



Derivatives High/Low Report

High/Low for 05/01/2007

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
05/01/2007	CRD1 2007/02/01			Index Future	107.8560	107.7450	(0.103)	0.0000	0.0000	10
05/01/2007	CRD1 2007/02/01	106.00	Call	Index Future	19,304.0000	18,264.0000	(5.387)	0	0	0
05/01/2007	CRD1 2007/02/01	106.00	Put	Index Future	744.0000	814.0000	9.409	0	0	0
05/01/2007	GOVI 2007/02/01			jGovi	252.1240	251.8880	(0.094)	0.0000	0.0000	66
05/01/2007	GOVI 2007/02/01	230.00	Call	jGovi	221,240.0000	218,880.0000	(1.067)	0	0	0
05/01/2007	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
05/01/2007	GOVI 2007/05/03			jGovi	257.6980	257.5160	(0.071)	0.0000	0.0000	118
05/01/2007	GOVI 2007/05/03	235.00	Call	jGovi	226,980.0000	225,160.0000	(0.802)	0	0	0
05/01/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
05/01/2007	GOVI 2007/08/02			jGovi	263.3380	263.2140	(0.047)	0.0000	0.0000	0
05/01/2007	GOVI 2007/08/02	240.50	Put	jGovi	22.0000	22.0000	-	0	0	0
05/01/2007	GOVI 2007/08/02	240.50	Call	jGovi	228,402.0000	227,162.0000	(0.543)	0	0	0
05/01/2007	ILBI 2007/02/01			Index Future	269.6420	269.5710	(0.026)	0.0000	0.0000	0
05/01/2007	ILBI 2007/02/01	265.00	Put	Index Future	1,857.0000	1,810.0000	(2.531)	0	0	0
05/01/2007	ILBI 2007/02/01	265.00	Call	Index Future	48,277.0000	47,520.0000	(1.568)	0	0	0
05/01/2007	J153 2010/08/31			jSwap	8.6700	8.7090	0.450	0.0000	0.0000	0
05/01/2007	J157 2015/09/15			jSwap	8.2540	8.2840	0.363	0.0000	0.0000	0
05/01/2007	J186 2026/12/21			jSwap	7.6700	7.7010	0.404	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
05/01/2007	J194	2008/02/28			jSwap	9.0470	9.0930	0.508	0.0000	0.0000	0
05/01/2007	J201	2014/12/22			jSwap	8.2950	8.3270	0.386	0.0000	0.0000	0
05/01/2007	J203	2017/09/15			jSwap	8.1330	8.1690	0.443	0.0000	0.0000	0
05/01/2007	J204	2018/12/21			jSwap	8.0550	8.0870	0.397	0.0000	0.0000	0
05/01/2007	J207	2020/01/15			jSwap	8.0000	8.0270	0.338	0.0000	0.0000	0
05/01/2007	JBAR	2005/12/21			jBar	9.1750	9.1790	0.044	0.0000	0.0000	0
05/01/2007	JFRA	2007/02/01			jFra	9.1760	9.2020	0.283	0.0000	0.0000	0
05/01/2007	JFRA	2007/02/01	7.50	Call	Option on jFra	4,085.0000	4,148.0000	1.542	0	0	0
05/01/2007	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
05/01/2007	JFRA	2007/05/03			jFra	9.2440	9.3140	0.757	0.0000	0.0000	0
05/01/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,267.0000	4,433.0000	3.890	0	0	0
05/01/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	17.0000	13.0000	(23.529)	0	0	0
05/01/2007	JFRA	2007/08/02			jFra	9.1910	9.2660	0.816	0.0000	0.0000	0
05/01/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,209.0000	4,378.0000	4.015	0	0	0
05/01/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	88.0000	75.0000	(14.773)	0	0	0
05/01/2007	JFRA	2007/11/01			jFra	9.0460	9.1170	0.785	0.0000	0.0000	0
05/01/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	217.0000	194.0000	(10.599)	0	0	0
05/01/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,270.0000	4,432.0000	3.794	0	0	0
05/01/2007	JFRA	2008/02/07			jFra	8.8830	8.9730	1.013	0.0000	0.0000	0
05/01/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	19,176.0000	19,045.0000	(0.683)	0	0	0
05/01/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	22,546.0000	22,633.0000	0.386	0	0	0
05/01/2007	JN02	2007/02/01			jNote	8.9160	8.9770	0.684	0.0000	0.0000	0
05/01/2007	JN02	2007/02/01	9.00	Call	Option on jNote	4,797.0000	5,219.0000	8.797	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
05/01/2007	JN02	2007/02/01	9.00	Put	Option on jNote	6,329.0000	5,639.0000	(10.902)	0	0	0
05/01/2007	JN02	2007/05/03			jNote	8.8120	8.8710	0.670	0.0000	0.0000	0
05/01/2007	JN02	2007/05/03	9.25	Put	Option on jNote	15,871.0000	15,167.0000	(4.436)	0	0	0
05/01/2007	JN02	2007/05/03	9.25	Call	Option on jNote	7,881.0000	8,258.0000	4.784	0	0	0
05/01/2007	JN02	2007/08/02			jNote	8.6850	8.7350	0.576	0.0000	0.0000	0
05/01/2007	JN02	2007/08/02	9.25	Call	Option on jNote	10,601.0000	10,925.0000	3.056	0	0	0
05/01/2007	JN02	2007/08/02	9.25	Put	Option on jNote	20,921.0000	20,325.0000	(2.849)	0	0	0
05/01/2007	JN05	2007/02/01			jNote	8.4280	8.4660	0.451	0.0000	0.0000	0
05/01/2007	JN05	2007/02/01	9.25	Put	Option on jNote	33,155.0000	31,597.0000	(4.699)	0	0	0
05/01/2007	JN05	2007/02/01	9.25	Call	Option on jNote	44.0000	53.0000	20.455	0	0	0
05/01/2007	JN05	2007/05/03			jNote	8.3590	8.3940	0.419	0.0000	0.0000	0
05/01/2007	JN05	2007/05/03	9.25	Call	Option on jNote	1,509.0000	1,644.0000	8.946	0	0	0
05/01/2007	JN05	2007/05/03	9.25	Put	Option on jNote	37,470.0000	36,153.0000	(3.515)	0	0	0
05/01/2007	JN05	2007/08/02			jNote	8.2830	8.3120	0.350	0.0000	0.0000	0
05/01/2007	JN05	2007/08/02	9.25	Put	Option on jNote	42,269.0000	41,221.0000	(2.479)	0	0	0
05/01/2007	JN05	2007/08/02	9.25	Call	Option on jNote	3,149.0000	3,314.0000	5.240	0	0	0
05/01/2007	JN10	2007/02/01			jNote	8.0590	8.0970	0.472	0.0000	0.0000	0
05/01/2007	JN10	2007/02/01	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
05/01/2007	JN10	2007/02/01	9.00	Put	Option on jNote	63,571.0000	60,906.0000	(4.192)	0	0	0
05/01/2007	JN10	2007/05/03			jNote	8.0030	8.0400	0.462	0.0000	0.0000	0
05/01/2007	JN10	2007/05/03	9.00	Put	Option on jNote	67,658.0000	65,072.0000	(3.822)	0	0	0
05/01/2007	JN10	2007/05/03	9.00	Call	Option on jNote	111.0000	138.0000	24.324	0	0	0
05/01/2007	JN10	2007/08/02			jNote	7.9420	7.9780	0.453	0.0000	0.0000	0
05/01/2007	JN10	2007/08/02	9.00	Call	Option on jNote	518.0000	599.0000	15.637	0	0	0
05/01/2007	JN10	2007/08/02	9.00	Put	Option on jNote	72,426.0000	69,952.0000	(3.416)	0	0	0
05/01/2007	JROD	2007/01/31			jRod	8.4800	8.4760	(0.047)	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
05/01/2007	JROD	2007/02/28			jRod	8.8290	8.8230	(0.068)	0.0000	0.0000	0
05/01/2007	JROD	2007/03/30			jRod	9.1290	9.1230	(0.066)	0.0000	0.0000	0
05/01/2007	JROD	2007/04/30			jRod	8.8980	8.8950	(0.034)	0.0000	0.0000	0
05/01/2007	JROD	2007/05/31			jRod	9.1100	9.1080	(0.022)	0.0000	0.0000	0
