



Derivatives High/Low Report

High/Low for 05/02/2007

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
05/02/2007	CRD1 2007/05/03			Index Future	110.2400	110.1670	(0.066)	0.0000	0.0000	10
05/02/2007	GOVI 2007/05/03			jGovi	257.2750	257.0705	(0.079)	0.0000	0.0000	144
05/02/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
05/02/2007	GOVI 2007/05/03	235.00	Call	jGovi	222,750.0000	220,705.0000	(0.918)	0	0	0
05/02/2007	GOVI 2007/08/02			jGovi	262.9240	262.7160	(0.079)	0.0000	0.0000	175
05/02/2007	GOVI 2007/08/02	240.50	Put	jGovi	10.0000	10.0000	-	0	0	0
05/02/2007	GOVI 2007/08/02	240.50	Call	jGovi	224,250.0000	222,170.0000	(0.928)	0	0	0
05/02/2007	ILBI 2007/05/03			Index Future	276.8560	276.5400	(0.114)	0.0000	0.0000	0
05/02/2007	J153 2010/08/31			jSwap	8.6330	8.6710	0.440	0.0000	0.0000	0
05/02/2007	J157 2015/09/15			jSwap	8.3610	8.3970	0.431	0.0000	0.0000	0
05/02/2007	J186 2026/12/21			jSwap	7.8750	7.9020	0.343	0.0000	0.0000	0
05/02/2007	J194 2008/02/28			jSwap	9.0450	9.0590	0.155	0.0000	0.0000	0
05/02/2007	J201 2014/12/22			jSwap	8.3870	8.4240	0.441	0.0000	0.0000	0
05/02/2007	J203 2017/09/15			jSwap	8.2720	8.3060	0.411	0.0000	0.0000	0
05/02/2007	J204 2018/12/21			jSwap	8.2100	8.2310	0.256	0.0000	0.0000	0

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05/02/2007	J207	2020/01/15			jSwap	8.1510	8.1660	0.184	0.0000	0.0000	0
05/02/2007	JBAR	2005/12/21			jBar	9.3290	9.3290	-	0.0000	0.0000	0
05/02/2007	JFRA	2007/05/03			jFra	9.2570	9.2630	0.065	0.0000	0.0000	0
05/02/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,288.0000	4,301.0000	0.303	0	0	0
05/02/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	6.0000	5.0000	(16.667)	0	0	0
05/02/2007	JFRA	2007/08/02			jFra	9.1510	9.1770	0.284	0.0000	0.0000	0
05/02/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	68.0000	62.0000	(8.824)	0	0	0
05/02/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,093.0000	4,150.0000	1.393	0	0	0
05/02/2007	JFRA	2007/11/01			jFra	8.9310	8.9650	0.381	0.0000	0.0000	0
05/02/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	3,972.0000	4,045.0000	1.838	0	0	0
05/02/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	219.0000	204.0000	(6.849)	0	0	0
05/02/2007	JFRA	2008/02/07			jFra	8.7550	8.7880	0.377	0.0000	0.0000	0
05/02/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	21,617.0000	21,577.0000	(0.185)	0	0	0
05/02/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,558.0000	18,438.0000	(0.647)	0	0	0
05/02/2007	JN02	2007/05/03			jNote	8.7240	8.7550	0.355	0.0000	0.0000	0
05/02/2007	JN02	2007/05/03	9.25	Call	Option on jNote	5,880.0000	5,922.0000	0.714	0	0	0
05/02/2007	JN02	2007/05/03	9.25	Put	Option on jNote	15,481.0000	14,955.0000	(3.398)	0	0	0
05/02/2007	JN02	2007/08/02			jNote	8.5820	8.6180	0.419	0.0000	0.0000	0
05/02/2007	JN02	2007/08/02	9.25	Put	Option on jNote	21,070.0000	20,536.0000	(2.534)	0	0	0
05/02/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,857.0000	8,985.0000	1.445	0	0	0
05/02/2007	JN05	2007/05/03			jNote	8.3560	8.4000	0.527	0.0000	0.0000	0
05/02/2007	JN05	2007/05/03	9.25	Put	Option on jNote	36,988.0000	35,258.0000	(4.677)	0	0	0
05/02/2007	JN05	2007/05/03	9.25	Call	Option on jNote	869.0000	947.0000	8.976	0	0	0
05/02/2007	JN05	2007/08/02			jNote	8.2850	8.3310	0.555	0.0000	0.0000	0
05/02/2007	JN05	2007/08/02	9.25	Call	Option on jNote	2,518.0000	2,714.0000	7.784	0	0	0
05/02/2007	JN05	2007/08/02	9.25	Put	Option on jNote	41,598.0000	39,895.0000	(4.094)	0	0	0

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05/02/2007	JN10	2007/05/03			jNote	8.1420	8.1820	0.491	0.0000	0.0000	0
05/02/2007	JN10	2007/05/03	9.00	Put	Option on jNote	58,079.0000	55,286.0000	(4.809)	0	0	0
05/02/2007	JN10	2007/05/03	9.00	Call	Option on jNote	102.0000	123.0000	20.588	0	0	0
05/02/2007	JN10	2007/08/02			jNote	8.0890	8.1270	0.470	0.0000	0.0000	0
05/02/2007	JN10	2007/08/02	9.00	Call	Option on jNote	661.0000	754.0000	14.070	0	0	0
05/02/2007	JN10	2007/08/02	9.00	Put	Option on jNote	62,395.0000	59,791.0000	(4.173)	0	0	0
05/02/2007	JROD	2007/02/28			jRod	8.6880	8.6710	(0.196)	0.0000	0.0000	0
