



Derivatives High/Low Report

High/Low for 07/03/2007

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
07/03/2007	CRD1 2007/05/03			Index Future	109.9100	110.0000	0.082	0.0000	0.0000	10
07/03/2007	GOVI 2007/05/03			jGovi	256.3140	256.8685	0.216	0.0000	0.0000	144
07/03/2007	GOVI 2007/05/03	235.00	Call	jGovi	213,140.0000	218,685.0000	2.602	0	0	0
07/03/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
07/03/2007	GOVI 2007/08/02			jGovi	262.0590	262.4060	0.132	0.0000	0.0000	69
07/03/2007	GOVI 2007/08/02	240.50	Call	jGovi	215,594.0000	219,063.0000	1.609	0	0	0
07/03/2007	GOVI 2007/08/02	240.50	Put	jGovi	4.0000	3.0000	(25.000)	0	0	0
07/03/2007	ILBI 2007/05/03			Index Future	273.9090	273.9200	0.004	0.0000	0.0000	0
07/03/2007	ILBI 2007/08/02			Index Future	280.1820	280.1920	0.004	0.0000	0.0000	0
07/03/2007	J153 2010/08/31			jSwap	8.6890	8.6570	(0.368)	0.0000	0.0000	0
07/03/2007	J157 2015/09/15			jSwap	8.3620	8.3250	(0.442)	0.0000	0.0000	0
07/03/2007	J186 2026/12/21			jSwap	7.8590	7.8120	(0.598)	0.0000	0.0000	0
07/03/2007	J194 2008/02/28			jSwap	8.9604	8.9298	(0.342)	0.0000	0.0000	0
07/03/2007	J201 2014/12/22			jSwap	8.3970	8.3560	(0.488)	0.0000	0.0000	0
07/03/2007	J203 2017/09/15			jSwap	8.2720	8.2370	(0.423)	0.0000	0.0000	0

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07/03/2007	J204	2018/12/21			jSwap	8.2060	8.1630	(0.524)	0.0000	0.0000	0
07/03/2007	J207	2020/01/15			jSwap	8.1490	8.1020	(0.577)	0.0000	0.0000	0
07/03/2007	JBAR	2005/12/21			jBar	9.0830	9.0830	-	0.0000	0.0000	0
07/03/2007	JFRA	2007/05/03			jFra	9.1740	9.1770	0.033	0.0000	0.0000	0
07/03/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,081.0000	4,089.0000	0.196	0	0	0
07/03/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	1.0000	1.0000	-	0	0	0
07/03/2007	JFRA	2007/08/02			jFra	9.1600	9.1360	(0.262)	0.0000	0.0000	0
07/03/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	42.0000	43.0000	2.381	0	0	0
07/03/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,088.0000	4,031.0000	(1.394)	0	0	0
07/03/2007	JFRA	2007/11/01			jFra	9.0900	9.0650	(0.275)	0.0000	0.0000	0
07/03/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	135.0000	140.0000	3.704	0	0	0
07/03/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,302.0000	4,242.0000	(1.395)	0	0	0
07/03/2007	JFRA	2008/02/07			jFra	8.9530	8.9290	(0.268)	0.0000	0.0000	0
07/03/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,978.0000	20,920.0000	(0.276)	0	0	0
07/03/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	17,444.0000	17,443.0000	(0.006)	0	0	0
07/03/2007	JN02	2007/05/03			jNote	8.8360	8.8150	(0.238)	0.0000	0.0000	0
07/03/2007	JN02	2007/05/03	9.25	Call	Option on jNote	4,768.0000	4,571.0000	(4.132)	0	0	0
07/03/2007	JN02	2007/05/03	9.25	Put	Option on jNote	12,319.0000	12,506.0000	1.518	0	0	0
07/03/2007	JN02	2007/08/02			jNote	8.7170	8.6910	(0.298)	0.0000	0.0000	0
07/03/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,524.0000	8,306.0000	(2.557)	0	0	0
07/03/2007	JN02	2007/08/02	9.25	Put	Option on jNote	18,256.0000	18,515.0000	1.419	0	0	0
07/03/2007	JN05	2007/05/03			jNote	8.4040	8.3580	(0.547)	0.0000	0.0000	0
07/03/2007	JN05	2007/05/03	9.25	Put	Option on jNote	34,505.0000	36,299.0000	5.199	0	0	0
07/03/2007	JN05	2007/05/03	9.25	Call	Option on jNote	386.0000	294.0000	(23.834)	0	0	0

