



Derivatives High/Low Report

High/Low for 08/02/2007

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
08/02/2007	CRD1 2007/05/03			Index Future	110.2580	110.3380	0.073	0.0000	0.0000	10
08/02/2007	GOVI 2007/05/03			jGovi	257.4160	257.7080	0.113	0.0000	0.0000	144
08/02/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
08/02/2007	GOVI 2007/05/03	235.00	Call	jGovi	224,160.0000	227,080.0000	1.303	0	0	0
08/02/2007	GOVI 2007/08/02			jGovi	263.0715	263.3710	0.114	0.0000	0.0000	0
08/02/2007	GOVI 2007/08/02	240.50	Call	jGovi	225,723.0000	228,717.0000	1.326	0	0	0
08/02/2007	GOVI 2007/08/02	240.50	Put	jGovi	8.0000	7.0000	(12.500)	0	0	0
08/02/2007	ILBI 2007/05/03			Index Future	276.3200	276.2570	(0.023)	0.0000	0.0000	0
08/02/2007	J153 2010/08/31			jSwap	8.6290	8.6110	(0.209)	0.0000	0.0000	0
08/02/2007	J157 2015/09/15			jSwap	8.3610	8.3180	(0.514)	0.0000	0.0000	0
08/02/2007	J186 2026/12/21			jSwap	7.8680	7.8330	(0.445)	0.0000	0.0000	0
08/02/2007	J194 2008/02/28			jSwap	9.0520	9.0540	0.022	0.0000	0.0000	0
08/02/2007	J201 2014/12/22			jSwap	8.3880	8.3460	(0.501)	0.0000	0.0000	0
08/02/2007	J203 2017/09/15			jSwap	8.2700	8.2390	(0.375)	0.0000	0.0000	0
08/02/2007	J204 2018/12/21			jSwap	8.2090	8.1670	(0.512)	0.0000	0.0000	0

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08/02/2007	J207	2020/01/15			jSwap	8.1510	8.1040	(0.577)	0.0000	0.0000	0
08/02/2007	JBAR	2005/12/21			jBar	9.3290	9.3210	(0.086)	0.0000	0.0000	0
08/02/2007	JFRA	2007/05/03			jFra	9.2650	9.2650	-	0.0000	0.0000	0
08/02/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,306.0000	4,305.0000	(0.023)	0	0	0
08/02/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	5.0000	4.0000	(20.000)	0	0	0
08/02/2007	JFRA	2007/08/02			jFra	9.1670	9.1670	-	0.0000	0.0000	0
08/02/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	62.0000	61.0000	(1.613)	0	0	0
08/02/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,125.0000	4,124.0000	(0.024)	0	0	0
08/02/2007	JFRA	2007/11/01			jFra	8.9500	8.9520	0.022	0.0000	0.0000	0
08/02/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,008.0000	4,012.0000	0.100	0	0	0
08/02/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	207.0000	205.0000	(0.966)	0	0	0
08/02/2007	JFRA	2008/02/07			jFra	8.7730	8.7710	(0.023)	0.0000	0.0000	0
08/02/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	21,503.0000	21,472.0000	(0.144)	0	0	0
08/02/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,402.0000	18,378.0000	(0.130)	0	0	0
08/02/2007	JN02	2007/05/03			jNote	8.7330	8.7250	(0.092)	0.0000	0.0000	0
08/02/2007	JN02	2007/05/03	9.25	Put	Option on jNote	15,113.0000	15,156.0000	0.285	0	0	0
08/02/2007	JN02	2007/05/03	9.25	Call	Option on jNote	5,677.0000	5,574.0000	(1.814)	0	0	0
08/02/2007	JN02	2007/08/02			jNote	8.5870	8.5710	(0.186)	0.0000	0.0000	0
08/02/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,705.0000	8,563.0000	(1.631)	0	0	0
08/02/2007	JN02	2007/08/02	9.25	Put	Option on jNote	20,825.0000	20,977.0000	0.730	0	0	0
08/02/2007	JN05	2007/05/03			jNote	8.3410	8.3180	(0.276)	0.0000	0.0000	0
08/02/2007	JN05	2007/05/03	9.25	Call	Option on jNote	728.0000	650.0000	(10.714)	0	0	0
08/02/2007	JN05	2007/05/03	9.25	Put	Option on jNote	37,458.0000	38,326.0000	2.317	0	0	0
08/02/2007	JN05	2007/08/02			jNote	8.2690	8.2420	(0.327)	0.0000	0.0000	0
08/02/2007	JN05	2007/08/02	9.25	Put	Option on jNote	42,059.0000	43,014.0000	2.271	0	0	0
08/02/2007	JN05	2007/08/02	9.25	Call	Option on jNote	2,324.0000	2,165.0000	(6.842)	0	0	0

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08/02/2007	JN10	2007/05/03			jNote	8.1390	8.1070	(0.393)	0.0000	0.0000	0
08/02/2007	JN10	2007/05/03	9.00	Call	Option on jNote	80.0000	58.0000	(27.500)	0	0	0
08/02/2007	JN10	2007/05/03	9.00	Put	Option on jNote	58,282.0000	60,488.0000	3.785	0	0	0
08/02/2007	JN10	2007/08/02			jNote	8.0870	8.0520	(0.433)	0.0000	0.0000	0
08/02/2007	JN10	2007/08/02	9.00	Call	Option on jNote	608.0000	508.0000	(16.447)	0	0	0
08/02/2007	JN10	2007/08/02	9.00	Put	Option on jNote	62,503.0000	64,851.0000	3.757	0	0	0
08/02/2007	JROD	2007/02/28			jRod	8.6630	8.6570	(0.069)	0.0000	0.0000	0
