

Derivatives High/Low Report

High/Low for 06/02/2007

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
06/02/2007	CRD1 2007/05/03			Index Future	110.1670	110.2630	0.087	0.0000	0.0000	10
06/02/2007	GOVI 2007/05/03			jGovi	257.0705	257.4960	0.166	0.0000	0.0000	144
06/02/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
06/02/2007	GOVI 2007/05/03	235.00	Call	jGovi	220,705.0000	224,960.0000	1.928	0	0	0
06/02/2007	GOVI 2007/08/02			jGovi	262.7160	263.1520	0.166	0.0000	0.0000	175
06/02/2007	GOVI 2007/08/02	240.50	Put	jGovi	10.0000	8.0000	(20.000)	0	0	0
06/02/2007	GOVI 2007/08/02	240.50	Call	jGovi	222,170.0000	226,528.0000	1.962	0	0	0
06/02/2007	ILBI 2007/05/03			Index Future	276.5400	276.4840	(0.020)	0.0000	0.0000	0
06/02/2007	J153 2010/08/31			jSwap	8.6710	8.6480	(0.265)	0.0000	0.0000	0
06/02/2007	J157 2015/09/15			jSwap	8.3970	8.3620	(0.417)	0.0000	0.0000	0
06/02/2007	J186 2026/12/21			jSwap	7.9020	7.8670	(0.443)	0.0000	0.0000	0
06/02/2007	J194 2008/02/28			jSwap	9.0590	9.0540	(0.055)	0.0000	0.0000	0
06/02/2007	J201 2014/12/22			jSwap	8.4240	8.3880	(0.427)	0.0000	0.0000	0
06/02/2007	J203 2017/09/15			jSwap	8.3060	8.2760	(0.361)	0.0000	0.0000	0
06/02/2007	J204 2018/12/21			jSwap	8.2310	8.2040	(0.328)	0.0000	0.0000	0

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06/02/2007	J207	2020/01/15			jSwap	8.1660	8.1400	(0.318)	0.0000	0.0000	0
06/02/2007	JBAR	2005/12/21			jBar	9.3290	9.3290	-	0.0000	0.0000	0
06/02/2007	JFRA	2007/05/03			jFra	9.2630	9.2630	-	0.0000	0.0000	0
06/02/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,301.0000	4,301.0000	-	0	0	0
06/02/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	5.0000	5.0000	-	0	0	0
06/02/2007	JFRA	2007/08/02			jFra	9.1770	9.1710	(0.065)	0.0000	0.0000	0
06/02/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,150.0000	4,135.0000	(0.361)	0	0	0
06/02/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	62.0000	62.0000	-	0	0	0
06/02/2007	JFRA	2007/11/01			jFra	8.9650	8.9590	(0.067)	0.0000	0.0000	0
06/02/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	204.0000	205.0000	0.490	0	0	0
06/02/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,045.0000	4,030.0000	(0.371)	0	0	0
06/02/2007	JFRA	2008/02/07			jFra	8.7880	8.7750	(0.148)	0.0000	0.0000	0
06/02/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,438.0000	18,426.0000	(0.065)	0	0	0
06/02/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	21,577.0000	21,534.0000	(0.199)	0	0	0
06/02/2007	JN02	2007/05/03			jNote	8.7550	8.7420	(0.148)	0.0000	0.0000	0
06/02/2007	JN02	2007/05/03	9.25	Put	Option on jNote	14,955.0000	15,058.0000	0.689	0	0	0
06/02/2007	JN02	2007/05/03	9.25	Call	Option on jNote	5,922.0000	5,786.0000	(2.297)	0	0	0
06/02/2007	JN02	2007/08/02			jNote	8.6180	8.6010	(0.197)	0.0000	0.0000	0
06/02/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,985.0000	8,834.0000	(1.681)	0	0	0
06/02/2007	JN02	2007/08/02	9.25	Put	Option on jNote	20,536.0000	20,698.0000	0.789	0	0	0
06/02/2007	JN05	2007/05/03			jNote	8.4000	8.3610	(0.464)	0.0000	0.0000	0
06/02/2007	JN05	2007/05/03	9.25	Call	Option on jNote	947.0000	804.0000	(15.100)	0	0	0
06/02/2007	JN05	2007/05/03	9.25	Put	Option on jNote	35,258.0000	36,712.0000	4.124	0	0	0
06/02/2007	JN05	2007/08/02			jNote	8.3310	8.2900	(0.492)	0.0000	0.0000	0
06/02/2007	JN05	2007/08/02	9.25	Put	Option on jNote	39,895.0000	41,326.0000	3.587	0	0	0
06/02/2007	JN05	2007/08/02	9.25	Call	Option on jNote	2,714.0000	2,458.0000	(9.433)	0	0	0

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06/02/2007	JN10	2007/05/03			jNote	8.1820	8.1480	(0.416)	0.0000	0.0000	0
06/02/2007	JN10	2007/05/03	9.00	Call	Option on jNote	123.0000	90.0000	(26.829)	0	0	0
06/02/2007	JN10	2007/05/03	9.00	Put	Option on jNote	55,286.0000	57,641.0000	4.260	0	0	0
06/02/2007	JN10	2007/08/02			jNote	8.1270	8.0940	(0.406)	0.0000	0.0000	0
06/02/2007	JN10	2007/08/02	9.00	Put	Option on jNote	59,791.0000	62,012.0000	3.715	0	0	0
06/02/2007	JN10	2007/08/02	9.00	Call	Option on jNote	754.0000	639.0000	(15.252)	0	0	0
06/02/2007	JROD	2007/02/28			jRod	8.6710	8.6670	(0.046)	0.0000	0.0000	0
