

Derivatives High/Low Report

High/Low for 04/10/2007

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
04/10/2007	\$ / R 2007/12/14			Currency Future	6.9620	6.9875	0.366	7.0300	7.0300	24,464
04/10/2007	\$ / R 2008/03/17			Currency Future	7.0602	7.0867	0.375	0.0000	0.0000	11,116
04/10/2007	\$ / R 2008/06/13			Currency Future	7.1634	7.1899	0.370	0.0000	0.0000	0
04/10/2007	£ / R 2007/12/14			Currency Future	14.1574	14.2446	0.616	0.0000	0.0000	0
04/10/2007	£ / R 2008/03/17			Currency Future	14.3227	14.4117	0.621	0.0000	0.0000	0
04/10/2007	£ / R 2008/06/13			Currency Future	14.4964	14.5837	0.602	0.0000	0.0000	0
04/10/2007	€ / R 2007/12/14			Currency Future	9.8632	9.8917	0.289	0.0000	0.0000	0
04/10/2007	€ / R 2008/03/17			Currency Future	10.0117	10.0416	0.299	0.0000	0.0000	0
04/10/2007	€ / R 2008/06/13			Currency Future	10.1641	10.1958	0.312	0.0000	0.0000	0
04/10/2007	ALBI 2007/11/01			Index Future	258.2670	258.0740	(0.075)	0.0000	0.0000	166
04/10/2007	ALBI 2007/11/01	254.00	Put	Index Future	2,101.0000	2,206.0000	4.998	0	0	0
04/10/2007	ALBI 2007/11/01	254.00	Call	Index Future	44,771.0000	42,946.0000	(4.076)	0	0	0
04/10/2007	ALBI 2008/02/07			Index Future	265.5400	265.4350	(0.040)	0.0000	0.0000	0
04/10/2007	ALBI 2008/02/07	254.00	Call	Index Future	117,612.0000	116,591.0000	(0.868)	0	0	0
04/10/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,212.0000	2,241.0000	1.311	0	0	0

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04/10/2007	ALBI	2008/05/02			Index Future	271.8890	271.7860	(0.038)	0.0000	0.0000	0
04/10/2007	ALBI	2008/05/02	265.00	Call	Index Future	84,170.0000	83,316.0000	(1.015)	0	0	0
04/10/2007	ALBI	2008/05/02	265.00	Put	Index Future	15,280.0000	15,456.0000	1.152	0	0	0
04/10/2007	ALBI	2008/08/07			Index Future	279.4370	279.3270	(0.039)	0.0000	0.0000	0
04/10/2007	ALBI	2008/08/07	265.00	Call	Index Future	152,095.0000	151,086.0000	(0.663)	0	0	0
04/10/2007	ALBI	2008/08/07	265.00	Put	Index Future	7,725.0000	7,816.0000	1.178	0	0	0
04/10/2007	ALBI	2008/11/06			Index Future	286.9850	286.4190	(0.197)	0.0000	0.0000	0
04/10/2007	ALBI	2008/11/06	265.00	Call	Index Future	223,866.0000	218,538.0000	(2.380)	0	0	0
04/10/2007	ALBI	2008/11/06	265.00	Put	Index Future	4,016.0000	4,348.0000	8.267	0	0	0
04/10/2007	CRD1	2007/11/01			Index Future	110.8770	110.8150	(0.056)	0.0000	0.0000	8
04/10/2007	CRD1	2008/02/07			Index Future	113.8620	113.7980	(0.056)	0.0000	0.0000	0
04/10/2007	GOVI	2007/11/01			jGovi	259.2650	259.0720	(0.074)	0.0000	0.0000	60
04/10/2007	GOVI	2007/11/01	265.00	Put	jGovi	57,597.0000	59,463.0000	3.240	0	0	0
04/10/2007	GOVI	2007/11/01	265.00	Call	jGovi	247.0000	183.0000	(25.911)	0	0	0
04/10/2007	GOVI	2008/02/07			jGovi	266.2440	266.0460	(0.074)	0.0000	0.0000	4
04/10/2007	GOVI	2008/02/07	265.00	Call	jGovi	31,039.0000	29,798.0000	(3.998)	0	0	0
04/10/2007	GOVI	2008/02/07	265.00	Put	jGovi	18,599.0000	19,338.0000	3.973	0	0	0
04/10/2007	GOVI	2008/05/02			jGovi	272.9670	272.7640	(0.074)	0.0000	0.0000	0
04/10/2007	GOVI	2008/05/02	264.00	Put	jGovi	10,721.0000	11,036.0000	2.938	0	0	0
04/10/2007	GOVI	2008/05/02	264.00	Call	jGovi	100,391.0000	98,676.0000	(1.708)	0	0	0
04/10/2007	ILBI	2007/11/01			Index Future	282.3450	282.3790	0.012	0.0000	0.0000	0
04/10/2007	ILBI	2008/02/07			Index Future	290.1660	290.2140	0.017	0.0000	0.0000	0
04/10/2007	J153	2010/08/31			jSwap	9.8830	9.8970	0.142	0.0000	0.0000	0

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04/10/2007	J157	2015/09/15			jSwap	9.3040	9.3110	0.075	0.0000	0.0000	0