05/01/2007	OTH1	2007/02/01			Index Future	247.9740	247.7120	(0.106)	0.0000	0.0000	15
05/01/2007	OTH1	2007/02/01	243.58	Call	Index Future	45,519.0000	43,056.0000	(5.411)	0	0	0
05/01/2007	OTH1	2007/02/01	243.58	Put	Index Future	1,579.0000	1,736.0000	9.943	0	0	0
05/01/2007	R153	2007/02/01			Bond Future	8.0700	8.1000	0.372	0.0000	0.0000	62
05/01/2007	R153	2007/02/01	8.00	Call	Option on Bond Future	4,005.0000	3,504.0000	(12.509)	0	0	0
05/01/2007	R153	2007/02/01	8.00	Put	Option on Bond Future	6,336.0000	6,831.0000	7.813	0	0	0
05/01/2007	R153	2007/02/01	8.50	Put	Option on Bond Future	1,003.0000	1,096.0000	9.272	0	0	0
05/01/2007	R153	2007/02/01	8.75	Call	Option on Bond Future	22,631.0000	21,660.0000	(4.291)	0	0	0
05/01/2007	R153	2007/02/01	8.25	Put	Option on Bond Future	2,766.0000	3,014.0000	8.966	0	0	0
05/01/2007	R153	2007/02/01	9.00	Call	Option on Bond Future	30,479.0000	29,488.0000	(3.251)	0	0	0
05/01/2007	R153	2007/02/01	8.50	Call	Option on Bond Future	15,188.0000	14,284.0000	(5.952)	0	0	0
05/01/2007	R153	2007/02/01	7.75	Call	Option on Bond Future	1,338.0000	1,097.0000	(18.012)	0	0	0
05/01/2007	R153	2007/02/01	8.75	Put	Option on Bond Future	301.0000	328.0000	8.970	0	0	0
05/01/2007	R153	2007/02/01	9.00	Put	Option on Bond Future	79.0000	85.0000	7.595	0	0	0
05/01/2007	R153	2007/02/01	8.25	Call	Option on Bond Future	8,731.0000	7,982.0000	(8.579)	0	0	0
05/01/2007	R153	2007/02/01	7.75	Put	Option on Bond Future	12,040.0000	12,796.0000	6.279	0	0	0
05/01/2007	R153	2007/02/01	8.55	Put	Option on Bond Future	800.0000	874.0000	9.250	0	0	0
05/01/2007	R153	2007/02/01	7.50	Put	Option on Bond Future	19,487.0000	20,403.0000	4.701	0	0	0
05/01/2007	R153	2007/02/01	8.45	Call	Option on Bond Future	13,794.0000	12,913.0000	(6.387)	0	0	0
05/01/2007	R153	2007/02/01	8.55	Call	Option on Bond Future	16,620.0000	15,697.0000	(5.554)	0	0	0
05/01/2007	R153	2007/02/01	7.50	Call	Option on Bond Future	336.0000	255.0000	(24.107)	0	0	0
05/01/2007	R153	2007/02/01	8.45	Put	Option on Bond Future	1,247.0000	1,363.0000	9.302	0	0	0
05/01/2007	R153	2007/02/01	7.00	Call	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	0
05/01/2007	R153	2007/02/01	6.50	Put	Option on Bond Future	53,737.0000	54,734.0000	1.855	0	0	0
05/01/2007	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2007	R153	2007/02/01	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
05/01/2007	R153	2007/02/01	9.25	Call	Option on Bond Future	38,416.0000	37,420.0000	(2.593)	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
05/01/2007	R153	2007/02/01	7.25	Call	Option on Bond Future	59.0000	41.0000	(30.508)	0	0	0
05/01/2007	R153	2007/02/01	6.75	Put	Option on Bond Future	44,971.0000	45,968.0000	2.217	0	0	0
05/01/2007	R153	2007/02/01	7.25	Put	Option on Bond Future	27,737.0000	28,716.0000	3.530	0	0	0
05/01/2007	R153	2007/02/01	7.00	Put	Option on Bond Future	36,292.0000	37,286.0000	2.739	0	0	0
05/01/2007	R153	2007/02/01	9.25	Put	Option on Bond Future	19.0000	20.0000	5.263	0	0	0
05/01/2007	R153	2007/05/03			Bond Future	7.9900	8.0200	0.375	0.0000	0.0000	1
05/01/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	4,836.0000	5,063.0000	4.694	0	0	0
05/01/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	20,596.0000	19,888.0000	(3.438)	0	0	0
05/01/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	27,600.0000	26,805.0000	(2.880)	0	0	0
05/01/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	2,990.0000	3,142.0000	5.084	0	0	0
05/01/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	3,306.0000	3,472.0000	5.021	0	0	0
05/01/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	26,375.0000	25,592.0000	(2.969)	0	0	0
05/01/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	2,699.0000	2,838.0000	5.150	0	0	0
05/01/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	25,171.0000	24,402.0000	(3.055)	0	0	0
05/01/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	32,695.0000	31,857.0000	(2.563)	0	0	0
05/01/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	1,751.0000	1,847.0000	5.483	0	0	0
05/01/2007	R153	2007/08/02			Bond Future	7.8370	7.8650	0.357	0.0000	0.0000	0
05/01/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	26,332.0000	25,733.0000	(2.275)	0	0	0
05/01/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	7,245.0000	7,461.0000	2.981	0	0	0
05/01/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	5,635.0000	5,811.0000	3.123	0	0	0
05/01/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	30,399.0000	29,761.0000	(2.099)	0	0	0
05/01/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	32,530.0000	31,873.0000	(2.020)	0	0	0
05/01/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	4,941.0000	5,099.0000	3.198	0	0	0
05/01/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	31,457.0000	30,809.0000	(2.060)	0	0	0
05/01/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	5,279.0000	5,446.0000	3.163	0	0	0
05/01/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	36,965.0000	36,276.0000	(1.864)	0	0	0
05/01/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	3,754.0000	3,879.0000	3.330	0	0	0
05/01/2007	R157	2007/02/01			Bond Future	7.6800	7.7000	0.260	0.0000	0.0000	0
05/01/2007	R157	2007/02/01	8.00	Call	Option on Bond Future	27,416.0000	26,052.0000	(4.975)	0	0	0
05/01/2007	R157	2007/02/01	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2007	R157	2007/02/01	8.00	Put	Option on Bond Future	3,263.0000	3,426.0000	4.995	0	0	0
05/01/2007	R157	2007/02/01	9.50	Call	Option on Bond Future	130,010.0000	128,484.0000	(1.174)	0	0	0
05/01/2007	R157	2007/02/01	9.75	Call	Option on Bond Future	146,540.0000	145,013.0000	(1.042)	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
05/01/2007	R157	2007/02/01	7.00	Call	Option on Bond Future	366.0000	286.0000	(21.858)	0	0	0
05/01/2007	R157	2007/02/01	8.25	Put	Option on Bond Future	967.0000	1,004.0000	3.826	0	0	0
05/01/2007	R157	2007/02/01	9.25	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