05/02/2007	JROD	2007/03/30			jRod	8.9890	8.9550	(0.378)	0.0000	0.0000	0
05/02/2007	JROD	2007/04/30			jRod	9.3080	9.2700	(0.408)	0.0000	0.0000	0
05/02/2007	JROD	2007/05/31			jRod	9.0910	9.0790	(0.132)	0.0000	0.0000	0
05/02/2007	OTH1	2007/05/03			Index Future	253.3960	253.1530	(0.096)	0.0000	0.0000	15
05/02/2007	R153	2007/05/03			Bond Future	7.9900	8.0350	0.563	0.0000	0.0000	54
05/02/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	24,182.0000	22,930.0000	(5.177)	0	0	0
05/02/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	2,317.0000	2,466.0000	6.431	0	0	0
05/02/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	1,814.0000	1,930.0000	6.395	0	0	0
05/02/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	19,414.0000	18,244.0000	(6.027)	0	0	0
05/02/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	3,654.0000	3,886.0000	6.349	0	0	0
05/02/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	26,716.0000	25,430.0000	(4.814)	0	0	0
05/02/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	1,072.0000	1,139.0000	6.250	0	0	0
05/02/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	25,438.0000	24,168.0000	(4.993)	0	0	0
05/02/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	32,016.0000	30,682.0000	(4.167)	0	0	0
05/02/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	2,053.0000	2,185.0000	6.430	0	0	0
05/02/2007	R153	2007/08/02			Bond Future	7.8210	7.9550	1.713	0.0000	0.0000	0
05/02/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	6,188.0000	7,254.0000	17.227	0	0	0
05/02/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	25,740.0000	22,913.0000	(10.983)	0	0	0
05/02/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	4,364.0000	5,178.0000	18.653	0	0	0
05/02/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	31,007.0000	27,928.0000	(9.930)	0	0	0

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05/02/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	2,990.0000	3,592.0000	20.134	0	0	0
05/02/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	4,690.0000	5,552.0000	18.380	0	0	0
05/02/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	29,920.0000	26,889.0000	(10.130)	0	0	0
05/02/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	4,056.0000	4,824.0000	18.935	0	0	0
05/02/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	36,667.0000	33,376.0000	(8.975)	0	0	0
05/02/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	32,110.0000	28,986.0000	(9.729)	0	0	0
05/02/2007	R157	2007/05/03			Bond Future	7.6600	7.6800	0.261	0.0000	0.0000	504
05/02/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	79,844.0000	78,333.0000	(1.892)	0	0	0
05/02/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	1,458.0000	1,437.0000	(1.440)	0	0	0
05/02/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	1,698.0000	1,678.0000	(1.178)	0	0	0
05/02/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	83,042.0000	81,530.0000	(1.821)	0	0	0
05/02/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	76,666.0000	75,157.0000	(1.968)	0	0	0
05/02/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	1,972.0000	1,953.0000	(0.963)	0	0	0
05/02/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	95,979.0000	94,469.0000	(1.573)	0	0	0
05/02/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	64,235.0000	62,741.0000	(2.326)	0	0	0
05/02/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	3,469.0000	3,465.0000	(0.115)	0	0	0
05/02/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	16,539.0000	15,559.0000	(5.925)	0	0	60
05/02/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	11,462.0000	11,607.0000	1.265	0	0	60
05/02/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	766.0000	747.0000	(2.480)	0	0	0
05/02/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	36,507.0000	35,162.0000	(3.684)	0	0	0
05/02/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	28,542.0000	29,053.0000	1.790	0	0	0
05/02/2007	R157	2007/08/02			Bond Future	7.5440	7.6400	1.273	0.0000	0.0000	0
05/02/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	5,391.0000	6,223.0000	15.433	0	0	0
