

Derivatives High/Low Report

High/Low for 07/02/2007

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
07/02/2007	CRD1 2007/05/03			Index Future	110.2630	110.2580	(0.005)	0.0000	0.0000	10
07/02/2007	GOVI 2007/05/03			jGovi	257.4960	257.4160	(0.031)	257.5100	257.5100	149
07/02/2007	GOVI 2007/05/03	235.00	Call	jGovi	224,960.0000	224,160.0000	(0.356)	0	0	0
07/02/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
07/02/2007	GOVI 2007/08/02			jGovi	263.1520	263.0715	(0.031)	263.4100	263.4100	9
07/02/2007	GOVI 2007/08/02	240.50	Call	jGovi	226,528.0000	225,723.0000	(0.355)	0	0	0
07/02/2007	GOVI 2007/08/02	240.50	Put	jGovi	8.0000	8.0000	-	0	0	0
07/02/2007	ILBI 2007/05/03			Index Future	276.4840	276.3200	(0.059)	0.0000	0.0000	0
07/02/2007	J153 2010/08/31			jSwap	8.6480	8.6290	(0.220)	0.0000	0.0000	0
07/02/2007	J157 2015/09/15			jSwap	8.3620	8.3610	(0.012)	0.0000	0.0000	0
07/02/2007	J186 2026/12/21			jSwap	7.8670	7.8680	0.013	0.0000	0.0000	0
07/02/2007	J194 2008/02/28			jSwap	9.0540	9.0520	(0.022)	0.0000	0.0000	0
07/02/2007	J201 2014/12/22			jSwap	8.3880	8.3880	-	0.0000	0.0000	0
07/02/2007	J203 2017/09/15			jSwap	8.2760	8.2700	(0.072)	0.0000	0.0000	0
07/02/2007	J204 2018/12/21			jSwap	8.2040	8.2090	0.061	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
07/02/2007	J207	2020/01/15			jSwap	8.1400	8.1510	0.135	0.0000	0.0000	0
07/02/2007	JBAR	2005/12/21			jBar	9.3290	9.3290	-	0.0000	0.0000	0
07/02/2007	JFRA	2007/05/03			jFra	9.2630	9.2650	0.022	0.0000	0.0000	0
07/02/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	5.0000	5.0000	-	0	0	0
07/02/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,301.0000	4,306.0000	0.116	0	0	0
07/02/2007	JFRA	2007/08/02			jFra	9.1710	9.1670	(0.044)	0.0000	0.0000	0
07/02/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	62.0000	62.0000	-	0	0	0
07/02/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,135.0000	4,125.0000	(0.242)	0	0	0
07/02/2007	JFRA	2007/11/01			jFra	8.9590	8.9500	(0.100)	0.0000	0.0000	0
07/02/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,030.0000	4,008.0000	(0.546)	0	0	0
07/02/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	205.0000	207.0000	0.976	0	0	0
07/02/2007	JFRA	2008/02/07			jFra	8.7750	8.7730	(0.023)	0.0000	0.0000	0
07/02/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	21,534.0000	21,503.0000	(0.144)	0	0	0
07/02/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,426.0000	18,402.0000	(0.130)	0	0	0
07/02/2007	JN02	2007/05/03			jNote	8.7420	8.7330	(0.103)	0.0000	0.0000	0
07/02/2007	JN02	2007/05/03	9.25	Put	Option on jNote	15,058.0000	15,113.0000	0.365	0	0	0
07/02/2007	JN02	2007/05/03	9.25	Call	Option on jNote	5,786.0000	5,677.0000	(1.884)	0	0	0
07/02/2007	JN02	2007/08/02			jNote	8.6010	8.5870	(0.163)	0.0000	0.0000	0
07/02/2007	JN02	2007/08/02	9.25	Put	Option on jNote	20,698.0000	20,825.0000	0.614	0	0	0
07/02/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,834.0000	8,705.0000	(1.460)	0	0	0
07/02/2007	JN05	2007/05/03			jNote	8.3610	8.3410	(0.239)	0.0000	0.0000	0
07/02/2007	JN05	2007/05/03	9.25	Put	Option on jNote	36,712.0000	37,458.0000	2.032	0	0	0
07/02/2007	JN05	2007/05/03	9.25	Call	Option on jNote	804.0000	728.0000	(9.453)	0	0	0
07/02/2007	JN05	2007/08/02			jNote	8.2900	8.2690	(0.253)	0.0000	0.0000	0
07/02/2007	JN05	2007/08/02	9.25	Put	Option on jNote	41,326.0000	42,059.0000	1.774	0	0	0
07/02/2007	JN05	2007/08/02	9.25	Call	Option on jNote	2,458.0000	2,324.0000	(5.452)	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
07/02/2007	JN10	2007/05/03			jNote	8.1480	8.1390	(0.110)	0.0000	0.0000	0
07/02/2007	JN10	2007/05/03	9.00	Put	Option on jNote	57,641.0000	58,282.0000	1.112	0	0	0
07/02/2007	JN10	2007/05/03	9.00	Call	Option on jNote	90.0000	80.0000	(11.111)	0	0	0
07/02/2007	JN10	2007/08/02			jNote	8.0940	8.0870	(0.086)	0.0000	0.0000	0
07/02/2007	JN10	2007/08/02	9.00	Put	Option on jNote	62,012.0000	62,503.0000	0.792	0	0	0
07/02/2007	JN10	2007/08/02	9.00	Call	Option on jNote	639.0000	608.0000	(4.851)	0	0	0
07/02/2007	JROD	2007/02/28			jRod	8.6670	8.6630	(0.046)	0.0000	0.0000	0
07/02/2007	JROD	2007/03/30			jRod	8.9480	8.9410	(0.078)	0.0000	0.0000	0
07/02/2007	JROD	2007/04/30			jRod	9.2630	9.2570	(0.065)	0.0000	0.0000	0
07/02/2007	JROD	2007/05/31			jRod	9.0760	9.0740	(0.022)	0.0000	0.0000	0
07/02/2007	OTH1	2007/05/03			Index Future	253.7330	253.7470	0.006	0.0000	0.0000	15
07/02/2007	R153	2007/05/03			Bond Future	7.9850	7.9600	(0.313)	0.0000	0.0000	54
07/02/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	19,360.0000	19,911.0000	2.846	0	0	0
07/02/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	3,444.0000	3,215.0000	(6.649)	0	0	0
07/02/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	26,728.0000	27,374.0000	2.417	0	0	0
07/02/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	1,670.0000	1,536.0000	(8.024)	0	0	0