05/01/2007	R157	2007/02/01	9.00	Put	Option on Bond Future	10.0000	10.0000	-	0	0	0
05/01/2007	R157	2007/02/01	8.65	Put	Option on Bond Future	96.0000	96.0000	-	0	0	0
05/01/2007	R157	2007/02/01	9.25	Call	Option on Bond Future	113,175.0000	111,648.0000	(1.349)	0	0	0
05/01/2007	R157	2007/02/01	8.75	Put	Option on Bond Future	51.0000	50.0000	(1.961)	0	0	0
05/01/2007	R157	2007/02/01	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2007	R157	2007/02/01	8.40	Put	Option on Bond Future	427.0000	439.0000	2.810	0	0	0
05/01/2007	R157	2007/02/01	9.00	Call	Option on Bond Future	96,033.0000	94,506.0000	(1.590)	0	0	0
05/01/2007	R157	2007/02/01	7.90	Call	Option on Bond Future	21,648.0000	20,379.0000	(5.862)	0	0	250
05/01/2007	R157	2007/02/01	7.25	Call	Option on Bond Future	1,729.0000	1,451.0000	(16.079)	0	0	0
05/01/2007	R157	2007/02/01	8.60	Call	Option on Bond Future	68,045.0000	66,520.0000	(2.241)	0	0	0
05/01/2007	R157	2007/02/01	9.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	150
05/01/2007	R157	2007/02/01	7.00	Put	Option on Bond Future	53,659.0000	55,105.0000	2.695	0	0	0
05/01/2007	R157	2007/02/01	8.50	Call	Option on Bond Future	60,995.0000	59,473.0000	(2.495)	0	0	0
05/01/2007	R157	2007/02/01	7.25	Put	Option on Bond Future	35,111.0000	36,360.0000	3.557	0	0	0
05/01/2007	R157	2007/02/01	8.75	Call	Option on Bond Future	78,604.0000	77,076.0000	(1.944)	0	0	0
05/01/2007	R157	2007/02/01	8.50	Put	Option on Bond Future	239.0000	243.0000	1.674	0	0	0
05/01/2007	R157	2007/02/01	8.60	Put	Option on Bond Future	131.0000	132.0000	0.763	0	0	0
05/01/2007	R157	2007/02/01	9.55	Call	Option on Bond Future	133,340.0000	131,814.0000	(1.144)	0	0	0
05/01/2007	R157	2007/02/01	7.90	Put	Option on Bond Future	4,980.0000	5,238.0000	5.181	0	0	0
05/01/2007	R157	2007/02/01	8.55	Call	Option on Bond Future	64,519.0000	62,995.0000	(2.362)	0	0	0
05/01/2007	R157	2007/02/01	8.55	Put	Option on Bond Future	178.0000	180.0000	1.124	0	0	0
05/01/2007	R157	2007/02/01	8.65	Call	Option on Bond Future	71,570.0000	70,043.0000	(2.134)	0	0	0
05/01/2007	R157	2007/02/01	8.25	Call	Option on Bond Future	43,592.0000	42,103.0000	(3.416)	0	0	0
05/01/2007	R157	2007/02/01	8.40	Call	Option on Bond Future	53,971.0000	52,456.0000	(2.807)	0	0	150
05/01/2007	R157	2007/02/01	7.50	Put	Option on Bond Future	19,597.0000	20,478.0000	4.496	0	0	0
05/01/2007	R157	2007/02/01	7.50	Call	Option on Bond Future	5,754.0000	5,109.0000	(11.210)	0	0	0
05/01/2007	R157	2007/02/01	7.75	Put	Option on Bond Future	8,816.0000	9,274.0000	5.195	0	0	0
05/01/2007	R157	2007/02/01	7.75	Call	Option on Bond Future	14,149.0000	13,081.0000	(7.548)	0	0	0
05/01/2007	R157	2007/05/03			Bond Future	7.6300	7.6500	0.262	0.0000	0.0000	504
05/01/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	83,132.0000	81,733.0000	(1.683)	0	0	0
05/01/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	2,747.0000	2,842.0000	3.458	0	0	0
05/01/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	86,246.0000	84,836.0000	(1.635)	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
05/01/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	80,042.0000	78,655.0000	(1.733)	0	0	0
05/01/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	3,108.0000	3,214.0000	3.411	0	0	0
05/01/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	2,422.0000	2,507.0000	3.509	0	0	0
05/01/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	98,882.0000	97,440.0000	(1.458)	0	0	0
05/01/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	1,430.0000	1,481.0000	3.566	0	0	0
05/01/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	4,970.0000	5,134.0000	3.300	0	0	0
05/01/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	67,976.0000	66,646.0000	(1.957)	0	0	0
05/01/2007	R157	2007/08/02			Bond Future	7.5350	7.5560	0.279	0.0000	0.0000	0
05/01/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	6,663.0000	6,843.0000	2.701	0	0	0
05/01/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	91,970.0000	90,612.0000	(1.477)	0	0	0
05/01/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	4,377.0000	4,502.0000	2.856	0	0	0
05/01/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	918.0000	972.0000	5.882	0	0	0
05/01/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	106,344.0000	104,930.0000	(1.330)	0	0	0
05/01/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	89,581.0000	88,097.0000	(1.657)	0	0	0
05/01/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	89,161.0000	87,817.0000	(1.507)	0	0	0
05/01/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	7,221.0000	7,414.0000	2.673	0	0	0
05/01/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	78,200.0000	76,915.0000	(1.643)	0	0	0
05/01/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	9,849.0000	10,101.0000	2.559	0	0	0
05/01/2007	R186	2007/02/01			Bond Future	7.2500	7.2710	0.290	0.0000	0.0000	2
05/01/2007	R186	2007/02/01	7.25	Call	Option on Bond Future	17,294.0000	15,633.0000	(9.604)	0	0	0
05/01/2007	R186	2007/02/01	7.25	Put	Option on Bond Future	17,294.0000	18,367.0000	6.204	0	0	0
05/01/2007	R186	2007/02/01	8.00	Call	Option on Bond Future	92,952.0000	90,230.0000	(2.928)	0	0	0
05/01/2007	R186	2007/02/01	8.30	Call	Option on Bond Future	127,058.0000	124,324.0000	(2.152)	0	0	0
05/01/2007	R186	2007/02/01	8.00	Put	Option on Bond Future	287.0000	299.0000	4.181	0	0	0
05/01/2007	R186	2007/02/01	8.30	Put	Option on Bond Future	33.0000	33.0000	-	0	0	0
05/01/2007	R186	2007/02/01	8.20	Put	Option on Bond Future	68.0000	69.0000	1.471	0	0	0
05/01/2007	R186	2007/02/01	7.50	Call	Option on Bond Future	37,655.0000	35,314.0000	(6.217)	0	0	0
05/01/2007	R186	2007/02/01	7.50	Put	Option on Bond Future	5,644.0000	6,037.0000	6.963	0	0	0
05/01/2007	R186	2007/02/01	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/01/2007	R186	2007/02/01	7.00	Put	Option on Bond Future	38,889.0000	40,798.0000	4.909	0	0	0
05/01/2007	R186	2007/02/01	7.75	Call	Option on Bond Future	64,331.0000	61,687.0000	(4.110)	0	0	0