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07/03/2007	JN05	2007/08/02			jNote	8.3370	8.2890	(0.576)	0.0000	0.0000	0
07/03/2007	JN05	2007/08/02	9.25	Call	Option on jNote	2,085.0000	1,829.0000	(12.278)	0	0	0
07/03/2007	JN05	2007/08/02	9.25	Put	Option on jNote	38,981.0000	40,702.0000	4.415	0	0	0
07/03/2007	JN10	2007/05/03			jNote	8.1490	8.1120	(0.454)	0.0000	0.0000	0
07/03/2007	JN10	2007/05/03	9.00	Put	Option on jNote	57,444.0000	60,034.0000	4.509	0	0	0
07/03/2007	JN10	2007/05/03	9.00	Call	Option on jNote	16.0000	9.0000	(43.750)	0	0	0
07/03/2007	JN10	2007/08/02			jNote	8.0990	8.0600	(0.482)	0.0000	0.0000	0
07/03/2007	JN10	2007/08/02	9.00	Put	Option on jNote	61,374.0000	64,040.0000	4.344	0	0	0
07/03/2007	JN10	2007/08/02	9.00	Call	Option on jNote	411.0000	327.0000	(20.438)	0	0	0
07/03/2007	JROD	2007/03/30			jRod	8.7030	8.7000	(0.034)	0.0000	0.0000	0
07/03/2007	JROD	2007/04/30			jRod	8.8320	8.8280	(0.045)	0.0000	0.0000	0
07/03/2007	JROD	2007/05/31			jRod	9.0350	9.0280	(0.077)	0.0000	0.0000	0
07/03/2007	OTH1	2007/05/03			Index Future	252.7390	253.1180	0.150	0.0000	0.0000	15
07/03/2007	R153	2007/05/03			Bond Future	8.0400	8.0100	(0.373)	0.0000	0.0000	366
07/03/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	15,829.0000	16,563.0000	4.637	0	0	0
07/03/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	575.0000	488.0000	(15.130)	0	0	0
07/03/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	1,626.0000	1,426.0000	(12.300)	0	0	0
07/03/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	21,132.0000	21,950.0000	3.871	0	0	0
07/03/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	23,919.0000	24,766.0000	3.541	0	0	0
07/03/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	825.0000	708.0000	(14.182)	0	0	0
07/03/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	690.0000	589.0000	(14.638)	0	0	0
07/03/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	268.0000	222.0000	(17.164)	0	0	0
07/03/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	29,654.0000	30,543.0000	2.998	0	0	0
07/03/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	22,517.0000	23,350.0000	3.699	0	0	0
07/03/2007	R153	2007/08/02			Bond Future	7.9600	7.9300	(0.377)	0.0000	0.0000	0
07/03/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	19,328.0000	19,953.0000	3.234	0	0	0
07/03/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	3,814.0000	3,569.0000	(6.424)	0	0	0
07/03/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	23,880.0000	24,564.0000	2.864	0	0	0

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07/03/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	2,688.0000	2,502.0000	(6.920)	0	0	0
07/03/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	25,063.0000	25,760.0000	2.781	0	0	0
07/03/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	2,458.0000	2,285.0000	(7.038)	0	0	0
07/03/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	31,194.0000	31,945.0000	2.408	0	0	0
07/03/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	2,246.0000	2,085.0000	(7.168)	0	0	0
07/03/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	26,263.0000	26,972.0000	2.700	0	0	0
07/03/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,555.0000	1,436.0000	(7.653)	0	0	0
07/03/2007	R157	2007/05/03			Bond Future	7.6750	7.6450	(0.391)	0.0000	0.0000	484
07/03/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	8,147.0000	8,858.0000	8.727	0	0	60
07/03/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	331.0000	268.0000	(19.033)	0	0	0
07/03/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	29,419.0000	31,023.0000	5.452	0	0	0
07/03/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	77,358.0000	79,533.0000	2.812	0	0	0
07/03/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	5,491.0000	4,859.0000	(11.510)	0	0	60
07/03/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	267.0000	215.0000	(19.476)	0	0	0
07/03/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	21,268.0000	19,742.0000	(7.175)	0	0	0
07/03/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	80,733.0000	82,918.0000	2.706	0	0	0
07/03/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	73,985.0000	76,147.0000	2.922	0	0	0
07/03/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	408.0000	333.0000	(18.382)	0	0	0
07/03/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	921.0000	770.0000	(16.395)	0	0	0
07/03/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	111.0000	87.0000	(21.622)	0	0	0
07/03/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	60,569.0000	62,656.0000	3.446	0	0	0
07/03/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	94,205.0000	96,419.0000	2.350	0	0	0
07/03/2007	R157	2007/08/02			Bond Future	7.6350	7.6050	(0.393)	0.0000	0.0000	3
07/03/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	65,788.0000	67,614.0000	2.776	0	0	0
07/03/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	96,411.0000	98,442.0000	2.107	0	0	0
07/03/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,749.0000	1,594.0000	(8.862)	0	0	0
07/03/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	4,740.0000	4,381.0000	(7.574)	0	0	0
07/03/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	3,203.0000	2,943.0000	(8.117)	0	0	0
07/03/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	2,623.0000	2,404.0000	(8.349)	0	0	0
07/03/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	77,840.0000	79,765.0000	2.473	0	0	0
07/03/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	83,982.0000	85,948.0000	2.341	0	0	0
07/03/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	80,903.0000	82,850.0000	2.407	0	0	0
07/03/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,899.0000	2,660.0000	(8.244)	0	0	0

