



Derivatives High/Low Report

High/Low for 05/03/2007

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
05/03/2007	CRD1 2007/05/03			Index Future	109.9280	109.7020	(0.206)	0.0000	0.0000	10
05/03/2007	GOVI 2007/05/03			jGovi	256.7555	255.8330	(0.359)	0.0000	0.0000	144
05/03/2007	GOVI 2007/05/03	235.00	Call	jGovi	217,555.0000	208,330.0000	(4.240)	0	0	0
05/03/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
05/03/2007	GOVI 2007/08/02			jGovi	262.2875	261.3450	(0.359)	0.0000	0.0000	69
05/03/2007	GOVI 2007/08/02	240.50	Call	jGovi	217,880.0000	208,457.0000	(4.325)	0	0	0
05/03/2007	GOVI 2007/08/02	240.50	Put	jGovi	5.0000	7.0000	40.000	0	0	0
05/03/2007	ILBI 2007/05/03			Index Future	273.7220	273.9190	0.072	0.0000	0.0000	0
05/03/2007	ILBI 2007/08/02			Index Future	280.0030	280.2140	0.075	0.0000	0.0000	0
05/03/2007	J153 2010/08/31			jSwap	8.6920	8.7630	0.817	0.0000	0.0000	0
05/03/2007	J157 2015/09/15			jSwap	8.3690	8.4230	0.645	0.0000	0.0000	0
05/03/2007	J186 2026/12/21			jSwap	7.8670	7.9230	0.712	0.0000	0.0000	0
05/03/2007	J194 2008/02/28			jSwap	8.8554	8.9296	0.838	0.0000	0.0000	0
05/03/2007	J201 2014/12/22			jSwap	8.3970	8.4590	0.738	0.0000	0.0000	0
05/03/2007	J203 2017/09/15			jSwap	8.2770	8.3350	0.701	0.0000	0.0000	0

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05/03/2007	J204	2018/12/21			jSwap	8.2030	8.2700	0.817	0.0000	0.0000	0
05/03/2007	J207	2020/01/15			jSwap	8.1430	8.2130	0.860	0.0000	0.0000	0
05/03/2007	JBAR	2005/12/21			jBar	0.0000	9.0830	100.000	0.0000	0.0000	0
05/03/2007	JFRA	2007/05/03			jFra	9.1960	9.2060	0.109	0.0000	0.0000	0
05/03/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	2.0000	1.0000	(50.000)	0	0	0
05/03/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,135.0000	4,159.0000	0.580	0	0	0
05/03/2007	JFRA	2007/08/02			jFra	9.1630	9.2000	0.404	0.0000	0.0000	0
05/03/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,098.0000	4,182.0000	2.050	0	0	0
05/03/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	44.0000	38.0000	(13.636)	0	0	0
05/03/2007	JFRA	2007/11/01			jFra	9.0660	9.1340	0.750	0.0000	0.0000	0
05/03/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,250.0000	4,408.0000	3.718	0	0	0
05/03/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	145.0000	126.0000	(13.103)	0	0	0
05/03/2007	JFRA	2008/02/07			jFra	8.9680	9.0560	0.981	0.0000	0.0000	0
05/03/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	17,540.0000	17,353.0000	(1.066)	0	0	0
05/03/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	21,110.0000	21,136.0000	0.123	0	0	0
05/03/2007	JN02	2007/05/03			jNote	8.8250	8.9060	0.918	0.0000	0.0000	0
05/03/2007	JN02	2007/05/03	9.25	Call	Option on jNote	4,950.0000	5,295.0000	6.970	0	0	0
05/03/2007	JN02	2007/05/03	9.25	Put	Option on jNote	12,701.0000	11,566.0000	(8.936)	0	0	0
05/03/2007	JN02	2007/08/02			jNote	8.7090	8.7970	1.010	0.0000	0.0000	0
05/03/2007	JN02	2007/08/02	9.25	Put	Option on jNote	18,511.0000	17,393.0000	(6.040)	0	0	0
05/03/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,632.0000	9,128.0000	5.746	0	0	0
05/03/2007	JN05	2007/05/03			jNote	8.3950	8.4790	1.001	0.0000	0.0000	0
05/03/2007	JN05	2007/05/03	9.25	Put	Option on jNote	34,925.0000	31,610.0000	(9.492)	0	0	0
05/03/2007	JN05	2007/05/03	9.25	Call	Option on jNote	437.0000	571.0000	30.664	0	0	0

