



Derivatives High/Low Report

High/Low for 06/03/2007

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
06/03/2007	CRD1 2007/05/03			Index Future	109.7020	109.9100	0.190	0.0000	0.0000	10
06/03/2007	GOVI 2007/05/03			jGovi	255.8330	256.3140	0.188	0.0000	0.0000	144
06/03/2007	GOVI 2007/05/03	235.00	Call	jGovi	208,330.0000	213,140.0000	2.309	0	0	0
06/03/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
06/03/2007	GOVI 2007/08/02			jGovi	261.3450	262.0590	0.273	0.0000	0.0000	69
06/03/2007	GOVI 2007/08/02	240.50	Put	jGovi	7.0000	4.0000	(42.857)	0	0	0
06/03/2007	GOVI 2007/08/02	240.50	Call	jGovi	208,457.0000	215,594.0000	3.424	0	0	0
06/03/2007	ILBI 2007/05/03			Index Future	273.9190	273.9090	(0.004)	0.0000	0.0000	0
06/03/2007	ILBI 2007/08/02			Index Future	280.2140	280.1820	(0.011)	0.0000	0.0000	0
06/03/2007	J153 2010/08/31			jSwap	8.7630	8.6890	(0.844)	0.0000	0.0000	0
06/03/2007	J157 2015/09/15			jSwap	8.4230	8.3620	(0.724)	0.0000	0.0000	0
06/03/2007	J186 2026/12/21			jSwap	7.9230	7.8590	(0.808)	0.0000	0.0000	0
06/03/2007	J194 2008/02/28			jSwap	8.9296	8.9604	0.345	0.0000	0.0000	0
06/03/2007	J201 2014/12/22			jSwap	8.4590	8.3970	(0.733)	0.0000	0.0000	0
06/03/2007	J203 2017/09/15			jSwap	8.3350	8.2720	(0.756)	0.0000	0.0000	0

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06/03/2007	J204	2018/12/21			jSwap	8.2700	8.2060	(0.774)	0.0000	0.0000	0
06/03/2007	J207	2020/01/15			jSwap	8.2130	8.1490	(0.779)	0.0000	0.0000	0
06/03/2007	JBAR	2005/12/21			jBar	9.0830	9.0830	-	0.0000	0.0000	0
06/03/2007	JFRA	2007/05/03			jFra	9.2060	9.1740	(0.348)	0.0000	0.0000	0
06/03/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,159.0000	4,081.0000	(1.875)	0	0	0
06/03/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	1.0000	1.0000	-	0	0	0
06/03/2007	JFRA	2007/08/02			jFra	9.2000	9.1600	(0.435)	0.0000	0.0000	0
06/03/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,182.0000	4,088.0000	(2.248)	0	0	0
06/03/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	38.0000	42.0000	10.526	0	0	0
06/03/2007	JFRA	2007/11/01			jFra	9.1340	9.0900	(0.482)	0.0000	0.0000	0
06/03/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	126.0000	135.0000	7.143	0	0	0
06/03/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,408.0000	4,302.0000	(2.405)	0	0	0
06/03/2007	JFRA	2008/02/07			jFra	9.0560	8.9530	(1.137)	0.0000	0.0000	0
06/03/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	17,353.0000	17,444.0000	0.524	0	0	0
06/03/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	21,136.0000	20,978.0000	(0.748)	0	0	0
06/03/2007	JN02	2007/05/03			jNote	8.9060	8.8360	(0.786)	0.0000	0.0000	0
06/03/2007	JN02	2007/05/03	9.25	Put	Option on jNote	11,566.0000	12,319.0000	6.510	0	0	0
06/03/2007	JN02	2007/05/03	9.25	Call	Option on jNote	5,295.0000	4,768.0000	(9.953)	0	0	0
06/03/2007	JN02	2007/08/02			jNote	8.7970	8.7170	(0.909)	0.0000	0.0000	0
06/03/2007	JN02	2007/08/02	9.25	Call	Option on jNote	9,128.0000	8,524.0000	(6.617)	0	0	0
06/03/2007	JN02	2007/08/02	9.25	Put	Option on jNote	17,393.0000	18,256.0000	4.962	0	0	0
06/03/2007	JN05	2007/05/03			jNote	8.4790	8.4040	(0.885)	0.0000	0.0000	0
06/03/2007	JN05	2007/05/03	9.25	Put	Option on jNote	31,610.0000	34,505.0000	9.158	0	0	0
06/03/2007	JN05	2007/05/03	9.25	Call	Option on jNote	571.0000	386.0000	(32.399)	0	0	0

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06/03/2007	JN05	2007/08/02			jNote	8.4140	8.3370	(0.915)	0.0000	0.0000	0
06/03/2007	JN05	2007/08/02	9.25	Put	Option on jNote	36,261.0000	38,981.0000	7.501	0	0	0
06/03/2007	JN05	2007/08/02	9.25	Call	Option on jNote	2,540.0000	2,085.0000	(17.913)	0	0	0
06/03/2007	JN10	2007/05/03			jNote	8.2140	8.1490	(0.791)	0.0000	0.0000	0
06/03/2007	JN10	2007/05/03	9.00	Put	Option on jNote	52,920.0000	57,444.0000	8.549	0	0	0
06/03/2007	JN10	2007/05/03	9.00	Call	Option on jNote	34.0000	16.0000	(52.941)	0	0	0
06/03/2007	JN10	2007/08/02			jNote	8.1660	8.0990	(0.820)	0.0000	0.0000	0
06/03/2007	JN10	2007/08/02	9.00	Put	Option on jNote	56,850.0000	61,374.0000	7.958	0	0	0
06/03/2007	JN10	2007/08/02	9.00	Call	Option on jNote	591.0000	411.0000	(30.457)	0	0	0
06/03/2007	JROD	2007/03/30			jRod	8.7060	8.7030	(0.034)	0.0000	0.0000	0
06/03/2007	JROD	2007/04/30			jRod	8.8380	8.8320	(0.068)	0.0000	0.0000	0
06/03/2007	JROD	2007/05/31			jRod	9.0420	9.0350	(0.077)	0.0000	0.0000	0
06/03/2007	OTH1	2007/05/03			Index Future	252.0990	252.7390	0.254	0.0000	0.0000	15
06/03/2007	R153	2007/05/03			Bond Future	8.0950	8.0400	(0.679)	0.0000	0.0000	366
06/03/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	743.0000	575.0000	(22.611)	0	0	0
06/03/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	22,377.0000	23,919.0000	6.891	0	0	0
06/03/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	19,647.0000	21,132.0000	7.558	0	0	0
