

Derivatives High/Low Report

High/Low for 02/11/2007

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
02/11/2007	\$ / R 2007/12/14			Currency Future	6.6421	6.5741	(1.024)	6.7000	6.6100	25,303
02/11/2007	\$ / R 2008/03/17			Currency Future	6.7451	6.6677	(1.147)	6.7600	6.7300	20,909
02/11/2007	\$ / R 2008/06/13			Currency Future	6.8524	6.7660	(1.261)	6.8500	6.8200	2,527
02/11/2007	£ / R 2007/12/14			Currency Future	13.7990	13.5742	(1.629)	0.0000	0.0000	37
02/11/2007	£ / R 2008/03/17			Currency Future	13.9678	13.7221	(1.759)	0.0000	0.0000	0
02/11/2007	£ / R 2008/06/13			Currency Future	14.1421	13.8764	(1.879)	0.0000	0.0000	0
02/11/2007	€ / R 2007/12/14			Currency Future	9.5856	9.4979	(0.915)	0.0000	0.0000	1
02/11/2007	€ / R 2008/03/17			Currency Future	9.7402	9.6393	(1.036)	0.0000	0.0000	750
02/11/2007	€ / R 2008/06/13			Currency Future	9.8959	9.7815	(1.156)	0.0000	0.0000	0
02/11/2007	ALBI 2008/02/07			Index Future	265.6910	265.7670	0.029	0.0000	0.0000	508
02/11/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,124.0000	1,065.0000	(5.249)	0	0	0
02/11/2007	ALBI 2008/02/07	254.00	Call	Index Future	118,034.0000	118,735.0000	0.594	0	0	0
02/11/2007	ALBI 2008/05/02			Index Future	272.5310	266.2820	(2.293)	0.0000	0.0000	0
02/11/2007	ALBI 2008/05/02	265.00	Put	Index Future	11,608.0000	31,354.0000	170.107	0	0	0
02/11/2007	ALBI 2008/05/02	265.00	Call	Index Future	86,918.0000	44,174.0000	(49.177)	0	0	0

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02/11/2007	ALBI	2008/08/07			Index Future	280.3710	273.9560	(2.288)	0.0000	0.0000	0
02/11/2007	ALBI	2008/08/07	265.00	Put	Index Future	5,580.0000	15,173.0000	171.918	0	0	0
02/11/2007	ALBI	2008/08/07	265.00	Call	Index Future	159,290.0000	104,733.0000	(34.250)	0	0	0
02/11/2007	ALBI	2008/11/06			Index Future	287.6390	281.1150	(2.268)	0.0000	0.0000	0
02/11/2007	ALBI	2008/11/06	265.00	Call	Index Future	229,429.0000	169,299.0000	(26.209)	0	0	0
02/11/2007	ALBI	2008/11/06	265.00	Put	Index Future	3,039.0000	8,149.0000	168.147	0	0	0
02/11/2007	CRD1	2008/02/07			Index Future	114.0320	114.0510	0.017	0.0000	0.0000	0
02/11/2007	CRD1	2008/05/02			Index Future	116.9830	117.0030	0.017	0.0000	0.0000	0
02/11/2007	CRD1	2008/08/07			Index Future	121.6990	121.7400	0.034	0.0000	0.0000	0
02/11/2007	CRD1	2008/11/06			Index Future	124.8770	124.9210	0.035	0.0000	0.0000	8
02/11/2007	GOVI	2008/02/07			jGovi	266.8280	266.8950	0.025	0.0000	0.0000	5
02/11/2007	GOVI	2008/02/07	265.00	Put	jGovi	13,474.0000	13,130.0000	(2.553)	0	0	0
02/11/2007	GOVI	2008/02/07	265.00	Call	jGovi	31,754.0000	32,080.0000	1.027	0	0	0
02/11/2007	GOVI	2008/05/02			jGovi	273.7320	273.8020	0.026	0.0000	0.0000	0
02/11/2007	GOVI	2008/05/02	264.00	Call	jGovi	104,915.0000	105,450.0000	0.510	0	0	0
02/11/2007	GOVI	2008/05/02	264.00	Put	jGovi	7,595.0000	7,430.0000	(2.172)	0	0	0
02/11/2007	GOVI	2008/08/07			jGovi	280.8960	280.9690	0.026	0.0000	0.0000	0
02/11/2007	GOVI	2008/08/07	274.00	Put	jGovi	21,591.0000	21,316.0000	(1.274)	0	0	0
02/11/2007	GOVI	2008/08/07	274.00	Call	jGovi	90,551.0000	91,006.0000	0.502	0	0	0
02/11/2007	GOVI	2008/11/06			jGovi	288.0560	288.1310	0.026	0.0000	0.0000	60
02/11/2007	GOVI	2008/11/06	274.00	Call	jGovi	152,528.0000	153,116.0000	0.386	0	0	0
02/11/2007	GOVI	2008/11/06	274.00	Put	jGovi	11,968.0000	11,806.0000	(1.354)	0	0	0
02/11/2007	ILBI	2008/02/07			Index Future	294.2130	294.1920	(0.007)	0.0000	0.0000	0