05/01/2007	R186	2007/02/01	7.75	Put	Option on Bond Future	1,447.0000	1,538.0000	6.289	0	0	0
05/01/2007	R186	2007/02/01	8.20	Call	Option on Bond Future	115,802.0000	113,070.0000	(2.359)	0	0	0
05/01/2007	R186	2007/02/01	8.50	Call	Option on Bond Future	149,140.0000	146,406.0000	(1.833)	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
05/01/2007	R186	2007/02/01	8.25	Put	Option on Bond Future	46.0000	47.0000	2.174	0	0	0
05/01/2007	R186	2007/02/01	8.75	Call	Option on Bond Future	175,904.0000	173,170.0000	(1.554)	0	0	0
05/01/2007	R186	2007/02/01	7.00	Call	Option on Bond Future	5,690.0000	4,864.0000	(14.517)	0	0	0
05/01/2007	R186	2007/02/01	6.50	Call	Option on Bond Future	166.0000	118.0000	(28.916)	0	0	0
05/01/2007	R186	2007/02/01	6.75	Put	Option on Bond Future	68,875.0000	71,351.0000	3.595	0	0	0
05/01/2007	R186	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2007	R186	2007/02/01	6.75	Call	Option on Bond Future	1,236.0000	978.0000	(20.874)	0	0	0
05/01/2007	R186	2007/02/01	8.50	Put	Option on Bond Future	8.0000	8.0000	-	0	0	0
05/01/2007	R186	2007/02/01	6.50	Put	Option on Bond Future	103,539.0000	106,226.0000	2.595	0	0	0
05/01/2007	R186	2007/02/01	9.00	Call	Option on Bond Future	201,751.0000	199,018.0000	(1.355)	0	0	0
05/01/2007	R186	2007/02/01	8.25	Call	Option on Bond Future	121,446.0000	118,713.0000	(2.250)	0	0	0
05/01/2007	R186	2007/05/03			Bond Future	7.2000	7.2200	0.278	0.0000	0.0000	0
05/01/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	4,606.0000	4,778.0000	3.734	0	0	0
05/01/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	131,660.0000	129,229.0000	(1.846)	0	0	0
05/01/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	151,882.0000	149,384.0000	(1.645)	0	0	0
05/01/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	2,702.0000	2,807.0000	3.886	0	0	0
05/01/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	1,131.0000	1,177.0000	4.067	0	0	0
05/01/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	182,360.0000	179,803.0000	(1.402)	0	0	0
05/01/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	2,351.0000	2,443.0000	3.913	0	0	0
05/01/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	2,041.0000	2,121.0000	3.920	0	0	0
05/01/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	156,966.0000	154,455.0000	(1.600)	0	0	0
05/01/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	162,053.0000	159,530.0000	(1.557)	0	0	0
05/01/2007	R186	2007/08/02			Bond Future	7.1560	7.1760	0.279	0.0000	0.0000	0
05/01/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	142,050.0000	139,750.0000	(1.619)	0	0	0
05/01/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	10,185.0000	10,485.0000	2.946	0	0	0
05/01/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	165,643.0000	163,242.0000	(1.450)	0	0	0
05/01/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	170,416.0000	167,999.0000	(1.418)	0	0	0
05/01/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	6,389.0000	6,588.0000	3.115	0	0	0
05/01/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	3,881.0000	4,008.0000	3.272	0	0	0
05/01/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	7,032.0000	7,248.0000	3.072	0	0	0
05/01/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	5,798.0000	5,980.0000	3.139	0	0	0
05/01/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	189,589.0000	187,116.0000	(1.304)	0	0	0
05/01/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	160,884.0000	158,501.0000	(1.481)	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
05/01/2007	R194	2007/02/01			Bond Future	8.6710	8.7090	0.438	0.0000	0.0000	0
05/01/2007	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2007	R194	2007/02/01	7.50	Put	Option on Bond Future	11,864.0000	12,244.0000	3.203	0	0	0
05/01/2007	R194	2007/02/01	6.00	Put	Option on Bond Future	27,360.0000	27,742.0000	1.396	0	0	0
05/01/2007	R194	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2007	R194	2007/02/01	8.25	Put	Option on Bond Future	4,633.0000	4,937.0000	6.562	0	0	0
05/01/2007	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2007	R194	2007/02/01	7.75	Call	Option on Bond Future	17.0000	11.0000	(35.294)	0	0	0
05/01/2007	R194	2007/02/01	8.25	Call	Option on Bond Future	393.0000	315.0000	(19.847)	0	0	0
05/01/2007	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2007	R194	2007/02/01	8.00	Call	Option on Bond Future	101.0000	74.0000	(26.733)	0	0	0
05/01/2007	R194	2007/02/01	6.25	Put	Option on Bond Future	24,753.0000	25,134.0000	1.539	0	0	0
05/01/2007	R194	2007/02/01	7.75	Put	Option on Bond Future	9,328.0000	9,704.0000	4.031	0	0	0
05/01/2007	R194	2007/02/01	7.25	Put	Option on Bond Future	14,420.0000	14,802.0000	2.649	0	0	0
05/01/2007	R194	2007/02/01	6.50	Put	Option on Bond Future	22,155.0000	22,537.0000	1.724	0	0	0
05/01/2007	R194	2007/02/01	8.50	Put	Option on Bond Future	2,800.0000	3,023.0000	7.964	0	0	0
05/01/2007	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2007	R194	2007/02/01	7.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
05/01/2007	R194	2007/02/01	8.75	Call	Option on Bond Future	2,291.0000	2,047.0000	(10.650)	0	0	0
05/01/2007	R194	2007/02/01	6.75	Put	Option on Bond Future	19,567.0000	19,949.0000	1.952	0	0	0
05/01/2007	R194	2007/02/01	8.00	Put	Option on Bond Future	6,873.0000	7,227.0000	5.151	0	0	0
05/01/2007	R194	2007/02/01	8.75	Put	Option on Bond Future	1,498.0000	1,636.0000	9.212	0	0	0
05/01/2007	R194	2007/02/01	7.00	Put	Option on Bond Future	16,989.0000	17,370.0000	2.243	0	0	0
05/01/2007	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2007	R194	2007/02/01	8.70	Put	Option on Bond Future	1,715.0000	1,868.0000	8.921	0	0	0
05/01/2007	R194	2007/02/01	8.70	Call	Option on Bond Future	2,006.0000	1,778.0000	(11.366)	0	0	0
05/01/2007	R194	2007/02/01	8.50	Call	Option on Bond Future	1,080.0000	922.0000	(14.630)	0	0	0
05/01/2007	R194	2007/02/01	8.65	Put	Option on Bond Future	1,953.0000	2,124.0000	8.756	0	0	0