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05/03/2007	JN05	2007/08/02			jNote	8.3270	8.4140	1.045	0.0000	0.0000	0
05/03/2007	JN05	2007/08/02	9.25	Put	Option on jNote	39,434.0000	36,261.0000	(8.046)	0	0	0
05/03/2007	JN05	2007/08/02	9.25	Call	Option on jNote	2,125.0000	2,540.0000	19.529	0	0	0
05/03/2007	JN10	2007/05/03			jNote	8.1560	8.2140	0.711	0.0000	0.0000	0
05/03/2007	JN10	2007/05/03	9.00	Call	Option on jNote	23.0000	34.0000	47.826	0	0	0
05/03/2007	JN10	2007/05/03	9.00	Put	Option on jNote	56,974.0000	52,920.0000	(7.116)	0	0	0
05/03/2007	JN10	2007/08/02			jNote	8.1040	8.1660	0.765	0.0000	0.0000	0
05/03/2007	JN10	2007/08/02	9.00	Put	Option on jNote	61,076.0000	56,850.0000	(6.919)	0	0	0
05/03/2007	JN10	2007/08/02	9.00	Call	Option on jNote	455.0000	591.0000	29.890	0	0	0
05/03/2007	JROD	2007/03/30			jRod	8.7150	8.7060	(0.103)	0.0000	0.0000	0
05/03/2007	JROD	2007/04/30			jRod	8.8540	8.8380	(0.181)	0.0000	0.0000	0
05/03/2007	JROD	2007/05/31			jRod	9.0510	9.0420	(0.099)	0.0000	0.0000	0
05/03/2007	OTH1	2007/05/03			Index Future	252.9860	252.0990	(0.351)	0.0000	0.0000	15
05/03/2007	R153	2007/05/03			Bond Future	8.0200	8.0950	0.935	0.0000	0.0000	366
05/03/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	608.0000	743.0000	22.204	0	0	0
05/03/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	1,656.0000	2,007.0000	21.196	0	0	0
05/03/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	16,482.0000	14,500.0000	(12.025)	0	0	0
05/03/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	24,575.0000	22,377.0000	(8.944)	0	0	0
05/03/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	861.0000	1,050.0000	21.951	0	0	0
05/03/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	21,791.0000	19,647.0000	(9.839)	0	0	0
05/03/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	724.0000	884.0000	22.099	0	0	0
05/03/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	292.0000	357.0000	22.260	0	0	0
05/03/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	30,302.0000	28,034.0000	(7.485)	0	0	0
05/03/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	23,174.0000	21,002.0000	(9.373)	0	0	0
05/03/2007	R153	2007/08/02			Bond Future	7.9400	8.0150	0.945	0.0000	0.0000	0
05/03/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	19,864.0000	18,190.0000	(8.427)	0	0	0
05/03/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	3,770.0000	4,268.0000	13.210	0	0	0
05/03/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	2,234.0000	2,545.0000	13.921	0	0	0