08/02/2007	JROD	2007/03/30			jRod	8.9410	8.9280	(0.145)	0.0000	0.0000	0
08/02/2007	JROD	2007/04/30			jRod	9.2570	9.2390	(0.194)	0.0000	0.0000	0
08/02/2007	JROD	2007/05/31			jRod	9.0740	9.0650	(0.099)	0.0000	0.0000	0
08/02/2007	OTH1	2007/05/03			Index Future	253.7470	254.0860	0.134	0.0000	0.0000	15
08/02/2007	R153	2007/05/03			Bond Future	7.9600	7.9500	(0.126)	0.0000	0.0000	54
08/02/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	3,215.0000	3,101.0000	(3.546)	0	0	0
08/02/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	19,911.0000	20,109.0000	0.994	0	0	0
08/02/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	24,790.0000	25,020.0000	0.928	0	0	0
08/02/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	1,989.0000	1,907.0000	(4.123)	0	0	0
08/02/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	32,761.0000	33,027.0000	0.812	0	0	0
08/02/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	1,751.0000	1,675.0000	(4.340)	0	0	0
08/02/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	26,071.0000	26,308.0000	0.909	0	0	0
08/02/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	27,374.0000	27,617.0000	0.888	0	0	0
08/02/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	881.0000	836.0000	(5.108)	0	0	0
08/02/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	1,536.0000	1,467.0000	(4.492)	0	0	0
08/02/2007	R153	2007/08/02			Bond Future	7.8800	7.8700	(0.127)	0.0000	0.0000	0
08/02/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	6,517.0000	6,398.0000	(1.826)	0	0	0
08/02/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	24,353.0000	24,525.0000	0.706	0	0	0
08/02/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	30,614.0000	30,814.0000	0.653	0	0	0
08/02/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	3,153.0000	3,080.0000	(2.315)	0	0	0

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08/02/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	29,527.0000	29,723.0000	0.664	0	0	0
08/02/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	4,600.0000	4,505.0000	(2.065)	0	0	0
08/02/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	28,457.0000	28,648.0000	0.671	0	0	0
08/02/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	35,114.0000	35,331.0000	0.618	0	0	0
08/02/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	4,944.0000	4,844.0000	(2.023)	0	0	0
08/02/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	4,276.0000	4,185.0000	(2.128)	0	0	0
08/02/2007	R157	2007/05/03			Bond Future	7.6500	7.6300	(0.261)	0.0000	0.0000	504
08/02/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	80,344.0000	81,711.0000	1.701	0	0	0
08/02/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	77,139.0000	78,489.0000	1.750	0	0	0
08/02/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	1,237.0000	1,126.0000	(8.973)	0	0	0
08/02/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	83,567.0000	84,950.0000	1.655	0	0	0
08/02/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	1,698.0000	1,555.0000	(8.422)	0	0	0
08/02/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	96,589.0000	98,019.0000	1.480	0	0	0
08/02/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	630.0000	566.0000	(10.159)	0	0	0
08/02/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	1,452.0000	1,326.0000	(8.678)	0	0	0
08/02/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	27,506.0000	26,530.0000	(3.548)	0	0	0
08/02/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	16,248.0000	16,766.0000	3.188	0	0	60
08/02/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	3,068.0000	2,840.0000	(7.432)	0	0	0
08/02/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	64,581.0000	65,846.0000	1.959	0	0	0
08/02/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	36,474.0000	37,408.0000	2.561	0	0	0
08/02/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	10,682.0000	10,123.0000	(5.233)	0	0	60
08/02/2007	R157	2007/08/02			Bond Future	7.5950	7.5750	(0.263)	0.0000	0.0000	0
08/02/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	83,730.0000	84,926.0000	1.428	0	0	0