05/01/2007	R194	2007/02/01	8.65	Call	Option on Bond Future	1,742.0000	1,531.0000	(12.113)	0	0	0
05/01/2007	R194	2007/05/03			Bond Future	8.4710	8.5190	0.567	0.0000	0.0000	0
05/01/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	5,901.0000	5,643.0000	(4.372)	0	0	0
05/01/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	2,177.0000	2,294.0000	5.374	0	0	0
05/01/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	6,156.0000	5,893.0000	(4.272)	0	0	0
05/01/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	2,045.0000	2,157.0000	5.477	0	0	0
05/01/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,472.0000	1,558.0000	5.842	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
05/01/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	7,517.0000	7,229.0000	(3.831)	0	0	0
05/01/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	6,418.0000	6,149.0000	(4.191)	0	0	0
05/01/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	1,919.0000	2,025.0000	5.524	0	0	0
05/01/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	2,765.0000	2,904.0000	5.027	0	0	0
05/01/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,936.0000	4,702.0000	(4.741)	0	0	0
05/01/2007	R194	2007/08/02			Bond Future	8.2380	8.2940	0.680	0.0000	0.0000	0
05/01/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	3,176.0000	3,277.0000	3.180	0	0	0
05/01/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,796.0000	2,887.0000	3.255	0	0	0
05/01/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	3,380.0000	3,486.0000	3.136	0	0	0
05/01/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	8,310.0000	8,095.0000	(2.587)	0	0	0
05/01/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	7,265.0000	7,064.0000	(2.767)	0	0	0
05/01/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	3,277.0000	3,380.0000	3.143	0	0	0
05/01/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	7,434.0000	7,231.0000	(2.731)	0	0	0
05/01/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,605.0000	7,400.0000	(2.696)	0	0	0
05/01/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,814.0000	3,930.0000	3.041	0	0	0
05/01/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,611.0000	6,420.0000	(2.889)	0	0	0
05/01/2007	R201	2007/02/01			Bond Future	7.6700	7.6910	0.274	0.0000	0.0000	0
05/01/2007	R201	2007/02/01	7.75	Put	Option on Bond Future	6,568.0000	6,947.0000	5.770	0	0	0
05/01/2007	R201	2007/02/01	7.75	Call	Option on Bond Future	11,402.0000	10,509.0000	(7.832)	0	0	0
05/01/2007	R201	2007/02/01	8.65	Call	Option on Bond Future	57,394.0000	56,123.0000	(2.215)	0	0	0
05/01/2007	R201	2007/02/01	9.00	Put	Option on Bond Future	5.0000	5.0000	-	0	0	0
05/01/2007	R201	2007/02/01	7.25	Put	Option on Bond Future	27,207.0000	28,251.0000	3.837	0	0	0
05/01/2007	R201	2007/02/01	8.65	Put	Option on Bond Future	57.0000	57.0000	-	0	0	0
05/01/2007	R201	2007/02/01	9.00	Call	Option on Bond Future	76,860.0000	75,588.0000	(1.655)	0	0	0
05/01/2007	R201	2007/02/01	8.55	Call	Option on Bond Future	51,779.0000	50,510.0000	(2.451)	0	0	0
05/01/2007	R201	2007/02/01	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/01/2007	R201	2007/02/01	8.50	Put	Option on Bond Future	149.0000	153.0000	2.685	0	0	0
05/01/2007	R201	2007/02/01	9.25	Call	Option on Bond Future	90,499.0000	89,227.0000	(1.406)	0	0	0
05/01/2007	R201	2007/02/01	8.55	Put	Option on Bond Future	109.0000	111.0000	1.835	0	0	0
05/01/2007	R201	2007/02/01	6.75	Put	Option on Bond Future	57,700.0000	58,960.0000	2.184	0	0	0
05/01/2007	R201	2007/02/01	7.00	Put	Option on Bond Future	41,889.0000	43,097.0000	2.884	0	0	0
05/01/2007	R201	2007/02/01	8.00	Call	Option on Bond Future	22,086.0000	20,947.0000	(5.157)	0	0	0
05/01/2007	R201	2007/02/01	7.00	Call	Option on Bond Future	281.0000	217.0000	(22.776)	0	0	0
05/01/2007	R201	2007/02/01	8.50	Call	Option on Bond Future	48,971.0000	47,703.0000	(2.589)	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
05/01/2007	R201	2007/02/01	6.75	Call	Option on Bond Future	39.0000	27.0000	(30.769)	0	0	0
05/01/2007	R201	2007/02/01	8.25	Put	Option on Bond Future	657.0000	688.0000	4.718	0	0	0
05/01/2007	R201	2007/02/01	7.25	Call	Option on Bond Future	1,362.0000	1,134.0000	(16.740)	0	0	0
05/01/2007	R201	2007/02/01	7.50	Put	Option on Bond Future	14,970.0000	15,705.0000	4.910	0	0	0
05/01/2007	R201	2007/02/01	8.75	Put	Option on Bond Future	29.0000	28.0000	(3.448)	0	0	0
05/01/2007	R201	2007/02/01	8.25	Call	Option on Bond Future	35,080.0000	33,839.0000	(3.538)	0	0	0
05/01/2007	R201	2007/02/01	7.50	Call	Option on Bond Future	4,604.0000	4,067.0000	(11.664)	0	0	0
05/01/2007	R201	2007/02/01	8.75	Call	Option on Bond Future	62,992.0000	61,720.0000	(2.019)	0	0	0
05/01/2007	R201	2007/02/01	8.00	Put	Option on Bond Future	2,324.0000	2,456.0000	5.680	0	0	0
05/01/2007	R201	2007/02/01	8.60	Put	Option on Bond Future	79.0000	80.0000	1.266	0	0	0
05/01/2007	R201	2007/02/01	8.60	Call	Option on Bond Future	54,588.0000	53,317.0000	(2.328)	0	0	0
05/01/2007	R201	2007/05/03			Bond Future	7.6010	7.6220	0.276	0.0000	0.0000	0
05/01/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	3,944.0000	4,079.0000	3.423	0	0	0
05/01/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	55,697.0000	54,585.0000	(1.997)	0	0	0
05/01/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	65,314.0000	64,155.0000	(1.775)	0	0	0
05/01/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	2,485.0000	2,574.0000	3.581	0	0	0
05/01/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	1,159.0000	1,202.0000	3.710	0	0	0
05/01/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	80,314.0000	79,110.0000	(1.499)	0	0	0
05/01/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	1,946.0000	2,016.0000	3.597	0	0	0
05/01/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	2,201.0000	2,280.0000	3.589	0	0	0
05/01/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	70,254.0000	69,078.0000	(1.674)	0	0	0
05/01/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	67,775.0000	66,607.0000	(1.723)	0	0	0
