

# Derivatives High/Low Report

High/Low for 09/03/2007

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
09/03/2007	CRD1 2007/05/03			Index Future	110.1830	110.1420	(0.037)	0.0000	0.0000	10
09/03/2007	GOVI 2007/05/03			jGovi	257.4140	257.3070	(0.042)	0.0000	0.0000	144
09/03/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
09/03/2007	GOVI 2007/05/03	235.00	Call	jGovi	224,140.0000	223,070.0000	(0.477)	0	0	0
09/03/2007	GOVI 2007/08/02			jGovi	262.9630	262.8545	(0.041)	0.0000	0.0000	69
09/03/2007	GOVI 2007/08/02	240.50	Call	jGovi	224,632.0000	223,547.0000	(0.483)	0	0	0
09/03/2007	GOVI 2007/08/02	240.50	Put	jGovi	2.0000	2.0000	-	0	0	0
09/03/2007	ILBI 2007/05/03			Index Future	273.9110	274.0170	0.039	0.0000	0.0000	0
09/03/2007	ILBI 2007/08/02			Index Future	280.1740	280.3000	0.045	0.0000	0.0000	0
09/03/2007	J153 2010/08/31			jSwap	8.6210	8.6310	0.116	0.0000	0.0000	0
09/03/2007	J157 2015/09/15			jSwap	8.2890	8.2960	0.084	0.0000	0.0000	0
09/03/2007	J186 2026/12/21			jSwap	7.7990	7.8030	0.051	0.0000	0.0000	0
09/03/2007	J201 2014/12/22			jSwap	8.3180	8.3280	0.120	0.0000	0.0000	0
09/03/2007	J203 2017/09/15			jSwap	8.2030	8.2130	0.122	0.0000	0.0000	0
09/03/2007	J204 2018/12/21			jSwap	8.1380	8.1510	0.160	0.0000	0.0000	0

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09/03/2007	J207	2020/01/15			jSwap	8.0830	8.0960	0.161	0.0000	0.0000	0
09/03/2007	JBAR	2005/12/21			jBar	9.0880	9.0880	-	0.0000	0.0000	0
09/03/2007	JFRA	2007/05/03			jFra	9.1610	9.1830	0.240	0.0000	0.0000	0
09/03/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	1.0000	1.0000	-	0	0	0
09/03/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,050.0000	4,103.0000	1.309	0	0	0
09/03/2007	JFRA	2007/08/02			jFra	9.1230	9.1260	0.033	0.0000	0.0000	0
09/03/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,000.0000	4,007.0000	0.175	0	0	0
09/03/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	44.0000	43.0000	(2.273)	0	0	0
09/03/2007	JFRA	2007/11/01			jFra	9.0480	9.0580	0.111	0.0000	0.0000	0
09/03/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	143.0000	139.0000	(2.797)	0	0	0
09/03/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,201.0000	4,223.0000	0.524	0	0	0
09/03/2007	JFRA	2008/02/07			jFra	8.9240	8.9170	(0.078)	0.0000	0.0000	0
09/03/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	17,422.0000	17,402.0000	(0.115)	0	0	0
09/03/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,884.0000	20,847.0000	(0.177)	0	0	0
09/03/2007	JN02	2007/05/03			jNote	8.7890	8.7960	0.080	0.0000	0.0000	0
09/03/2007	JN02	2007/05/03	9.25	Put	Option on jNote	12,758.0000	12,608.0000	(1.176)	0	0	0
09/03/2007	JN02	2007/05/03	9.25	Call	Option on jNote	4,347.0000	4,325.0000	(0.506)	0	0	0
09/03/2007	JN02	2007/08/02			jNote	8.6610	8.6670	0.069	0.0000	0.0000	0
09/03/2007	JN02	2007/08/02	9.25	Put	Option on jNote	18,823.0000	18,712.0000	(0.590)	0	0	0
09/03/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,064.0000	8,062.0000	(0.025)	0	0	0
09/03/2007	JN05	2007/05/03			jNote	8.3130	8.3350	0.265	0.0000	0.0000	0
09/03/2007	JN05	2007/05/03	9.25	Call	Option on jNote	222.0000	236.0000	6.306	0	0	0
09/03/2007	JN05	2007/05/03	9.25	Put	Option on jNote	38,076.0000	37,187.0000	(2.335)	0	0	0
09/03/2007	JN05	2007/08/02			jNote	8.2430	8.2630	0.243	0.0000	0.0000	0
09/03/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,605.0000	1,670.0000	4.050	0	0	0
09/03/2007	JN05	2007/08/02	9.25	Put	Option on jNote	42,378.0000	41,618.0000	(1.793)	0	0	0

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09/03/2007	JN10	2007/05/03			jNote	8.0730	8.0840	0.136	0.0000	0.0000	0
09/03/2007	JN10	2007/05/03	9.00	Call	Option on jNote	5.0000	5.0000	-	0	0	0
09/03/2007	JN10	2007/05/03	9.00	Put	Option on jNote	62,783.0000	61,997.0000	(1.252)	0	0	0
09/03/2007	JN10	2007/08/02			jNote	8.0220	8.0320	0.125	0.0000	0.0000	0
09/03/2007	JN10	2007/08/02	9.00	Call	Option on jNote	259.0000	268.0000	3.475	0	0	0
09/03/2007	JN10	2007/08/02	9.00	Put	Option on jNote	66,675.0000	65,964.0000	(1.066)	0	0	0
09/03/2007	JROD	2007/03/30			jRod	8.6980	8.6940	(0.046)	0.0000	0.0000	0
09/03/2007	JROD	2007/04/30			jRod	8.8250	8.8140	(0.125)	0.0000	0.0000	0
09/03/2007	JROD	2007/05/31			jRod	9.0250	9.0100	(0.166)	0.0000	0.0000	0
09/03/2007	OTH1	2007/05/03			Index Future	253.6580	253.5880	(0.028)	0.0000	0.0000	15
09/03/2007	R153	2007/05/03			Bond Future	7.9600	7.9650	0.063	0.0000	0.0000	366
09/03/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	1,152.0000	1,142.0000	(0.868)	0	0	0
09/03/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	23,355.0000	23,190.0000	(0.706)	0	0	0
09/03/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	17,848.0000	17,682.0000	(0.930)	0	0	0
