



# Derivatives High/Low Report

High/Low for 09/02/2007

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/02/2007	CRD1 2007/05/03			Index Future	110.3380	110.2970	(0.037)	0.0000	0.0000	10
09/02/2007	GOVI 2007/05/03			jGovi	257.7080	257.5800	(0.050)	0.0000	0.0000	144
09/02/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
09/02/2007	GOVI 2007/05/03	235.00	Call	jGovi	227,080.0000	225,800.0000	(0.564)	0	0	0
09/02/2007	GOVI 2007/08/02			jGovi	263.3710	263.2410	(0.049)	0.0000	0.0000	0
09/02/2007	GOVI 2007/08/02	240.50	Call	jGovi	228,717.0000	227,417.0000	(0.568)	0	0	0
09/02/2007	GOVI 2007/08/02	240.50	Put	jGovi	7.0000	7.0000	-	0	0	0
09/02/2007	ILBI 2007/05/03			Index Future	276.2570	275.9290	(0.119)	0.0000	0.0000	0
09/02/2007	ILBI 2007/08/02			Index Future	0.0000	275.9290	100.000	0.0000	0.0000	0
09/02/2007	J153 2010/08/31			jSwap	8.6110	8.6270	0.186	0.0000	0.0000	0
09/02/2007	J157 2015/09/15			jSwap	8.3180	8.3260	0.096	0.0000	0.0000	0
09/02/2007	J186 2026/12/21			jSwap	7.8330	7.8240	(0.115)	0.0000	0.0000	0
09/02/2007	J194 2008/02/28			jSwap	9.0540	9.0710	0.188	0.0000	0.0000	0
09/02/2007	J201 2014/12/22			jSwap	8.3460	8.3510	0.060	0.0000	0.0000	0
09/02/2007	J203 2017/09/15			jSwap	8.2390	8.2420	0.036	0.0000	0.0000	0

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09/02/2007	J204	2018/12/21			jSwap	8.1670	8.1710	0.049	0.0000	0.0000	0
09/02/2007	J207	2020/01/15			jSwap	8.1040	8.1070	0.037	0.0000	0.0000	0
09/02/2007	JBAR	2005/12/21			jBar	9.3210	9.3500	0.311	0.0000	0.0000	0
09/02/2007	JFRA	2007/05/03			jFra	9.2650	9.2900	0.270	0.0000	0.0000	0
09/02/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	4.0000	4.0000	-	0	0	0
09/02/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,305.0000	4,365.0000	1.394	0	0	0
09/02/2007	JFRA	2007/08/02			jFra	9.1670	9.1890	0.240	0.0000	0.0000	0
09/02/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,124.0000	4,174.0000	1.212	0	0	0
09/02/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	61.0000	57.0000	(6.557)	0	0	0
09/02/2007	JFRA	2007/11/01			jFra	8.9520	8.9740	0.246	0.0000	0.0000	0
09/02/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	205.0000	196.0000	(4.390)	0	0	0
09/02/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,012.0000	4,061.0000	1.221	0	0	0
09/02/2007	JFRA	2008/02/07			jFra	8.7710	8.7990	0.319	0.0000	0.0000	0
09/02/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	21,472.0000	21,481.0000	0.042	0	0	0
09/02/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,378.0000	18,317.0000	(0.332)	0	0	0
09/02/2007	JN02	2007/05/03			jNote	8.7250	8.7470	0.252	0.0000	0.0000	0
09/02/2007	JN02	2007/05/03	9.25	Put	Option on jNote	15,156.0000	14,838.0000	(2.098)	0	0	0
09/02/2007	JN02	2007/05/03	9.25	Call	Option on jNote	5,574.0000	5,659.0000	1.525	0	0	0
09/02/2007	JN02	2007/08/02			jNote	8.5710	8.5950	0.280	0.0000	0.0000	0
09/02/2007	JN02	2007/08/02	9.25	Put	Option on jNote	20,977.0000	20,655.0000	(1.535)	0	0	0
09/02/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,563.0000	8,683.0000	1.401	0	0	0
09/02/2007	JN05	2007/05/03			jNote	8.3180	8.3300	0.144	0.0000	0.0000	0
09/02/2007	JN05	2007/05/03	9.25	Call	Option on jNote	650.0000	663.0000	2.000	0	0	0
09/02/2007	JN05	2007/05/03	9.25	Put	Option on jNote	38,326.0000	37,838.0000	(1.273)	0	0	0