08/02/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	6,178.0000	5,914.0000	(4.273)	0	0	0
08/02/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	3,545.0000	3,373.0000	(4.852)	0	0	0
08/02/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	5,652.0000	5,405.0000	(4.370)	0	0	0
08/02/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	101,123.0000	102,412.0000	1.275	0	0	0
08/02/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	86,571.0000	87,785.0000	1.402	0	0	0
08/02/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	709.0000	647.0000	(8.745)	0	0	0
08/02/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	84,983.0000	86,382.0000	1.646	0	0	0
08/02/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	8,698.0000	8,357.0000	(3.920)	0	0	0
08/02/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	72,661.0000	73,781.0000	1.541	0	0	0
08/02/2007	R186	2007/05/03			Bond Future	7.3050	7.2800	(0.342)	0.0000	0.0000	0

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08/02/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	116,734.0000	119,626.0000	2.477	0	0	0
08/02/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	3,264.0000	2,940.0000	(9.926)	0	0	0
08/02/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	142,466.0000	145,516.0000	2.141	0	0	0
08/02/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	578.0000	502.0000	(13.149)	0	0	0
08/02/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	168,224.0000	171,363.0000	1.866	0	0	0
08/02/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	147,633.0000	150,706.0000	2.082	0	0	0
08/02/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	137,299.0000	140,324.0000	2.203	0	0	0
08/02/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	1,203.0000	1,061.0000	(11.804)	0	0	0
08/02/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	1,701.0000	1,511.0000	(11.170)	0	0	0
08/02/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	1,433.0000	1,269.0000	(11.445)	0	0	0
08/02/2007	R186	2007/08/02			Bond Future	7.2610	7.2360	(0.344)	0.0000	0.0000	0
08/02/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	127,858.0000	130,534.0000	2.093	0	0	0
08/02/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	9,558.0000	9,022.0000	(5.608)	0	0	0
08/02/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	156,228.0000	159,109.0000	1.844	0	0	0
08/02/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	151,443.0000	154,295.0000	1.883	0	0	0
08/02/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	5,754.0000	5,395.0000	(6.239)	0	0	0
08/02/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	5,175.0000	4,845.0000	(6.377)	0	0	0
08/02/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	175,475.0000	178,455.0000	1.698	0	0	0
08/02/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	3,332.0000	3,101.0000	(6.933)	0	0	0
08/02/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	146,676.0000	149,496.0000	1.923	0	0	0
08/02/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	6,389.0000	5,998.0000	(6.120)	0	0	0
08/02/2007	R194	2007/05/03			Bond Future	8.4840	8.4690	(0.177)	0.0000	0.0000	0
08/02/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	1,681.0000	1,626.0000	(3.272)	0	0	0
08/02/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	5,303.0000	5,366.0000	1.188	0	0	0
08/02/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,568.0000	5,633.0000	1.167	0	0	0
08/02/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	1,558.0000	1,506.0000	(3.338)	0	0	0
08/02/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	5,839.0000	5,906.0000	1.147	0	0	0
08/02/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	1,442.0000	1,392.0000	(3.467)	0	0	0
08/02/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	6,985.0000	7,062.0000	1.102	0	0	0
08/02/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,312.0000	4,365.0000	1.229	0	0	0
08/02/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	2,242.0000	2,178.0000	(2.855)	0	0	0
08/02/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,041.0000	1,001.0000	(3.842)	0	0	0