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05/03/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,555.0000	1,776.0000	14.212	0	0	0
05/03/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	31,773.0000	29,823.0000	(6.137)	0	0	0
05/03/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	25,628.0000	23,793.0000	(7.160)	0	0	0
05/03/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	2,442.0000	2,780.0000	13.841	0	0	0
05/03/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	26,831.0000	24,969.0000	(6.940)	0	0	0
05/03/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	24,440.0000	22,633.0000	(7.394)	0	0	0
05/03/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	2,668.0000	3,034.0000	13.718	0	0	0
05/03/2007	R157	2007/05/03			Bond Future	7.6750	7.7350	0.782	0.0000	0.0000	485
05/03/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	5,886.0000	6,800.0000	15.528	0	0	60
05/03/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	497.0000	571.0000	14.889	0	0	0
05/03/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	8,580.0000	6,768.0000	(21.119)	0	0	60
05/03/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	74,073.0000	69,687.0000	(5.921)	0	0	0
05/03/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	21,702.0000	24,350.0000	12.202	0	0	0
05/03/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	80,798.0000	76,385.0000	(5.462)	0	0	0
05/03/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	29,813.0000	26,267.0000	(11.894)	0	0	0
05/03/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	332.0000	380.0000	14.458	0	0	0
05/03/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	60,722.0000	56,432.0000	(7.065)	0	0	0
05/03/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	1,074.0000	1,244.0000	15.829	0	0	0
05/03/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	94,239.0000	89,798.0000	(4.712)	0	0	0
05/03/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	77,434.0000	73,034.0000	(5.682)	0	0	0
05/03/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	145.0000	163.0000	12.414	0	0	0
05/03/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	407.0000	467.0000	14.742	0	0	0
05/03/2007	R157	2007/08/02			Bond Future	7.6350	7.6950	0.786	0.0000	0.0000	3
05/03/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	81,048.0000	77,033.0000	(4.954)	0	0	0
05/03/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	96,517.0000	92,370.0000	(4.297)	0	0	0
05/03/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,855.0000	2,064.0000	11.267	0	0	0
05/03/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	3,044.0000	3,386.0000	11.235	0	0	0
05/03/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	84,119.0000	80,072.0000	(4.811)	0	0	0
05/03/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	65,977.0000	62,162.0000	(5.782)	0	0	0
05/03/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	2,759.0000	3,070.0000	11.272	0	0	0
05/03/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	4,929.0000	5,472.0000	11.016	0	0	0
05/03/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	77,993.0000	74,011.0000	(5.106)	0	0	0
05/03/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	3,356.0000	3,732.0000	11.204	0	0	0

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05/03/2007	R186	2007/05/03			Bond Future	7.4300	7.5020	0.969	0.0000	0.0000	0
05/03/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	151,943.0000	142,955.0000	(5.915)	0	0	0
05/03/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	201.0000	245.0000	21.891	0	0	0
05/03/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	120,402.0000	111,535.0000	(7.364)	0	0	0
05/03/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	469.0000	577.0000	23.028	0	0	0
05/03/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	1,570.0000	1,938.0000	23.439	0	0	0
05/03/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	99,136.0000	90,473.0000	(8.739)	0	0	0
05/03/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	708.0000	873.0000	23.305	0	0	0
05/03/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	125,705.0000	116,807.0000	(7.078)	0	0	0
05/03/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	130,995.0000	122,071.0000	(6.812)	0	0	0
05/03/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	577.0000	711.0000	23.224	0	0	0
05/03/2007	R186	2007/08/02			Bond Future	7.3850	7.4580	0.988	0.0000	0.0000	0
05/03/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	110,142.0000	102,128.0000	(7.276)	0	0	0
05/03/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	139,470.0000	130,970.0000	(6.095)	0	0	0
05/03/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	7,600.0000	8,734.0000	14.921	0	0	0
05/03/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	2,781.0000	3,219.0000	15.750	0	0	0
05/03/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	159,166.0000	150,456.0000	(5.472)	0	0	0
05/03/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	4,175.0000	4,823.0000	15.521	0	0	0
05/03/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	4,619.0000	5,331.0000	15.415	0	0	0
05/03/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	134,549.0000	126,114.0000	(6.269)	0	0	0
05/03/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	5,107.0000	5,890.0000	15.332	0	0	0
05/03/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	129,635.0000	121,271.0000	(6.452)	0	0	0
05/03/2007	R194	2007/03/05			Bond Future	8.7630	8.9270	1.872	0.0000	0.0000	0
05/03/2007	R194	2007/03/05			Bond Future	8.5490	8.9270	4.422	0.0000	0.0000	0
05/03/2007	R194	2007/03/05	9.05	Put	Option on Bond Future	695.0000	1,123.0000	61.583	0	0	0
05/03/2007	R194	2007/03/05	9.05	Call	Option on Bond Future	2,920.0000	2,269.0000	(22.295)	0	0	0
05/03/2007	R194	2007/03/05	9.25	Put	Option on Bond Future	349.0000	551.0000	57.880	0	0	0
05/03/2007	R194	2007/03/05	9.25	Call	Option on Bond Future	4,121.0000	3,554.0000	(13.759)	0	0	0
05/03/2007	R194	2007/03/05	8.95	Call	Option on Bond Future	2,394.0000	1,743.0000	(27.193)	0	0	0
05/03/2007	R194	2007/03/05	8.95	Put	Option on Bond Future	943.0000	1,528.0000	62.036	0	0	0
05/03/2007	R194	2007/03/05	8.75	Put	Option on Bond Future	1,615.0000	2,592.0000	60.495	0	0	0
05/03/2007	R194	2007/03/05	8.75	Call	Option on Bond Future	1,514.0000	940.0000	(37.913)	0	0	0
05/03/2007	R194	2007/03/05	9.00	Call	Option on Bond Future	2,650.0000	1,995.0000	(24.717)	0	0	0
05/03/2007	R194	2007/03/05	9.00	Put	Option on Bond Future	812.0000	1,315.0000	61.946	0	0	0