06/03/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	1,050.0000	825.0000	(21.429)	0	0	0
06/03/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	2,007.0000	1,626.0000	(18.984)	0	0	0
06/03/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	14,500.0000	15,829.0000	9.166	0	0	0
06/03/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	21,002.0000	22,517.0000	7.214	0	0	0
06/03/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	357.0000	268.0000	(24.930)	0	0	0
06/03/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	28,034.0000	29,654.0000	5.779	0	0	0
06/03/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	884.0000	690.0000	(21.946)	0	0	0
06/03/2007	R153	2007/08/02			Bond Future	8.0150	7.9600	(0.686)	0.0000	0.0000	0
06/03/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	4,268.0000	3,814.0000	(10.637)	0	0	0
06/03/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	18,190.0000	19,328.0000	6.256	0	0	0
06/03/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	2,545.0000	2,246.0000	(11.749)	0	0	0

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06/03/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	29,823.0000	31,194.0000	4.597	0	0	0
06/03/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,776.0000	1,555.0000	(12.444)	0	0	0
06/03/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	23,793.0000	25,063.0000	5.338	0	0	0
06/03/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	24,969.0000	26,263.0000	5.182	0	0	0
06/03/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	2,780.0000	2,458.0000	(11.583)	0	0	0
06/03/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	22,633.0000	23,880.0000	5.510	0	0	0
06/03/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	3,034.0000	2,688.0000	(11.404)	0	0	0
06/03/2007	R157	2007/05/03			Bond Future	7.7350	7.6750	(0.776)	0.0000	0.0000	484
06/03/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	1,244.0000	921.0000	(25.965)	0	0	0
06/03/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	89,798.0000	94,205.0000	4.908	0	0	0
06/03/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	163.0000	111.0000	(31.902)	0	0	0
06/03/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	76,385.0000	80,733.0000	5.692	0	0	0
06/03/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	69,687.0000	73,985.0000	6.168	0	0	0
06/03/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	73,034.0000	77,358.0000	5.921	0	0	0
06/03/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	571.0000	408.0000	(28.546)	0	0	0
06/03/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	467.0000	331.0000	(29.122)	0	0	0
06/03/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	56,432.0000	60,569.0000	7.331	0	0	0
06/03/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	6,768.0000	8,147.0000	20.375	0	0	60
06/03/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	380.0000	267.0000	(29.737)	0	0	0
06/03/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	26,267.0000	29,419.0000	12.000	0	0	0
06/03/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	24,350.0000	21,268.0000	(12.657)	0	0	0
06/03/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	6,800.0000	5,491.0000	(19.250)	0	0	60
06/03/2007	R157	2007/08/02			Bond Future	7.6950	7.6350	(0.780)	0.0000	0.0000	3
06/03/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	3,070.0000	2,623.0000	(14.560)	0	0	0
06/03/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	3,386.0000	2,899.0000	(14.383)	0	0	0
06/03/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	77,033.0000	80,903.0000	5.024	0	0	0
06/03/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	80,072.0000	83,982.0000	4.883	0	0	0
06/03/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	74,011.0000	77,840.0000	5.174	0	0	0
06/03/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	5,472.0000	4,740.0000	(13.377)	0	0	0
06/03/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	92,370.0000	96,411.0000	4.375	0	0	0
06/03/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	2,064.0000	1,749.0000	(15.262)	0	0	0
06/03/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	62,162.0000	65,788.0000	5.833	0	0	0
06/03/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	3,732.0000	3,203.0000	(14.175)	0	0	0

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06/03/2007	R186	2007/05/03			Bond Future	7.5020	7.4510	(0.680)	0.0000	0.0000	0
06/03/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	111,535.0000	117,694.0000	5.522	0	0	0
06/03/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	90,473.0000	96,402.0000	6.553	0	0	0
06/03/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	1,938.0000	1,479.0000	(23.684)	0	0	0