08/02/2007	R194	2007/08/02			Bond Future	8.2150	8.1910	(0.292)	0.0000	0.0000	0

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08/02/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	6,936.0000	7,008.0000	1.038	0	0	0
08/02/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	2,925.0000	2,865.0000	(2.051)	0	0	0
08/02/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	2,826.0000	2,768.0000	(2.052)	0	0	0
08/02/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,285.0000	7,359.0000	1.016	0	0	0
08/02/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	2,730.0000	2,672.0000	(2.125)	0	0	0
08/02/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	7,109.0000	7,182.0000	1.027	0	0	0
08/02/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,268.0000	6,334.0000	1.053	0	0	0
08/02/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,345.0000	3,280.0000	(1.943)	0	0	0
08/02/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,368.0000	2,316.0000	(2.196)	0	0	0
08/02/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	8,009.0000	8,087.0000	0.974	0	0	0
08/02/2007	R196	2007/05/03			Bond Future	8.4720	8.3860	(1.015)	0.0000	0.0000	0
08/02/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	6,056.0000	7,124.0000	17.635	0	0	0
08/02/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	1,404.0000	1,027.0000	(26.852)	0	0	0
08/02/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	2,985.0000	2,331.0000	(21.910)	0	0	0
08/02/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	3,455.0000	4,245.0000	22.865	0	0	0
08/02/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,692.0000	2,188.0000	29.314	0	0	0
08/02/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	5,427.0000	4,478.0000	(17.487)	0	0	0
08/02/2007	R196	2007/08/02			Bond Future	8.3680	8.2660	(1.219)	0.0000	0.0000	0
08/02/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	5,647.0000	4,841.0000	(14.273)	0	0	0
08/02/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,918.0000	4,606.0000	17.560	0	0	0
08/02/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,752.0000	6,622.0000	15.125	0	0	0
08/02/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	3,822.0000	3,199.0000	(16.300)	0	0	0
08/02/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	2,446.0000	1,994.0000	(18.479)	0	0	0
08/02/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,015.0000	9,057.0000	13.001	0	0	0
08/02/2007	R201	2007/05/03			Bond Future	7.6070	7.5820	(0.329)	0.0000	0.0000	0
08/02/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	53,722.0000	55,004.0000	2.386	0	0	0
08/02/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	2,326.0000	2,122.0000	(8.770)	0	0	0
08/02/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	485.0000	429.0000	(11.546)	0	0	0
08/02/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	79,284.0000	80,713.0000	1.802	0	0	0
08/02/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	68,898.0000	70,286.0000	2.015	0	0	0
08/02/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	66,325.0000	67,699.0000	2.072	0	0	0
08/02/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	1,108.0000	996.0000	(10.108)	0	0	0
08/02/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	63,766.0000	65,125.0000	2.131	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
08/02/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	946.0000	847.0000	(10.465)	0	0	0
08/02/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	1,294.0000	1,167.0000	(9.815)	0	0	0
08/02/2007	R201	2007/08/02			Bond Future	7.5440	7.5170	(0.358)	0.0000	0.0000	0
08/02/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	59,805.0000	61,059.0000	2.097	0	0	0
08/02/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	6,026.0000	5,709.0000	(5.261)	0	0	0
08/02/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	73,429.0000	74,792.0000	1.856	0	0	0
08/02/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	3,485.0000	3,277.0000	(5.968)	0	0	0
08/02/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	82,886.0000	84,305.0000	1.712	0	0	0
08/02/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	2,346.0000	2,195.0000	(6.436)	0	0	0
