



Derivatives High/Low Report

High/Low for 07/08/2007

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
07/08/2007	\$ / R 2007/09/17			Currency Future	7.1630	7.1261	(0.515)	0.0000	0.0000	2,220
07/08/2007	\$ / R 2007/12/14			Currency Future	7.2618	7.2208	(0.565)	7.2100	7.2100	19,240
07/08/2007	\$ / R 2008/03/17			Currency Future	7.3652	7.3184	(0.635)	0.0000	0.0000	4,601
07/08/2007	ALBI 2007/11/01			Index Future	253.6060	254.1810	0.227	0.0000	0.0000	0
07/08/2007	ALBI 2007/11/01	254.00	Put	Index Future	26,736.0000	23,707.0000	(11.329)	0	0	0
07/08/2007	ALBI 2007/11/01	254.00	Call	Index Future	22,796.0000	25,517.0000	11.936	0	0	0
07/08/2007	ALBI 2008/02/07			Index Future	260.6380	261.1960	0.214	0.0000	0.0000	0
07/08/2007	ALBI 2008/02/07	254.00	Call	Index Future	78,926.0000	83,206.0000	5.423	0	0	0
07/08/2007	ALBI 2008/02/07	254.00	Put	Index Future	12,546.0000	11,246.0000	(10.362)	0	0	0
07/08/2007	CRD1 2007/11/01			Index Future	109.1920	109.4730	0.257	0.0000	0.0000	8
07/08/2007	CRD1 2008/02/07			Index Future	112.0630	112.3510	0.257	0.0000	0.0000	0
07/08/2007	GOVI 2007/11/01			jGovi	254.3840	255.1790	0.313	0.0000	0.0000	118
07/08/2007	GOVI 2007/11/01	265.00	Call	jGovi	275.0000	417.0000	51.636	0	0	0
07/08/2007	GOVI 2007/11/01	265.00	Put	jGovi	106,435.0000	98,627.0000	(7.336)	0	0	0
07/08/2007	GOVI 2008/02/07			jGovi	261.0730	261.8870	0.312	0.0000	0.0000	60
07/08/2007	GOVI 2008/02/07	265.00	Call	jGovi	13,548.0000	16,078.0000	18.674	0	0	0
07/08/2007	GOVI 2008/02/07	265.00	Put	jGovi	52,818.0000	47,208.0000	(10.621)	0	0	0

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07/08/2007	GOVI	2008/05/02			jGovi	267.5310	268.3660	0.312	0.0000	0.0000	0
07/08/2007	GOVI	2008/05/02	264.00	Put	jGovi	30,095.0000	27,035.0000	(10.168)	0	0	0
07/08/2007	GOVI	2008/05/02	264.00	Call	jGovi	65,405.0000	70,695.0000	8.088	0	0	0
07/08/2007	ILBI	2007/11/01			Index Future	283.2950	282.4440	(0.300)	0.0000	0.0000	0
07/08/2007	ILBI	2008/02/07			Index Future	291.1500	290.2390	(0.313)	0.0000	0.0000	0
07/08/2007	J153	2010/08/31			jSwap	10.0440	10.0170	(0.269)	0.0000	0.0000	0
07/08/2007	J157	2015/09/15			jSwap	9.7160	9.6350	(0.834)	0.0000	0.0000	0
07/08/2007	J186	2026/12/21			jSwap	8.9340	8.8630	(0.795)	0.0000	0.0000	0
07/08/2007	J201	2014/12/22			jSwap	9.8040	9.7270	(0.785)	0.0000	0.0000	0
07/08/2007	J203	2017/09/15			jSwap	9.5560	9.4790	(0.806)	0.0000	0.0000	0
07/08/2007	J204	2018/12/21			jSwap	9.4640	9.3950	(0.729)	0.0000	0.0000	0
07/08/2007	J207	2020/01/15			jSwap	9.3770	9.3120	(0.693)	0.0000	0.0000	0
07/08/2007	JBAR	2005/12/21			jBar	9.9250	9.9250	-	0.0000	0.0000	0
07/08/2007	JFRA	2007/08/23			jFra	10.0880	10.0770	(0.109)	0.0000	0.0000	0
07/08/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	923.0000	910.0000	(1.408)	0	0	0
07/08/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	56.0000	52.0000	(7.143)	0	0	0
07/08/2007	JFRA	2007/11/01			jFra	10.3310	10.2840	(0.455)	0.0000	0.0000	0
07/08/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
07/08/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,396.0000	7,274.0000	(1.650)	0	0	0
07/08/2007	JFRA	2008/02/07			jFra	10.3920	10.3410	(0.491)	0.0000	0.0000	0
07/08/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	10,897.0000	10,913.0000	0.147	0	0	0