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09/02/2007	JN05	2007/08/02			jNote	8.2420	8.2550	0.158	0.0000	0.0000	0
09/02/2007	JN05	2007/08/02	9.25	Call	Option on jNote	2,165.0000	2,210.0000	2.079	0	0	0
09/02/2007	JN05	2007/08/02	9.25	Put	Option on jNote	43,014.0000	42,517.0000	(1.155)	0	0	0
09/02/2007	JN10	2007/05/03			jNote	8.1070	8.1100	0.037	0.0000	0.0000	0
09/02/2007	JN10	2007/05/03	9.00	Put	Option on jNote	60,488.0000	60,260.0000	(0.377)	0	0	0
09/02/2007	JN10	2007/05/03	9.00	Call	Option on jNote	58.0000	57.0000	(1.724)	0	0	0
09/02/2007	JN10	2007/08/02			jNote	8.0520	8.0540	0.025	0.0000	0.0000	0
09/02/2007	JN10	2007/08/02	9.00	Call	Option on jNote	508.0000	506.0000	(0.394)	0	0	0
09/02/2007	JN10	2007/08/02	9.00	Put	Option on jNote	64,851.0000	64,690.0000	(0.248)	0	0	0
09/02/2007	JROD	2007/02/28			jRod	8.6570	8.6550	(0.023)	0.0000	0.0000	0
09/02/2007	JROD	2007/03/30			jRod	8.9280	8.9320	0.045	0.0000	0.0000	0
09/02/2007	JROD	2007/04/30			jRod	9.2390	9.2550	0.173	0.0000	0.0000	0
09/02/2007	JROD	2007/05/31			jRod	9.0650	9.0750	0.110	0.0000	0.0000	0
09/02/2007	OTH1	2007/05/03			Index Future	254.0860	253.9270	(0.063)	0.0000	0.0000	15
09/02/2007	R153	2007/05/03			Bond Future	7.9500	7.9500	-	0.0000	0.0000	54
09/02/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	20,109.0000	20,236.0000	0.632	0	0	0
09/02/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	3,101.0000	3,228.0000	4.095	0	0	0
09/02/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	836.0000	1,075.0000	28.589	0	0	0
09/02/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	25,020.0000	25,230.0000	0.839	0	0	0
09/02/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	1,907.0000	2,117.0000	11.012	0	0	0
09/02/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	33,027.0000	33,267.0000	0.727	0	0	0
09/02/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	1,675.0000	1,898.0000	13.313	0	0	0
09/02/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	1,467.0000	1,699.0000	15.815	0	0	0
09/02/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	27,617.0000	27,848.0000	0.836	0	0	0
09/02/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	26,308.0000	26,530.0000	0.844	0	0	0
09/02/2007	R153	2007/08/02			Bond Future	7.8700	7.8700	-	0.0000	0.0000	0
09/02/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	6,398.0000	6,648.0000	3.907	0	0	0

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09/02/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	24,525.0000	24,775.0000	1.019	0	0	0
09/02/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	35,331.0000	35,942.0000	1.729	0	0	0
09/02/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	30,814.0000	31,318.0000	1.636	0	0	0
09/02/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	4,185.0000	4,690.0000	12.067	0	0	0
09/02/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	28,648.0000	29,080.0000	1.508	0	0	0
09/02/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	4,844.0000	5,276.0000	8.918	0	0	0
09/02/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	3,080.0000	3,690.0000	19.805	0	0	0
09/02/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	4,505.0000	4,975.0000	10.433	0	0	0
09/02/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	29,723.0000	30,193.0000	1.581	0	0	0
09/02/2007	R157	2007/05/03			Bond Future	7.6300	7.6400	0.131	0.0000	0.0000	504
09/02/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	1,126.0000	1,612.0000	43.162	0	0	0
09/02/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	1,326.0000	1,829.0000	37.934	0	0	0
09/02/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	81,711.0000	81,468.0000	(0.297)	0	0	0
09/02/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	84,950.0000	84,689.0000	(0.307)	0	0	0
09/02/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	98,019.0000	97,667.0000	(0.359)	0	0	0
09/02/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	1,555.0000	2,073.0000	33.312	0	0	0
09/02/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	78,489.0000	78,261.0000	(0.290)	0	0	0
09/02/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	566.0000	961.0000	69.788	0	0	0
09/02/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	2,840.0000	3,375.0000	18.838	0	0	0
09/02/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	26,530.0000	25,800.0000	(2.752)	0	0	0
09/02/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	16,766.0000	15,289.0000	(8.809)	0	0	60
09/02/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	37,408.0000	36,773.0000	(1.697)	0	0	0
09/02/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	10,123.0000	10,235.0000	1.106	0	0	60
09/02/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	65,846.0000	65,634.0000	(0.322)	0	0	0
09/02/2007	R157	2007/08/02			Bond Future	7.5750	7.5850	0.132	0.0000	0.0000	0
09/02/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	102,412.0000	103,091.0000	0.663	0	0	0
09/02/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	87,785.0000	88,419.0000	0.722	0	0	0
09/02/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	3,373.0000	4,783.0000	41.803	0	0	0
09/02/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	647.0000	6,319.0000	876.662	0	0	0
09/02/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	5,405.0000	6,770.0000	25.254	0	0	0
09/02/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	86,382.0000	91,324.0000	5.721	0	0	0
09/02/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	5,914.0000	7,251.0000	22.607	0	0	0
09/02/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	84,926.0000	85,533.0000	0.715	0	0	0
09/02/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	8,357.0000	9,509.0000	13.785	0	0	0