06/03/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	245.0000	172.0000	(29.796)	0	0	0
06/03/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	142,955.0000	149,270.0000	4.417	0	0	0
06/03/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	873.0000	645.0000	(26.117)	0	0	0
06/03/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	122,071.0000	128,301.0000	5.104	0	0	0
06/03/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	711.0000	521.0000	(26.723)	0	0	0
06/03/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	577.0000	419.0000	(27.383)	0	0	0
06/03/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	116,807.0000	123,005.0000	5.306	0	0	0
06/03/2007	R186	2007/08/02			Bond Future	7.4580	7.4060	(0.697)	0.0000	0.0000	0
06/03/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	102,128.0000	107,572.0000	5.331	0	0	0
06/03/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	8,734.0000	7,672.0000	(12.159)	0	0	0
06/03/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	4,823.0000	4,182.0000	(13.290)	0	0	0
06/03/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	130,970.0000	136,835.0000	4.478	0	0	0
06/03/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	3,219.0000	2,769.0000	(13.979)	0	0	0
06/03/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	5,890.0000	5,129.0000	(12.920)	0	0	0
06/03/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	121,271.0000	127,016.0000	4.737	0	0	0
06/03/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	150,456.0000	156,512.0000	4.025	0	0	0
06/03/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	5,331.0000	4,632.0000	(13.112)	0	0	0
06/03/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	126,114.0000	131,921.0000	4.605	0	0	0
06/03/2007	R196	2007/05/03			Bond Future	8.3850	8.4030	0.215	0.0000	0.0000	0
06/03/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,700.0000	1,570.0000	(7.647)	0	0	0
06/03/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	659.0000	699.0000	6.070	0	0	0
06/03/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,824.0000	1,921.0000	5.318	0	0	0
06/03/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	3,755.0000	3,550.0000	(5.459)	0	0	0
06/03/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	3,974.0000	4,146.0000	4.328	0	0	0
06/03/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	6,772.0000	6,510.0000	(3.869)	0	0	0
06/03/2007	R196	2007/08/02			Bond Future	8.2320	8.2510	0.231	0.0000	0.0000	0
06/03/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,581.0000	1,639.0000	3.669	0	0	0
06/03/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	9,144.0000	8,922.0000	(2.428)	0	0	0
06/03/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,682.0000	2,769.0000	3.244	0	0	0

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06/03/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	6,604.0000	6,413.0000	(2.892)	0	0	0
06/03/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	4,506.0000	4,351.0000	(3.440)	0	0	0
06/03/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	4,242.0000	4,365.0000	2.900	0	0	0
06/03/2007	R201	2007/05/03			Bond Future	7.7640	7.7030	(0.786)	0.0000	0.0000	0
06/03/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	43,203.0000	46,512.0000	7.659	0	0	0
06/03/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	1,078.0000	797.0000	(26.067)	0	0	0
06/03/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	141.0000	96.0000	(31.915)	0	0	0
06/03/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	69,668.0000	73,212.0000	5.087	0	0	0
06/03/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	56,350.0000	59,822.0000	6.161	0	0	0
06/03/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	59,010.0000	62,502.0000	5.918	0	0	0
06/03/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	496.0000	354.0000	(28.629)	0	0	0
06/03/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	405.0000	286.0000	(29.383)	0	0	0
06/03/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	330.0000	231.0000	(30.000)	0	0	0
06/03/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	53,696.0000	57,144.0000	6.421	0	0	0
06/03/2007	R201	2007/08/02			Bond Future	7.6990	7.6350	(0.831)	0.0000	0.0000	0
06/03/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	1,589.0000	1,330.0000	(16.300)	0	0	0
06/03/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	73,168.0000	76,597.0000	4.686	0	0	0
06/03/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	63,360.0000	66,679.0000	5.238	0	0	0
06/03/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	49,103.0000	52,181.0000	6.268	0	0	0
06/03/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	4,284.0000	3,674.0000	(14.239)	0	0	0
06/03/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	2,376.0000	2,007.0000	(15.530)	0	0	0