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07/08/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	17,962.0000	17,853.0000	(0.607)	0	0	0
07/08/2007	JFRA	2008/05/02			jFra	10.4000	10.3210	(0.760)	0.0000	0.0000	0
07/08/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	17,343.0000	17,210.0000	(0.767)	0	0	0
07/08/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	16,961.0000	17,033.0000	0.425	0	0	0
07/08/2007	JFRA	2008/08/07			jFra	10.3470	10.2540	(0.899)	0.0000	0.0000	0
07/08/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	20,115.0000	19,977.0000	(0.686)	0	0	0
07/08/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	19,880.0000	19,967.0000	0.438	0	0	0
07/08/2007	JFRA	2008/11/06			jFra	10.2490	10.1520	(0.946)	0.0000	0.0000	0
07/08/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	22,340.0000	22,201.0000	(0.622)	0	0	0
07/08/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	22,343.0000	22,439.0000	0.430	0	0	0
07/08/2007	JN02	2007/11/01			jNote	10.2220	10.1590	(0.616)	0.0000	0.0000	0
07/08/2007	JN02	2007/11/01	9.00	Call	Option on jNote	24,346.0000	23,404.0000	(3.869)	0	0	0
07/08/2007	JN02	2007/11/01	9.00	Put	Option on jNote	2,381.0000	2,556.0000	7.350	0	0	0
07/08/2007	JN02	2008/02/07			jNote	10.1430	10.0920	(0.503)	0.0000	0.0000	0
07/08/2007	JN02	2008/02/07	9.00	Call	Option on jNote	26,533.0000	25,867.0000	(2.510)	0	0	0
07/08/2007	JN02	2008/02/07	9.00	Put	Option on jNote	6,153.0000	6,382.0000	3.722	0	0	0
07/08/2007	JN02	2008/05/02			jNote	10.0560	10.0170	(0.388)	0.0000	0.0000	0
07/08/2007	JN02	2008/05/02	10.00	Call	Option on jNote	18,459.0000	18,069.0000	(2.113)	0	0	0
07/08/2007	JN02	2008/05/02	10.00	Put	Option on jNote	15,868.0000	16,178.0000	1.954	0	0	0
07/08/2007	JN05	2007/11/01			jNote	9.8950	9.8160	(0.798)	0.0000	0.0000	0
07/08/2007	JN05	2007/11/01	9.00	Put	Option on jNote	780.0000	1,012.0000	29.744	0	0	0
07/08/2007	JN05	2007/11/01	9.00	Call	Option on jNote	35,653.0000	32,854.0000	(7.851)	0	0	0
07/08/2007	JN05	2008/02/07			jNote	9.8360	9.7530	(0.844)	0.0000	0.0000	0
07/08/2007	JN05	2008/02/07	9.00	Put	Option on jNote	3,317.0000	3,906.0000	17.757	0	0	0
07/08/2007	JN05	2008/02/07	9.00	Call	Option on jNote	35,933.0000	33,331.0000	(7.241)	0	0	0
07/08/2007	JN05	2008/05/02			jNote	9.7770	9.6950	(0.839)	0.0000	0.0000	0
07/08/2007	JN05	2008/05/02	9.50	Put	Option on jNote	11,594.0000	12,869.0000	10.997	0	0	0

