

# Derivatives High/Low Report

High/Low for 03/12/2007

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
03/12/2007	\$ / R 2007/12/14			Currency Future	6.7641	6.8510	1.285	6.8400	6.8300	24,699
03/12/2007	\$ / R 2008/03/17			Currency Future	6.8758	6.9650	1.297	7.0100	6.9500	23,372
03/12/2007	\$ / R 2008/06/13			Currency Future	6.9970	7.0881	1.302	0.0000	0.0000	6,503
03/12/2007	£ / R 2007/12/14			Currency Future	13.9540	14.1432	1.356	0.0000	0.0000	37
03/12/2007	£ / R 2008/03/17			Currency Future	14.1382	14.3323	1.373	0.0000	0.0000	0
03/12/2007	£ / R 2008/06/13			Currency Future	14.3329	14.5296	1.372	0.0000	0.0000	54
03/12/2007	€ / R 2007/12/14			Currency Future	9.9862	10.0479	0.618	0.0000	0.0000	1
03/12/2007	€ / R 2008/03/17			Currency Future	10.1599	10.2229	0.620	0.0000	0.0000	752
03/12/2007	€ / R 2008/06/13			Currency Future	10.3341	10.3971	0.610	0.0000	0.0000	107
03/12/2007	ALBI 2008/02/07			Index Future	261.0560	260.9720	(0.032)	0.0000	0.0000	517
03/12/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,771.0000	2,635.0000	(4.908)	0	0	0
03/12/2007	ALBI 2008/02/07	254.00	Call	Index Future	73,331.0000	72,355.0000	(1.331)	0	0	0
03/12/2007	ALBI 2008/05/02			Index Future	267.9830	267.9830	-	0.0000	0.0000	0
03/12/2007	ALBI 2008/05/02	265.00	Put	Index Future	21,642.0000	21,324.0000	(1.469)	0	0	0
03/12/2007	ALBI 2008/05/02	265.00	Call	Index Future	51,472.0000	51,154.0000	(0.618)	0	0	0

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03/12/2007	ALBI	2008/08/07			Index Future	276.0100	276.0100	-	0.0000	0.0000	0
03/12/2007	ALBI	2008/08/07	265.00	Call	Index Future	119,770.0000	119,605.0000	(0.138)	0	0	0
03/12/2007	ALBI	2008/08/07	265.00	Put	Index Future	9,670.0000	9,505.0000	(1.706)	0	0	0
03/12/2007	ALBI	2008/11/06			Index Future	283.5750	283.5750	-	0.0000	0.0000	0
03/12/2007	ALBI	2008/11/06	265.00	Put	Index Future	4,867.0000	4,780.0000	(1.788)	0	0	0
03/12/2007	ALBI	2008/11/06	265.00	Call	Index Future	190,617.0000	190,530.0000	(0.046)	0	0	0
03/12/2007	CRD1	2008/02/07			Index Future	112.0500	112.0010	(0.044)	0.0000	0.0000	0
03/12/2007	CRD1	2008/05/02			Index Future	114.8750	114.8250	(0.044)	0.0000	0.0000	0
03/12/2007	CRD1	2008/08/07			Index Future	119.6740	119.6740	-	0.0000	0.0000	0
03/12/2007	CRD1	2008/11/06			Index Future	121.2960	121.2440	(0.043)	0.0000	0.0000	8
03/12/2007	GOVI	2008/02/07			jGovi	262.3390	262.2490	(0.034)	0.0000	0.0000	7
03/12/2007	GOVI	2008/02/07	265.00	Call	jGovi	7,562.0000	6,993.0000	(7.524)	0	0	0
03/12/2007	GOVI	2008/02/07	265.00	Put	jGovi	34,172.0000	34,503.0000	0.969	0	0	0
03/12/2007	GOVI	2008/05/02			jGovi	269.4110	269.3180	(0.035)	0.0000	0.0000	0
03/12/2007	GOVI	2008/05/02	264.00	Call	jGovi	68,140.0000	67,175.0000	(1.416)	0	0	0
03/12/2007	GOVI	2008/05/02	264.00	Put	jGovi	14,030.0000	13,995.0000	(0.249)	0	0	0
03/12/2007	GOVI	2008/08/07			jGovi	276.6910	276.5970	(0.034)	0.0000	0.0000	0
03/12/2007	GOVI	2008/08/07	274.00	Call	jGovi	60,257.0000	59,427.0000	(1.377)	0	0	0
03/12/2007	GOVI	2008/08/07	274.00	Put	jGovi	33,347.0000	33,457.0000	0.330	0	0	0
03/12/2007	GOVI	2008/11/06			jGovi	283.9870	283.8910	(0.034)	0.0000	0.0000	60
03/12/2007	GOVI	2008/11/06	274.00	Put	jGovi	18,023.0000	18,057.0000	0.189	0	0	0
03/12/2007	GOVI	2008/11/06	274.00	Call	jGovi	117,893.0000	116,967.0000	(0.785)	0	0	0
03/12/2007	ILBI	2008/02/07			Index Future	298.3260	298.3260	-	0.0000	0.0000	0