07/02/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	32,069.0000	32,761.0000	2.158	0	0	0
07/02/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	2,152.0000	1,989.0000	(7.574)	0	0	0
07/02/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	24,173.0000	24,790.0000	2.552	0	0	0
07/02/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	1,899.0000	1,751.0000	(7.794)	0	0	0
07/02/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	969.0000	881.0000	(9.082)	0	0	0
07/02/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	25,439.0000	26,071.0000	2.484	0	0	0
07/02/2007	R153	2007/08/02			Bond Future	7.8900	7.8800	(0.127)	0.0000	0.0000	0
07/02/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	24,183.0000	24,353.0000	0.703	0	0	0
07/02/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	6,637.0000	6,517.0000	(1.808)	0	0	0
07/02/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	4,367.0000	4,276.0000	(2.084)	0	0	0
07/02/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	28,267.0000	28,457.0000	0.672	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
07/02/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	34,897.0000	35,114.0000	0.622	0	0	0
07/02/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	5,044.0000	4,944.0000	(1.983)	0	0	0
07/02/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	3,227.0000	3,153.0000	(2.293)	0	0	0
07/02/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	29,333.0000	29,527.0000	0.661	0	0	0
07/02/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	4,696.0000	4,600.0000	(2.044)	0	0	0
07/02/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	30,415.0000	30,614.0000	0.654	0	0	0
07/02/2007	R157	2007/05/03			Bond Future	7.6300	7.6500	0.262	0.0000	0.0000	504
07/02/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	1,399.0000	1,452.0000	3.788	0	0	0
07/02/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	1,192.0000	1,237.0000	3.775	0	0	0
07/02/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	81,785.0000	80,344.0000	(1.762)	0	0	0
07/02/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	1,636.0000	1,698.0000	3.790	0	0	0
07/02/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	78,571.0000	77,139.0000	(1.823)	0	0	0
07/02/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	85,016.0000	83,567.0000	(1.704)	0	0	0
07/02/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	17,014.0000	16,248.0000	(4.502)	0	0	60
07/02/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	607.0000	630.0000	3.789	0	0	0
07/02/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	2,959.0000	3,068.0000	3.684	0	0	0
07/02/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	10,341.0000	10,682.0000	3.298	0	0	60
07/02/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	26,778.0000	27,506.0000	2.719	0	0	0
07/02/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	65,965.0000	64,581.0000	(2.098)	0	0	0
07/02/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	37,626.0000	36,474.0000	(3.062)	0	0	0
07/02/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	98,060.0000	96,589.0000	(1.500)	0	0	0
07/02/2007	R157	2007/08/02			Bond Future	7.5700	7.5950	0.330	0.0000	0.0000	0
07/02/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	88,198.0000	86,571.0000	(1.845)	0	0	0
07/02/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	5,452.0000	5,652.0000	3.668	0	0	0
07/02/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	5,963.0000	6,178.0000	3.606	0	0	0
07/02/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	102,817.0000	101,123.0000	(1.648)	0	0	0
07/02/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	656.0000	709.0000	8.079	0	0	0
07/02/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	85,341.0000	83,730.0000	(1.888)	0	0	0
07/02/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	86,756.0000	84,983.0000	(2.044)	0	0	0
07/02/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	3,413.0000	3,545.0000	3.868	0	0	0
07/02/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	74,198.0000	72,661.0000	(2.071)	0	0	0
07/02/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	8,409.0000	8,698.0000	3.437	0	0	0
07/02/2007	R186	2007/05/03			Bond Future	7.3090	7.3050	(0.055)	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
07/02/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	116,340.0000	116,734.0000	0.339	0	0	0
07/02/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	3,382.0000	3,264.0000	(3.489)	0	0	0
07/02/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	167,743.0000	168,224.0000	0.287	0	0	0
07/02/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	610.0000	578.0000	(5.246)	0	0	0
07/02/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	136,859.0000	137,299.0000	0.321	0	0	0
07/02/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	1,776.0000	1,701.0000	(4.223)	0	0	0
07/02/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	1,499.0000	1,433.0000	(4.403)	0	0	0