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07/08/2007	JN05	2008/05/02	9.50	Call	Option on jNote	23,910.0000	21,995.0000	(8.009)	0	0	0
07/08/2007	JN10	2007/11/01			jNote	9.4250	9.3430	(0.870)	0.0000	0.0000	0
07/08/2007	JN10	2007/11/01	9.00	Call	Option on jNote	28,609.0000	24,246.0000	(15.250)	0	0	0
07/08/2007	JN10	2007/11/01	9.00	Put	Option on jNote	1,580.0000	2,359.0000	49.304	0	0	0
07/08/2007	JN10	2008/02/07			jNote	9.3650	9.2820	(0.886)	0.0000	0.0000	0
07/08/2007	JN10	2008/02/07	9.00	Put	Option on jNote	5,369.0000	6,826.0000	27.137	0	0	0
07/08/2007	JN10	2008/02/07	9.00	Call	Option on jNote	28,613.0000	24,846.0000	(13.165)	0	0	0
07/08/2007	JN10	2008/05/02			jNote	9.3060	9.2250	(0.870)	0.0000	0.0000	0
07/08/2007	JN10	2008/05/02	9.00	Call	Option on jNote	29,474.0000	26,066.0000	(11.563)	0	0	0
07/08/2007	JN10	2008/05/02	9.00	Put	Option on jNote	8,513.0000	10,231.0000	20.181	0	0	0
07/08/2007	JROD	2007/08/31			jRod	9.1910	9.1850	(0.065)	0.0000	0.0000	0
07/08/2007	JROD	2007/09/28			jRod	9.4590	9.4490	(0.106)	0.0000	0.0000	0
07/08/2007	JROD	2007/10/31			jRod	9.8450	9.8320	(0.132)	0.0000	0.0000	0
07/08/2007	JROD	2007/11/30			jRod	9.6810	9.6740	(0.072)	0.0000	0.0000	0
07/08/2007	JROD	2007/12/31			jRod	9.9090	9.9010	(0.081)	0.0000	0.0000	0
07/08/2007	JROD	2008/01/31			jRod	10.1270	10.1190	(0.079)	0.0000	0.0000	0
07/08/2007	JROD	2008/02/29			jRod	9.9290	9.9240	(0.050)	0.0000	0.0000	0
07/08/2007	JROD	2008/03/31			jRod	10.1000	10.0950	(0.050)	0.0000	0.0000	0
07/08/2007	OTH1	2007/11/01			Index Future	248.1850	249.2060	0.411	0.0000	0.0000	12
07/08/2007	OTH1	2008/02/07			Index Future	254.7110	255.7570	0.411	0.0000	0.0000	0
07/08/2007	R153	2007/11/01			Bond Future	9.3750	9.3150	(0.640)	0.0000	0.0000	124

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07/08/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	29,544.0000	28,057.0000	(5.033)	0	0	0
07/08/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	218.0000	270.0000	23.853	0	0	0
07/08/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	73.0000	92.0000	26.027	0	0	0
07/08/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	42,705.0000	41,173.0000	(3.587)	0	0	0
07/08/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	21.0000	27.0000	28.571	0	0	0
07/08/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	36,053.0000	34,533.0000	(4.216)	0	0	0
07/08/2007	R153	2008/02/07			Bond Future	9.3550	9.2650	(0.962)	0.0000	0.0000	1,665
07/08/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	27,876.0000	26,074.0000	(6.464)	0	0	0
07/08/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	1,687.0000	1,988.0000	17.842	0	0	0
07/08/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,015.0000	1,214.0000	19.606	0	0	0
07/08/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	33,243.0000	31,338.0000	(5.731)	0	0	0
07/08/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	583.0000	707.0000	21.269	0	0	0
07/08/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	38,891.0000	36,912.0000	(5.089)	0	0	0
07/08/2007	R153	2008/05/02			Bond Future	9.2400	9.1550	(0.920)	0.0000	0.0000	0
07/08/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	7,682.0000	8,462.0000	10.154	0	0	0
07/08/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	12,846.0000	11,801.0000	(8.135)	0	0	0
07/08/2007	R157	2007/11/01			Bond Future	8.6550	8.5900	(0.751)	0.0000	0.0000	261
07/08/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	918.0000	1,165.0000	26.906	0	0	0
07/08/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	62,534.0000	58,484.0000	(6.476)	0	0	0
07/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	79,633.0000	75,428.0000	(5.280)	0	0	0
07/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	300.0000	393.0000	31.000	0	0	0
07/08/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	83.0000	112.0000	34.940	0	0	0
07/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	300.0000	393.0000	31.000	0	0	0
07/08/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	97,444.0000	93,175.0000	(4.381)	0	0	0
07/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	79,633.0000	75,428.0000	(5.280)	0	0	0
07/08/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	32,473.0000	29,228.0000	(9.993)	0	0	0
07/08/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	5,377.0000	6,429.0000	19.565	0	0	35
07/08/2007	R157	2008/02/07			Bond Future	8.6350	8.5500	(0.984)	0.0000	0.0000	343
07/08/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	78,321.0000	73,416.0000	(6.263)	0	0	0
07/08/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	2,625.0000	3,190.0000	21.524	0	0	0
07/08/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	94,543.0000	89,401.0000	(5.439)	0	0	0
07/08/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,377.0000	1,705.0000	23.820	0	0	0