05/01/2007	R201	2007/08/02			Bond Future	7.5420	7.5630	0.278	0.0000	0.0000	0
05/01/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	7,527.0000	7,724.0000	2.617	0	0	0
05/01/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	61,422.0000	60,400.0000	(1.664)	0	0	0
05/01/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	5,470.0000	5,620.0000	2.742	0	0	0
05/01/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	70,179.0000	69,109.0000	(1.525)	0	0	0
05/01/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	3,264.0000	3,360.0000	2.941	0	0	0
05/01/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	83,920.0000	82,796.0000	(1.339)	0	0	0
05/01/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	4,629.0000	4,759.0000	2.808	0	0	0
05/01/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	74,689.0000	73,599.0000	(1.459)	0	0	0
05/01/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	72,424.0000	71,344.0000	(1.491)	0	0	0
05/01/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	5,035.0000	5,175.0000	2.781	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
05/01/2007	R203	2007/02/01			Bond Future	7.5580	7.5790	0.278	0.0000	0.0000	0
05/01/2007	R203	2007/02/01	8.50	Call	Option on Bond Future	67,123.0000	65,562.0000	(2.326)	0	0	0
05/01/2007	R203	2007/02/01	8.65	Call	Option on Bond Future	77,280.0000	75,719.0000	(2.020)	0	0	0
05/01/2007	R203	2007/02/01	7.25	Put	Option on Bond Future	24,752.0000	26,029.0000	5.159	0	0	0
05/01/2007	R203	2007/02/01	8.00	Put	Option on Bond Future	548.0000	599.0000	9.307	0	0	0
05/01/2007	R203	2007/02/01	8.50	Put	Option on Bond Future	3.0000	3.0000	-	0	0	0
05/01/2007	R203	2007/02/01	9.00	Call	Option on Bond Future	100,449.0000	98,888.0000	(1.554)	0	0	0
05/01/2007	R203	2007/02/01	7.75	Put	Option on Bond Future	3,137.0000	3,416.0000	8.894	0	0	0
05/01/2007	R203	2007/02/01	7.00	Put	Option on Bond Future	42,813.0000	44,320.0000	3.520	0	0	0
05/01/2007	R203	2007/02/01	8.55	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
05/01/2007	R203	2007/02/01	6.50	Put	Option on Bond Future	82,742.0000	84,303.0000	1.887	0	0	0
05/01/2007	R203	2007/02/01	8.55	Call	Option on Bond Future	70,524.0000	68,963.0000	(2.213)	0	0	0
05/01/2007	R203	2007/02/01	7.75	Call	Option on Bond Future	17,297.0000	16,014.0000	(7.417)	0	0	0
05/01/2007	R203	2007/02/01	8.75	Call	Option on Bond Future	83,976.0000	82,415.0000	(1.859)	0	0	0
05/01/2007	R203	2007/02/01	6.75	Call	Option on Bond Future	13.0000	8.0000	(38.462)	0	0	0
05/01/2007	R203	2007/02/01	8.60	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/01/2007	R203	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2007	R203	2007/02/01	6.75	Put	Option on Bond Future	62,457.0000	64,014.0000	2.493	0	0	0
05/01/2007	R203	2007/02/01	8.60	Call	Option on Bond Future	73,910.0000	72,349.0000	(2.112)	0	0	0
05/01/2007	R203	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2007	R203	2007/02/01	7.00	Call	Option on Bond Future	195.0000	142.0000	(27.179)	0	0	0
05/01/2007	R203	2007/02/01	8.00	Call	Option on Bond Future	32,771.0000	31,261.0000	(4.608)	0	0	0
05/01/2007	R203	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2007	R203	2007/02/01	7.25	Call	Option on Bond Future	1,503.0000	1,219.0000	(18.896)	0	0	0
05/01/2007	R203	2007/02/01	8.25	Put	Option on Bond Future	54.0000	58.0000	7.407	0	0	0
05/01/2007	R203	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2007	R203	2007/02/01	8.25	Call	Option on Bond Future	49,927.0000	48,370.0000	(3.119)	0	0	0
05/01/2007	R203	2007/02/01	7.50	Put	Option on Bond Future	10,794.0000	11,571.0000	7.198	0	0	0
05/01/2007	R203	2007/02/01	7.50	Call	Option on Bond Future	6,466.0000	5,682.0000	(12.125)	0	0	0
05/01/2007	R203	2007/05/03			Bond Future	7.4980	7.5190	0.280	0.0000	0.0000	0
05/01/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	103,430.0000	101,891.0000	(1.488)	0	0	0
05/01/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	74.0000	79.0000	6.757	0	0	0
05/01/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	84,137.0000	82,616.0000	(1.808)	0	0	0
05/01/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	319.0000	342.0000	7.210	0	0	0
05/01/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	87,364.0000	85,838.0000	(1.747)	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
05/01/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	200.0000	215.0000	7.500	0	0	0
05/01/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	253.0000	272.0000	7.510	0	0	0
05/01/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	90,589.0000	89,060.0000	(1.688)	0	0	0
05/01/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	71,256.0000	69,762.0000	(2.097)	0	0	0
05/01/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	759.0000	810.0000	6.719	0	0	0
05/01/2007	R203	2007/08/02			Bond Future	7.4450	7.4660	0.282	0.0000	0.0000	0
05/01/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	90,867.0000	89,406.0000	(1.608)	0	0	0
05/01/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	106,198.0000	104,705.0000	(1.406)	0	0	0
05/01/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	87,819.0000	86,368.0000	(1.652)	0	0	0
05/01/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	599.0000	632.0000	5.509	0	0	0
05/01/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,476.0000	1,550.0000	5.014	0	0	0
05/01/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,279.0000	1,344.0000	5.082	0	0	0
05/01/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	93,923.0000	92,455.0000	(1.563)	0	0	0
05/01/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,105.0000	1,162.0000	5.158	0	0	0
05/01/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,550.0000	2,670.0000	4.706	0	0	0
05/01/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	75,770.0000	74,364.0000	(1.856)	0	0	0
05/01/2007	R204	2007/02/01			Bond Future	7.5090	7.5290	0.266	0.0000	0.0000	0
05/01/2007	R204	2007/02/01	7.50	Call	Option on Bond Future	11,151.0000	10,173.0000	(8.771)	0	0	0