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02/11/2007	J153	2010/08/31			jSwap	10.0230	10.0230	-	0.0000	0.0000	0
02/11/2007	J157	2015/09/15			jSwap	9.0530	9.0210	(0.353)	0.0000	0.0000	0
02/11/2007	J186	2026/12/21			jSwap	8.2520	8.2360	(0.194)	0.0000	0.0000	0
02/11/2007	J201	2014/12/22			jSwap	9.1490	9.1260	(0.251)	0.0000	0.0000	0
02/11/2007	J203	2017/09/15			jSwap	8.8900	8.8490	(0.461)	0.0000	0.0000	0
02/11/2007	J204	2018/12/21			jSwap	8.8270	8.7870	(0.453)	0.0000	0.0000	0
02/11/2007	J207	2020/01/15			jSwap	8.7400	8.7020	(0.435)	0.0000	0.0000	0
02/11/2007	JBAR	2005/12/21			jBar	10.7130	10.7130	-	0.0000	0.0000	0
02/11/2007	JFRA	2008/02/07			jFra	10.7650	10.7690	0.037	0.0000	0.0000	0
02/11/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	6,814.0000	6,761.0000	(0.778)	0	0	0
02/11/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	14,739.0000	14,693.0000	(0.312)	0	0	0
02/11/2007	JFRA	2008/05/02			jFra	10.7120	10.7300	0.168	0.0000	0.0000	0
02/11/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,719.0000	14,704.0000	(0.102)	0	0	0
02/11/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	13,527.0000	13,465.0000	(0.458)	0	0	0
02/11/2007	JFRA	2008/08/07			jFra	10.4940	10.5010	0.067	0.0000	0.0000	0
02/11/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	17,169.0000	17,130.0000	(0.227)	0	0	0
02/11/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,762.0000	17,740.0000	(0.124)	0	0	0
02/11/2007	JFRA	2008/11/06			jFra	10.2160	10.2190	0.029	0.0000	0.0000	0
02/11/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,068.0000	20,044.0000	(0.120)	0	0	0
02/11/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	20,151.0000	20,120.0000	(0.154)	0	0	0
02/11/2007	JFRA	2009/02/05			jFra	9.9470	9.9520	0.050	0.0000	0.0000	0
02/11/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	22,505.0000	22,474.0000	(0.138)	0	0	0
02/11/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,376.0000	22,357.0000	(0.085)	0	0	0

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02/11/2007	JFRA	2009/05/07			jFra	9.6420	9.6600	0.187	0.0000	0.0000	0
02/11/2007	JFRA	2009/08/06			jFra	9.3510	9.3570	0.064	0.0000	0.0000	0
02/11/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,729.0000	25,715.0000	(0.054)	0	0	0
02/11/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	27,310.0000	27,282.0000	(0.103)	0	0	0
02/11/2007	JFRA	2009/11/05			jFra	9.1120	9.0980	(0.154)	0.0000	0.0000	0
02/11/2007	JN02	2008/02/07			jNote	9.9570	10.0680	1.115	0.0000	0.0000	0
02/11/2007	JN02	2008/02/07	9.00	Put	Option on jNote	3,442.0000	3,377.0000	(1.888)	0	0	0
02/11/2007	JN02	2008/02/07	9.00	Call	Option on jNote	22,354.0000	22,398.0000	0.197	0	0	0
02/11/2007	JN02	2008/05/02			jNote	9.8350	9.8380	0.031	0.0000	0.0000	0
02/11/2007	JN02	2008/05/02	10.00	Put	Option on jNote	14,842.0000	14,774.0000	(0.458)	0	0	0
02/11/2007	JN02	2008/05/02	10.00	Call	Option on jNote	13,447.0000	13,434.0000	(0.097)	0	0	0
02/11/2007	JN02	2008/08/07			jNote	9.5740	9.5720	(0.021)	0.0000	0.0000	0
02/11/2007	JN05	2008/02/07			jNote	9.1430	9.1320	(0.120)	0.0000	0.0000	0
02/11/2007	JN05	2008/02/07	9.00	Put	Option on jNote	7,733.0000	7,865.0000	1.707	0	0	0
02/11/2007	JN05	2008/02/07	9.00	Call	Option on jNote	13,368.0000	13,065.0000	(2.267)	0	0	0
02/11/2007	JN05	2008/05/02			jNote	9.0090	8.9940	(0.167)	0.0000	0.0000	0
02/11/2007	JN05	2008/05/02	9.50	Put	Option on jNote	24,990.0000	25,373.0000	1.533	0	0	0
02/11/2007	JN05	2008/05/02	9.50	Call	Option on jNote	7,036.0000	6,824.0000	(3.013)	0	0	0
02/11/2007	JN05	2008/08/07			jNote	8.8600	8.8390	(0.237)	0.0000	0.0000	0
02/11/2007	JN10	2008/02/07			jNote	8.6670	8.6250	(0.485)	0.0000	0.0000	0
02/11/2007	JN10	2008/02/07	9.00	Put	Option on jNote	24,781.0000	27,013.0000	9.007	0	0	0
02/11/2007	JN10	2008/02/07	9.00	Call	Option on jNote	2,970.0000	2,422.0000	(18.451)	0	0	0
02/11/2007	JN10	2008/05/02			jNote	8.5730	8.5290	(0.513)	0.0000	0.0000	0
02/11/2007	JN10	2008/05/02	9.00	Call	Option on jNote	4,740.0000	4,092.0000	(13.671)	0	0	0