04/10/2007	J186	2026/12/21			jSwap	8.4560	8.4640	0.095	0.0000	0.0000	0
04/10/2007	J201	2014/12/22			jSwap	9.3790	9.3860	0.075	0.0000	0.0000	0
04/10/2007	J203	2017/09/15			jSwap	9.1620	9.1670	0.055	0.0000	0.0000	0
04/10/2007	J204	2018/12/21			jSwap	9.0800	9.0840	0.044	0.0000	0.0000	0
04/10/2007	J207	2020/01/15			jSwap	8.9820	8.9860	0.045	0.0000	0.0000	0
04/10/2007	JBAR	2005/12/21			jBar	10.3290	10.3290	-	0.0000	0.0000	0
04/10/2007	JFRA	2007/11/01			jFra	10.3300	10.3450	0.145	0.0000	0.0000	0
04/10/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
04/10/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,393.0000	7,432.0000	0.528	0	0	0
04/10/2007	JFRA	2008/02/07			jFra	10.3750	10.3850	0.096	0.0000	0.0000	0
04/10/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	15,571.0000	15,537.0000	(0.218)	0	0	0
04/10/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	8,545.0000	8,492.0000	(0.620)	0	0	0
04/10/2007	JFRA	2008/05/02			jFra	10.3500	10.3450	(0.048)	0.0000	0.0000	0
04/10/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	15,325.0000	15,283.0000	(0.274)	0	0	0
04/10/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	15,074.0000	15,044.0000	(0.199)	0	0	0
04/10/2007	JFRA	2008/08/07			jFra	10.2060	10.1910	(0.147)	0.0000	0.0000	0
04/10/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	18,299.0000	18,252.0000	(0.257)	0	0	0
04/10/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,406.0000	18,395.0000	(0.060)	0	0	0
04/10/2007	JFRA	2008/11/06			jFra	9.9700	9.9680	(0.020)	0.0000	0.0000	0
04/10/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,548.0000	20,519.0000	(0.141)	0	0	0
04/10/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,229.0000	21,205.0000	(0.113)	0	0	0
04/10/2007	JN02	2007/11/01			jNote	10.0060	10.0070	0.010	0.0000	0.0000	0

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04/10/2007	JN02	2007/11/01	9.00	Call	Option on jNote	18,747.0000	18,722.0000	(0.133)	0	0	0
04/10/2007	JN02	2007/11/01	9.00	Put	Option on jNote	641.0000	598.0000	(6.708)	0	0	0
04/10/2007	JN02	2008/02/07			jNote	9.8570	9.8620	0.051	0.0000	0.0000	0
04/10/2007	JN02	2008/02/07	9.00	Call	Option on jNote	20,894.0000	20,916.0000	0.105	0	0	0
04/10/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,582.0000	5,515.0000	(1.200)	0	0	0
04/10/2007	JN02	2008/05/02			jNote	9.6940	9.7030	0.093	0.0000	0.0000	0
04/10/2007	JN02	2008/05/02	10.00	Put	Option on jNote	17,283.0000	17,158.0000	(0.723)	0	0	0
04/10/2007	JN02	2008/05/02	10.00	Call	Option on jNote	13,341.0000	13,379.0000	0.285	0	0	0
04/10/2007	JN05	2007/11/01			jNote	9.4050	9.4210	0.170	0.0000	0.0000	0
04/10/2007	JN05	2007/11/01	9.00	Call	Option on jNote	16,808.0000	17,307.0000	2.969	0	0	0
04/10/2007	JN05	2007/11/01	9.00	Put	Option on jNote	888.0000	763.0000	(14.077)	0	0	0
04/10/2007	JN05	2008/02/07			jNote	9.3120	9.3290	0.183	0.0000	0.0000	0
04/10/2007	JN05	2008/02/07	9.00	Call	Option on jNote	18,855.0000	19,254.0000	2.116	0	0	0
04/10/2007	JN05	2008/02/07	9.00	Put	Option on jNote	6,559.0000	6,292.0000	(4.071)	0	0	0
04/10/2007	JN05	2008/05/02			jNote	9.2260	9.2440	0.195	0.0000	0.0000	0
04/10/2007	JN05	2008/05/02	9.50	Call	Option on jNote	11,054.0000	11,305.0000	2.271	0	0	0
04/10/2007	JN05	2008/05/02	9.50	Put	Option on jNote	20,395.0000	19,931.0000	(2.275)	0	0	0
04/10/2007	JN10	2007/11/01			jNote	9.0320	9.0390	0.078	0.0000	0.0000	0
04/10/2007	JN10	2007/11/01	9.00	Call	Option on jNote	6,712.0000	6,870.0000	2.354	0	0	0
04/10/2007	JN10	2007/11/01	9.00	Put	Option on jNote	4,642.0000	4,348.0000	(6.333)	0	0	0