05/01/2007	R204	2007/02/01	7.50	Put	Option on Bond Future	11,868.0000	12,482.0000	5.174	0	0	0
05/01/2007	R204	2007/02/01	8.75	Put	Option on Bond Future	11.0000	10.0000	(9.091)	0	0	0
05/01/2007	R204	2007/02/01	9.00	Call	Option on Bond Future	110,197.0000	108,606.0000	(1.444)	0	0	0
05/01/2007	R204	2007/02/01	8.75	Call	Option on Bond Future	92,867.0000	91,275.0000	(1.714)	0	0	0
05/01/2007	R204	2007/02/01	7.75	Call	Option on Bond Future	23,299.0000	21,948.0000	(5.799)	0	0	0
05/01/2007	R204	2007/02/01	7.75	Put	Option on Bond Future	4,340.0000	4,580.0000	5.530	0	0	0
05/01/2007	R204	2007/02/01	8.00	Put	Option on Bond Future	1,290.0000	1,352.0000	4.806	0	0	0
05/01/2007	R204	2007/02/01	8.65	Put	Option on Bond Future	21.0000	21.0000	-	0	0	0
05/01/2007	R204	2007/02/01	8.55	Put	Option on Bond Future	43.0000	43.0000	-	0	0	0
05/01/2007	R204	2007/02/01	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
05/01/2007	R204	2007/02/01	7.00	Call	Option on Bond Future	1,042.0000	850.0000	(18.426)	0	0	0
05/01/2007	R204	2007/02/01	8.55	Call	Option on Bond Future	78,711.0000	77,119.0000	(2.023)	0	0	0
05/01/2007	R204	2007/02/01	8.65	Call	Option on Bond Future	85,819.0000	84,228.0000	(1.854)	0	0	0
05/01/2007	R204	2007/02/01	7.25	Call	Option on Bond Future	4,036.0000	3,512.0000	(12.983)	0	0	0
05/01/2007	R204	2007/02/01	8.50	Put	Option on Bond Future	60.0000	60.0000	-	0	0	0
05/01/2007	R204	2007/02/01	7.25	Put	Option on Bond Future	24,938.0000	26,006.0000	4.283	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
05/01/2007	R204	2007/02/01	8.25	Call	Option on Bond Future	57,150.0000	55,568.0000	(2.768)	0	0	0
05/01/2007	R204	2007/02/01	6.75	Put	Option on Bond Future	63,042.0000	64,587.0000	2.451	0	0	0
05/01/2007	R204	2007/02/01	8.60	Call	Option on Bond Future	82,272.0000	80,681.0000	(1.934)	0	0	0
05/01/2007	R204	2007/02/01	6.50	Call	Option on Bond Future	21.0000	14.0000	(33.333)	0	0	0
05/01/2007	R204	2007/02/01	8.00	Call	Option on Bond Future	39,431.0000	37,901.0000	(3.880)	0	0	0
05/01/2007	R204	2007/02/01	7.00	Put	Option on Bond Future	42,653.0000	44,052.0000	3.280	0	0	0
05/01/2007	R204	2007/02/01	8.60	Put	Option on Bond Future	30.0000	30.0000	-	0	0	0
05/01/2007	R204	2007/02/01	6.50	Put	Option on Bond Future	84,682.0000	86,266.0000	1.871	0	0	0
05/01/2007	R204	2007/02/01	8.50	Call	Option on Bond Future	75,136.0000	73,545.0000	(2.117)	0	0	0
05/01/2007	R204	2007/02/01	6.75	Call	Option on Bond Future	183.0000	137.0000	(25.137)	0	0	0
05/01/2007	R204	2007/02/01	8.25	Put	Option on Bond Future	308.0000	317.0000	2.922	0	0	0
05/01/2007	R204	2007/05/03			Bond Future	7.4520	7.4740	0.295	0.0000	0.0000	0
05/01/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	3,604.0000	3,741.0000	3.801	0	0	0
05/01/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	82,202.0000	80,604.0000	(1.944)	0	0	0
05/01/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	98,106.0000	96,447.0000	(1.691)	0	0	0
05/01/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	114,292.0000	112,597.0000	(1.483)	0	0	0
05/01/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	1,938.0000	2,015.0000	3.973	0	0	0
05/01/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	984.0000	1,025.0000	4.167	0	0	0
05/01/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	1,700.0000	1,769.0000	4.059	0	0	0
05/01/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	101,330.0000	99,662.0000	(1.646)	0	0	0
05/01/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	94,892.0000	93,243.0000	(1.738)	0	0	0
05/01/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	2,204.0000	2,291.0000	3.947	0	0	0
05/01/2007	R204	2007/08/02			Bond Future	7.4050	7.4250	0.270	0.0000	0.0000	0
05/01/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	7,697.0000	7,897.0000	2.598	0	0	0
05/01/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	88,917.0000	87,555.0000	(1.532)	0	0	0
05/01/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	5,021.0000	5,159.0000	2.748	0	0	0
05/01/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	106,588.0000	105,152.0000	(1.347)	0	0	0
05/01/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	103,596.0000	102,170.0000	(1.377)	0	0	0
05/01/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	3,175.0000	3,266.0000	2.866	0	0	0
05/01/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	118,687.0000	117,216.0000	(1.239)	0	0	0
05/01/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	4,592.0000	4,720.0000	2.787	0	0	0
05/01/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	100,620.0000	99,206.0000	(1.405)	0	0	0
05/01/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	5,482.0000	5,631.0000	2.718	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
05/01/2007	R206	2007/02/01			Bond Future	7.6950	7.7150	0.260	0.0000	0.0000	0
05/01/2007	R206	2007/02/01	8.25	Put	Option on Bond Future	212.0000	227.0000	7.075	0	0	0
05/01/2007	R206	2007/02/01	8.00	Call	Option on Bond Future	17,216.0000	16,263.0000	(5.536)	0	0	0
05/01/2007	R206	2007/02/01	8.00	Put	Option on Bond Future	1,312.0000	1,412.0000	7.622	0	0	0
05/01/2007	R206	2007/02/01	8.25	Call	Option on Bond Future	28,915.0000	27,877.0000	(3.590)	0	0	0
05/01/2007	R206	2007/02/01	7.75	Call	Option on Bond Future	7,915.0000	7,210.0000	(8.907)	0	0	0
05/01/2007	R206	2007/02/01	7.75	Put	Option on Bond Future	5,024.0000	5,371.0000	6.907	0	0	0
05/01/2007	R206	2007/05/03			Bond Future	7.6240	7.6450	0.275	0.0000	0.0000	0
05/01/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	2,783.0000	2,925.0000	5.102	0	0	0
05/01/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	24,672.0000	23,846.0000	(3.348)	0	0	0
05/01/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	34,360.0000	33,422.0000	(2.730)	0	0	0
05/01/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	10,033.0000	10,435.0000	4.007	0	0	0
05/01/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	16,491.0000	15,812.0000	(4.117)	0	0	0