05/02/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	88,637.0000	81,856.0000	(7.650)	0	0	0
05/02/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	90,039.0000	83,863.0000	(6.859)	0	0	0
05/02/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	87,172.0000	81,061.0000	(7.010)	0	0	0
05/02/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	5,891.0000	6,789.0000	15.244	0	0	0
05/02/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	3,386.0000	3,945.0000	16.509	0	0	0
05/02/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	634.0000	861.0000	35.804	0	0	0
05/02/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	104,693.0000	98,244.0000	(6.160)	0	0	0
05/02/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	8,291.0000	9,482.0000	14.365	0	0	0
05/02/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	75,983.0000	70,166.0000	(7.656)	0	0	0
05/02/2007	R186	2007/05/03			Bond Future	7.3230	7.3390	0.218	0.0000	0.0000	0

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05/02/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	135,365.0000	133,266.0000	(1.551)	0	0	0
05/02/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	3,855.0000	3,796.0000	(1.530)	0	0	0
05/02/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	115,018.0000	112,913.0000	(1.830)	0	0	0
05/02/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	745.0000	712.0000	(4.430)	0	0	0
05/02/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	166,083.0000	164,004.0000	(1.252)	0	0	0
05/02/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	1,495.0000	1,448.0000	(3.144)	0	0	0
05/02/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	1,764.0000	1,714.0000	(2.834)	0	0	0
05/02/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	140,489.0000	138,392.0000	(1.493)	0	0	0
05/02/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	2,076.0000	2,023.0000	(2.553)	0	0	0
05/02/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	145,616.0000	143,523.0000	(1.437)	0	0	0
05/02/2007	R186	2007/08/02			Bond Future	7.2800	7.2950	0.206	0.0000	0.0000	0
05/02/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	10,323.0000	10,373.0000	0.484	0	0	0
05/02/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	126,190.0000	124,325.0000	(1.478)	0	0	0
05/02/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	149,554.0000	147,650.0000	(1.273)	0	0	0
05/02/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	6,298.0000	6,310.0000	0.191	0	0	0
05/02/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	154,300.0000	152,391.0000	(1.237)	0	0	0
05/02/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	5,679.0000	5,687.0000	0.141	0	0	0
05/02/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	3,700.0000	3,694.0000	(0.162)	0	0	0
05/02/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	173,410.0000	171,488.0000	(1.108)	0	0	0
05/02/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	6,973.0000	6,991.0000	0.258	0	0	0
05/02/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	144,827.0000	142,929.0000	(1.311)	0	0	0
05/02/2007	R194	2007/05/03			Bond Future	8.4740	8.5380	0.755	0.0000	0.0000	0
05/02/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	1,498.0000	1,600.0000	6.809	0	0	0
05/02/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	5,973.0000	5,576.0000	(6.647)	0	0	0
05/02/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	7,115.0000	6,691.0000	(5.959)	0	0	0
05/02/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	2,300.0000	2,449.0000	6.478	0	0	0
05/02/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,093.0000	1,169.0000	6.953	0	0	0
05/02/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,448.0000	4,098.0000	(7.869)	0	0	0
05/02/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,703.0000	5,313.0000	(6.839)	0	0	0
05/02/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	1,738.0000	1,855.0000	6.732	0	0	0
05/02/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	5,438.0000	5,056.0000	(7.025)	0	0	0
05/02/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	1,615.0000	1,724.0000	6.749	0	0	0