04/10/2007	JN10	2008/02/07			jNote	8.9580	8.9630	0.056	0.0000	0.0000	0
04/10/2007	JN10	2008/02/07	9.00	Call	Option on jNote	10,468.0000	10,571.0000	0.984	0	0	0
04/10/2007	JN10	2008/02/07	9.00	Put	Option on jNote	13,196.0000	12,974.0000	(1.682)	0	0	0
04/10/2007	JN10	2008/05/02			jNote	8.8850	8.8910	0.068	0.0000	0.0000	0
04/10/2007	JN10	2008/05/02	9.00	Call	Option on jNote	12,390.0000	12,525.0000	1.090	0	0	0
04/10/2007	JN10	2008/05/02	9.00	Put	Option on jNote	18,493.0000	18,232.0000	(1.411)	0	0	0
04/10/2007	JROD	2007/10/31			jRod	9.6600	9.6550	(0.052)	0.0000	0.0000	0

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04/10/2007	JROD	2007/11/30			jRod	9.9860	9.9760	(0.100)	0.0000	0.0000	0
04/10/2007	JROD	2007/12/31			jRod	10.2870	10.2770	(0.097)	0.0000	0.0000	0
04/10/2007	JROD	2008/01/31			jRod	10.0930	10.0880	(0.050)	0.0000	0.0000	0
04/10/2007	JROD	2008/02/29			jRod	10.2830	10.2780	(0.049)	0.0000	0.0000	0
04/10/2007	JROD	2008/03/31			jRod	10.4130	10.4080	(0.048)	0.0000	0.0000	0
04/10/2007	OTH1	2007/11/01			Index Future	254.3090	254.1130	(0.077)	0.0000	0.0000	12
04/10/2007	OTH1	2008/02/07			Index Future	261.1550	260.9540	(0.077)	0.0000	0.0000	0
04/10/2007	R153	2007/11/01			Bond Future	8.8580	8.8940	0.406	0.0000	0.0000	3,650
04/10/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	17.0000	12.0000	(29.412)	0	0	0
04/10/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	1,614.0000	1,703.0000	5.514	0	0	0
04/10/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
04/10/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	2,265.0000	2,358.0000	4.106	0	0	0
04/10/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	2,933.0000	3,027.0000	3.205	0	0	0
04/10/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/10/2007	R153	2008/02/07			Bond Future	8.7470	8.8160	0.789	0.0000	0.0000	6,220
04/10/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	205.0000	174.0000	(15.122)	0	0	0
04/10/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	1,997.0000	2,129.0000	6.610	0	0	0
04/10/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,530.0000	1,648.0000	7.712	0	0	0
04/10/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	342.0000	296.0000	(13.450)	0	0	0
04/10/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	115.0000	96.0000	(16.522)	0	0	0
04/10/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,515.0000	2,659.0000	5.726	0	0	0
04/10/2007	R153	2008/05/02			Bond Future	8.6500	8.7470	1.121	0.0000	0.0000	0
04/10/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	567.0000	646.0000	13.933	0	0	0
04/10/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,326.0000	1,194.0000	(9.955)	0	0	0

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04/10/2007	R157	2007/11/01			Bond Future	8.2190	8.2330	0.170	0.0000	0.0000	2,660
04/10/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	6,817.0000	6,912.0000	1.394	0	0	0
04/10/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	999.0000	933.0000	(6.607)	0	0	350
04/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	11.0000	9.0000	(18.182)	0	0	0
04/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	5,024.0000	5,117.0000	1.851	0	0	0
04/10/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	2,134.0000	2,047.0000	(4.077)	0	0	75
04/10/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	789.0000	818.0000	3.676	0	0	0
04/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	11.0000	9.0000	(18.182)	0	0	0
04/10/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	242.0000	250.0000	3.306	0	0	0