09/03/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	555.0000	546.0000	(1.622)	0	0	0
09/03/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	26,214.0000	26,050.0000	(0.626)	0	0	0
09/03/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	376.0000	369.0000	(1.862)	0	0	0
09/03/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	458.0000	449.0000	(1.965)	0	0	0
09/03/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	166.0000	161.0000	(3.012)	0	0	0
09/03/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	32,046.0000	31,885.0000	(0.502)	0	0	0
09/03/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	24,778.0000	24,614.0000	(0.662)	0	0	0
09/03/2007	R153	2007/08/02			Bond Future	7.8800	7.9200	0.508	0.0000	0.0000	0
09/03/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	3,202.0000	3,447.0000	7.651	0	0	0
09/03/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	21,038.0000	20,122.0000	(4.354)	0	0	0
09/03/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	2,227.0000	2,406.0000	8.038	0	0	0
09/03/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	25,740.0000	24,757.0000	(3.819)	0	0	0
09/03/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	26,957.0000	25,959.0000	(3.702)	0	0	0
09/03/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	2,030.0000	2,194.0000	8.079	0	0	0

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09/03/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	33,224.0000	32,170.0000	(3.172)	0	0	0
09/03/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,263.0000	1,371.0000	8.551	0	0	0
09/03/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,848.0000	2,000.0000	8.225	0	0	0
09/03/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	28,187.0000	27,176.0000	(3.587)	0	0	0
09/03/2007	R157	2007/05/03			Bond Future	7.6050	7.6150	0.131	0.0000	0.0000	484
09/03/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	256.0000	254.0000	(0.781)	0	0	0
09/03/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	163.0000	161.0000	(1.227)	0	0	0
09/03/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	99,387.0000	98,637.0000	(0.755)	0	0	0
09/03/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	64.0000	63.0000	(1.563)	0	0	0
09/03/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	85,857.0000	85,106.0000	(0.875)	0	0	0
09/03/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	609.0000	609.0000	-	0	0	0
09/03/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	65,485.0000	64,737.0000	(1.142)	0	0	0
09/03/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	4,122.0000	4,183.0000	1.480	0	0	60
09/03/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	79,061.0000	78,310.0000	(0.950)	0	0	0
09/03/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	33,277.0000	32,590.0000	(2.064)	0	0	0
09/03/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	9,927.0000	9,504.0000	(4.261)	0	0	75
09/03/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	82,460.0000	81,710.0000	(0.910)	0	0	0
09/03/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	205.0000	203.0000	(0.976)	0	0	0
09/03/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	17,820.0000	18,145.0000	1.824	0	0	0
09/03/2007	R157	2007/08/02			Bond Future	7.5650	7.5750	0.132	0.0000	0.0000	3
09/03/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	82,377.0000	81,677.0000	(0.850)	0	0	0
09/03/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	88,609.0000	87,903.0000	(0.797)	0	0	0
09/03/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	2,143.0000	2,168.0000	1.167	0	0	0
09/03/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	85,487.0000	84,784.0000	(0.822)	0	0	0
09/03/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,411.0000	1,426.0000	1.063	0	0	0
09/03/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,376.0000	2,404.0000	1.178	0	0	0
09/03/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,633.0000	2,665.0000	1.215	0	0	0
09/03/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	101,181.0000	100,465.0000	(0.708)	0	0	0
09/03/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	3,947.0000	3,997.0000	1.267	0	0	0
09/03/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	70,102.0000	69,421.0000	(0.971)	0	0	0
09/03/2007	R186	2007/05/03			Bond Future	7.3770	7.3770	-	0.0000	0.0000	0
09/03/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	137,480.0000	137,464.0000	(0.012)	0	0	0
09/03/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	246.0000	230.0000	(6.504)	0	0	0

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09/03/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	390.0000	366.0000	(6.154)	0	0	0
09/03/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	126,791.0000	126,768.0000	(0.018)	0	0	0