05/02/2007	R194	2007/08/02			Bond Future	8.2070	8.2780	0.865	0.0000	0.0000	0

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05/02/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	2,776.0000	2,876.0000	3.602	0	0	0
05/02/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,374.0000	7,086.0000	(3.906)	0	0	0
05/02/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	2,872.0000	2,976.0000	3.621	0	0	0
05/02/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	7,199.0000	6,914.0000	(3.959)	0	0	0
05/02/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,391.0000	3,510.0000	3.509	0	0	0
05/02/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,358.0000	6,088.0000	(4.247)	0	0	0
05/02/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	2,971.0000	3,077.0000	3.568	0	0	0
05/02/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	7,026.0000	6,744.0000	(4.014)	0	0	0
05/02/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	8,097.0000	7,797.0000	(3.705)	0	0	0
05/02/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,413.0000	2,502.0000	3.688	0	0	0
05/02/2007	R196	2007/05/03			Bond Future	8.4090	8.4630	0.642	0.0000	0.0000	0
05/02/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	1,203.0000	1,394.0000	15.877	0	0	0
05/02/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	4,825.0000	5,359.0000	11.067	0	0	0
05/02/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	6,913.0000	6,197.0000	(10.357)	0	0	0
05/02/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	2,148.0000	1,775.0000	(17.365)	0	0	0
05/02/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	4,129.0000	3,572.0000	(13.490)	0	0	0
05/02/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	2,601.0000	2,951.0000	13.456	0	0	0
05/02/2007	R196	2007/08/02			Bond Future	8.2970	8.3520	0.663	0.0000	0.0000	0
05/02/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	3,455.0000	3,748.0000	8.480	0	0	0
05/02/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	6,423.0000	5,912.0000	(7.956)	0	0	0
05/02/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	4,465.0000	4,050.0000	(9.295)	0	0	0
05/02/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	5,154.0000	5,544.0000	7.567	0	0	0
05/02/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,798.0000	8,199.0000	(6.808)	0	0	0
05/02/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	2,189.0000	2,396.0000	9.456	0	0	0
05/02/2007	R201	2007/05/03			Bond Future	7.6190	7.6410	0.289	0.0000	0.0000	0
05/02/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	1,515.0000	1,506.0000	(0.594)	0	0	0
05/02/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	63,274.0000	61,962.0000	(2.074)	0	0	0
05/02/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	53,334.0000	52,035.0000	(2.436)	0	0	0
05/02/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	2,650.0000	2,656.0000	0.226	0	0	0
05/02/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	68,364.0000	67,048.0000	(1.925)	0	0	0
05/02/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	78,681.0000	77,365.0000	(1.673)	0	0	0
05/02/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	596.0000	583.0000	(2.181)	0	0	0
05/02/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	1,124.0000	1,112.0000	(1.068)	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
05/02/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	1,307.0000	1,297.0000	(0.765)	0	0	0
05/02/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	65,811.0000	64,497.0000	(1.997)	0	0	0
05/02/2007	R201	2007/08/02			Bond Future	7.5560	7.5770	0.278	0.0000	0.0000	0
05/02/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	6,379.0000	6,466.0000	1.364	0	0	0
05/02/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	59,461.0000	58,330.0000	(1.902)	0	0	0
05/02/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	82,381.0000	81,187.0000	(1.449)	0	0	0
05/02/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	4,099.0000	4,148.0000	1.195	0	0	0
05/02/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	4,491.0000	4,547.0000	1.247	0	0	0
05/02/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	68,387.0000	67,223.0000	(1.702)	0	0	0