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03/12/2007	J153	2010/08/31			jSwap	10.5750	10.5990	0.227	0.0000	0.0000	0
03/12/2007	J157	2015/09/15			jSwap	9.5190	9.5350	0.168	0.0000	0.0000	0
03/12/2007	J186	2026/12/21			jSwap	8.6300	8.6440	0.162	0.0000	0.0000	0
03/12/2007	J201	2014/12/22			jSwap	9.6340	9.6490	0.156	0.0000	0.0000	0
03/12/2007	J203	2017/09/15			jSwap	9.2930	9.3060	0.140	0.0000	0.0000	0
03/12/2007	J204	2018/12/21			jSwap	9.1960	9.2080	0.130	0.0000	0.0000	0
03/12/2007	J207	2020/01/15			jSwap	9.1020	9.1150	0.143	0.0000	0.0000	0
03/12/2007	JBAR	2005/12/21			jBar	11.0790	11.0790	-	0.0000	0.0000	0
03/12/2007	JFRA	2008/02/07			jFra	11.1250	11.1850	0.539	0.0000	0.0000	0
03/12/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	13,724.0000	13,660.0000	(0.466)	0	0	0
03/12/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	4,946.0000	4,714.0000	(4.691)	0	0	0
03/12/2007	JFRA	2008/05/02			jFra	11.1410	11.2160	0.673	0.0000	0.0000	0
03/12/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	11,823.0000	11,606.0000	(1.835)	0	0	0
03/12/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,125.0000	14,098.0000	(0.191)	0	0	0
03/12/2007	JFRA	2008/08/07			jFra	11.0110	11.0780	0.608	0.0000	0.0000	0
03/12/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	15,618.0000	15,440.0000	(1.140)	0	0	0
03/12/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,465.0000	17,448.0000	(0.097)	0	0	0
03/12/2007	JFRA	2008/11/06			jFra	10.8240	10.8880	0.591	0.0000	0.0000	0
03/12/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	18,604.0000	18,442.0000	(0.871)	0	0	0
03/12/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	19,998.0000	19,991.0000	(0.035)	0	0	0
03/12/2007	JFRA	2009/02/05			jFra	10.5110	10.5750	0.609	0.0000	0.0000	0
03/12/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,336.0000	22,338.0000	0.009	0	0	0
03/12/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	21,095.0000	20,942.0000	(0.725)	0	0	0

