

# Derivatives High/Low Report

High/Low for 08/03/2007

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
08/03/2007	CRD1 2007/05/03			Index Future	110.0000	110.1830	0.166	0.0000	0.0000	10
08/03/2007	GOVI 2007/05/03			jGovi	256.8685	257.4140	0.212	0.0000	0.0000	144
08/03/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
08/03/2007	GOVI 2007/05/03	235.00	Call	jGovi	218,685.0000	224,140.0000	2.494	0	0	0
08/03/2007	GOVI 2007/08/02			jGovi	262.4060	262.9630	0.212	0.0000	0.0000	69
08/03/2007	GOVI 2007/08/02	240.50	Put	jGovi	3.0000	2.0000	(33.333)	0	0	0
08/03/2007	GOVI 2007/08/02	240.50	Call	jGovi	219,063.0000	224,632.0000	2.542	0	0	0
08/03/2007	ILBI 2007/05/03			Index Future	273.9200	273.9110	(0.003)	0.0000	0.0000	0
08/03/2007	ILBI 2007/08/02			Index Future	280.1920	280.1740	(0.006)	0.0000	0.0000	0
08/03/2007	J153 2010/08/31			jSwap	8.6570	8.6210	(0.416)	0.0000	0.0000	0
08/03/2007	J157 2015/09/15			jSwap	8.3250	8.2890	(0.432)	0.0000	0.0000	0
08/03/2007	J186 2026/12/21			jSwap	7.8120	7.7990	(0.166)	0.0000	0.0000	0
08/03/2007	J194 2007/03/08			jSwap	8.9298	8.9168	(0.145)	0.0000	0.0000	0
08/03/2007	J201 2014/12/22			jSwap	8.3560	8.3180	(0.455)	0.0000	0.0000	0
08/03/2007	J203 2017/09/15			jSwap	8.2370	8.2030	(0.413)	0.0000	0.0000	0

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08/03/2007	J204	2018/12/21			jSwap	8.1630	8.1380	(0.306)	0.0000	0.0000	0
08/03/2007	J207	2020/01/15			jSwap	8.1020	8.0830	(0.235)	0.0000	0.0000	0
08/03/2007	JBAR	2005/12/21			jBar	9.0830	9.0880	0.055	0.0000	0.0000	0
08/03/2007	JFRA	2007/05/03			jFra	9.1770	9.1610	(0.174)	0.0000	0.0000	0
08/03/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,089.0000	4,050.0000	(0.954)	0	0	0
08/03/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	1.0000	1.0000	-	0	0	0
08/03/2007	JFRA	2007/08/02			jFra	9.1360	9.1230	(0.142)	0.0000	0.0000	0
08/03/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,031.0000	4,000.0000	(0.769)	0	0	0
08/03/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	43.0000	44.0000	2.326	0	0	0
08/03/2007	JFRA	2007/11/01			jFra	9.0650	9.0480	(0.188)	0.0000	0.0000	0
08/03/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	140.0000	143.0000	2.143	0	0	0
08/03/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,242.0000	4,201.0000	(0.967)	0	0	0
08/03/2007	JFRA	2008/02/07			jFra	8.9290	8.9240	(0.056)	0.0000	0.0000	0
08/03/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,920.0000	20,884.0000	(0.172)	0	0	0
08/03/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	17,443.0000	17,422.0000	(0.120)	0	0	0
08/03/2007	JN02	2007/05/03			jNote	8.8150	8.7890	(0.295)	0.0000	0.0000	0
08/03/2007	JN02	2007/05/03	9.25	Put	Option on jNote	12,506.0000	12,758.0000	2.015	0	0	0
08/03/2007	JN02	2007/05/03	9.25	Call	Option on jNote	4,571.0000	4,347.0000	(4.900)	0	0	0
08/03/2007	JN02	2007/08/02			jNote	8.6910	8.6610	(0.345)	0.0000	0.0000	0
08/03/2007	JN02	2007/08/02	9.25	Put	Option on jNote	18,515.0000	18,823.0000	1.664	0	0	0
08/03/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,306.0000	8,064.0000	(2.914)	0	0	0
08/03/2007	JN05	2007/05/03			jNote	8.3580	8.3130	(0.538)	0.0000	0.0000	0
08/03/2007	JN05	2007/05/03	9.25	Call	Option on jNote	294.0000	222.0000	(24.490)	0	0	0
08/03/2007	JN05	2007/05/03	9.25	Put	Option on jNote	36,299.0000	38,076.0000	4.895	0	0	0

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08/03/2007	JN05	2007/08/02			jNote	8.2890	8.2430	(0.555)	0.0000	0.0000	0
08/03/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,829.0000	1,605.0000	(12.247)	0	0	0
08/03/2007	JN05	2007/08/02	9.25	Put	Option on jNote	40,702.0000	42,378.0000	4.118	0	0	0
08/03/2007	JN10	2007/05/03			jNote	8.1120	8.0730	(0.481)	0.0000	0.0000	0
08/03/2007	JN10	2007/05/03	9.00	Call	Option on jNote	9.0000	5.0000	(44.444)	0	0	0
08/03/2007	JN10	2007/05/03	9.00	Put	Option on jNote	60,034.0000	62,783.0000	4.579	0	0	0
08/03/2007	JN10	2007/08/02			jNote	8.0600	8.0220	(0.471)	0.0000	0.0000	0
08/03/2007	JN10	2007/08/02	9.00	Call	Option on jNote	327.0000	259.0000	(20.795)	0	0	0
08/03/2007	JN10	2007/08/02	9.00	Put	Option on jNote	64,040.0000	66,675.0000	4.115	0	0	0
08/03/2007	JROD	2007/03/30			jRod	8.7000	8.6980	(0.023)	0.0000	0.0000	0
08/03/2007	JROD	2007/04/30			jRod	8.8280	8.8250	(0.034)	0.0000	0.0000	0
08/03/2007	JROD	2007/05/31			jRod	9.0280	9.0250	(0.033)	0.0000	0.0000	0
08/03/2007	OTH1	2007/05/03			Index Future	253.1180	253.6580	0.213	0.0000	0.0000	15
08/03/2007	R153	2007/05/03			Bond Future	8.0100	7.9600	(0.624)	0.0000	0.0000	366
08/03/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	24,766.0000	26,214.0000	5.847	0	0	0
