,534.0000	3.161	0	0	0
02/10/2007	R204	2007/11/01			Bond Future	8.1440	8.1640	0.246	0.0000	0.0000	0
02/10/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	118.0000	100.0000	(15.254)	0	0	0
02/10/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	4,887.0000	5,012.0000	2.558	0	0	0
02/10/2007	R204	2008/02/07			Bond Future	8.0750	8.0950	0.248	0.0000	0.0000	380
02/10/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	1,095.0000	1,047.0000	(4.384)	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
02/10/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,300.0000	5,395.0000	1.792	0	0	0
02/10/2007	R204	2008/05/02			Bond Future	8.0200	8.0400	0.249	0.0000	0.0000	0
02/10/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,142.0000	3,050.0000	(2.928)	0	0	0
02/10/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,536.0000	1,585.0000	3.190	0	0	0
02/10/2007	R206	2007/11/01			Bond Future	8.2740	8.2940	0.242	0.0000	0.0000	0
02/10/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	2,526.0000	2,611.0000	3.365	0	0	0
02/10/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	45.0000	36.0000	(20.000)	0	0	0
02/10/2007	R206	2008/02/07			Bond Future	8.1760	8.1960	0.245	0.0000	0.0000	0
02/10/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	554.0000	525.0000	(5.235)	0	0	0
02/10/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,509.0000	2,571.0000	2.471	0	0	0
02/10/2007	R206	2008/05/02			Bond Future	8.1010	8.1210	0.247	0.0000	0.0000	0
02/10/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,175.0000	1,209.0000	2.894	0	0	0
02/10/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,830.0000	1,776.0000	(2.951)	0	0	0
02/10/2007	R207	2007/11/01			Bond Future	8.0840	8.1140	0.371	0.0000	0.0000	0
02/10/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	33.0000	24.0000	(27.273)	0	0	0
02/10/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	4,450.0000	4,660.0000	4.719	0	0	0
02/10/2007	R207	2008/02/07			Bond Future	8.0180	8.0480	0.374	0.0000	0.0000	0
02/10/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	601.0000	549.0000	(8.652)	0	0	0
02/10/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,481.0000	4,647.0000	3.705	0	0	0
02/10/2007	R207	2008/05/02			Bond Future	7.9670	7.9970	0.377	0.0000	0.0000	0
02/10/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,430.0000	1,503.0000	5.105	0	0	0
02/10/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,452.0000	3,307.0000	(4.200)	0	0	0
02/10/2007	R209	2007/11/01			Bond Future	7.6390	7.6790	0.524	0.0000	0.0000	0
02/10/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	6,845.0000	7,237.0000	5.727	0	0	0
02/10/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	20.0000	12.0000	(40.000)	0	0	0
02/10/2007	R209	2008/02/07			Bond Future	7.5860	7.6260	0.527	0.0000	0.0000	6,590
02/10/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	633.0000	556.0000	(12.164)	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
02/10/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	6,909.0000	7,235.0000	4.718	0	0	0
02/10/2007	R209 2008/05/02			Bond Future	7.5420	7.5820	0.530	0.0000	0.0000	0
02/10/2007	R209 2008/05/02	7.75	Put	Option on Bond Future	2,393.0000	2,544.0000	6.310	0	0	0
02/10/2007	R209 2008/05/02	7.75	Call	Option on Bond Future	4,469.0000	4,214.0000	(5.706)	0	0	0
02/10/2007	TRT1 2007/11/01			Index Future	255.9700	255.6560	(0.123)	0.0000	0.0000	400
02/10/2007	TRT1 2008/02/07			Index Future	262.8640	262.5400	(0.123)	0.0000	0.0000	0
Grand Total:										55,727