04/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	5,024.0000	5,117.0000	1.851	0	0	0
04/10/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	50.0000	51.0000	2.000	0	0	50
04/10/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
04/10/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	3,318.0000	3,401.0000	2.502	0	0	0
04/10/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	77.0000	65.0000	(15.584)	0	0	0
04/10/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	3,595.0000	3,501.0000	(2.615)	0	0	0
04/10/2007	R157	2008/02/07			Bond Future	8.1560	8.1630	0.086	0.0000	0.0000	3,580
04/10/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	865.0000	845.0000	(2.312)	0	0	0
04/10/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	477.0000	464.0000	(2.725)	0	0	0
04/10/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,593.0000	3,620.0000	0.751	0	0	0
04/10/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	241.0000	232.0000	(3.734)	0	0	0
04/10/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	6,433.0000	6,471.0000	0.591	0	0	0
04/10/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	4,923.0000	4,956.0000	0.670	0	0	0
04/10/2007	R157	2008/05/02			Bond Future	8.1090	8.1060	(0.037)	0.0000	0.0000	0
04/10/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,585.0000	3,594.0000	0.251	0	0	0
04/10/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,086.0000	1,075.0000	(1.013)	0	0	0
04/10/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	658.0000	650.0000	(1.216)	0	0	0
04/10/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	4,721.0000	4,733.0000	0.254	0	0	0
04/10/2007	R186	2007/11/01			Bond Future	7.9670	7.9940	0.339	0.0000	0.0000	0
04/10/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	136.0000	104.0000	(23.529)	0	0	0
04/10/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	8,708.0000	9,012.0000	3.491	0	0	0
04/10/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	5,695.0000	5,974.0000	4.899	0	0	0
04/10/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	19.0000	13.0000	(31.579)	0	0	0
04/10/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0

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04/10/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	11,933.0000	12,243.0000	2.598	0	0	0
04/10/2007	R186	2008/02/07			Bond Future	7.9080	7.9340	0.329	0.0000	0.0000	0
04/10/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	1,347.0000	1,254.0000	(6.904)	0	0	0
04/10/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	2,329.0000	2,193.0000	(5.839)	0	0	0
04/10/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	4,170.0000	4,333.0000	3.909	0	0	0
04/10/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	705.0000	648.0000	(8.085)	0	0	0
04/10/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	6,185.0000	6,391.0000	3.331	0	0	0
04/10/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	8,647.0000	8,888.0000	2.787	0	0	0
04/10/2007	R186	2008/05/02			Bond Future	7.8610	7.8850	0.305	0.0000	0.0000	0
04/10/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,051.0000	3,159.0000	3.540	0	0	0
04/10/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,637.0000	4,469.0000	(3.623)	0	0	0
04/10/2007	R196	2007/11/01			Bond Future	9.2220	9.2400	0.195	0.0000	0.0000	0
04/10/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	24.0000	20.0000	(16.667)	0	0	0
04/10/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	894.0000	915.0000	2.349	0	0	0