08/03/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	1,426.0000	1,152.0000	(19.215)	0	0	0
08/03/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	708.0000	555.0000	(21.610)	0	0	0
08/03/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	21,950.0000	23,355.0000	6.401	0	0	0
08/03/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	16,563.0000	17,848.0000	7.758	0	0	0
08/03/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	488.0000	376.0000	(22.951)	0	0	0
08/03/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	23,350.0000	24,778.0000	6.116	0	0	0
08/03/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	30,543.0000	32,046.0000	4.921	0	0	0
08/03/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	589.0000	458.0000	(22.241)	0	0	0
08/03/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	222.0000	166.0000	(25.225)	0	0	0
08/03/2007	R153	2007/08/02			Bond Future	7.9300	7.8800	(0.631)	0.0000	0.0000	0
08/03/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	3,569.0000	3,202.0000	(10.283)	0	0	0
08/03/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	2,502.0000	2,227.0000	(10.991)	0	0	0
08/03/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	24,564.0000	25,740.0000	4.787	0	0	0

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08/03/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	19,953.0000	21,038.0000	5.438	0	0	0
08/03/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	25,760.0000	26,957.0000	4.647	0	0	0
08/03/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	2,285.0000	2,030.0000	(11.160)	0	0	0
08/03/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	26,972.0000	28,187.0000	4.505	0	0	0
08/03/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	31,945.0000	33,224.0000	4.004	0	0	0
08/03/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,436.0000	1,263.0000	(12.047)	0	0	0
08/03/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	2,085.0000	1,848.0000	(11.367)	0	0	0
08/03/2007	R157	2007/05/03			Bond Future	7.6450	7.6050	(0.523)	0.0000	0.0000	484
08/03/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	82,918.0000	85,857.0000	3.544	0	0	0
08/03/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	76,147.0000	79,061.0000	3.827	0	0	0
08/03/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	87.0000	64.0000	(26.437)	0	0	0
08/03/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	62,656.0000	65,485.0000	4.515	0	0	0
08/03/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	333.0000	256.0000	(23.123)	0	0	0
08/03/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	215.0000	163.0000	(24.186)	0	0	0
08/03/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	4,859.0000	4,122.0000	(15.168)	0	0	60
08/03/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	268.0000	205.0000	(23.507)	0	0	0
08/03/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	96,419.0000	99,387.0000	3.078	0	0	0
08/03/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	31,023.0000	33,277.0000	7.266	0	0	0
08/03/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	770.0000	609.0000	(20.909)	0	0	0
08/03/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	79,533.0000	82,460.0000	3.680	0	0	0
08/03/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	19,742.0000	17,820.0000	(9.736)	0	0	0
08/03/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	8,858.0000	9,927.0000	12.068	0	0	75
08/03/2007	R157	2007/08/02			Bond Future	7.6050	7.5650	(0.526)	0.0000	0.0000	3
08/03/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,943.0000	2,633.0000	(10.533)	0	0	0
08/03/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	2,404.0000	2,143.0000	(10.857)	0	0	0
08/03/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	79,765.0000	82,377.0000	3.275	0	0	0
08/03/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	82,850.0000	85,487.0000	3.183	0	0	0
08/03/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,660.0000	2,376.0000	(10.677)	0	0	0
08/03/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	85,948.0000	88,609.0000	3.096	0	0	0
08/03/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	98,442.0000	101,181.0000	2.782	0	0	0
08/03/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,594.0000	1,411.0000	(11.481)	0	0	0
08/03/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	4,381.0000	3,947.0000	(9.906)	0	0	0
08/03/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	67,614.0000	70,102.0000	3.680	0	0	0

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08/03/2007	R186	2007/05/03			Bond Future	7.4170	7.3770	(0.539)	0.0000	0.0000	0
08/03/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	512.0000	390.0000	(23.828)	0	0	0