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07/03/2007	R186	2007/05/03			Bond Future	7.4510	7.4170	(0.456)	0.0000	0.0000	0
07/03/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	117,694.0000	121,846.0000	3.528	0	0	0
07/03/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	96,402.0000	100,414.0000	4.162	0	0	0
07/03/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	645.0000	512.0000	(20.620)	0	0	0
07/03/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	1,479.0000	1,206.0000	(18.458)	0	0	0
07/03/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	521.0000	411.0000	(21.113)	0	0	0
07/03/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	149,270.0000	153,514.0000	2.843	0	0	0
07/03/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	172.0000	132.0000	(23.256)	0	0	0
07/03/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	128,301.0000	132,495.0000	3.269	0	0	0
07/03/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	123,005.0000	127,180.0000	3.394	0	0	0
07/03/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	419.0000	329.0000	(21.480)	0	0	0
07/03/2007	R186	2007/08/02			Bond Future	7.4060	7.3710	(0.473)	0.0000	0.0000	0
07/03/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	107,572.0000	111,296.0000	3.462	0	0	0
07/03/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	7,672.0000	6,989.0000	(8.903)	0	0	0
07/03/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	4,632.0000	4,185.0000	(9.650)	0	0	0
07/03/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	127,016.0000	130,935.0000	3.085	0	0	0
07/03/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	5,129.0000	4,641.0000	(9.515)	0	0	0
07/03/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	2,769.0000	2,482.0000	(10.365)	0	0	0
07/03/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	136,835.0000	140,832.0000	2.921	0	0	0
07/03/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	156,512.0000	160,632.0000	2.632	0	0	0
07/03/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	131,921.0000	135,881.0000	3.002	0	0	0
07/03/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	4,182.0000	3,772.0000	(9.804)	0	0	0
07/03/2007	R196	2007/05/03			Bond Future	8.4030	8.3560	(0.559)	0.0000	0.0000	0
07/03/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,570.0000	1,843.0000	17.389	0	0	0
07/03/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	4,146.0000	3,628.0000	(12.494)	0	0	0
07/03/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	3,550.0000	4,019.0000	13.211	0	0	0
07/03/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	699.0000	547.0000	(21.745)	0	0	0
07/03/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	6,510.0000	7,149.0000	9.816	0	0	0
07/03/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,921.0000	1,600.0000	(16.710)	0	0	0
07/03/2007	R196	2007/08/02			Bond Future	8.2510	8.1990	(0.630)	0.0000	0.0000	0
07/03/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,639.0000	1,445.0000	(11.836)	0	0	0
07/03/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,922.0000	9,492.0000	6.389	0	0	0
07/03/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,769.0000	2,486.0000	(10.220)	0	0	0