08/02/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	3,833.0000	3,609.0000	(5.844)	0	0	0
08/02/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	68,801.0000	70,131.0000	1.933	0	0	0
08/02/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	4,208.0000	3,968.0000	(5.703)	0	0	0
08/02/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	71,106.0000	72,452.0000	1.893	0	0	0
08/02/2007	R203	2007/05/03			Bond Future	7.5120	7.4870	(0.333)	0.0000	0.0000	0
08/02/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	101.0000	82.0000	(18.812)	0	0	0
08/02/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	82,889.0000	84,711.0000	2.198	0	0	0
08/02/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	75.0000	61.0000	(18.667)	0	0	0
08/02/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	86,156.0000	87,982.0000	2.119	0	0	0
08/02/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	89,414.0000	91,244.0000	2.047	0	0	0
08/02/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	55.0000	44.0000	(20.000)	0	0	0
08/02/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	15.0000	11.0000	(26.667)	0	0	0
08/02/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	102,341.0000	104,178.0000	1.795	0	0	0
08/02/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	312.0000	262.0000	(16.026)	0	0	0
08/02/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	69,778.0000	71,569.0000	2.567	0	0	0
08/02/2007	R203	2007/08/02			Bond Future	7.4570	7.4310	(0.349)	0.0000	0.0000	0
08/02/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	92,667.0000	94,486.0000	1.963	0	0	0
08/02/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	721.0000	649.0000	(9.986)	0	0	0
08/02/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	86,473.0000	88,269.0000	2.077	0	0	0
08/02/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,002.0000	907.0000	(9.481)	0	0	0
08/02/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	851.0000	768.0000	(9.753)	0	0	0
08/02/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	89,567.0000	91,375.0000	2.019	0	0	0
08/02/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	358.0000	319.0000	(10.894)	0	0	0
08/02/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	105,084.0000	106,936.0000	1.762	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
08/02/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,863.0000	1,703.0000	(8.588)	0	0	0
08/02/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	74,211.0000	75,942.0000	2.333	0	0	0
08/02/2007	R204	2007/05/03			Bond Future	7.4870	7.4570	(0.401)	0.0000	0.0000	0
08/02/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	2,109.0000	1,881.0000	(10.811)	0	0	0
08/02/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	77,947.0000	80,084.0000	2.742	0	0	0
08/02/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	94,371.0000	96,616.0000	2.379	0	0	0
08/02/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	110,953.0000	113,261.0000	2.080	0	0	0
08/02/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	91,062.0000	93,290.0000	2.447	0	0	0
08/02/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	1,134.0000	997.0000	(12.081)	0	0	0
08/02/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	815.0000	711.0000	(12.761)	0	0	0
08/02/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	97,685.0000	99,946.0000	2.315	0	0	0
08/02/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	405.0000	348.0000	(14.074)	0	0	0
08/02/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	963.0000	843.0000	(12.461)	0	0	0
08/02/2007	R204	2007/08/02			Bond Future	7.4370	7.4060	(0.417)	0.0000	0.0000	0
08/02/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	85,036.0000	87,059.0000	2.379	0	0	0
08/02/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	6,315.0000	5,917.0000	(6.302)	0	0	0
08/02/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	2,340.0000	2,161.0000	(7.650)	0	0	0
08/02/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	115,353.0000	117,595.0000	1.944	0	0	0