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03/12/2007	JFRA	2009/05/07			jFra	10.2250	10.2620	0.362	0.0000	0.0000	0
03/12/2007	JFRA	2009/08/06			jFra	9.9860	10.0430	0.571	0.0000	0.0000	0
03/12/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	25,905.0000	25,771.0000	(0.517)	0	0	0
03/12/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,871.0000	25,876.0000	0.019	0	0	0
03/12/2007	JFRA	2009/11/05			jFra	9.8910	9.8750	(0.162)	0.0000	0.0000	0
03/12/2007	JN02	2008/02/07			jNote	10.6170	10.6690	0.490	0.0000	0.0000	0
03/12/2007	JN02	2008/02/07	9.00	Put	Option on jNote	901.0000	749.0000	(16.870)	0	0	0
03/12/2007	JN02	2008/02/07	9.00	Call	Option on jNote	29,553.0000	30,311.0000	2.565	0	0	0
03/12/2007	JN02	2008/05/02			jNote	10.4530	10.4930	0.383	0.0000	0.0000	0
03/12/2007	JN02	2008/05/02	10.00	Put	Option on jNote	8,627.0000	8,236.0000	(4.532)	0	0	0
03/12/2007	JN02	2008/05/02	10.00	Call	Option on jNote	18,308.0000	18,622.0000	1.715	0	0	0
03/12/2007	JN02	2008/08/07			jNote	10.2500	10.2730	0.224	0.0000	0.0000	0
03/12/2007	JN05	2008/02/07			jNote	9.7850	9.8090	0.245	0.0000	0.0000	0
03/12/2007	JN05	2008/02/07	9.00	Call	Option on jNote	31,228.0000	32,007.0000	2.495	0	0	0
03/12/2007	JN05	2008/02/07	9.00	Put	Option on jNote	744.0000	613.0000	(17.608)	0	0	0
03/12/2007	JN05	2008/05/02			jNote	9.6550	9.6780	0.238	0.0000	0.0000	0
03/12/2007	JN05	2008/05/02	9.50	Call	Option on jNote	17,012.0000	17,414.0000	2.363	0	0	0
03/12/2007	JN05	2008/05/02	9.50	Put	Option on jNote	9,496.0000	9,011.0000	(5.107)	0	0	0
03/12/2007	JN05	2008/08/07			jNote	9.4980	9.5180	0.211	0.0000	0.0000	0
03/12/2007	JN10	2008/02/07			jNote	9.0670	9.0810	0.154	0.0000	0.0000	0
03/12/2007	JN10	2008/02/07	9.00	Put	Option on jNote	6,678.0000	6,120.0000	(8.356)	0	0	0
03/12/2007	JN10	2008/02/07	9.00	Call	Option on jNote	10,968.0000	11,303.0000	3.054	0	0	0
03/12/2007	JN10	2008/05/02			jNote	8.9700	8.9830	0.145	0.0000	0.0000	0
03/12/2007	JN10	2008/05/02	9.00	Call	Option on jNote	12,685.0000	12,969.0000	2.239	0	0	0

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03/12/2007	JN10	2008/05/02	9.00	Put	Option on jNote	13,238.0000	12,688.0000	(4.155)	0	0	0
03/12/2007	JN10	2008/08/07			jNote	8.8580	8.8680	0.113	0.0000	0.0000	0
03/12/2007	JROD	2007/12/31			jRod	10.2400	10.2180	(0.215)	0.0000	0.0000	0
03/12/2007	JROD	2008/01/31			jRod	10.6600	10.6210	(0.366)	0.0000	0.0000	0
03/12/2007	JROD	2008/02/29			jRod	11.0790	11.0360	(0.388)	0.0000	0.0000	0
03/12/2007	JROD	2008/03/31			jRod	10.7940	10.7740	(0.185)	0.0000	0.0000	0
03/12/2007	JROD	2008/04/30			jRod	11.0340	11.0140	(0.181)	0.0000	0.0000	0
03/12/2007	JROD	2008/05/30			jRod	11.2160	11.1970	(0.169)	0.0000	0.0000	0
03/12/2007	JROD	2008/06/30			jRod	10.9560	10.9420	(0.128)	0.0000	0.0000	0
03/12/2007	JROD	2008/07/31			jRod	11.1250	11.1090	(0.144)	0.0000	0.0000	0
03/12/2007	OTH1	2008/02/07			Index Future	255.4240	255.3810	(0.017)	0.0000	0.0000	0
03/12/2007	OTH1	2008/05/02			Index Future	261.8650	261.8210	(0.017)	0.0000	0.0000	0
03/12/2007	OTH1	2008/08/07			Index Future	270.1830	270.1830	-	0.0000	0.0000	0
03/12/2007	OTH1	2008/11/06			Index Future	276.5010	276.4560	(0.016)	0.0000	0.0000	12
03/12/2007	R153	2008/02/07			Bond Future	9.3590	9.3790	0.214	0.0000	0.0000	8,734
03/12/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	12.0000	9.0000	(25.000)	0	0	0
03/12/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
03/12/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	2,640.0000	2,684.0000	1.667	0	0	0
03/12/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	3,235.0000	3,281.0000	1.422	0	0	0
03/12/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	3,841.0000	3,887.0000	1.198	0	0	0
03/12/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0