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02/11/2007	JN10	2008/05/02	9.00	Put	Option on jNote	31,493.0000	33,786.0000	7.281	0	0	0
02/11/2007	JN10	2008/08/07			jNote	8.4690	8.4230	(0.543)	0.0000	0.0000	0
02/11/2007	JROD	2007/11/30			jRod	10.0200	10.0110	(0.090)	0.0000	0.0000	0
02/11/2007	JROD	2007/12/31			jRod	10.3730	10.3560	(0.164)	0.0000	0.0000	0
02/11/2007	JROD	2008/01/31			jRod	10.7050	10.6860	(0.177)	0.0000	0.0000	0
02/11/2007	JROD	2008/02/29			jRod	10.4420	10.4360	(0.057)	0.0000	0.0000	0
02/11/2007	JROD	2008/03/31			jRod	10.6270	10.6290	0.019	0.0000	0.0000	0
02/11/2007	JROD	2008/04/30			jRod	10.7720	10.7830	0.102	0.0000	0.0000	0
02/11/2007	JROD	2008/05/30			jRod	10.5590	10.5720	0.123	0.0000	0.0000	0
02/11/2007	JROD	2008/06/30			jRod	10.6850	10.7010	0.150	0.0000	0.0000	0
02/11/2007	JROD	2008/07/31			jRod	10.7950	10.8150	0.185	0.0000	0.0000	0
02/11/2007	OTH1	2008/02/07			Index Future	261.2080	261.3270	0.046	0.0000	0.0000	0
02/11/2007	OTH1	2008/05/02			Index Future	267.9680	268.0900	0.046	0.0000	0.0000	0
02/11/2007	OTH1	2008/08/07			Index Future	275.5550	251.9830	(8.554)	0.0000	0.0000	0
02/11/2007	OTH1	2008/11/06			Index Future	282.7510	258.5670	(8.553)	0.0000	0.0000	12
02/11/2007	R153	2008/02/07			Bond Future	8.7040	8.7040	-	0.0000	0.0000	8,666
02/11/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,375.0000	1,372.0000	(0.218)	0	0	0
02/11/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	290.0000	287.0000	(1.034)	0	0	0
02/11/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,379.0000	2,377.0000	(0.084)	0	0	0
02/11/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	160.0000	158.0000	(1.250)	0	0	0