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07/03/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	6,413.0000	6,892.0000	7.469	0	0	0
07/03/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	4,365.0000	3,981.0000	(8.797)	0	0	0
07/03/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	4,351.0000	4,729.0000	8.688	0	0	0
07/03/2007	R201	2007/05/03			Bond Future	7.7030	7.6690	(0.441)	0.0000	0.0000	0
07/03/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	286.0000	228.0000	(20.280)	0	0	0
07/03/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	57,144.0000	59,082.0000	3.391	0	0	0
07/03/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	73,212.0000	75,198.0000	2.713	0	0	0
07/03/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	354.0000	284.0000	(19.774)	0	0	0
07/03/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	96.0000	74.0000	(22.917)	0	0	0
07/03/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	231.0000	183.0000	(20.779)	0	0	0
07/03/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	59,822.0000	61,771.0000	3.258	0	0	0
07/03/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	797.0000	656.0000	(17.691)	0	0	0
07/03/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	46,512.0000	48,378.0000	4.012	0	0	0
07/03/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	62,502.0000	64,462.0000	3.136	0	0	0
07/03/2007	R201	2007/08/02			Bond Future	7.6350	7.6000	(0.458)	0.0000	0.0000	0
07/03/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	61,781.0000	63,575.0000	2.904	0	0	0
07/03/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	2,007.0000	1,814.0000	(9.616)	0	0	0
07/03/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,674.0000	3,353.0000	(8.737)	0	0	0
07/03/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	52,181.0000	53,884.0000	3.264	0	0	0
07/03/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	64,223.0000	66,036.0000	2.823	0	0	0
07/03/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	66,679.0000	68,510.0000	2.746	0	0	0
07/03/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	2,222.0000	2,011.0000	(9.496)	0	0	0
07/03/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,460.0000	2,231.0000	(9.309)	0	0	0
07/03/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	76,597.0000	78,485.0000	2.465	0	0	0
07/03/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	1,330.0000	1,194.0000	(10.226)	0	0	0
07/03/2007	R203	2007/05/03			Bond Future	7.5670	7.5430	(0.317)	0.0000	0.0000	0
07/03/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	98,295.0000	100,052.0000	1.787	0	0	0
07/03/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
07/03/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	117.0000	92.0000	(21.368)	0	0	0
07/03/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	65,551.0000	67,283.0000	2.642	0	0	0
07/03/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	12.0000	8.0000	(33.333)	0	0	0
07/03/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	85,338.0000	87,092.0000	2.055	0	0	0
07/03/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	18.0000	13.0000	(27.778)	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
07/03/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	26.0000	20.0000	(23.077)	0	0	0
07/03/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	78,781.0000	80,532.0000	2.223	0	0	0
07/03/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	82,066.0000	83,819.0000	2.136	0	0	0
07/03/2007	R203	2007/08/02			Bond Future	7.5060	7.4820	(0.320)	0.0000	0.0000	0
07/03/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	88,929.0000	90,610.0000	1.890	0	0	0
07/03/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	534.0000	478.0000	(10.487)	0	0	0
07/03/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	244.0000	216.0000	(11.475)	0	0	0
07/03/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	101,419.0000	103,128.0000	1.685	0	0	0
07/03/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,533.0000	1,395.0000	(9.002)	0	0	0
07/03/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	70,329.0000	71,929.0000	2.275	0	0	0
07/03/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	771.0000	694.0000	(9.987)	0	0	0
07/03/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	82,691.0000	84,351.0000	2.007	0	0	0
07/03/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	85,807.0000	87,478.0000	1.947	0	0	0
07/03/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	643.0000	577.0000	(10.264)	0	0	0
07/03/2007	R204	2007/05/03			Bond Future	7.5610	7.5320	(0.384)	0.0000	0.0000	0
07/03/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	1,194.0000	1,024.0000	(14.238)	0	0	0
07/03/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	349.0000	289.0000	(17.192)	0	0	0
07/03/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	71,228.0000	73,327.0000	2.947	0	0	0
07/03/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	84,661.0000	86,843.0000	2.577	0	0	0
07/03/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	537.0000	450.0000	(16.201)	0	0	0
07/03/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	91,415.0000	93,624.0000	2.416	0	0	0
07/03/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	104,883.0000	107,125.0000	2.138	0	0	0
07/03/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	139.0000	112.0000	(19.424)	0	0	0
07/03/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	434.0000	361.0000	(16.820)	0	0	0
07/03/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	88,038.0000	90,234.0000	2.494	0	0	0
07/03/2007	R204	2007/08/02			Bond Future	7.5070	7.4770	(0.400)	0.0000	0.0000	0
07/03/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	78,916.0000	80,862.0000	2.466	0	0	0
07/03/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	90,920.0000	92,972.0000	2.257	0	0	0
07/03/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	3,723.0000	3,448.0000	(7.387)	0	0	0
07/03/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	5,636.0000	5,255.0000	(6.760)	0	0	0
07/03/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	109,466.0000	111,634.0000	1.981	0	0	0
07/03/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	3,342.0000	3,089.0000	(7.570)	0	0	0
07/03/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,994.0000	2,763.0000	(7.715)	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
07/03/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	97,049.0000	99,145.0000	2.160	0	0	0
07/03/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	93,976.0000	96,051.0000	2.208	0	0	0
07/03/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,894.0000	1,735.0000	(8.395)	0	0	0
07/03/2007	R206	2007/05/03			Bond Future	7.7020	7.6670	(0.454)	0.0000	0.0000	0
07/03/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	1,186.0000	973.0000	(17.960)	0	0	0
07/03/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	28,759.0000	30,340.0000	5.497	0	0	0
07/03/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	7,889.0000	7,028.0000	(10.914)	0	0	0
07/03/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	10,343.0000	11,276.0000	9.021	0	0	0
07/03/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	3,396.0000	2,914.0000	(14.193)	0	0	0
07/03/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	18,510.0000	19,822.0000	7.088	0	0	0
07/03/2007	R206	2007/08/02			Bond Future	7.6290	7.5940	(0.459)	0.0000	0.0000	0
07/03/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	3,750.0000	3,401.0000	(9.307)	0	0	0
07/03/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	34,175.0000	35,576.0000	4.099	0	0	0
07/03/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	6,792.0000	6,249.0000	(7.995)	0	0	0
07/03/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	25,109.0000	26,315.0000	4.803	0	0	0
07/03/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	11,379.0000	10,604.0000	(6.811)	0	0	0
07/03/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	17,399.0000	18,374.0000	5.604	0	0	0
07/03/2007	R207	2007/05/03			Bond Future	7.4780	7.4540	(0.321)	0.0000	0.0000	0
07/03/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	77,560.0000	79,462.0000	2.452	0	0	0
07/03/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	102.0000	80.0000	(21.569)	0	0	0
07/03/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	112,364.0000	114,287.0000	1.711	0	0	0
07/03/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
07/03/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	24.0000	18.0000	(25.000)	0	0	0
07/03/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	91,668.0000	93,586.0000	2.092	0	0	0
07/03/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	95,159.0000	97,079.0000	2.018	0	0	0
07/03/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	98,634.0000	100,556.0000	1.949	0	0	0
07/03/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	16.0000	12.0000	(25.000)	0	0	0
07/03/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	11.0000	8.0000	(27.273)	0	0	0
07/03/2007	R207	2007/08/02			Bond Future	7.4260	7.4020	(0.323)	0.0000	0.0000	0
07/03/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,336.0000	1,212.0000	(9.281)	0	0	0
07/03/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	82,053.0000	83,840.0000	2.178	0	0	0
07/03/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	115,480.0000	117,367.0000	1.634	0	0	0