06/03/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,899.0000	2,460.0000	(15.143)	0	0	0
06/03/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	58,531.0000	61,781.0000	5.553	0	0	0
06/03/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	2,624.0000	2,222.0000	(15.320)	0	0	0
06/03/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	60,936.0000	64,223.0000	5.394	0	0	0
06/03/2007	R203	2007/05/03			Bond Future	7.6180	7.5670	(0.669)	0.0000	0.0000	0
06/03/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	29.0000	18.0000	(37.931)	0	0	0
06/03/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	78,355.0000	82,066.0000	4.736	0	0	0
06/03/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	43.0000	26.0000	(39.535)	0	0	0
06/03/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	75,076.0000	78,781.0000	4.935	0	0	0
06/03/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
06/03/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	94,574.0000	98,295.0000	3.934	0	0	0
06/03/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	20.0000	12.0000	(40.000)	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
06/03/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	81,624.0000	85,338.0000	4.550	0	0	0
06/03/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	61,889.0000	65,551.0000	5.917	0	0	0
06/03/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	177.0000	117.0000	(33.898)	0	0	0
06/03/2007	R203	2007/08/02			Bond Future	7.5590	7.5060	(0.701)	0.0000	0.0000	0
06/03/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	85,234.0000	88,929.0000	4.335	0	0	0
06/03/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	664.0000	534.0000	(19.578)	0	0	0
06/03/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	795.0000	643.0000	(19.119)	0	0	0
06/03/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	82,135.0000	85,807.0000	4.471	0	0	0
06/03/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	311.0000	244.0000	(21.543)	0	0	0
06/03/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	948.0000	771.0000	(18.671)	0	0	0
06/03/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	79,043.0000	82,691.0000	4.615	0	0	0
06/03/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	97,661.0000	101,419.0000	3.848	0	0	0
06/03/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	66,817.0000	70,329.0000	5.256	0	0	0
06/03/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,846.0000	1,533.0000	(16.956)	0	0	0
06/03/2007	R204	2007/05/03			Bond Future	7.6060	7.5610	(0.592)	0.0000	0.0000	0
06/03/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	1,467.0000	1,194.0000	(18.609)	0	0	0
06/03/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	67,993.0000	71,228.0000	4.758	0	0	0
06/03/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	81,295.0000	84,661.0000	4.140	0	0	0
06/03/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	679.0000	537.0000	(20.913)	0	0	0
06/03/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	185.0000	139.0000	(24.865)	0	0	0
06/03/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	84,649.0000	88,038.0000	4.004	0	0	0
06/03/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	101,420.0000	104,883.0000	3.415	0	0	0
06/03/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	449.0000	349.0000	(22.272)	0	0	0
06/03/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	88,006.0000	91,415.0000	3.874	0	0	0
06/03/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	554.0000	434.0000	(21.661)	0	0	0
06/03/2007	R204	2007/08/02			Bond Future	7.5540	7.5070	(0.622)	0.0000	0.0000	0
06/03/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	6,239.0000	5,636.0000	(9.665)	0	0	0
06/03/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	75,887.0000	78,916.0000	3.991	0	0	0
06/03/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	2,147.0000	1,894.0000	(11.784)	0	0	0
06/03/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	106,087.0000	109,466.0000	3.185	0	0	0
06/03/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	4,159.0000	3,723.0000	(10.483)	0	0	0
06/03/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	3,742.0000	3,342.0000	(10.689)	0	0	0
06/03/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	90,744.0000	93,976.0000	3.562	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
06/03/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	93,783.0000	97,049.0000	3.483	0	0	0
06/03/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	87,725.0000	90,920.0000	3.642	0	0	0
06/03/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	3,361.0000	2,994.0000	(10.919)	0	0	0
06/03/2007	R206	2007/05/03			Bond Future	7.7580	7.7020	(0.722)	0.0000	0.0000	0