09/03/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	945.0000	901.0000	(4.656)	0	0	0
09/03/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	105,221.0000	105,176.0000	(0.043)	0	0	0
09/03/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	158,546.0000	158,538.0000	(0.005)	0	0	0
09/03/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	96.0000	88.0000	(8.333)	0	0	0
09/03/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	132,147.0000	132,127.0000	(0.015)	0	0	0
09/03/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	310.0000	290.0000	(6.452)	0	0	0
09/03/2007	R186	2007/08/02			Bond Future	7.3300	7.3300	-	0.0000	0.0000	0
09/03/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	115,755.0000	115,686.0000	(0.060)	0	0	0
09/03/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	135,609.0000	135,554.0000	(0.041)	0	0	0
09/03/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	4,125.0000	4,070.0000	(1.333)	0	0	0
09/03/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	6,258.0000	6,189.0000	(1.103)	0	0	0
09/03/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	165,522.0000	165,486.0000	(0.022)	0	0	0
09/03/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	3,340.0000	3,292.0000	(1.437)	0	0	0
09/03/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	145,590.0000	145,542.0000	(0.033)	0	0	0
09/03/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	2,182.0000	2,146.0000	(1.650)	0	0	0
09/03/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	3,712.0000	3,662.0000	(1.347)	0	0	0
09/03/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	140,598.0000	140,547.0000	(0.036)	0	0	0
09/03/2007	R196	2007/05/03			Bond Future	8.3190	8.2980	(0.252)	0.0000	0.0000	0
09/03/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,368.0000	1,238.0000	(9.503)	0	0	0
09/03/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	2,077.0000	2,210.0000	6.403	0	0	0
09/03/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	7,667.0000	7,964.0000	3.874	0	0	0
09/03/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	444.0000	386.0000	(13.063)	0	0	0
09/03/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	4,410.0000	4,633.0000	5.057	0	0	0
09/03/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	3,240.0000	3,019.0000	(6.821)	0	0	0
09/03/2007	R196	2007/08/02			Bond Future	8.1560	8.1300	(0.319)	0.0000	0.0000	0
09/03/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	9,974.0000	10,268.0000	2.948	0	0	0
09/03/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,296.0000	1,207.0000	(6.867)	0	0	0
09/03/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,264.0000	2,131.0000	(5.875)	0	0	0
09/03/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	7,302.0000	7,551.0000	3.410	0	0	0
09/03/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	5,056.0000	5,256.0000	3.956	0	0	0
09/03/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,676.0000	3,493.0000	(4.978)	0	0	0

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09/03/2007	R201	2007/05/03			Bond Future	7.6280	7.6340	0.079	0.0000	0.0000	0
09/03/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	517.0000	508.0000	(1.741)	0	0	0
09/03/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	50,667.0000	50,302.0000	(0.720)	0	0	0
09/03/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	173.0000	168.0000	(2.890)	0	0	0
09/03/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	54.0000	52.0000	(3.704)	0	0	0
09/03/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	77,606.0000	77,248.0000	(0.461)	0	0	0
09/03/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	64,144.0000	63,783.0000	(0.563)	0	0	0
09/03/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	138.0000	133.0000	(3.623)	0	0	0
09/03/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	61,443.0000	61,081.0000	(0.589)	0	0	0
09/03/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	66,844.0000	66,484.0000	(0.539)	0	0	0
09/03/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	217.0000	211.0000	(2.765)	0	0	0
09/03/2007	R201	2007/08/02			Bond Future	7.5580	7.5630	0.066	0.0000	0.0000	0
09/03/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	80,777.0000	80,483.0000	(0.364)	0	0	0
09/03/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	1,051.0000	1,047.0000	(0.381)	0	0	0
09/03/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,784.0000	1,783.0000	(0.056)	0	0	0
09/03/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	55,969.0000	55,681.0000	(0.515)	0	0	0
09/03/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	70,738.0000	70,445.0000	(0.414)	0	0	0
09/03/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,003.0000	3,006.0000	0.100	0	0	0