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07/08/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	63,202.0000	58,636.0000	(7.224)	0	0	0
07/08/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	4,682.0000	5,586.0000	19.308	0	0	0
07/08/2007	R157	2008/05/02			Bond Future	8.5800	8.5000	(0.932)	0.0000	0.0000	0
07/08/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	21,032.0000	23,466.0000	11.573	0	0	0
07/08/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	26,067.0000	23,466.0000	(9.978)	0	0	0
07/08/2007	R186	2007/11/01			Bond Future	8.3300	8.2600	(0.840)	0.0000	0.0000	0
07/08/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	2,189.0000	2,793.0000	27.593	0	0	0
07/08/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	750.0000	989.0000	31.867	0	0	0
07/08/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	160,306.0000	152,680.0000	(4.757)	0	0	0
07/08/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	98,555.0000	91,455.0000	(7.204)	0	0	0
07/08/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	128,413.0000	120,948.0000	(5.813)	0	0	0
07/08/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	215.0000	293.0000	36.279	0	0	0
07/08/2007	R186	2008/02/07			Bond Future	8.2800	8.2050	(0.906)	0.0000	0.0000	0
07/08/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	75,087.0000	69,129.0000	(7.935)	0	0	0
07/08/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	14,884.0000	17,181.0000	15.433	0	0	0
07/08/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	98,945.0000	92,220.0000	(6.797)	0	0	0
07/08/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	8,773.0000	10,302.0000	17.428	0	0	0
07/08/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	126,005.0000	118,689.0000	(5.806)	0	0	0
07/08/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	4,798.0000	5,737.0000	19.571	0	0	0
07/08/2007	R186	2008/05/02			Bond Future	8.2200	8.1450	(0.912)	0.0000	0.0000	0
07/08/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	30,989.0000	34,550.0000	11.491	0	0	0
07/08/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	55,485.0000	50,778.0000	(8.483)	0	0	0
07/08/2007	R196	2007/11/01			Bond Future	9.5450	9.4740	(0.744)	0.0000	0.0000	0
07/08/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	16,000.0000	15,157.0000	(5.269)	0	0	0
07/08/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	73.0000	94.0000	28.767	0	0	0
07/08/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	190.0000	238.0000	25.263	0	0	0
07/08/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	10,176.0000	9,409.0000	(7.537)	0	0	0
07/08/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	440.0000	538.0000	22.273	0	0	0
07/08/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	13,015.0000	12,199.0000	(6.270)	0	0	0
07/08/2007	R196	2008/02/07			Bond Future	9.4430	9.3610	(0.868)	0.0000	0.0000	0