08/03/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	1,206.0000	945.0000	(21.642)	0	0	0
08/03/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	121,846.0000	126,791.0000	4.058	0	0	0
08/03/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	100,414.0000	105,221.0000	4.787	0	0	0
08/03/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	132.0000	96.0000	(27.273)	0	0	0
08/03/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	132,495.0000	137,480.0000	3.762	0	0	0
08/03/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	329.0000	246.0000	(25.228)	0	0	0
08/03/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	153,514.0000	158,546.0000	3.278	0	0	0
08/03/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	411.0000	310.0000	(24.574)	0	0	0
08/03/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	127,180.0000	132,147.0000	3.905	0	0	0
08/03/2007	R186	2007/08/02			Bond Future	7.3710	7.3300	(0.556)	0.0000	0.0000	0
08/03/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	130,935.0000	135,609.0000	3.570	0	0	0
08/03/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	4,641.0000	4,125.0000	(11.118)	0	0	0
08/03/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	6,989.0000	6,258.0000	(10.459)	0	0	0
08/03/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	111,296.0000	115,755.0000	4.006	0	0	0
08/03/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	3,772.0000	3,340.0000	(11.453)	0	0	0
08/03/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	2,482.0000	2,182.0000	(12.087)	0	0	0
08/03/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	135,881.0000	140,598.0000	3.471	0	0	0
08/03/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	160,632.0000	165,522.0000	3.044	0	0	0
08/03/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	4,185.0000	3,712.0000	(11.302)	0	0	0
08/03/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	140,832.0000	145,590.0000	3.378	0	0	0
08/03/2007	R196	2007/05/03			Bond Future	8.3560	8.3190	(0.443)	0.0000	0.0000	0
08/03/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	4,019.0000	4,410.0000	9.729	0	0	0
08/03/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,600.0000	1,368.0000	(14.500)	0	0	0
08/03/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	547.0000	444.0000	(18.830)	0	0	0
08/03/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	3,628.0000	3,240.0000	(10.695)	0	0	0
08/03/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	7,149.0000	7,667.0000	7.246	0	0	0
08/03/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,843.0000	2,077.0000	12.697	0	0	0
08/03/2007	R196	2007/08/02			Bond Future	8.1990	8.1560	(0.524)	0.0000	0.0000	0
08/03/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	9,492.0000	9,974.0000	5.078	0	0	0
08/03/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,445.0000	1,296.0000	(10.311)	0	0	0
08/03/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,981.0000	3,676.0000	(7.661)	0	0	0

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08/03/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	4,729.0000	5,056.0000	6.915	0	0	0
08/03/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	6,892.0000	7,302.0000	5.949	0	0	0
08/03/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,486.0000	2,264.0000	(8.930)	0	0	0
08/03/2007	R201	2007/05/03			Bond Future	7.6690	7.6280	(0.535)	0.0000	0.0000	0
08/03/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	48,378.0000	50,667.0000	4.731	0	0	0
08/03/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	656.0000	517.0000	(21.189)	0	0	0
08/03/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	59,082.0000	61,443.0000	3.996	0	0	0
08/03/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	284.0000	217.0000	(23.592)	0	0	0
08/03/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	74.0000	54.0000	(27.027)	0	0	0
08/03/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	75,198.0000	77,606.0000	3.202	0	0	0
08/03/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	183.0000	138.0000	(24.590)	0	0	0
08/03/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	64,462.0000	66,844.0000	3.695	0	0	0
08/03/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	61,771.0000	64,144.0000	3.842	0	0	0
08/03/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	228.0000	173.0000	(24.123)	0	0	0
08/03/2007	R201	2007/08/02			Bond Future	7.6000	7.5580	(0.553)	0.0000	0.0000	0
08/03/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	53,884.0000	55,969.0000	3.869	0	0	0
08/03/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,353.0000	3,003.0000	(10.438)	0	0	0
08/03/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,231.0000	1,983.0000	(11.116)	0	0	0