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05/03/2007	R194	2007/03/05	9.25	Put	Option on Bond Future	617.0000	1,370.0000	122.042	0	0	0
05/03/2007	R194	2007/03/05	9.05	Call	Option on Bond Future	3,622.0000	3,216.0000	(11.209)	0	0	0
05/03/2007	R194	2007/03/05	8.95	Call	Option on Bond Future	3,246.0000	2,713.0000	(16.420)	0	0	0
05/03/2007	R194	2007/03/05	9.25	Call	Option on Bond Future	4,431.0000	4,373.0000	(1.309)	0	0	0
05/03/2007	R194	2007/03/05	9.05	Put	Option on Bond Future	893.0000	2,070.0000	131.803	0	0	0
05/03/2007	R194	2007/03/05	9.00	Put	Option on Bond Future	975.0000	2,278.0000	133.641	0	0	0
05/03/2007	R194	2007/03/05	8.95	Put	Option on Bond Future	1,062.0000	2,498.0000	135.217	0	0	0
05/03/2007	R194	2007/03/05	9.00	Call	Option on Bond Future	3,431.0000	2,958.0000	(13.786)	0	0	0
05/03/2007	R194	2007/03/05	8.75	Call	Option on Bond Future	2,561.0000	1,864.0000	(27.216)	0	0	0
05/03/2007	R194	2007/03/05	8.75	Put	Option on Bond Future	1,465.0000	3,515.0000	139.932	0	0	0
05/03/2007	R196	2007/05/03			Bond Future	8.2630	8.3850	1.476	0.0000	0.0000	0
05/03/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,204.0000	1,824.0000	51.495	0	0	0
05/03/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	396.0000	659.0000	66.414	0	0	0
05/03/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	8,564.0000	6,772.0000	(20.925)	0	0	0
05/03/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	2,866.0000	3,974.0000	38.660	0	0	0
05/03/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	2,647.0000	1,700.0000	(35.776)	0	0	0
05/03/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	5,190.0000	3,755.0000	(27.649)	0	0	0
05/03/2007	R196	2007/08/02			Bond Future	8.0960	8.2320	1.680	0.0000	0.0000	0
05/03/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	7,991.0000	6,604.0000	(17.357)	0	0	0
05/03/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,070.0000	2,682.0000	29.565	0	0	0
05/03/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	10,741.0000	9,144.0000	(14.868)	0	0	0
05/03/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,181.0000	1,581.0000	33.870	0	0	0
05/03/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	5,644.0000	4,506.0000	(20.163)	0	0	0
05/03/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,381.0000	4,242.0000	25.466	0	0	0
05/03/2007	R201	2007/05/03			Bond Future	7.6970	7.7640	0.870	0.0000	0.0000	0
05/03/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	416.0000	496.0000	19.231	0	0	0
05/03/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	902.0000	1,078.0000	19.512	0	0	0
05/03/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	341.0000	405.0000	18.768	0	0	0
05/03/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	60,230.0000	56,350.0000	(6.442)	0	0	0
05/03/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	46,971.0000	43,203.0000	(8.022)	0	0	0
05/03/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	278.0000	330.0000	18.705	0	0	0
05/03/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	73,591.0000	69,668.0000	(5.331)	0	0	0
05/03/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	120.0000	141.0000	17.500	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
05/03/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	57,561.0000	53,696.0000	(6.715)	0	0	0
05/03/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	62,903.0000	59,010.0000	(6.189)	0	0	0
05/03/2007	R201	2007/08/02			Bond Future	7.6300	7.6990	0.904	0.0000	0.0000	0
05/03/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	52,574.0000	49,103.0000	(6.602)	0	0	0
05/03/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,778.0000	4,284.0000	13.393	0	0	0
05/03/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	62,158.0000	58,531.0000	(5.835)	0	0	0
05/03/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,549.0000	2,899.0000	13.731	0	0	0
05/03/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	1,393.0000	1,589.0000	14.070	0	0	0
05/03/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	76,949.0000	73,168.0000	(4.914)	0	0	0
05/03/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	2,306.0000	2,624.0000	13.790	0	0	0
05/03/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	2,087.0000	2,376.0000	13.848	0	0	0
05/03/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	67,048.0000	63,360.0000	(5.501)	0	0	0
05/03/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	64,595.0000	60,936.0000	(5.665)	0	0	0
05/03/2007	R203	2007/05/03			Bond Future	7.5560	7.6180	0.821	0.0000	0.0000	0
05/03/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	15.0000	20.0000	33.333	0	0	0
05/03/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	33.0000	43.0000	30.303	0	0	0
05/03/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	79,594.0000	75,076.0000	(5.676)	0	0	0
05/03/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	82,876.0000	78,355.0000	(5.455)	0	0	0
05/03/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	23.0000	29.0000	26.087	0	0	0
05/03/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
05/03/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	86,147.0000	81,624.0000	(5.250)	0	0	0
05/03/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	99,101.0000	94,574.0000	(4.568)	0	0	0
05/03/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	139.0000	177.0000	27.338	0	0	0
05/03/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	66,378.0000	61,889.0000	(6.763)	0	0	0
05/03/2007	R203	2007/08/02			Bond Future	7.4960	7.5590	0.840	0.0000	0.0000	0
05/03/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	556.0000	664.0000	19.424	0	0	0
05/03/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	798.0000	948.0000	18.797	0	0	0
05/03/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	89,674.0000	85,234.0000	(4.951)	0	0	0
05/03/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	83,441.0000	79,043.0000	(5.271)	0	0	0
05/03/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	86,555.0000	82,135.0000	(5.107)	0	0	0
05/03/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	667.0000	795.0000	19.190	0	0	0
05/03/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	258.0000	311.0000	20.543	0	0	0
05/03/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	102,156.0000	97,661.0000	(4.400)	0	0	0