09/03/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	65,762.0000	65,471.0000	(0.443)	0	0	0
09/03/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,607.0000	1,604.0000	(0.187)	0	0	0
09/03/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	68,244.0000	67,952.0000	(0.428)	0	0	0
09/03/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,983.0000	1,982.0000	(0.050)	0	0	0
09/03/2007	R203	2007/05/03			Bond Future	7.5030	7.5140	0.147	0.0000	0.0000	0
09/03/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	70,192.0000	69,384.0000	(1.151)	0	0	0
09/03/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	13.0000	13.0000	-	0	0	0
09/03/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	83,463.0000	82,654.0000	(0.969)	0	0	0
09/03/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	86,751.0000	85,942.0000	(0.933)	0	0	0
09/03/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	63.0000	64.0000	1.587	0	0	0
09/03/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	5.0000	5.0000	-	0	0	0
09/03/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	8.0000	8.0000	-	0	0	0
09/03/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
09/03/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	102,989.0000	102,180.0000	(0.786)	0	0	0
09/03/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	90,027.0000	89,218.0000	(0.899)	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
09/03/2007	R203	2007/08/02			Bond Future	7.4400	7.4510	0.148	0.0000	0.0000	0
09/03/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	74,775.0000	74,002.0000	(1.034)	0	0	0
09/03/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,191.0000	1,218.0000	2.267	0	0	0
09/03/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	582.0000	595.0000	2.234	0	0	0
09/03/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	87,289.0000	86,502.0000	(0.902)	0	0	0
09/03/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	93,579.0000	92,788.0000	(0.845)	0	0	0
09/03/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	397.0000	406.0000	2.267	0	0	0
09/03/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	176.0000	180.0000	2.273	0	0	0
09/03/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	106,138.0000	105,342.0000	(0.750)	0	0	0
09/03/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	481.0000	492.0000	2.287	0	0	0
09/03/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	90,433.0000	89,644.0000	(0.872)	0	0	0
09/03/2007	R204	2007/05/03			Bond Future	7.4970	7.5120	0.200	0.0000	0.0000	0
09/03/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	87.0000	87.0000	-	0	0	0
09/03/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	109,848.0000	108,669.0000	(1.073)	0	0	0
09/03/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	364.0000	368.0000	1.099	0	0	0
09/03/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	92,911.0000	91,735.0000	(1.266)	0	0	0
09/03/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	89,505.0000	88,330.0000	(1.313)	0	0	0
09/03/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	290.0000	293.0000	1.034	0	0	0
09/03/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	231.0000	232.0000	0.433	0	0	0
09/03/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	75,903.0000	74,738.0000	(1.535)	0	0	0
09/03/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	852.0000	865.0000	1.526	0	0	0
09/03/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	96,313.0000	95,136.0000	(1.222)	0	0	0
09/03/2007	R204	2007/08/02			Bond Future	7.4410	7.4570	0.215	0.0000	0.0000	0
09/03/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	114,265.0000	113,055.0000	(1.059)	0	0	0
09/03/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,564.0000	1,600.0000	2.302	0	0	0
09/03/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	95,472.0000	94,297.0000	(1.231)	0	0	0
09/03/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	3,146.0000	3,218.0000	2.289	0	0	0
09/03/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	83,241.0000	82,102.0000	(1.368)	0	0	0
09/03/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,832.0000	4,940.0000	2.235	0	0	0
09/03/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,813.0000	2,878.0000	2.311	0	0	0
09/03/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	98,576.0000	97,394.0000	(1.199)	0	0	0
09/03/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	101,694.0000	100,506.0000	(1.168)	0	0	0
09/03/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,511.0000	2,569.0000	2.310	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
09/03/2007	R206	2007/05/03			Bond Future	7.6220	7.6320	0.131	0.0000	0.0000	0
09/03/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	751.0000	761.0000	1.332	0	0	0