07/02/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	1,261.0000	1,203.0000	(4.600)	0	0	0
07/02/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	142,018.0000	142,466.0000	0.315	0	0	0
07/02/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	147,177.0000	147,633.0000	0.310	0	0	0
07/02/2007	R186	2007/08/02			Bond Future	7.2640	7.2610	(0.041)	0.0000	0.0000	0
07/02/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	9,694.0000	9,558.0000	(1.403)	0	0	0
07/02/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	127,609.0000	127,858.0000	0.195	0	0	0
07/02/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	155,933.0000	156,228.0000	0.189	0	0	0
07/02/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	151,155.0000	151,443.0000	0.191	0	0	0
07/02/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	5,851.0000	5,754.0000	(1.658)	0	0	0
07/02/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	5,264.0000	5,175.0000	(1.691)	0	0	0
07/02/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	6,493.0000	6,389.0000	(1.602)	0	0	0
07/02/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	3,397.0000	3,332.0000	(1.913)	0	0	0
07/02/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	175,156.0000	175,475.0000	0.182	0	0	0
07/02/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	146,395.0000	146,676.0000	0.192	0	0	0
07/02/2007	R194	2007/05/03			Bond Future	8.5460	8.4840	(0.725)	0.0000	0.0000	0
07/02/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	4,998.0000	5,303.0000	6.102	0	0	0
07/02/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	1,859.0000	1,681.0000	(9.575)	0	0	0
07/02/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	5,516.0000	5,839.0000	5.856	0	0	0
07/02/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	1,603.0000	1,442.0000	(10.044)	0	0	0
07/02/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	6,630.0000	6,985.0000	5.354	0	0	0
07/02/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,170.0000	1,041.0000	(11.026)	0	0	0
07/02/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,254.0000	5,568.0000	5.976	0	0	0
07/02/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	1,727.0000	1,558.0000	(9.786)	0	0	0
07/02/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	2,457.0000	2,242.0000	(8.751)	0	0	0
07/02/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,044.0000	4,312.0000	6.627	0	0	0
07/02/2007	R194	2007/08/02			Bond Future	8.2880	8.2150	(0.881)	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
07/02/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,038.0000	7,285.0000	3.510	0	0	0
07/02/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	3,086.0000	2,925.0000	(5.217)	0	0	0
07/02/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	2,983.0000	2,826.0000	(5.263)	0	0	0
07/02/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	6,867.0000	7,109.0000	3.524	0	0	0
07/02/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	2,883.0000	2,730.0000	(5.307)	0	0	0
07/02/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,520.0000	3,345.0000	(4.972)	0	0	0
07/02/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,043.0000	6,268.0000	3.723	0	0	0
07/02/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	6,697.0000	6,936.0000	3.569	0	0	0
07/02/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,508.0000	2,368.0000	(5.582)	0	0	0
07/02/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	7,748.0000	8,009.0000	3.369	0	0	0
07/02/2007	R196	2007/05/03			Bond Future	8.4810	8.4720	(0.106)	0.0000	0.0000	0
07/02/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	3,076.0000	2,985.0000	(2.958)	0	0	0
07/02/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	3,395.0000	3,455.0000	1.767	0	0	0
07/02/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	5,546.0000	5,427.0000	(2.146)	0	0	0
07/02/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,660.0000	1,692.0000	1.928	0	0	0
07/02/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	1,463.0000	1,404.0000	(4.033)	0	0	0
07/02/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	5,964.0000	6,056.0000	1.543	0	0	0
07/02/2007	R196	2007/08/02			Bond Future	8.3720	8.3680	(0.048)	0.0000	0.0000	0
07/02/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	5,693.0000	5,647.0000	(0.808)	0	0	0
07/02/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,906.0000	3,918.0000	0.307	0	0	0
07/02/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	3,861.0000	3,822.0000	(1.010)	0	0	0
07/02/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	7,987.0000	8,015.0000	0.351	0	0	0
07/02/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	2,476.0000	2,446.0000	(1.212)	0	0	0
07/02/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,732.0000	5,752.0000	0.349	0	0	0
07/02/2007	R201	2007/05/03			Bond Future	7.6100	7.6070	(0.039)	0.0000	0.0000	0