08/03/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	63,575.0000	65,762.0000	3.440	0	0	0
08/03/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	68,510.0000	70,738.0000	3.252	0	0	0
08/03/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	66,036.0000	68,244.0000	3.344	0	0	0
08/03/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	2,011.0000	1,784.0000	(11.288)	0	0	0
08/03/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	1,194.0000	1,051.0000	(11.977)	0	0	0
08/03/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	78,485.0000	80,777.0000	2.920	0	0	0
08/03/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,814.0000	1,607.0000	(11.411)	0	0	0
08/03/2007	R203	2007/05/03			Bond Future	7.5430	7.5030	(0.530)	0.0000	0.0000	0
08/03/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	13.0000	8.0000	(38.462)	0	0	0
08/03/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
08/03/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	100,052.0000	102,989.0000	2.935	0	0	0
08/03/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	20.0000	13.0000	(35.000)	0	0	0
08/03/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	92.0000	63.0000	(31.522)	0	0	0
08/03/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	80,532.0000	83,463.0000	3.640	0	0	0
08/03/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	67,283.0000	70,192.0000	4.324	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
08/03/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	83,819.0000	86,751.0000	3.498	0	0	0
08/03/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	8.0000	5.0000	(37.500)	0	0	0
08/03/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	87,092.0000	90,027.0000	3.370	0	0	0
08/03/2007	R203	2007/08/02			Bond Future	7.4820	7.4400	(0.561)	0.0000	0.0000	0
08/03/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	103,128.0000	106,138.0000	2.919	0	0	0
08/03/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	216.0000	176.0000	(18.519)	0	0	0
08/03/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	71,929.0000	74,775.0000	3.957	0	0	0
08/03/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	84,351.0000	87,289.0000	3.483	0	0	0
08/03/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	478.0000	397.0000	(16.946)	0	0	0
08/03/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,395.0000	1,191.0000	(14.624)	0	0	0
08/03/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	694.0000	582.0000	(16.138)	0	0	0
08/03/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	577.0000	481.0000	(16.638)	0	0	0
08/03/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	90,610.0000	93,579.0000	3.277	0	0	0
08/03/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	87,478.0000	90,433.0000	3.378	0	0	0
08/03/2007	R204	2007/05/03			Bond Future	7.5320	7.4970	(0.465)	0.0000	0.0000	0
08/03/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	361.0000	290.0000	(19.668)	0	0	0
08/03/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	90,234.0000	92,911.0000	2.967	0	0	0
08/03/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	107,125.0000	109,848.0000	2.542	0	0	0
08/03/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	73,327.0000	75,903.0000	3.513	0	0	0
08/03/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	112.0000	87.0000	(22.321)	0	0	0
08/03/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	1,024.0000	852.0000	(16.797)	0	0	0
08/03/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	86,843.0000	89,505.0000	3.065	0	0	0
08/03/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	450.0000	364.0000	(19.111)	0	0	0
08/03/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	93,624.0000	96,313.0000	2.872	0	0	0
08/03/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	289.0000	231.0000	(20.069)	0	0	0
08/03/2007	R204	2007/08/02			Bond Future	7.4770	7.4410	(0.481)	0.0000	0.0000	0
08/03/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	99,145.0000	101,694.0000	2.571	0	0	0
08/03/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,735.0000	1,564.0000	(9.856)	0	0	0
08/03/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	111,634.0000	114,265.0000	2.357	0	0	0
08/03/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	5,255.0000	4,832.0000	(8.049)	0	0	0
08/03/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	80,862.0000	83,241.0000	2.942	0	0	0
08/03/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	3,448.0000	3,146.0000	(8.759)	0	0	0
08/03/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	92,972.0000	95,472.0000	2.689	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
08/03/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	96,051.0000	98,576.0000	2.629	0	0	0