06/02/2007	JROD	2007/03/30			jRod	8.9550	8.9480	(0.078)	0.0000	0.0000	0
06/02/2007	JROD	2007/04/30			jRod	9.2700	9.2630	(0.076)	0.0000	0.0000	0
06/02/2007	JROD	2007/05/31			jRod	9.0790	9.0760	(0.033)	0.0000	0.0000	0
06/02/2007	OTH1	2007/05/03			Index Future	253.1530	253.7330	0.229	0.0000	0.0000	15
06/02/2007	R153	2007/05/03			Bond Future	8.0350	7.9850	(0.622)	0.0000	0.0000	54
06/02/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	22,930.0000	24,173.0000	5.421	0	0	0
06/02/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	18,244.0000	19,360.0000	6.117	0	0	0
06/02/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	25,430.0000	26,728.0000	5.104	0	0	0
06/02/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	3,886.0000	3,444.0000	(11.374)	0	0	0
06/02/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	1,930.0000	1,670.0000	(13.472)	0	0	0
06/02/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	2,466.0000	2,152.0000	(12.733)	0	0	0
06/02/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	1,139.0000	969.0000	(14.925)	0	0	0
06/02/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	30,682.0000	32,069.0000	4.521	0	0	0
06/02/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	24,168.0000	25,439.0000	5.259	0	0	0
06/02/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	2,185.0000	1,899.0000	(13.089)	0	0	0
06/02/2007	R153	2007/08/02			Bond Future	7.9550	7.8900	(0.817)	0.0000	0.0000	0
06/02/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	22,913.0000	24,183.0000	5.543	0	0	0
06/02/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	7,254.0000	6,637.0000	(8.506)	0	0	0
06/02/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	33,376.0000	34,897.0000	4.557	0	0	0
06/02/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	3,592.0000	3,227.0000	(10.161)	0	0	0

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06/02/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	28,986.0000	30,415.0000	4.930	0	0	0
06/02/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	4,824.0000	4,367.0000	(9.473)	0	0	0
06/02/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	27,928.0000	29,333.0000	5.031	0	0	0
06/02/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	5,178.0000	4,696.0000	(9.309)	0	0	0
06/02/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	26,889.0000	28,267.0000	5.125	0	0	0
06/02/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	5,552.0000	5,044.0000	(9.150)	0	0	0
06/02/2007	R157	2007/05/03			Bond Future	7.6800	7.6300	(0.651)	0.0000	0.0000	504
06/02/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	81,530.0000	85,016.0000	4.276	0	0	0
06/02/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	1,437.0000	1,192.0000	(17.049)	0	0	0
06/02/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	1,678.0000	1,399.0000	(16.627)	0	0	0
06/02/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	78,333.0000	81,785.0000	4.407	0	0	0
06/02/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	1,953.0000	1,636.0000	(16.231)	0	0	0
06/02/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	75,157.0000	78,571.0000	4.542	0	0	0
06/02/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	3,465.0000	2,959.0000	(14.603)	0	0	0
06/02/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	747.0000	607.0000	(18.742)	0	0	0
06/02/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	29,053.0000	26,778.0000	(7.831)	0	0	0
06/02/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	15,559.0000	17,014.0000	9.352	0	0	60
06/02/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	94,469.0000	98,060.0000	3.801	0	0	0
06/02/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	11,607.0000	10,341.0000	(10.907)	0	0	60
06/02/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	35,162.0000	37,626.0000	7.008	0	0	0
06/02/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	62,741.0000	65,965.0000	5.139	0	0	0
06/02/2007	R157	2007/08/02			Bond Future	7.6400	7.5700	(0.916)	0.0000	0.0000	0
06/02/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	83,863.0000	88,198.0000	5.169	0	0	0