05/02/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	2,539.0000	2,563.0000	0.945	0	0	0
05/02/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	3,736.0000	3,779.0000	1.151	0	0	0
05/02/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	72,983.0000	71,807.0000	(1.611)	0	0	0
05/02/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	70,675.0000	69,505.0000	(1.655)	0	0	0
05/02/2007	R203	2007/05/03			Bond Future	7.5240	7.5460	0.292	0.0000	0.0000	0
05/02/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	85,302.0000	83,687.0000	(1.893)	0	0	0
05/02/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	82,042.0000	80,428.0000	(1.967)	0	0	0
05/02/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	136.0000	135.0000	(0.735)	0	0	0
05/02/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	101,466.0000	99,852.0000	(1.591)	0	0	0
05/02/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	22.0000	21.0000	(4.545)	0	0	0
05/02/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	88,554.0000	86,939.0000	(1.824)	0	0	0
05/02/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	102.0000	101.0000	(0.980)	0	0	0
05/02/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	76.0000	75.0000	(1.316)	0	0	0
05/02/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	395.0000	400.0000	1.266	0	0	0
05/02/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	68,980.0000	67,371.0000	(2.333)	0	0	0
05/02/2007	R203	2007/08/02			Bond Future	7.4700	7.4900	0.268	0.0000	0.0000	0
05/02/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	412.0000	419.0000	1.699	0	0	0
05/02/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	104,194.0000	102,752.0000	(1.384)	0	0	0
05/02/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	813.0000	830.0000	2.091	0	0	0
05/02/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	85,647.0000	84,223.0000	(1.663)	0	0	0
05/02/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	956.0000	977.0000	2.197	0	0	0
05/02/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	88,728.0000	87,299.0000	(1.611)	0	0	0
05/02/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	91,815.0000	90,383.0000	(1.560)	0	0	0
05/02/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,120.0000	1,146.0000	2.321	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
05/02/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	73,453.0000	72,054.0000	(1.905)	0	0	0
05/02/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,049.0000	2,100.0000	2.489	0	0	0
05/02/2007	R204	2007/05/03			Bond Future	7.4890	7.5160	0.361	0.0000	0.0000	0
05/02/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	2,375.0000	2,404.0000	1.221	0	0	0
05/02/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	78,056.0000	75,962.0000	(2.683)	0	0	0
05/02/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	956.0000	956.0000	-	0	0	0
05/02/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	94,372.0000	92,252.0000	(2.246)	0	0	0
05/02/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	97,668.0000	95,546.0000	(2.173)	0	0	0
05/02/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	1,122.0000	1,124.0000	0.178	0	0	0
05/02/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	110,880.0000	108,753.0000	(1.918)	0	0	0
05/02/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	490.0000	485.0000	(1.020)	0	0	0
05/02/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	91,082.0000	88,966.0000	(2.323)	0	0	0
05/02/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	1,311.0000	1,317.0000	0.458	0	0	0
05/02/2007	R204	2007/08/02			Bond Future	7.4400	7.4660	0.349	0.0000	0.0000	0
05/02/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	85,100.0000	83,224.0000	(2.204)	0	0	0
05/02/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	6,614.0000	6,762.0000	2.238	0	0	0
05/02/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	96,966.0000	95,040.0000	(1.986)	0	0	0
05/02/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	3,756.0000	3,835.0000	2.103	0	0	0