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05/03/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,570.0000	1,846.0000	17.580	0	0	0
05/03/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	71,090.0000	66,817.0000	(6.011)	0	0	0
05/03/2007	R204	2007/05/03			Bond Future	7.5450	7.6060	0.808	0.0000	0.0000	0
05/03/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	72,593.0000	67,993.0000	(6.337)	0	0	0
05/03/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	1,308.0000	1,467.0000	12.156	0	0	0
05/03/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	106,163.0000	101,420.0000	(4.468)	0	0	0
05/03/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	168.0000	185.0000	10.119	0	0	0
05/03/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	89,351.0000	84,649.0000	(5.262)	0	0	0
05/03/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	496.0000	554.0000	11.694	0	0	0
05/03/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	92,720.0000	88,006.0000	(5.084)	0	0	0
05/03/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	403.0000	449.0000	11.414	0	0	0
05/03/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	85,984.0000	81,295.0000	(5.453)	0	0	0
05/03/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	608.0000	679.0000	11.678	0	0	0
05/03/2007	R204	2007/08/02			Bond Future	7.4910	7.5540	0.841	0.0000	0.0000	0
05/03/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	5,681.0000	6,239.0000	9.822	0	0	0
05/03/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	80,202.0000	75,887.0000	(5.380)	0	0	0
05/03/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,936.0000	2,147.0000	10.899	0	0	0
05/03/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	110,749.0000	106,087.0000	(4.210)	0	0	0
05/03/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	3,772.0000	4,159.0000	10.260	0	0	0
05/03/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	92,210.0000	87,725.0000	(4.864)	0	0	0
05/03/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	95,265.0000	90,744.0000	(4.746)	0	0	0
05/03/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	3,390.0000	3,742.0000	10.383	0	0	0
05/03/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	98,337.0000	93,783.0000	(4.631)	0	0	0
05/03/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	3,042.0000	3,361.0000	10.487	0	0	0
05/03/2007	R206	2007/05/03			Bond Future	7.6900	7.7580	0.884	0.0000	0.0000	0
05/03/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	29,451.0000	26,281.0000	(10.764)	0	0	0
05/03/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	1,263.0000	1,570.0000	24.307	0	0	0
05/03/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	7,919.0000	9,334.0000	17.868	0	0	0
05/03/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	19,216.0000	16,483.0000	(14.223)	0	0	0
05/03/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	10,988.0000	8,926.0000	(18.766)	0	0	0
05/03/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	3,488.0000	4,231.0000	21.302	0	0	0
05/03/2007	R206	2007/08/02			Bond Future	7.6190	7.6890	0.919	0.0000	0.0000	0