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07/08/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,047.0000	1,178.0000	12.512	0	0	0
07/08/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,518.0000	1,694.0000	11.594	0	0	0
07/08/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	8,946.0000	8,372.0000	(6.416)	0	0	0
07/08/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	12,812.0000	12,141.0000	(5.237)	0	0	0
07/08/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,137.0000	2,365.0000	10.669	0	0	0
07/08/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	10,801.0000	10,174.0000	(5.805)	0	0	0
07/08/2007	R196	2008/05/02			Bond Future	9.3480	9.2630	(0.909)	0.0000	0.0000	0
07/08/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	2,873.0000	3,135.0000	9.119	0	0	0
07/08/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	5,566.0000	5,171.0000	(7.097)	0	0	0
07/08/2007	R201	2007/11/01			Bond Future	8.6400	8.5700	(0.810)	0.0000	0.0000	91
07/08/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	999.0000	1,264.0000	26.527	0	0	0
07/08/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	49,214.0000	45,789.0000	(6.959)	0	0	0
07/08/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	76,696.0000	73,045.0000	(4.760)	0	0	0
07/08/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	114.0000	153.0000	34.211	0	0	0
07/08/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	363.0000	473.0000	30.303	0	0	0
07/08/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	62,643.0000	59,064.0000	(5.713)	0	0	0
07/08/2007	R201	2008/02/07			Bond Future	8.5650	8.4800	(0.992)	0.0000	0.0000	0
07/08/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	47,489.0000	43,938.0000	(7.478)	0	0	0
07/08/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	4,501.0000	5,329.0000	18.396	0	0	0
07/08/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	71,912.0000	67,853.0000	(5.644)	0	0	0
07/08/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	59,233.0000	55,387.0000	(6.493)	0	0	0
07/08/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,409.0000	1,730.0000	22.782	0	0	0
07/08/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	2,599.0000	3,132.0000	20.508	0	0	0
07/08/2007	R201	2008/05/02			Bond Future	8.4700	8.3900	(0.945)	0.0000	0.0000	0
07/08/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	19,545.0000	21,686.0000	10.954	0	0	0
07/08/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	18,036.0000	16,138.0000	(10.523)	0	0	0
07/08/2007	R203	2007/11/01			Bond Future	8.5250	8.4650	(0.704)	0.0000	0.0000	0
07/08/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	523.0000	660.0000	26.195	0	0	0
07/08/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	70,239.0000	66,466.0000	(5.372)	0	0	0
07/08/2007	R203	2008/02/07			Bond Future	8.4750	8.3950	(0.944)	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
07/08/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	68,840.0000	64,392.0000	(6.461)	0	0	0
07/08/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	3,621.0000	4,322.0000	19.359	0	0	0
07/08/2007	R203	2008/05/02			Bond Future	8.3800	8.3150	(0.776)	0.0000	0.0000	0
07/08/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	19,340.0000	21,242.0000	9.835	0	0	0
07/08/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	27,659.0000	25,413.0000	(8.120)	0	0	0
07/08/2007	R204	2007/11/01			Bond Future	8.5200	8.4500	(0.822)	0.0000	0.0000	0
07/08/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	76,540.0000	72,121.0000	(5.773)	0	0	0
07/08/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	2,343.0000	2,786.0000	18.907	0	0	0
07/08/2007	R204	2008/02/07			Bond Future	8.4600	8.3800	(0.946)	0.0000	0.0000	0
07/08/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	8,524.0000	9,645.0000	13.151	0	0	0
07/08/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	77,487.0000	73,096.0000	(5.667)	0	0	0
07/08/2007	R204	2008/05/02			Bond Future	8.3900	8.3100	(0.954)	0.0000	0.0000	0
07/08/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	20,427.0000	22,946.0000	12.332	0	0	0
07/08/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	30,034.0000	27,079.0000	(9.839)	0	0	0
07/08/2007	R206	2007/11/01			Bond Future	8.6300	8.5650	(0.753)	0.0000	0.0000	0
07/08/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	748.0000	942.0000	25.936	0	0	0
07/08/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	41,983.0000	39,205.0000	(6.617)	0	0	0
07/08/2007	R206	2008/02/07			Bond Future	8.5500	8.4650	(0.994)	0.0000	0.0000	0
07/08/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	3,657.0000	4,359.0000	19.196	0	0	0
07/08/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	39,984.0000	36,905.0000	(7.701)	0	0	0
07/08/2007	R206	2008/05/02			Bond Future	8.4500	8.3600	(1.065)	0.0000	0.0000	0
07/08/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	21,204.0000	19,000.0000	(10.394)	0	0	0
07/08/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	12,496.0000	14,198.0000	13.620	0	0	0
07/08/2007	R207	2007/11/01			Bond Future	8.4700	8.4100	(0.708)	0.0000	0.0000	0
07/08/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	589.0000	750.0000	27.334	0	0	0
07/08/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	72,503.0000	68,425.0000	(5.625)	0	0	0
07/08/2007	R207	2008/02/07			Bond Future	8.4100	8.3450	(0.773)	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
07/08/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	70,392.0000	66,428.0000	(5.631)	0	0	0
07/08/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	3,581.0000	4,185.0000	16.867	0	0	0
07/08/2007	R207	2008/05/02			Bond Future	8.3500	8.2800	(0.838)	0.0000	0.0000	0
07/08/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	29,134.0000	26,564.0000	(8.821)	0	0	0
07/08/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	22,126.0000	24,455.0000	10.526	0	0	0
07/08/2007	R209	2007/11/01			Bond Future	7.9750	7.9050	(0.878)	0.0000	0.0000	0
07/08/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	575.0000	784.0000	36.348	0	0	0
07/08/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	101,456.0000	95,039.0000	(6.325)	0	0	0
07/08/2007	R209	2008/02/07			Bond Future	7.9300	7.8500	(1.009)	0.0000	0.0000	659
07/08/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	4,225.0000	5,172.0000	22.414	0	0	0
07/08/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	100,651.0000	93,966.0000	(6.642)	0	0	0
07/08/2007	R209	2008/05/02			Bond Future	7.8750	7.8000	(0.952)	0.0000	0.0000	0
07/08/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	30,931.0000	34,366.0000	11.105	0	0	0
07/08/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	43,016.0000	39,234.0000	(8.792)	0	0	0
07/08/2007	TRT1	2007/11/01			Index Future	251.2940	252.0850	0.315	0.0000	0.0000	400
07/08/2007	TRT1	2008/02/07			Index Future	257.9010	258.7120	0.314	0.0000	0.0000	0
Grand Total:											29,837