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09/02/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	73,781.0000	74,202.0000	0.571	0	0	0
09/02/2007	R186	2007/05/03			Bond Future	7.2800	7.2950	0.206	0.0000	0.0000	0
09/02/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	2,940.0000	3,661.0000	24.524	0	0	0
09/02/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	119,626.0000	118,417.0000	(1.011)	0	0	0
09/02/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	1,269.0000	1,884.0000	48.463	0	0	0
09/02/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	140,324.0000	139,038.0000	(0.916)	0	0	0
09/02/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	1,061.0000	1,644.0000	54.948	0	0	0
09/02/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	150,706.0000	149,358.0000	(0.894)	0	0	0
09/02/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	145,516.0000	144,201.0000	(0.904)	0	0	0
09/02/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	502.0000	946.0000	88.446	0	0	0
09/02/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	171,363.0000	169,876.0000	(0.868)	0	0	0
09/02/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	1,511.0000	2,156.0000	42.687	0	0	0
09/02/2007	R186	2007/08/02			Bond Future	7.2360	7.2500	0.193	0.0000	0.0000	0
09/02/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	9,022.0000	10,721.0000	18.832	0	0	0
09/02/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	130,534.0000	130,433.0000	(0.077)	0	0	0
09/02/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	3,101.0000	4,882.0000	57.433	0	0	0
09/02/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	154,295.0000	154,351.0000	0.036	0	0	0
09/02/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	5,395.0000	7,251.0000	34.402	0	0	0
09/02/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	178,455.0000	178,437.0000	(0.010)	0	0	0
09/02/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	4,845.0000	6,701.0000	38.308	0	0	0
09/02/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	159,109.0000	159,166.0000	0.036	0	0	0
09/02/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	149,496.0000	149,543.0000	0.031	0	0	0
09/02/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	5,998.0000	7,844.0000	30.777	0	0	0
09/02/2007	R194	2007/05/03			Bond Future	8.4690	8.5250	0.661	0.0000	0.0000	0
09/02/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,633.0000	5,314.0000	(5.663)	0	0	0
09/02/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	1,506.0000	1,624.0000	7.835	0	0	0
09/02/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	1,626.0000	1,752.0000	7.749	0	0	0
09/02/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	5,366.0000	5,054.0000	(5.814)	0	0	0
09/02/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	1,392.0000	1,503.0000	7.974	0	0	0
09/02/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	5,906.0000	5,581.0000	(5.503)	0	0	0
09/02/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,365.0000	4,085.0000	(6.415)	0	0	0
09/02/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	2,178.0000	2,334.0000	7.163	0	0	0
09/02/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	7,062.0000	6,710.0000	(4.984)	0	0	0