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05/03/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	34,709.0000	31,816.0000	(8.335)	0	0	0
05/03/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	3,785.0000	4,383.0000	15.799	0	0	0
05/03/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	25,625.0000	23,090.0000	(9.893)	0	0	0
05/03/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	6,809.0000	7,764.0000	14.026	0	0	0
05/03/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	11,353.0000	12,749.0000	12.296	0	0	0
05/03/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	17,873.0000	15,778.0000	(11.722)	0	0	0
05/03/2007	R207	2007/05/03			Bond Future	7.4770	7.5330	0.749	0.0000	0.0000	0
05/03/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	77,670.0000	73,226.0000	(5.722)	0	0	0
05/03/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	132.0000	158.0000	19.697	0	0	0
05/03/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	112,445.0000	107,975.0000	(3.975)	0	0	0
05/03/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
05/03/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	91,757.0000	87,294.0000	(4.864)	0	0	0
05/03/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	98,720.0000	94,252.0000	(4.526)	0	0	0
05/03/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	16.0000	19.0000	18.750	0	0	0
05/03/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	34.0000	40.0000	17.647	0	0	0
05/03/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	95,246.0000	90,780.0000	(4.689)	0	0	0
05/03/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	23.0000	28.0000	21.739	0	0	0
05/03/2007	R207	2007/08/02			Bond Future	7.4260	7.4830	0.768	0.0000	0.0000	0
05/03/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,419.0000	1,638.0000	15.433	0	0	0
05/03/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	82,136.0000	77,835.0000	(5.236)	0	0	0
05/03/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	115,502.0000	111,022.0000	(3.879)	0	0	0
05/03/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	228.0000	268.0000	17.544	0	0	0
05/03/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	596.0000	694.0000	16.443	0	0	0
05/03/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	495.0000	578.0000	16.768	0	0	0
05/03/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	102,164.0000	97,727.0000	(4.343)	0	0	0
05/03/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	98,819.0000	94,397.0000	(4.475)	0	0	0
05/03/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	95,472.0000	91,069.0000	(4.612)	0	0	0
05/03/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	714.0000	831.0000	16.387	0	0	0
05/03/2007	R209	2007/05/03			Bond Future	7.1550	7.2050	0.699	0.0000	0.0000	0
05/03/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	28,838.0000	32,043.0000	11.114	0	0	0
05/03/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	11,410.0000	9,107.0000	(20.184)	0	0	0
05/03/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	4,214.0000	3,092.0000	(26.626)	0	0	0
05/03/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	13,821.0000	15,707.0000	13.646	0	0	0

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05/03/2007	R209 2007/05/03	6.75	Put	Option on Bond Future	50,919.0000	55,306.0000	8.616	0	0	0
05/03/2007	R209 2007/05/03	7.25	Call	Option on Bond Future	24,240.0000	20,618.0000	(14.942)	0	0	0
05/03/2007	R209 2007/08/02			Bond Future	7.1200	7.1700	0.702	0.0000	0.0000	0
05/03/2007	R209 2007/08/02	7.25	Call	Option on Bond Future	37,176.0000	33,690.0000	(9.377)	0	0	0
05/03/2007	R209 2007/08/02	7.25	Put	Option on Bond Future	22,899.0000	24,948.0000	8.948	0	0	0
05/03/2007	R209 2007/08/02	7.00	Put	Option on Bond Future	37,178.0000	40,049.0000	7.722	0	0	0
05/03/2007	R209 2007/08/02	7.00	Call	Option on Bond Future	23,669.0000	21,005.0000	(11.255)	0	0	0
05/03/2007	R209 2007/08/02	6.75	Put	Option on Bond Future	56,420.0000	60,113.0000	6.546	0	0	0
05/03/2007	R209 2007/08/02	6.75	Call	Option on Bond Future	13,705.0000	11,863.0000	(13.440)	0	0	0
05/03/2007	TRT1 2007/05/03			Index Future	253.7060	252.7980	(0.358)	0.0000	0.0000	500
Grand Total:										1,712