06/02/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	6,223.0000	5,452.0000	(12.390)	0	0	0
06/02/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	861.0000	656.0000	(23.810)	0	0	0
06/02/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	81,856.0000	86,756.0000	5.986	0	0	0
06/02/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	6,789.0000	5,963.0000	(12.167)	0	0	0
06/02/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	81,061.0000	85,341.0000	5.280	0	0	0
06/02/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	3,945.0000	3,413.0000	(13.485)	0	0	0
06/02/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	98,244.0000	102,817.0000	4.655	0	0	0
06/02/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	9,482.0000	8,409.0000	(11.316)	0	0	0
06/02/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	70,166.0000	74,198.0000	5.746	0	0	0
06/02/2007	R186	2007/05/03			Bond Future	7.3390	7.3090	(0.409)	0.0000	0.0000	0

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06/02/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	2,023.0000	1,776.0000	(12.210)	0	0	0
06/02/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	3,796.0000	3,382.0000	(10.906)	0	0	0
06/02/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	112,913.0000	116,340.0000	3.035	0	0	0
06/02/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	133,266.0000	136,859.0000	2.696	0	0	0
06/02/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	712.0000	610.0000	(14.326)	0	0	0
06/02/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	164,004.0000	167,743.0000	2.280	0	0	0
06/02/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	1,448.0000	1,261.0000	(12.914)	0	0	0
06/02/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	143,523.0000	147,177.0000	2.546	0	0	0
06/02/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	138,392.0000	142,018.0000	2.620	0	0	0
06/02/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	1,714.0000	1,499.0000	(12.544)	0	0	0
06/02/2007	R186	2007/08/02			Bond Future	7.2950	7.2640	(0.425)	0.0000	0.0000	0
06/02/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	124,325.0000	127,609.0000	2.641	0	0	0
06/02/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	10,373.0000	9,694.0000	(6.546)	0	0	0
06/02/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	6,991.0000	6,493.0000	(7.123)	0	0	0
06/02/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	5,687.0000	5,264.0000	(7.438)	0	0	0
06/02/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	152,391.0000	155,933.0000	2.324	0	0	0
06/02/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	147,650.0000	151,155.0000	2.374	0	0	0
06/02/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	6,310.0000	5,851.0000	(7.274)	0	0	0
06/02/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	3,694.0000	3,397.0000	(8.040)	0	0	0
06/02/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	171,488.0000	175,156.0000	2.139	0	0	0
06/02/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	142,929.0000	146,395.0000	2.425	0	0	0
06/02/2007	R194	2007/05/03			Bond Future	8.5380	8.5460	0.094	0.0000	0.0000	0
06/02/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	1,600.0000	1,603.0000	0.188	0	0	0
06/02/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	5,576.0000	5,516.0000	(1.076)	0	0	0
06/02/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,169.0000	1,170.0000	0.086	0	0	0
06/02/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	2,449.0000	2,457.0000	0.327	0	0	0
06/02/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,313.0000	5,254.0000	(1.110)	0	0	0
06/02/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,098.0000	4,044.0000	(1.318)	0	0	0
06/02/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	6,691.0000	6,630.0000	(0.912)	0	0	0
06/02/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	1,724.0000	1,727.0000	0.174	0	0	0
06/02/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	1,855.0000	1,859.0000	0.216	0	0	0
06/02/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	5,056.0000	4,998.0000	(1.147)	0	0	0