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02/11/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	81.0000	80.0000	(1.235)	0	0	0
02/11/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	1,850.0000	1,847.0000	(0.162)	0	0	0
02/11/2007	R153	2008/05/02			Bond Future	8.4930	8.4930	-	0.0000	0.0000	0
02/11/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	396.0000	394.0000	(0.505)	0	0	0
02/11/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,498.0000	1,496.0000	(0.134)	0	0	0
02/11/2007	R153	2008/08/07			Bond Future	8.2820	8.2820	-	0.0000	0.0000	0
02/11/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,792.0000	1,788.0000	(0.223)	0	0	0
02/11/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	2,218.0000	2,214.0000	(0.180)	0	0	0
02/11/2007	R157	2008/02/07			Bond Future	8.0370	8.0270	(0.124)	0.0000	0.0000	9,179
02/11/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	5,618.0000	5,555.0000	(1.121)	0	0	0
02/11/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	4,124.0000	4,064.0000	(1.455)	0	0	0
02/11/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	470.0000	477.0000	1.489	0	0	0
02/11/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	218.0000	221.0000	1.376	0	0	0
02/11/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	2,841.0000	2,789.0000	(1.830)	0	0	0
02/11/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	905.0000	919.0000	1.547	0	0	0
02/11/2007	R157	2008/05/02			Bond Future	7.9210	7.9110	(0.126)	0.0000	0.0000	0
02/11/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	5,637.0000	5,690.0000	0.940	0	0	0
02/11/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	348.0000	337.0000	(3.161)	0	0	0
02/11/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	4,362.0000	4,409.0000	1.077	0	0	0
02/11/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	638.0000	620.0000	(2.821)	0	0	0
02/11/2007	R157	2008/08/07			Bond Future	7.8150	7.8050	(0.128)	0.0000	0.0000	0
02/11/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,999.0000	3,033.0000	1.134	0	0	0
02/11/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	1,824.0000	1,794.0000	(1.645)	0	0	0
02/11/2007	R186	2008/02/07			Bond Future	7.8520	7.8420	(0.127)	0.0000	0.0000	0
02/11/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	1,206.0000	1,227.0000	1.741	0	0	0
02/11/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,396.0000	5,301.0000	(1.761)	0	0	0
02/11/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	7,867.0000	7,761.0000	(1.347)	0	0	0
02/11/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	573.0000	583.0000	1.745	0	0	0
02/11/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	2,231.0000	2,269.0000	1.703	0	0	0
02/11/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,424.0000	3,346.0000	(2.278)	0	0	0