07/02/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	2,393.0000	2,326.0000	(2.800)	0	0	0
07/02/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	66,188.0000	66,325.0000	0.207	0	0	0
07/02/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	53,611.0000	53,722.0000	0.207	0	0	0
07/02/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	1,149.0000	1,108.0000	(3.568)	0	0	0
07/02/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	982.0000	946.0000	(3.666)	0	0	0
07/02/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	508.0000	485.0000	(4.528)	0	0	0
07/02/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	79,127.0000	79,284.0000	0.198	0	0	0
07/02/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	1,339.0000	1,294.0000	(3.361)	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
07/02/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	68,756.0000	68,898.0000	0.207	0	0	0
07/02/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	63,633.0000	63,766.0000	0.209	0	0	0
07/02/2007	R201	2007/08/02			Bond Future	7.5450	7.5440	(0.013)	0.0000	0.0000	0
07/02/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	73,412.0000	73,429.0000	0.023	0	0	0
07/02/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	59,803.0000	59,805.0000	0.003	0	0	0
07/02/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	6,082.0000	6,026.0000	(0.921)	0	0	0
07/02/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	4,254.0000	4,208.0000	(1.081)	0	0	0
07/02/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	3,875.0000	3,833.0000	(1.084)	0	0	0
07/02/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	71,090.0000	71,106.0000	0.023	0	0	0
07/02/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	68,788.0000	68,801.0000	0.019	0	0	0
07/02/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	2,378.0000	2,346.0000	(1.346)	0	0	0
07/02/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	82,859.0000	82,886.0000	0.033	0	0	0
07/02/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	3,525.0000	3,485.0000	(1.135)	0	0	0
07/02/2007	R203	2007/05/03			Bond Future	7.5050	7.5120	0.093	0.0000	0.0000	0
07/02/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	102,856.0000	102,341.0000	(0.501)	0	0	0
07/02/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	101.0000	101.0000	-	0	0	0
07/02/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	83,405.0000	82,889.0000	(0.619)	0	0	0
07/02/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	15.0000	15.0000	-	0	0	0
07/02/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	86,671.0000	86,156.0000	(0.594)	0	0	0
07/02/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	75.0000	75.0000	-	0	0	0
07/02/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	55.0000	55.0000	-	0	0	0
07/02/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	89,930.0000	89,414.0000	(0.574)	0	0	0
07/02/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	311.0000	312.0000	0.322	0	0	0
07/02/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	70,293.0000	69,778.0000	(0.733)	0	0	0
07/02/2007	R203	2007/08/02			Bond Future	7.4480	7.4570	0.121	0.0000	0.0000	0
07/02/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	710.0000	721.0000	1.549	0	0	0
07/02/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	353.0000	358.0000	1.416	0	0	0
07/02/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	105,733.0000	105,084.0000	(0.614)	0	0	0
07/02/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	93,310.0000	92,667.0000	(0.689)	0	0	0
07/02/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	987.0000	1,002.0000	1.520	0	0	0
07/02/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	839.0000	851.0000	1.430	0	0	0
07/02/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	90,208.0000	89,567.0000	(0.711)	0	0	0
07/02/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	87,112.0000	86,473.0000	(0.734)	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
07/02/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,835.0000	1,863.0000	1.526	0	0	0
07/02/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	74,837.0000	74,211.0000	(0.836)	0	0	0
07/02/2007	R204	2007/05/03			Bond Future	7.4800	7.4870	0.094	0.0000	0.0000	0
07/02/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	2,115.0000	2,109.0000	(0.284)	0	0	0
07/02/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	78,504.0000	77,947.0000	(0.710)	0	0	0
07/02/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	98,243.0000	97,685.0000	(0.568)	0	0	0
07/02/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	822.0000	815.0000	(0.852)	0	0	0
07/02/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	94,929.0000	94,371.0000	(0.588)	0	0	0
07/02/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	111,509.0000	110,953.0000	(0.499)	0	0	0
07/02/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	970.0000	963.0000	(0.722)	0	0	0