09/03/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	6,025.0000	6,146.0000	2.008	0	0	0
09/03/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	2,381.0000	2,425.0000	1.848	0	0	0
09/03/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	32,431.0000	31,927.0000	(1.554)	0	0	0
09/03/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	12,585.0000	12,192.0000	(3.123)	0	0	0
09/03/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	21,601.0000	21,131.0000	(2.176)	0	0	0
09/03/2007	R206	2007/08/02			Bond Future	7.5460	7.5570	0.146	0.0000	0.0000	0
09/03/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	28,039.0000	27,590.0000	(1.601)	0	0	0
09/03/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	19,787.0000	19,400.0000	(1.956)	0	0	0
09/03/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	2,973.0000	3,031.0000	1.951	0	0	0
09/03/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	9,611.0000	9,777.0000	1.727	0	0	0
09/03/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	5,566.0000	5,670.0000	1.868	0	0	0
09/03/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	37,553.0000	37,059.0000	(1.315)	0	0	0
09/03/2007	R207	2007/05/03			Bond Future	7.4180	7.4290	0.148	0.0000	0.0000	0
09/03/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	57.0000	57.0000	-	0	0	0
09/03/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	96,475.0000	95,589.0000	(0.918)	0	0	0
09/03/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
09/03/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	82,334.0000	81,449.0000	(1.075)	0	0	0
09/03/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	8.0000	8.0000	-	0	0	0
09/03/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	12.0000	12.0000	-	0	0	0
09/03/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	99,970.0000	99,084.0000	(0.886)	0	0	0
09/03/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	5.0000	5.0000	-	0	0	0
09/03/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	117,182.0000	116,296.0000	(0.756)	0	0	0
09/03/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	103,448.0000	102,562.0000	(0.856)	0	0	0
09/03/2007	R207	2007/08/02			Bond Future	7.3650	7.3760	0.149	0.0000	0.0000	0
09/03/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	150.0000	154.0000	2.667	0	0	0
09/03/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	120,292.0000	119,416.0000	(0.728)	0	0	0
09/03/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	505.0000	516.0000	2.178	0	0	0
09/03/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	86,633.0000	85,776.0000	(0.989)	0	0	0
09/03/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,048.0000	1,071.0000	2.195	0	0	0
09/03/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	106,880.0000	106,007.0000	(0.817)	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
09/03/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	103,508.0000	102,637.0000	(0.841)	0	0	0
09/03/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	100,132.0000	99,263.0000	(0.868)	0	0	0
09/03/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	417.0000	426.0000	2.158	0	0	0
09/03/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	343.0000	350.0000	2.041	0	0	0
09/03/2007	R209	2007/05/03			Bond Future	7.0650	7.0600	(0.071)	0.0000	0.0000	0
09/03/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	5,530.0000	5,535.0000	0.090	0	0	0
09/03/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	42,181.0000	41,622.0000	(1.325)	0	0	0
09/03/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	21,948.0000	21,476.0000	(2.151)	0	0	0
09/03/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	29,828.0000	30,074.0000	0.825	0	0	0
09/03/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	9,355.0000	9,037.0000	(3.399)	0	0	0
09/03/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	14,573.0000	14,666.0000	0.638	0	0	0
09/03/2007	R209	2007/08/02			Bond Future	7.0300	7.0200	(0.142)	0.0000	0.0000	0
09/03/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	16,444.0000	16,747.0000	1.843	0	0	0
09/03/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	49,057.0000	48,226.0000	(1.694)	0	0	0
09/03/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	18,488.0000	17,996.0000	(2.661)	0	0	0
09/03/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	42,867.0000	43,509.0000	1.498	0	0	0
09/03/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	31,244.0000	30,577.0000	(2.135)	0	0	0
09/03/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	27,836.0000	28,303.0000	1.678	0	0	0
09/03/2007	TRT1	2007/05/03			Index Future	254.3560	254.2510	(0.041)	0.0000	0.0000	500
<b>Grand Total:</b>											<b>1,726</b>