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02/11/2007	R186	2008/05/02			Bond Future	7.7760	7.7660	(0.129)	0.0000	0.0000	0
02/11/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,969.0000	5,033.0000	1.288	0	0	0
02/11/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,398.0000	2,345.0000	(2.210)	0	0	0
02/11/2007	R186	2008/08/07			Bond Future	7.7100	7.7000	(0.130)	0.0000	0.0000	0
02/11/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	2,483.0000	2,543.0000	2.416	0	0	0
02/11/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	2,018.0000	1,961.0000	(2.825)	0	0	0
02/11/2007	R196	2008/02/07			Bond Future	9.3040	9.3000	(0.043)	0.0000	0.0000	0
02/11/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	879.0000	875.0000	(0.455)	0	0	0
02/11/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	87.0000	87.0000	-	0	0	0
02/11/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	51.0000	50.0000	(1.961)	0	0	0
02/11/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,091.0000	1,087.0000	(0.367)	0	0	0
02/11/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	687.0000	683.0000	(0.582)	0	0	0
02/11/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	142.0000	142.0000	-	0	0	0
02/11/2007	R196	2008/05/02			Bond Future	9.0370	9.0420	0.055	0.0000	0.0000	0
02/11/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	351.0000	352.0000	0.285	0	0	0
02/11/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	322.0000	319.0000	(0.932)	0	0	0
02/11/2007	R196	2008/08/07			Bond Future	8.7000	8.7060	0.069	0.0000	0.0000	0
02/11/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,824.0000	1,822.0000	(0.110)	0	0	0
02/11/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,850.0000	1,845.0000	(0.270)	0	0	0
02/11/2007	R201	2008/02/07			Bond Future	8.1050	8.1050	-	0.0000	0.0000	910
02/11/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	146.0000	143.0000	(2.055)	0	0	0
02/11/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,584.0000	3,580.0000	(0.112)	0	0	0
02/11/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	320.0000	315.0000	(1.563)	0	0	0
02/11/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	624.0000	618.0000	(0.962)	0	0	0
02/11/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,525.0000	2,519.0000	(0.238)	0	0	0
02/11/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	4,798.0000	4,795.0000	(0.063)	0	0	0
02/11/2007	R201	2008/05/02			Bond Future	7.9770	7.9770	-	0.0000	0.0000	0
02/11/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	3,251.0000	3,247.0000	(0.123)	0	0	0
02/11/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	578.0000	575.0000	(0.519)	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
02/11/2007	R201	2008/08/07			Bond Future	7.8630	7.8630	-	0.0000	0.0000	0
02/11/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	2,205.0000	2,202.0000	(0.136)	0	0	0
02/11/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	1,514.0000	1,511.0000	(0.198)	0	0	0
02/11/2007	R203	2008/02/07			Bond Future	7.9780	7.9780	-	0.0000	0.0000	0
02/11/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	3,799.0000	3,792.0000	(0.184)	0	0	0
02/11/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	534.0000	527.0000	(1.311)	0	0	0
02/11/2007	R203	2008/05/02			Bond Future	7.8750	7.8750	-	0.0000	0.0000	0
02/11/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	961.0000	957.0000	(0.416)	0	0	0
02/11/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	3,412.0000	3,408.0000	(0.117)	0	0	0
02/11/2007	R203	2008/08/07			Bond Future	7.7820	7.7820	-	0.0000	0.0000	0
02/11/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	1,757.0000	1,753.0000	(0.228)	0	0	0
02/11/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	1,967.0000	1,964.0000	(0.153)	0	0	0
02/11/2007	R204	2008/02/07			Bond Future	7.9850	7.9750	(0.125)	0.0000	0.0000	3,331
02/11/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	988.0000	999.0000	1.113	0	0	0
02/11/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	4,551.0000	4,489.0000	(1.362)	0	0	0
02/11/2007	R204	2008/05/02			Bond Future	7.8910	7.8810	(0.127)	0.0000	0.0000	0
02/11/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,587.0000	3,631.0000	1.227	0	0	0
02/11/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,065.0000	1,039.0000	(2.441)	0	0	0
02/11/2007	R204	2008/08/07			Bond Future	7.8080	7.7980	(0.128)	0.0000	0.0000	0
02/11/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	2,007.0000	1,967.0000	(1.993)	0	0	0
02/11/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	1,595.0000	1,626.0000	1.944	0	0	0
02/11/2007	R206	2008/02/07			Bond Future	8.0910	8.0910	-	0.0000	0.0000	0
02/11/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,092.0000	2,087.0000	(0.239)	0	0	0
02/11/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	523.0000	518.0000	(0.956)	0	0	0
02/11/2007	R206	2008/05/02			Bond Future	7.9540	7.9540	-	0.0000	0.0000	0
02/11/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	817.0000	813.0000	(0.490)	0	0	0
02/11/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	2,123.0000	2,120.0000	(0.141)	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
02/11/2007	R206	2008/08/07			Bond Future	7.8270	7.8270	-	0.0000	0.0000	0
02/11/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	1,379.0000	1,376.0000	(0.218)	0	0	0
02/11/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	2,122.0000	2,119.0000	(0.141)	0	0	0
02/11/2007	R207	2008/02/07			Bond Future	7.9600	7.9500	(0.126)	0.0000	0.0000	0
02/11/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	3,967.0000	3,903.0000	(1.613)	0	0	0
02/11/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	511.0000	521.0000	1.957	0	0	0
02/11/2007	R207	2008/05/02			Bond Future	7.8750	7.8650	(0.127)	0.0000	0.0000	0
02/11/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,054.0000	1,027.0000	(2.562)	0	0	0
02/11/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,745.0000	3,792.0000	1.255	0	0	0
02/11/2007	R207	2008/08/07			Bond Future	7.7990	7.7890	(0.128)	0.0000	0.0000	0
02/11/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	2,494.0000	2,538.0000	1.764	0	0	0
02/11/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,047.0000	1,019.0000	(2.674)	0	0	0
02/11/2007	R209	2008/02/07			Bond Future	7.5630	7.5530	(0.132)	0.0000	0.0000	6,590
02/11/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	6,503.0000	6,411.0000	(1.415)	0	0	0
02/11/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	460.0000	470.0000	2.174	0	0	0
02/11/2007	R209	2008/05/02			Bond Future	7.5000	7.4900	(0.133)	0.0000	0.0000	0
02/11/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	4,499.0000	4,557.0000	1.289	0	0	0
02/11/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	1,994.0000	1,949.0000	(2.257)	0	0	0
02/11/2007	R209	2008/08/07			Bond Future	7.4440	7.4340	(0.134)	0.0000	0.0000	0
02/11/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	3,526.0000	3,607.0000	2.297	0	0	0
02/11/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	450.0000	427.0000	(5.111)	0	0	0
02/11/2007	TRT1	2008/02/07			Index Future	263.6030	263.6710	0.026	0.0000	0.0000	0
02/11/2007	TRT1	2008/05/02			Index Future	270.4240	270.4950	0.026	0.0000	0.0000	0
02/11/2007	TRT1	2008/08/07			Index Future	278.1620	277.6160	(0.196)	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/11/2007	TRT1 2008/11/06			Index Future	285.5260	284.8700	(0.230)	0.0000	0.0000	400
Grand Total:										79,196