06/02/2007	R194	2007/08/02			Bond Future	8.2780	8.2880	0.121	0.0000	0.0000	0

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06/02/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	6,914.0000	6,867.0000	(0.680)	0	0	0
06/02/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	2,876.0000	2,883.0000	0.243	0	0	0
06/02/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	2,976.0000	2,983.0000	0.235	0	0	0
06/02/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,086.0000	7,038.0000	(0.677)	0	0	0
06/02/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,502.0000	2,508.0000	0.240	0	0	0
06/02/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	7,797.0000	7,748.0000	(0.628)	0	0	0
06/02/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	6,744.0000	6,697.0000	(0.697)	0	0	0
06/02/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	3,077.0000	3,086.0000	0.292	0	0	0
06/02/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,088.0000	6,043.0000	(0.739)	0	0	0
06/02/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,510.0000	3,520.0000	0.285	0	0	0
06/02/2007	R196	2007/05/03			Bond Future	8.4630	8.4810	0.213	0.0000	0.0000	0
06/02/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	2,951.0000	3,076.0000	4.236	0	0	0
06/02/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,775.0000	1,660.0000	(6.479)	0	0	0
06/02/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	3,572.0000	3,395.0000	(4.955)	0	0	0
06/02/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	5,359.0000	5,546.0000	3.489	0	0	0
06/02/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	1,394.0000	1,463.0000	4.950	0	0	0
06/02/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	6,197.0000	5,964.0000	(3.760)	0	0	0
06/02/2007	R196	2007/08/02			Bond Future	8.3520	8.3720	0.239	0.0000	0.0000	0
06/02/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	3,748.0000	3,861.0000	3.015	0	0	0
06/02/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,912.0000	5,732.0000	(3.045)	0	0	0
06/02/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,199.0000	7,987.0000	(2.586)	0	0	0
06/02/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	2,396.0000	2,476.0000	3.339	0	0	0
06/02/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	4,050.0000	3,906.0000	(3.556)	0	0	0
06/02/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	5,544.0000	5,693.0000	2.688	0	0	0
06/02/2007	R201	2007/05/03			Bond Future	7.6410	7.6100	(0.406)	0.0000	0.0000	0
06/02/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	1,506.0000	1,339.0000	(11.089)	0	0	0
06/02/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	61,962.0000	63,633.0000	2.697	0	0	0
06/02/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	2,656.0000	2,393.0000	(9.902)	0	0	0
06/02/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	52,035.0000	53,611.0000	3.029	0	0	0
06/02/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	67,048.0000	68,756.0000	2.547	0	0	0
06/02/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	77,365.0000	79,127.0000	2.278	0	0	0
06/02/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	583.0000	508.0000	(12.864)	0	0	0
06/02/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	1,112.0000	982.0000	(11.691)	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
06/02/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	1,297.0000	1,149.0000	(11.411)	0	0	0
06/02/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	64,497.0000	66,188.0000	2.622	0	0	0
06/02/2007	R201	2007/08/02			Bond Future	7.5770	7.5450	(0.422)	0.0000	0.0000	0
06/02/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	81,187.0000	82,859.0000	2.059	0	0	0
06/02/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	6,466.0000	6,082.0000	(5.939)	0	0	0
06/02/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	4,148.0000	3,875.0000	(6.581)	0	0	0
06/02/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	58,330.0000	59,803.0000	2.525	0	0	0
06/02/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	4,547.0000	4,254.0000	(6.444)	0	0	0
06/02/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	67,223.0000	68,788.0000	2.328	0	0	0