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03/12/2007	R153	2008/05/02			Bond Future	9.1150	9.1350	0.219	0.0000	0.0000	0
03/12/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	886.0000	903.0000	1.919	0	0	0
03/12/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	638.0000	612.0000	(4.075)	0	0	0
03/12/2007	R153	2008/08/07			Bond Future	8.8780	8.8980	0.225	0.0000	0.0000	0
03/12/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,253.0000	1,273.0000	1.596	0	0	0
03/12/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	520.0000	501.0000	(3.654)	0	0	0
03/12/2007	R157	2008/02/07			Bond Future	8.4170	8.4370	0.238	0.0000	0.0000	9,138
03/12/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	183.0000	156.0000	(14.754)	0	0	0
03/12/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	4,626.0000	4,729.0000	2.227	0	0	0
03/12/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	13.0000	9.0000	(30.769)	0	0	0
03/12/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	7,920.0000	8,047.0000	1.604	0	0	0
03/12/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	56.0000	45.0000	(19.643)	0	0	0
03/12/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	6,216.0000	6,335.0000	1.914	0	0	0
03/12/2007	R157	2008/05/02			Bond Future	8.2810	8.3010	0.242	0.0000	0.0000	0
03/12/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	4,003.0000	3,894.0000	(2.723)	0	0	0
03/12/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	2,948.0000	2,850.0000	(3.324)	0	0	0
03/12/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	1,047.0000	1,065.0000	1.719	0	0	0
03/12/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,556.0000	1,586.0000	1.928	0	0	2,000
03/12/2007	R157	2008/08/07			Bond Future	8.1600	8.1800	0.245	0.0000	0.0000	2,500
03/12/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	3,242.0000	3,295.0000	1.635	0	0	0
03/12/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,237.0000	2,165.0000	(3.219)	0	0	0
03/12/2007	R186	2008/02/07			Bond Future	8.0310	8.0510	0.249	0.0000	0.0000	0
03/12/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	9,490.0000	9,690.0000	2.107	0	0	0
03/12/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	143.0000	117.0000	(18.182)	0	0	0
03/12/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	461.0000	398.0000	(13.666)	0	0	0
03/12/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	4,385.0000	4,498.0000	2.577	0	0	0
03/12/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	6,705.0000	6,868.0000	2.431	0	0	0
03/12/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,138.0000	1,025.0000	(9.930)	0	0	0
03/12/2007	R186	2008/05/02			Bond Future	7.9500	7.9700	0.252	0.0000	0.0000	0