05/01/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	5,554.0000	5,808.0000	4.573	0	0	0
05/01/2007	R206	2007/08/02			Bond Future	7.5620	7.5830	0.278	0.0000	0.0000	0
05/01/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	21,968.0000	21,307.0000	(3.009)	0	0	0
05/01/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	12,595.0000	12,986.0000	3.104	0	0	0
05/01/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	29,780.0000	29,008.0000	(2.592)	0	0	0
05/01/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	38,720.0000	37,856.0000	(2.231)	0	0	0
05/01/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	8,111.0000	8,391.0000	3.452	0	0	0
05/01/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	4,943.0000	5,132.0000	3.824	0	0	0
05/01/2007	R207	2007/02/01			Bond Future	7.4340	7.4550	0.282	0.0000	0.0000	0
05/01/2007	R207	2007/02/01	7.50	Call	Option on Bond Future	12,241.0000	11,084.0000	(9.452)	0	0	0
05/01/2007	R207	2007/02/01	7.50	Put	Option on Bond Future	6,890.0000	7,439.0000	7.968	0	0	0
05/01/2007	R207	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2007	R207	2007/02/01	7.25	Call	Option on Bond Future	3,725.0000	3,162.0000	(15.114)	0	0	0
05/01/2007	R207	2007/02/01	6.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
05/01/2007	R207	2007/02/01	8.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/01/2007	R207	2007/02/01	6.50	Put	Option on Bond Future	80,091.0000	81,797.0000	2.130	0	0	0
05/01/2007	R207	2007/02/01	8.50	Call	Option on Bond Future	81,858.0000	80,151.0000	(2.085)	0	0	0
05/01/2007	R207	2007/02/01	9.00	Call	Option on Bond Future	117,090.0000	115,383.0000	(1.458)	0	0	0
05/01/2007	R207	2007/02/01	8.25	Call	Option on Bond Future	63,527.0000	61,821.0000	(2.685)	0	0	0
05/01/2007	R207	2007/02/01	8.75	Call	Option on Bond Future	99,713.0000	98,006.0000	(1.712)	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
05/01/2007	R207	2007/02/01	6.75	Call	Option on Bond Future	66.0000	45.0000	(31.818)	0	0	0
05/01/2007	R207	2007/02/01	8.00	Call	Option on Bond Future	44,875.0000	43,187.0000	(3.762)	0	0	0
05/01/2007	R207	2007/02/01	7.75	Call	Option on Bond Future	26,883.0000	25,322.0000	(5.807)	0	0	0
05/01/2007	R207	2007/02/01	8.55	Call	Option on Bond Future	85,468.0000	83,761.0000	(1.997)	0	0	0
05/01/2007	R207	2007/02/01	7.00	Call	Option on Bond Future	673.0000	520.0000	(22.734)	0	0	0
05/01/2007	R207	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2007	R207	2007/02/01	7.00	Put	Option on Bond Future	36,854.0000	38,409.0000	4.219	0	0	0
05/01/2007	R207	2007/02/01	7.25	Put	Option on Bond Future	18,852.0000	19,997.0000	6.074	0	0	0
05/01/2007	R207	2007/02/01	8.00	Put	Option on Bond Future	222.0000	241.0000	8.559	0	0	0
05/01/2007	R207	2007/02/01	8.45	Call	Option on Bond Future	78,229.0000	76,522.0000	(2.182)	0	0	0
05/01/2007	R207	2007/02/01	6.75	Put	Option on Bond Future	57,895.0000	59,581.0000	2.912	0	0	0
05/01/2007	R207	2007/02/01	7.75	Put	Option on Bond Future	1,610.0000	1,756.0000	9.068	0	0	0
05/01/2007	R207	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2007	R207	2007/02/01	8.45	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/01/2007	R207	2007/02/01	8.60	Call	Option on Bond Future	89,058.0000	87,351.0000	(1.917)	0	0	0
05/01/2007	R207	2007/02/01	8.25	Put	Option on Bond Future	17.0000	18.0000	5.882	0	0	0
05/01/2007	R207	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2007	R207	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
05/01/2007	R207	2007/02/01	8.65	Call	Option on Bond Future	92,629.0000	90,922.0000	(1.843)	0	0	0
05/01/2007	R207	2007/05/03			Bond Future	7.3820	7.4030	0.284	0.0000	0.0000	0
05/01/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	673.0000	716.0000	6.389	0	0	0
05/01/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	85,857.0000	84,203.0000	(1.926)	0	0	0
05/01/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	231.0000	247.0000	6.926	0	0	0
05/01/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	289.0000	309.0000	6.920	0	0	0
05/01/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	103,100.0000	101,419.0000	(1.630)	0	0	0
05/01/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	71.0000	76.0000	7.042	0	0	0
05/01/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	120,158.0000	118,466.0000	(1.408)	0	0	0
05/01/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	99,659.0000	97,982.0000	(1.683)	0	0	0
05/01/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	184.0000	197.0000	7.065	0	0	0
05/01/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	106,534.0000	104,850.0000	(1.581)	0	0	0
05/01/2007	R207	2007/08/02			Bond Future	7.3360	7.3570	0.286	0.0000	0.0000	0
05/01/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	2,156.0000	2,260.0000	4.824	0	0	0
05/01/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	90,067.0000	88,486.0000	(1.755)	0	0	0
05/01/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	488.0000	515.0000	5.533	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
05/01/2007	R207 2007/08/02	8.70	Call	Option on Bond Future	103,181.0000	101,559.0000	(1.572)	0	0	0
05/01/2007	R207 2007/08/02	8.70	Put	Option on Bond Future	1,229.0000	1,292.0000	5.126	0	0	0
05/01/2007	R207 2007/08/02	8.80	Call	Option on Bond Future	109,776.0000	108,139.0000	(1.491)	0	0	0
05/01/2007	R207 2007/08/02	9.00	Call	Option on Bond Future	122,956.0000	121,298.0000	(1.348)	0	0	0
05/01/2007	R207 2007/08/02	8.80	Put	Option on Bond Future	913.0000	961.0000	5.257	0	0	0
05/01/2007	R207 2007/08/02	8.75	Put	Option on Bond Future	1,061.0000	1,116.0000	5.184	0	0	0
05/01/2007	R207 2007/08/02	8.75	Call	Option on Bond Future	106,477.0000	104,847.0000	(1.531)	0	0	0
05/01/2007	TRT1 2007/02/01			Index Future	249.1140	248.8620	(0.101)	0.0000	0.0000	500
05/01/2007	TRT1 2007/02/01	243.60	Call	Index Future	55,903.0000	53,452.0000	(4.384)	0	0	0
05/01/2007	TRT1 2007/02/01	243.60	Put	Index Future	763.0000	832.0000	9.043	0	0	0
Grand Total:										1,828