06/02/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	2,563.0000	2,378.0000	(7.218)	0	0	0
06/02/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	3,779.0000	3,525.0000	(6.721)	0	0	0
06/02/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	71,807.0000	73,412.0000	2.235	0	0	0
06/02/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	69,505.0000	71,090.0000	2.280	0	0	0
06/02/2007	R203	2007/05/03			Bond Future	7.5460	7.5050	(0.543)	0.0000	0.0000	0
06/02/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	83,687.0000	86,671.0000	3.566	0	0	0
06/02/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	80,428.0000	83,405.0000	3.701	0	0	0
06/02/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	135.0000	101.0000	(25.185)	0	0	0
06/02/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	99,852.0000	102,856.0000	3.008	0	0	0
06/02/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	21.0000	15.0000	(28.571)	0	0	0
06/02/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	86,939.0000	89,930.0000	3.440	0	0	0
06/02/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	101.0000	75.0000	(25.743)	0	0	0
06/02/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	75.0000	55.0000	(26.667)	0	0	0
06/02/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	400.0000	311.0000	(22.250)	0	0	0
06/02/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	67,371.0000	70,293.0000	4.337	0	0	0
06/02/2007	R203	2007/08/02			Bond Future	7.4900	7.4480	(0.561)	0.0000	0.0000	0
06/02/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	419.0000	353.0000	(15.752)	0	0	0
06/02/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	102,752.0000	105,733.0000	2.901	0	0	0
06/02/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	830.0000	710.0000	(14.458)	0	0	0
06/02/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	84,223.0000	87,112.0000	3.430	0	0	0
06/02/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	977.0000	839.0000	(14.125)	0	0	0
06/02/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	87,299.0000	90,208.0000	3.332	0	0	0
06/02/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	90,383.0000	93,310.0000	3.238	0	0	0
06/02/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,146.0000	987.0000	(13.874)	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
06/02/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	72,054.0000	74,837.0000	3.862	0	0	0
06/02/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,100.0000	1,835.0000	(12.619)	0	0	0
06/02/2007	R204	2007/05/03			Bond Future	7.5160	7.4800	(0.479)	0.0000	0.0000	0
06/02/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	2,404.0000	2,115.0000	(12.022)	0	0	0
06/02/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	75,962.0000	78,504.0000	3.346	0	0	0
06/02/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	956.0000	822.0000	(14.017)	0	0	0
06/02/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	92,252.0000	94,929.0000	2.902	0	0	0
06/02/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	95,546.0000	98,243.0000	2.823	0	0	0
06/02/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	1,124.0000	970.0000	(13.701)	0	0	0
06/02/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	108,753.0000	111,509.0000	2.534	0	0	0
06/02/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	485.0000	410.0000	(15.464)	0	0	0
06/02/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	88,966.0000	91,621.0000	2.984	0	0	0
06/02/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	1,317.0000	1,141.0000	(13.364)	0	0	0
06/02/2007	R204	2007/08/02			Bond Future	7.4660	7.4290	(0.496)	0.0000	0.0000	0
06/02/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	6,762.0000	6,276.0000	(7.187)	0	0	0
06/02/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	83,224.0000	85,621.0000	2.880	0	0	0
06/02/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	95,040.0000	97,561.0000	2.653	0	0	0
06/02/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	3,835.0000	3,526.0000	(8.057)	0	0	0