04/10/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	603.0000	622.0000	3.151	0	0	0
04/10/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
04/10/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
04/10/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	1,200.0000	1,221.0000	1.750	0	0	0
04/10/2007	R196	2008/02/07			Bond Future	8.9200	8.9440	0.269	0.0000	0.0000	0
04/10/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	640.0000	654.0000	2.188	0	0	0
04/10/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	152.0000	145.0000	(4.605)	0	0	0
04/10/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	320.0000	308.0000	(3.750)	0	0	0
04/10/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	225.0000	215.0000	(4.444)	0	0	0
04/10/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	487.0000	499.0000	2.464	0	0	0
04/10/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	815.0000	832.0000	2.086	0	0	0
04/10/2007	R196	2008/05/02			Bond Future	8.7140	8.7420	0.321	0.0000	0.0000	0
04/10/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	262.0000	270.0000	3.053	0	0	0
04/10/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	484.0000	470.0000	(2.893)	0	0	0
04/10/2007	R201	2007/11/01			Bond Future	8.2470	8.2660	0.230	0.0000	0.0000	910
04/10/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	1.0000	1.0000	-	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
04/10/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	5,565.0000	5,668.0000	1.851	0	0	0
04/10/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	10.0000	8.0000	(20.000)	0	0	0
04/10/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	4,144.0000	4,244.0000	2.413	0	0	0
04/10/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	2,792.0000	2,883.0000	3.259	0	0	0
04/10/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	64.0000	53.0000	(17.188)	0	0	0
04/10/2007	R201	2008/02/07			Bond Future	8.1590	8.1730	0.172	0.0000	0.0000	0
04/10/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	392.0000	374.0000	(4.592)	0	0	0
04/10/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	201.0000	190.0000	(5.473)	0	0	0
04/10/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,942.0000	3,998.0000	1.421	0	0	0
04/10/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	5,138.0000	5,201.0000	1.226	0	0	0
04/10/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,888.0000	2,935.0000	1.627	0	0	0
04/10/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	703.0000	676.0000	(3.841)	0	0	0
04/10/2007	R201	2008/05/02			Bond Future	8.0880	8.0950	0.087	0.0000	0.0000	0
04/10/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	835.0000	842.0000	0.838	0	0	0
04/10/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,933.0000	2,904.0000	(0.989)	0	0	0
04/10/2007	R203	2007/11/01			Bond Future	8.1430	8.1610	0.221	0.0000	0.0000	0
04/10/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	20.0000	15.0000	(25.000)	0	0	0
04/10/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	4,466.0000	4,582.0000	2.597	0	0	0
04/10/2007	R203	2008/02/07			Bond Future	8.0710	8.0860	0.186	0.0000	0.0000	0
04/10/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	567.0000	541.0000	(4.586)	0	0	0
04/10/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,452.0000	4,525.0000	1.640	0	0	0
04/10/2007	R203	2008/05/02			Bond Future	8.0120	8.0220	0.125	0.0000	0.0000	0
04/10/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,403.0000	1,423.0000	1.426	0	0	0
04/10/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	2,950.0000	2,904.0000	(1.559)	0	0	0