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09/02/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,001.0000	1,086.0000	8.492	0	0	0
09/02/2007	R194	2007/08/02			Bond Future	8.1910	8.2490	0.708	0.0000	0.0000	0
09/02/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	2,865.0000	2,968.0000	3.595	0	0	0
09/02/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	7,008.0000	6,793.0000	(3.068)	0	0	0
09/02/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	7,182.0000	6,965.0000	(3.021)	0	0	0
09/02/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	2,768.0000	2,868.0000	3.613	0	0	0
09/02/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	2,672.0000	2,770.0000	3.668	0	0	0
09/02/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,359.0000	7,139.0000	(2.990)	0	0	0
09/02/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,334.0000	6,130.0000	(3.221)	0	0	0
09/02/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,280.0000	3,394.0000	3.476	0	0	0
09/02/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,316.0000	2,403.0000	3.756	0	0	0
09/02/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	8,087.0000	7,857.0000	(2.844)	0	0	0
09/02/2007	R196	2007/05/03			Bond Future	8.3860	8.4710	1.014	0.0000	0.0000	0
09/02/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	7,124.0000	6,036.0000	(15.272)	0	0	0
09/02/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	1,027.0000	1,367.0000	33.106	0	0	0
09/02/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	2,331.0000	2,939.0000	26.083	0	0	0
09/02/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	4,245.0000	3,425.0000	(19.317)	0	0	0
09/02/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	2,188.0000	1,663.0000	(23.995)	0	0	0
09/02/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	4,478.0000	5,381.0000	20.165	0	0	0
09/02/2007	R196	2007/08/02			Bond Future	8.2660	8.3570	1.101	0.0000	0.0000	0
09/02/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	4,606.0000	3,963.0000	(13.960)	0	0	0
09/02/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	4,841.0000	5,531.0000	14.253	0	0	0
09/02/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	6,622.0000	5,817.0000	(12.156)	0	0	0
09/02/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	3,199.0000	3,727.0000	16.505	0	0	0
09/02/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	9,057.0000	8,101.0000	(10.555)	0	0	0
09/02/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,994.0000	2,371.0000	18.907	0	0	0
09/02/2007	R201	2007/05/03			Bond Future	7.5820	7.5920	0.132	0.0000	0.0000	0
09/02/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	55,004.0000	54,804.0000	(0.364)	0	0	0
09/02/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	2,122.0000	2,516.0000	18.567	0	0	0
09/02/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	80,713.0000	80,413.0000	(0.372)	0	0	0
09/02/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	429.0000	724.0000	68.765	0	0	0
09/02/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	847.0000	1,208.0000	42.621	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
09/02/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	996.0000	1,370.0000	37.550	0	0	0
09/02/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	67,699.0000	67,478.0000	(0.326)	0	0	0
09/02/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	1,167.0000	1,551.0000	32.905	0	0	0
09/02/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	65,125.0000	64,914.0000	(0.324)	0	0	0
09/02/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	70,286.0000	70,052.0000	(0.333)	0	0	0
09/02/2007	R201	2007/08/02			Bond Future	7.5170	7.5250	0.106	0.0000	0.0000	0
09/02/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	61,059.0000	61,440.0000	0.624	0	0	0
09/02/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	5,709.0000	6,556.0000	14.836	0	0	0
09/02/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	2,195.0000	3,194.0000	45.513	0	0	0
09/02/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	74,792.0000	75,319.0000	0.705	0	0	0
09/02/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	3,277.0000	4,270.0000	30.302	0	0	0
09/02/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	84,305.0000	84,839.0000	0.633	0	0	0
09/02/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	3,609.0000	4,588.0000	27.127	0	0	0
09/02/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	72,452.0000	72,966.0000	0.709	0	0	0
09/02/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	3,968.0000	4,931.0000	24.269	0	0	0
09/02/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	70,131.0000	70,629.0000	0.710	0	0	0
09/02/2007	R203	2007/05/03			Bond Future	7.4870	7.4970	0.134	0.0000	0.0000	0
09/02/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	87,982.0000	87,246.0000	(0.837)	0	0	0
09/02/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	82.0000	83.0000	1.220	0	0	0
09/02/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	84,711.0000	83,975.0000	(0.869)	0	0	0
09/02/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	61.0000	61.0000	-	0	0	0
09/02/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	91,244.0000	90,508.0000	(0.807)	0	0	0
09/02/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	44.0000	44.0000	-	0	0	0
09/02/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	104,178.0000	103,441.0000	(0.707)	0	0	0
09/02/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	11.0000	11.0000	-	0	0	0
09/02/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	71,569.0000	70,836.0000	(1.024)	0	0	0
09/02/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	262.0000	266.0000	1.527	0	0	0
09/02/2007	R203	2007/08/02			Bond Future	7.4310	7.4390	0.108	0.0000	0.0000	0
09/02/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	649.0000	656.0000	1.079	0	0	0
09/02/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	88,269.0000	87,697.0000	(0.648)	0	0	0
09/02/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	907.0000	918.0000	1.213	0	0	0
09/02/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	94,486.0000	93,911.0000	(0.609)	0	0	0
09/02/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	106,936.0000	106,357.0000	(0.541)	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