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03/12/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	3,968.0000	3,811.0000	(3.957)	0	0	0
03/12/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,401.0000	3,471.0000	2.058	0	0	0
03/12/2007	R186	2008/08/07			Bond Future	7.8810	7.9010	0.254	0.0000	0.0000	0
03/12/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	4,105.0000	3,970.0000	(3.289)	0	0	0
03/12/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	5,611.0000	5,704.0000	1.657	0	0	0
03/12/2007	R196	2008/02/07			Bond Future	10.1580	10.2020	0.433	0.0000	0.0000	0
03/12/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	1,385.0000	1,425.0000	2.888	0	0	0
03/12/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
03/12/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,873.0000	1,915.0000	2.242	0	0	0
03/12/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,627.0000	1,669.0000	2.581	0	0	0
03/12/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
03/12/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
03/12/2007	R196	2008/05/02			Bond Future	9.7780	9.9220	1.473	0.0000	0.0000	0
03/12/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	96.0000	72.0000	(25.000)	0	0	0
03/12/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	697.0000	783.0000	12.339	0	0	0
03/12/2007	R196	2008/08/07			Bond Future	9.3120	9.5390	2.438	0.0000	0.0000	0
03/12/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,592.0000	1,524.0000	(4.271)	0	0	0
03/12/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,889.0000	1,942.0000	2.806	0	0	0
03/12/2007	R201	2008/02/07			Bond Future	8.4900	8.5100	0.236	0.0000	0.0000	910
03/12/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	5,305.0000	5,403.0000	1.847	0	0	0
03/12/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	28.0000	22.0000	(21.429)	0	0	0
03/12/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	6,671.0000	6,772.0000	1.514	0	0	0
03/12/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
03/12/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	4,014.0000	4,101.0000	2.167	0	0	0
03/12/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	102.0000	85.0000	(16.667)	0	0	0
03/12/2007	R201	2008/05/02			Bond Future	8.3590	8.3790	0.239	0.0000	0.0000	0
03/12/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,089.0000	2,015.0000	(3.542)	0	0	0
03/12/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	1,377.0000	1,404.0000	1.961	0	0	0
03/12/2007	R201	2008/08/07			Bond Future	8.2450	8.2650	0.243	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
03/12/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	1,563.0000	1,510.0000	(3.391)	0	0	0
03/12/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,785.0000	2,830.0000	1.616	0	0	0
03/12/2007	R203	2008/02/07			Bond Future	8.3060	8.3260	0.241	0.0000	0.0000	0
03/12/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	93.0000	76.0000	(18.280)	0	0	0
03/12/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	5,522.0000	5,636.0000	2.064	0	0	0
03/12/2007	R203	2008/05/02			Bond Future	8.1990	8.2190	0.244	0.0000	0.0000	0
03/12/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,608.0000	1,651.0000	2.674	0	0	0
03/12/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	1,936.0000	1,850.0000	(4.442)	0	0	0
03/12/2007	R203	2008/08/07			Bond Future	8.1050	8.1250	0.247	0.0000	0.0000	0
03/12/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	830.0000	782.0000	(5.783)	0	0	0
03/12/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	3,130.0000	3,210.0000	2.556	0	0	0
03/12/2007	R204	2008/02/07			Bond Future	8.3010	8.3210	0.241	0.0000	0.0000	3,331
03/12/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	6,080.0000	6,183.0000	1.694	0	0	0
03/12/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	284.0000	247.0000	(13.028)	0	0	0
03/12/2007	R204	2008/05/02			Bond Future	8.2030	8.2230	0.244	0.0000	0.0000	0
03/12/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	2,063.0000	1,970.0000	(4.508)	0	0	0
03/12/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,737.0000	1,784.0000	2.706	0	0	0
03/12/2007	R204	2008/08/07			Bond Future	8.1200	8.1400	0.246	0.0000	0.0000	0
03/12/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	694.0000	648.0000	(6.628)	0	0	0
03/12/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	3,282.0000	3,374.0000	2.803	0	0	0
03/12/2007	R206	2008/02/07			Bond Future	8.5730	8.5930	0.233	0.0000	0.0000	0
03/12/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	58.0000	48.0000	(17.241)	0	0	0
03/12/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	3,793.0000	3,871.0000	2.056	0	0	0
03/12/2007	R206	2008/05/02			Bond Future	8.4350	8.4550	0.237	0.0000	0.0000	0
03/12/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	884.0000	838.0000	(5.204)	0	0	0
03/12/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,690.0000	1,730.0000	2.367	0	0	0
03/12/2007	R206	2008/08/07			Bond Future	8.3120	8.3320	0.241	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
03/12/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	2,363.0000	2,407.0000	1.862	0	0	0
03/12/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	1,041.0000	1,000.0000	(3.939)	0	0	0
03/12/2007	R207	2008/02/07			Bond Future	8.2740	8.2940	0.242	0.0000	0.0000	0
03/12/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	5,803.0000	5,930.0000	2.189	0	0	0
03/12/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	81.0000	66.0000	(18.519)	0	0	0
03/12/2007	R207	2008/05/02			Bond Future	8.1840	8.2040	0.244	0.0000	0.0000	0
03/12/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,712.0000	1,758.0000	2.687	0	0	0
03/12/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	2,178.0000	2,083.0000	(4.362)	0	0	0
03/12/2007	R207	2008/08/07			Bond Future	8.1060	8.1260	0.247	0.0000	0.0000	0
03/12/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	1,218.0000	1,149.0000	(5.665)	0	0	0
03/12/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,969.0000	2,041.0000	3.657	0	0	0
03/12/2007	R209	2008/02/07			Bond Future	7.7090	7.7290	0.259	0.0000	0.0000	6,590
03/12/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	7,636.0000	7,809.0000	2.266	0	0	0
03/12/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	131.0000	107.0000	(18.321)	0	0	0
03/12/2007	R209	2008/05/02			Bond Future	7.6410	7.6610	0.262	0.0000	0.0000	0
03/12/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	2,301.0000	2,359.0000	2.521	0	0	0
03/12/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	3,379.0000	3,238.0000	(4.173)	0	0	0
03/12/2007	R209	2008/08/07			Bond Future	7.5820	7.6020	0.264	0.0000	0.0000	0
03/12/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	2,410.0000	2,266.0000	(5.975)	0	0	0
03/12/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	743.0000	801.0000	7.806	0	0	0
03/12/2007	TRT1	2008/02/07			Index Future	259.1260	259.0380	(0.034)	0.0000	0.0000	0
03/12/2007	TRT1	2008/05/02			Index Future	265.6600	265.5700	(0.034)	0.0000	0.0000	0
03/12/2007	TRT1	2008/08/07			Index Future	273.9770	273.9770	-	0.0000	0.0000	0
03/12/2007	TRT1	2008/11/06			Index Future	280.5080	280.4150	(0.033)	0.0000	0.0000	400

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
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<b>Grand Total:</b>										<b>89,732</b>
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