06/03/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	26,281.0000	28,759.0000	9.429	0	0	0
06/03/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	1,570.0000	1,186.0000	(24.459)	0	0	0
06/03/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	9,334.0000	7,889.0000	(15.481)	0	0	0
06/03/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	8,926.0000	10,343.0000	15.875	0	0	0
06/03/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	4,231.0000	3,396.0000	(19.735)	0	0	0
06/03/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	16,483.0000	18,510.0000	12.298	0	0	0
06/03/2007	R206	2007/08/02			Bond Future	7.6890	7.6290	(0.780)	0.0000	0.0000	0
06/03/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	4,383.0000	3,750.0000	(14.442)	0	0	0
06/03/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	31,816.0000	34,175.0000	7.415	0	0	0
06/03/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	15,778.0000	17,399.0000	10.274	0	0	0
06/03/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	12,749.0000	11,379.0000	(10.746)	0	0	0
06/03/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	23,090.0000	25,109.0000	8.744	0	0	0
06/03/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	7,764.0000	6,792.0000	(12.519)	0	0	0
06/03/2007	R207	2007/05/03			Bond Future	7.5330	7.4780	(0.730)	0.0000	0.0000	0
06/03/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	158.0000	102.0000	(35.443)	0	0	0
06/03/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	73,226.0000	77,560.0000	5.919	0	0	0
06/03/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	107,975.0000	112,364.0000	4.065	0	0	0
06/03/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
06/03/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	90,780.0000	95,159.0000	4.824	0	0	0
06/03/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	40.0000	24.0000	(40.000)	0	0	0
06/03/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	28.0000	16.0000	(42.857)	0	0	0
06/03/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	19.0000	11.0000	(42.105)	0	0	0
06/03/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	94,252.0000	98,634.0000	4.649	0	0	0
06/03/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	87,294.0000	91,668.0000	5.011	0	0	0
06/03/2007	R207	2007/08/02			Bond Future	7.4830	7.4260	(0.762)	0.0000	0.0000	0
06/03/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	77,835.0000	82,053.0000	5.419	0	0	0
06/03/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,638.0000	1,336.0000	(18.437)	0	0	0
06/03/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	268.0000	206.0000	(23.134)	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
06/03/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	111,022.0000	115,480.0000	4.015	0	0	0
06/03/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	97,727.0000	102,125.0000	4.500	0	0	0
06/03/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	578.0000	456.0000	(21.107)	0	0	0
06/03/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	831.0000	662.0000	(20.337)	0	0	0
06/03/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	91,069.0000	95,421.0000	4.779	0	0	0
06/03/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	694.0000	551.0000	(20.605)	0	0	0
06/03/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	94,397.0000	98,774.0000	4.637	0	0	0
06/03/2007	R209	2007/05/03			Bond Future	7.2050	7.1450	(0.833)	0.0000	0.0000	0
06/03/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	9,107.0000	11,239.0000	23.411	0	0	0
06/03/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	32,043.0000	27,559.0000	(13.994)	0	0	0
06/03/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	15,707.0000	12,791.0000	(18.565)	0	0	0
06/03/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	55,306.0000	49,611.0000	(10.297)	0	0	0
06/03/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	3,092.0000	4,014.0000	29.819	0	0	0
06/03/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	20,618.0000	24,318.0000	17.945	0	0	0
06/03/2007	R209	2007/08/02			Bond Future	7.1700	7.1100	(0.837)	0.0000	0.0000	0
06/03/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	60,113.0000	55,301.0000	(8.005)	0	0	0
06/03/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	33,690.0000	37,459.0000	11.187	0	0	0
06/03/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	24,948.0000	22,069.0000	(11.540)	0	0	0
06/03/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	21,005.0000	23,779.0000	13.206	0	0	0
06/03/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	11,863.0000	13,700.0000	15.485	0	0	0
06/03/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	40,049.0000	36,175.0000	(9.673)	0	0	0
06/03/2007	TRT1	2007/05/03			Index Future	252.7980	253.4850	0.272	0.0000	0.0000	500
Grand Total:											1,711