04/10/2007	R204	2007/11/01			Bond Future	8.1140	8.1310	0.210	0.0000	0.0000	0
04/10/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	4,673.0000	4,777.0000	2.226	0	0	0
04/10/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	119.0000	102.0000	(14.286)	0	0	0
04/10/2007	R204	2008/02/07			Bond Future	8.0450	8.0600	0.186	0.0000	0.0000	380
04/10/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,129.0000	5,197.0000	1.326	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
04/10/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	1,138.0000	1,099.0000	(3.427)	0	0	0
04/10/2007	R204	2008/05/02			Bond Future	7.9900	8.0010	0.138	0.0000	0.0000	0
04/10/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,265.0000	3,211.0000	(1.654)	0	0	0
04/10/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,448.0000	1,471.0000	1.588	0	0	0
04/10/2007	R206	2007/11/01			Bond Future	8.2440	8.2730	0.352	0.0000	0.0000	0
04/10/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	48.0000	36.0000	(25.000)	0	0	0
04/10/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	2,389.0000	2,513.0000	5.190	0	0	0
04/10/2007	R206	2008/02/07			Bond Future	8.1460	8.1700	0.295	0.0000	0.0000	0
04/10/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,404.0000	2,477.0000	3.037	0	0	0
04/10/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	585.0000	549.0000	(6.154)	0	0	0
04/10/2007	R206	2008/05/02			Bond Future	8.0710	8.0870	0.198	0.0000	0.0000	0
04/10/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,900.0000	1,855.0000	(2.368)	0	0	0
04/10/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,113.0000	1,138.0000	2.246	0	0	0
04/10/2007	R207	2007/11/01			Bond Future	8.0640	8.0820	0.223	0.0000	0.0000	0
04/10/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	4,303.0000	4,428.0000	2.905	0	0	0
04/10/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	33.0000	25.0000	(24.242)	0	0	0
04/10/2007	R207	2008/02/07			Bond Future	7.9980	8.0130	0.188	0.0000	0.0000	0
04/10/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	623.0000	593.0000	(4.815)	0	0	0
04/10/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,357.0000	4,436.0000	1.813	0	0	0
04/10/2007	R207	2008/05/02			Bond Future	7.9470	7.9590	0.151	0.0000	0.0000	0
04/10/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,536.0000	3,474.0000	(1.753)	0	0	0
04/10/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,369.0000	1,394.0000	1.826	0	0	0
04/10/2007	R209	2007/11/01			Bond Future	7.6290	7.6560	0.354	0.0000	0.0000	0
04/10/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	6,742.0000	7,007.0000	3.931	0	0	0
04/10/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	17.0000	12.0000	(29.412)	0	0	0
04/10/2007	R209	2008/02/07			Bond Future	7.5760	7.6020	0.343	0.0000	0.0000	6,590
04/10/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	6,813.0000	7,022.0000	3.068	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
04/10/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	638.0000	584.0000	(8.464)	0	0	0
04/10/2007	R209 2008/05/02			Bond Future	7.5320	7.5580	0.345	0.0000	0.0000	0
04/10/2007	R209 2008/05/02	7.75	Put	Option on Bond Future	2,339.0000	2,433.0000	4.019	0	0	0
04/10/2007	R209 2008/05/02	7.75	Call	Option on Bond Future	4,517.0000	4,346.0000	(3.786)	0	0	0
04/10/2007	TRT1 2007/11/01			Index Future	256.1480	255.9580	(0.074)	0.0000	0.0000	400
04/10/2007	TRT1 2008/02/07			Index Future	263.0440	262.8480	(0.075)	0.0000	0.0000	0
Grand Total:										60,695