09/02/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	768.0000	777.0000	1.172	0	0	0
09/02/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	91,375.0000	90,802.0000	(0.627)	0	0	0
09/02/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	319.0000	322.0000	0.940	0	0	0
09/02/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,703.0000	1,724.0000	1.233	0	0	0
09/02/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	75,942.0000	75,380.0000	(0.740)	0	0	0
09/02/2007	R204	2007/05/03			Bond Future	7.4570	7.4670	0.134	0.0000	0.0000	0
09/02/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	1,881.0000	1,891.0000	0.532	0	0	0
09/02/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	80,084.0000	79,305.0000	(0.973)	0	0	0
09/02/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	96,616.0000	95,829.0000	(0.815)	0	0	0
09/02/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	711.0000	712.0000	0.141	0	0	0
09/02/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	113,261.0000	112,470.0000	(0.698)	0	0	0
09/02/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	843.0000	845.0000	0.237	0	0	0
09/02/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	93,290.0000	92,504.0000	(0.843)	0	0	0
09/02/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	99,946.0000	99,158.0000	(0.788)	0	0	0
09/02/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	348.0000	347.0000	(0.287)	0	0	0
09/02/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	997.0000	1,000.0000	0.301	0	0	0
09/02/2007	R204	2007/08/02			Bond Future	7.4060	7.4150	0.122	0.0000	0.0000	0
09/02/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	87,059.0000	86,402.0000	(0.755)	0	0	0
09/02/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	5,917.0000	5,964.0000	0.794	0	0	0
09/02/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	2,161.0000	2,176.0000	0.694	0	0	0
09/02/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	4,028.0000	4,059.0000	0.770	0	0	0
09/02/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	3,645.0000	3,672.0000	0.741	0	0	0
09/02/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	105,210.0000	104,531.0000	(0.645)	0	0	0
09/02/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	3,293.0000	3,318.0000	0.759	0	0	0
09/02/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	117,595.0000	116,907.0000	(0.585)	0	0	0
09/02/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	102,141.0000	101,465.0000	(0.662)	0	0	0
09/02/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	99,087.0000	98,414.0000	(0.679)	0	0	0
09/02/2007	R206	2007/05/03			Bond Future	7.5950	7.6040	0.118	0.0000	0.0000	0
09/02/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	34,524.0000	34,080.0000	(1.286)	0	0	0
09/02/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	15,369.0000	15,021.0000	(2.264)	0	0	0
09/02/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	24,144.0000	23,735.0000	(1.694)	0	0	0
09/02/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	7,418.0000	7,533.0000	1.550	0	0	0
09/02/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	3,533.0000	3,587.0000	1.528	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
09/02/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	1,453.0000	1,473.0000	1.376	0	0	0
09/02/2007	R206	2007/08/02			Bond Future	7.5270	7.5340	0.093	0.0000	0.0000	0
09/02/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	6,370.0000	6,427.0000	0.895	0	0	0
09/02/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	29,797.0000	29,502.0000	(0.990)	0	0	0
09/02/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	10,483.0000	10,575.0000	0.878	0	0	0
09/02/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	21,613.0000	21,353.0000	(1.203)	0	0	0
09/02/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	3,618.0000	3,650.0000	0.884	0	0	0
09/02/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	39,152.0000	38,833.0000	(0.815)	0	0	0
09/02/2007	R207	2007/05/03			Bond Future	7.4010	7.4110	0.135	0.0000	0.0000	0
09/02/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	252.0000	255.0000	1.190	0	0	0
09/02/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	83,900.0000	83,097.0000	(0.957)	0	0	0
09/02/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	83.0000	84.0000	1.205	0	0	0
09/02/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	97,917.0000	97,111.0000	(0.823)	0	0	0
09/02/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	118,565.0000	117,758.0000	(0.681)	0	0	0
09/02/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	13.0000	13.0000	-	0	0	0
09/02/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	101,395.0000	100,589.0000	(0.795)	0	0	0
09/02/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	46.0000	46.0000	-	0	0	0
09/02/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	104,860.0000	104,053.0000	(0.770)	0	0	0
09/02/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	62.0000	62.0000	-	0	0	0
09/02/2007	R207	2007/08/02			Bond Future	7.3530	7.3620	0.122	0.0000	0.0000	0
09/02/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,525.0000	1,547.0000	1.443	0	0	0
09/02/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	88,071.0000	87,373.0000	(0.793)	0	0	0
09/02/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	121,382.0000	120,665.0000	(0.591)	0	0	0
09/02/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	101,391.0000	100,682.0000	(0.699)	0	0	0
09/02/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	572.0000	580.0000	1.399	0	0	0
09/02/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	803.0000	815.0000	1.494	0	0	0
09/02/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	679.0000	689.0000	1.473	0	0	0
09/02/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	104,731.0000	104,020.0000	(0.679)	0	0	0
09/02/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	279.0000	283.0000	1.434	0	0	0
09/02/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	108,070.0000	107,357.0000	(0.660)	0	0	0
09/02/2007	TRT1	2007/05/03			Index Future	254.6510	254.5250	(0.049)	0.0000	0.0000	500

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
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<b>Grand Total:</b>										<b>1,347</b>
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