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07/03/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	206.0000	182.0000	(11.650)	0	0	0
07/03/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	98,774.0000	100,627.0000	1.876	0	0	0
07/03/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	102,125.0000	103,987.0000	1.823	0	0	0
07/03/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	95,421.0000	97,264.0000	1.931	0	0	0
07/03/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	662.0000	594.0000	(10.272)	0	0	0
07/03/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	456.0000	406.0000	(10.965)	0	0	0
07/03/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	551.0000	492.0000	(10.708)	0	0	0
07/03/2007	R209	2007/05/03			Bond Future	7.1450	7.0950	(0.700)	0.0000	0.0000	0
07/03/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	11,239.0000	13,278.0000	18.142	0	0	0
07/03/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	27,559.0000	24,024.0000	(12.827)	0	0	0
07/03/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	49,611.0000	44,960.0000	(9.375)	0	0	0
07/03/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	12,791.0000	10,605.0000	(17.090)	0	0	0
07/03/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	24,318.0000	27,707.0000	13.936	0	0	0
07/03/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	4,014.0000	4,938.0000	23.019	0	0	0
07/03/2007	R209	2007/08/02			Bond Future	7.1100	7.0600	(0.703)	0.0000	0.0000	0
07/03/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	23,779.0000	26,281.0000	10.522	0	0	0
07/03/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	22,069.0000	19,810.0000	(10.236)	0	0	0
07/03/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	36,175.0000	33,076.0000	(8.567)	0	0	0
07/03/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	13,700.0000	15,388.0000	12.321	0	0	0
07/03/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	55,301.0000	51,389.0000	(7.074)	0	0	0
07/03/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	37,459.0000	40,802.0000	8.924	0	0	0
07/03/2007	TRT1	2007/05/03			Index Future	253.4850	253.8190	0.132	0.0000	0.0000	500
Grand Total:											1,711