05/02/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	4,562.0000	4,660.0000	2.148	0	0	0
05/02/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	103,018.0000	101,072.0000	(1.889)	0	0	0
05/02/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	115,281.0000	113,305.0000	(1.714)	0	0	0
05/02/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	2,502.0000	2,550.0000	1.918	0	0	0
05/02/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	99,984.0000	98,047.0000	(1.937)	0	0	0
05/02/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	4,143.0000	4,231.0000	2.124	0	0	0
05/02/2007	R206	2007/05/03			Bond Future	7.6590	7.6530	(0.078)	0.0000	0.0000	0
05/02/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	2,059.0000	1,912.0000	(7.139)	0	0	0
05/02/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	31,837.0000	31,998.0000	0.506	0	0	0
05/02/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	13,784.0000	13,774.0000	(0.073)	0	0	0
05/02/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	9,126.0000	8,807.0000	(3.496)	0	0	0
05/02/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	21,951.0000	22,024.0000	0.333	0	0	0
05/02/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	4,633.0000	4,397.0000	(5.094)	0	0	0
05/02/2007	R206	2007/08/02			Bond Future	7.5960	7.5870	(0.118)	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
05/02/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	4,432.0000	4,253.0000	(4.039)	0	0	0
05/02/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	36,506.0000	36,778.0000	0.745	0	0	0
05/02/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	27,531.0000	27,735.0000	0.741	0	0	0
05/02/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	12,111.0000	11,798.0000	(2.584)	0	0	0
05/02/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	19,781.0000	19,918.0000	0.693	0	0	0
05/02/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	7,564.0000	7,319.0000	(3.239)	0	0	0
05/02/2007	R207	2007/05/03			Bond Future	7.4280	7.4440	0.215	0.0000	0.0000	0
05/02/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	363.0000	354.0000	(2.479)	0	0	0
05/02/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	81,835.0000	80,538.0000	(1.585)	0	0	0
05/02/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	23.0000	21.0000	(8.696)	0	0	0
05/02/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	116,398.0000	115,109.0000	(1.107)	0	0	0
05/02/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	129.0000	124.0000	(3.876)	0	0	0
05/02/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	102,712.0000	101,421.0000	(1.257)	0	0	0
05/02/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	95,787.0000	94,494.0000	(1.350)	0	0	0
05/02/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	99,255.0000	97,963.0000	(1.302)	0	0	0
05/02/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	98.0000	93.0000	(5.102)	0	0	0
05/02/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	74.0000	70.0000	(5.405)	0	0	0
05/02/2007	R207	2007/08/02			Bond Future	7.3810	7.3970	0.217	0.0000	0.0000	0
05/02/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,788.0000	1,810.0000	1.230	0	0	0
05/02/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	86,093.0000	84,837.0000	(1.459)	0	0	0
05/02/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	348.0000	349.0000	0.287	0	0	0
05/02/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	119,211.0000	117,933.0000	(1.072)	0	0	0
05/02/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	821.0000	827.0000	0.731	0	0	0
05/02/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	99,311.0000	98,042.0000	(1.278)	0	0	0
05/02/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	102,632.0000	101,360.0000	(1.239)	0	0	0
05/02/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	965.0000	973.0000	0.829	0	0	0
05/02/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	696.0000	700.0000	0.575	0	0	0
05/02/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	105,953.0000	104,679.0000	(1.202)	0	0	0
05/02/2007	TRT1	2007/05/03			Index Future	254.2170	253.9560	(0.103)	0.0000	0.0000	500
Grand Total:											1,522