07/02/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	410.0000	405.0000	(1.220)	0	0	0
07/02/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	1,141.0000	1,134.0000	(0.613)	0	0	0
07/02/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	91,621.0000	91,062.0000	(0.610)	0	0	0
07/02/2007	R204	2007/08/02			Bond Future	7.4290	7.4370	0.108	0.0000	0.0000	0
07/02/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	6,276.0000	6,315.0000	0.621	0	0	0
07/02/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	85,621.0000	85,036.0000	(0.683)	0	0	0
07/02/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	97,561.0000	96,961.0000	(0.615)	0	0	0
07/02/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	3,526.0000	3,545.0000	0.539	0	0	0
07/02/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	4,299.0000	4,323.0000	0.558	0	0	0
07/02/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	2,329.0000	2,340.0000	0.472	0	0	0
07/02/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	103,645.0000	103,041.0000	(0.583)	0	0	0
07/02/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	115,966.0000	115,353.0000	(0.529)	0	0	0
07/02/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	3,896.0000	3,918.0000	0.565	0	0	0
07/02/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	100,595.0000	99,993.0000	(0.598)	0	0	0
07/02/2007	R206	2007/05/03			Bond Future	7.6520	7.6140	(0.497)	0.0000	0.0000	0
07/02/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	1,870.0000	1,594.0000	(14.759)	0	0	0
07/02/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	32,008.0000	33,686.0000	5.242	0	0	0
07/02/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	22,010.0000	23,436.0000	6.479	0	0	0
07/02/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	4,332.0000	3,804.0000	(12.188)	0	0	0
07/02/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	8,722.0000	7,860.0000	(9.883)	0	0	0
07/02/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	13,740.0000	14,833.0000	7.955	0	0	0
07/02/2007	R206	2007/08/02			Bond Future	7.5850	7.5480	(0.488)	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
07/02/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	4,204.0000	3,831.0000	(8.873)	0	0	0
07/02/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	36,828.0000	38,310.0000	4.024	0	0	0
07/02/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	27,769.0000	29,063.0000	4.660	0	0	0
07/02/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	7,252.0000	6,691.0000	(7.736)	0	0	0
07/02/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	19,935.0000	21,007.0000	5.377	0	0	0
07/02/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	11,714.0000	10,931.0000	(6.684)	0	0	0
07/02/2007	R207	2007/05/03			Bond Future	7.4190	7.4210	0.027	0.0000	0.0000	0
07/02/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	300.0000	291.0000	(3.000)	0	0	0
07/02/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	82,496.0000	82,327.0000	(0.205)	0	0	0
07/02/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	117,117.0000	116,955.0000	(0.138)	0	0	0
07/02/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	17.0000	16.0000	(5.882)	0	0	0
07/02/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	103,419.0000	103,256.0000	(0.158)	0	0	0
07/02/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	96,485.0000	96,320.0000	(0.171)	0	0	0
07/02/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	102.0000	98.0000	(3.922)	0	0	0
07/02/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	99,958.0000	99,794.0000	(0.164)	0	0	0
07/02/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	77.0000	74.0000	(3.896)	0	0	0
07/02/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	57.0000	55.0000	(3.509)	0	0	0
07/02/2007	R207	2007/08/02			Bond Future	7.3710	7.3730	0.027	0.0000	0.0000	0
07/02/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,653.0000	1,642.0000	(0.665)	0	0	0
07/02/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	86,757.0000	86,587.0000	(0.196)	0	0	0
07/02/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	119,972.0000	119,809.0000	(0.136)	0	0	0
07/02/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	311.0000	307.0000	(1.286)	0	0	0
07/02/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	100,026.0000	99,859.0000	(0.167)	0	0	0
07/02/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	106,687.0000	106,521.0000	(0.156)	0	0	0
07/02/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	880.0000	872.0000	(0.909)	0	0	0
07/02/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	630.0000	624.0000	(0.952)	0	0	0
07/02/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	103,356.0000	103,189.0000	(0.162)	0	0	0
07/02/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	746.0000	739.0000	(0.938)	0	0	0
07/02/2007	TRT1	2007/05/03			Index Future	254.4390	254.3630	(0.030)	0.0000	0.0000	500
Grand Total:											1,361