06/02/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	4,660.0000	4,299.0000	(7.747)	0	0	0
06/02/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	101,072.0000	103,645.0000	2.546	0	0	0
06/02/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	113,305.0000	115,966.0000	2.349	0	0	0
06/02/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	2,550.0000	2,329.0000	(8.667)	0	0	0
06/02/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	98,047.0000	100,595.0000	2.599	0	0	0
06/02/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	4,231.0000	3,896.0000	(7.918)	0	0	0
06/02/2007	R206	2007/05/03			Bond Future	7.6530	7.6520	(0.013)	0.0000	0.0000	0
06/02/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	1,912.0000	1,870.0000	(2.197)	0	0	0
06/02/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	31,998.0000	32,008.0000	0.031	0	0	0
06/02/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	4,397.0000	4,332.0000	(1.478)	0	0	0
06/02/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	22,024.0000	22,010.0000	(0.064)	0	0	0
06/02/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	13,774.0000	13,740.0000	(0.247)	0	0	0
06/02/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	8,807.0000	8,722.0000	(0.965)	0	0	0
06/02/2007	R206	2007/08/02			Bond Future	7.5870	7.5850	(0.026)	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
06/02/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	4,253.0000	4,204.0000	(1.152)	0	0	0
06/02/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	36,778.0000	36,828.0000	0.136	0	0	0
06/02/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	11,798.0000	11,714.0000	(0.712)	0	0	0
06/02/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	19,918.0000	19,935.0000	0.085	0	0	0
06/02/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	27,735.0000	27,769.0000	0.123	0	0	0
06/02/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	7,319.0000	7,252.0000	(0.915)	0	0	0
06/02/2007	R207	2007/05/03			Bond Future	7.4440	7.4190	(0.336)	0.0000	0.0000	0
06/02/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	80,538.0000	82,496.0000	2.431	0	0	0
06/02/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	354.0000	300.0000	(15.254)	0	0	0
06/02/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	21.0000	17.0000	(19.048)	0	0	0
06/02/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	115,109.0000	117,117.0000	1.744	0	0	0
06/02/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	124.0000	102.0000	(17.742)	0	0	0
06/02/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	101,421.0000	103,419.0000	1.970	0	0	0
06/02/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	94,494.0000	96,485.0000	2.107	0	0	0
06/02/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	97,963.0000	99,958.0000	2.036	0	0	0
06/02/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	93.0000	77.0000	(17.204)	0	0	0
06/02/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	70.0000	57.0000	(18.571)	0	0	0
06/02/2007	R207	2007/08/02			Bond Future	7.3970	7.3710	(0.351)	0.0000	0.0000	0
06/02/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	84,837.0000	86,757.0000	2.263	0	0	0
06/02/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,810.0000	1,653.0000	(8.674)	0	0	0
06/02/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	349.0000	311.0000	(10.888)	0	0	0
06/02/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	117,933.0000	119,972.0000	1.729	0	0	0
06/02/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	827.0000	746.0000	(9.794)	0	0	0
06/02/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	98,042.0000	100,026.0000	2.024	0	0	0
06/02/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	101,360.0000	103,356.0000	1.969	0	0	0
06/02/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	973.0000	880.0000	(9.558)	0	0	0
06/02/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	700.0000	630.0000	(10.000)	0	0	0
06/02/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	104,679.0000	106,687.0000	1.918	0	0	0
06/02/2007	TRT1	2007/05/03			Index Future	253.9560	254.4390	0.190	0.0000	0.0000	500
Grand Total:											1,522