08/02/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	3,918.0000	3,645.0000	(6.968)	0	0	0
08/02/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	4,323.0000	4,028.0000	(6.824)	0	0	0
08/02/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	99,993.0000	102,141.0000	2.148	0	0	0
08/02/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	3,545.0000	3,293.0000	(7.109)	0	0	0
08/02/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	103,041.0000	105,210.0000	2.105	0	0	0
08/02/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	96,961.0000	99,087.0000	2.193	0	0	0
08/02/2007	R206	2007/05/03			Bond Future	7.6140	7.5950	(0.250)	0.0000	0.0000	0
08/02/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	7,860.0000	7,418.0000	(5.623)	0	0	0
08/02/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	14,833.0000	15,369.0000	3.614	0	0	0
08/02/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	23,436.0000	24,144.0000	3.021	0	0	0
08/02/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	3,804.0000	3,533.0000	(7.124)	0	0	0
08/02/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	1,594.0000	1,453.0000	(8.846)	0	0	0
08/02/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	33,686.0000	34,524.0000	2.488	0	0	0
08/02/2007	R206	2007/08/02			Bond Future	7.5480	7.5270	(0.278)	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
08/02/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	29,063.0000	29,797.0000	2.526	0	0	0
08/02/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	6,691.0000	6,370.0000	(4.797)	0	0	0
08/02/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	10,931.0000	10,483.0000	(4.098)	0	0	0
08/02/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	21,007.0000	21,613.0000	2.885	0	0	0
08/02/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	3,831.0000	3,618.0000	(5.560)	0	0	0
08/02/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	38,310.0000	39,152.0000	2.198	0	0	0
08/02/2007	R207	2007/05/03			Bond Future	7.4210	7.4010	(0.270)	0.0000	0.0000	0
08/02/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	291.0000	252.0000	(13.402)	0	0	0
08/02/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	82,327.0000	83,900.0000	1.911	0	0	0
08/02/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	98.0000	83.0000	(15.306)	0	0	0
08/02/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	96,320.0000	97,917.0000	1.658	0	0	0
08/02/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	116,955.0000	118,565.0000	1.377	0	0	0
08/02/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	16.0000	13.0000	(18.750)	0	0	0
08/02/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	99,794.0000	101,395.0000	1.604	0	0	0
08/02/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	55.0000	46.0000	(16.364)	0	0	0
08/02/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	103,256.0000	104,860.0000	1.553	0	0	0
08/02/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	74.0000	62.0000	(16.216)	0	0	0
08/02/2007	R207	2007/08/02			Bond Future	7.3730	7.3530	(0.271)	0.0000	0.0000	0
08/02/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	86,587.0000	88,071.0000	1.714	0	0	0
08/02/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,642.0000	1,525.0000	(7.125)	0	0	0
08/02/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	106,521.0000	108,070.0000	1.454	0	0	0
08/02/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	99,859.0000	101,391.0000	1.534	0	0	0
08/02/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	624.0000	572.0000	(8.333)	0	0	0
08/02/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	872.0000	803.0000	(7.913)	0	0	0
08/02/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	739.0000	679.0000	(8.119)	0	0	0
08/02/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	103,189.0000	104,731.0000	1.494	0	0	0
08/02/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	119,809.0000	121,382.0000	1.313	0	0	0
08/02/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	307.0000	279.0000	(9.121)	0	0	0
08/02/2007	TRT1	2007/05/03			Index Future	254.3630	254.6510	0.113	0.0000	0.0000	500
Grand Total:											1,347