08/03/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,763.0000	2,511.0000	(9.121)	0	0	0
08/03/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	3,089.0000	2,813.0000	(8.935)	0	0	0
08/03/2007	R206	2007/05/03			Bond Future	7.6670	7.6220	(0.587)	0.0000	0.0000	0
08/03/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	30,340.0000	32,431.0000	6.892	0	0	0
08/03/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	973.0000	751.0000	(22.816)	0	0	0
08/03/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	7,028.0000	6,025.0000	(14.271)	0	0	0
08/03/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	2,914.0000	2,381.0000	(18.291)	0	0	0
08/03/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	11,276.0000	12,585.0000	11.609	0	0	0
08/03/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	19,822.0000	21,601.0000	8.975	0	0	0
08/03/2007	R206	2007/08/02			Bond Future	7.5940	7.5460	(0.632)	0.0000	0.0000	0
08/03/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	3,401.0000	2,973.0000	(12.585)	0	0	0
08/03/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	35,576.0000	37,553.0000	5.557	0	0	0
08/03/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	18,374.0000	19,787.0000	7.690	0	0	0
08/03/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	26,315.0000	28,039.0000	6.551	0	0	0
08/03/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	10,604.0000	9,611.0000	(9.364)	0	0	0
08/03/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	6,249.0000	5,566.0000	(10.930)	0	0	0
08/03/2007	R207	2007/05/03			Bond Future	7.4540	7.4180	(0.483)	0.0000	0.0000	0
08/03/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	80.0000	57.0000	(28.750)	0	0	0
08/03/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	79,462.0000	82,334.0000	3.614	0	0	0
08/03/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	114,287.0000	117,182.0000	2.533	0	0	0
08/03/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
08/03/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	18.0000	12.0000	(33.333)	0	0	0
08/03/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	93,586.0000	96,475.0000	3.087	0	0	0
08/03/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	97,079.0000	99,970.0000	2.978	0	0	0
08/03/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	100,556.0000	103,448.0000	2.876	0	0	0
08/03/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	8.0000	5.0000	(37.500)	0	0	0
08/03/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	12.0000	8.0000	(33.333)	0	0	0
08/03/2007	R207	2007/08/02			Bond Future	7.4020	7.3650	(0.500)	0.0000	0.0000	0
08/03/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	83,840.0000	86,633.0000	3.331	0	0	0
08/03/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,212.0000	1,048.0000	(13.531)	0	0	0
08/03/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	117,367.0000	120,292.0000	2.492	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
08/03/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	182.0000	150.0000	(17.582)	0	0	0
08/03/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	97,264.0000	100,132.0000	2.949	0	0	0
08/03/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	103,987.0000	106,880.0000	2.782	0	0	0
08/03/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	406.0000	343.0000	(15.517)	0	0	0
08/03/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	594.0000	505.0000	(14.983)	0	0	0
08/03/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	492.0000	417.0000	(15.244)	0	0	0
08/03/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	100,627.0000	103,508.0000	2.863	0	0	0
08/03/2007	R209	2007/05/03			Bond Future	7.0950	7.0650	(0.423)	0.0000	0.0000	0
08/03/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	4,938.0000	5,530.0000	11.989	0	0	0
08/03/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	44,960.0000	42,181.0000	(6.181)	0	0	0
08/03/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	24,024.0000	21,948.0000	(8.641)	0	0	0
08/03/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	10,605.0000	9,355.0000	(11.787)	0	0	0
08/03/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	27,707.0000	29,828.0000	7.655	0	0	0
08/03/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	13,278.0000	14,573.0000	9.753	0	0	0
08/03/2007	R209	2007/08/02			Bond Future	7.0600	7.0300	(0.425)	0.0000	0.0000	0
08/03/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	15,388.0000	16,444.0000	6.862	0	0	0
08/03/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	51,389.0000	49,057.0000	(4.538)	0	0	0
08/03/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	19,810.0000	18,488.0000	(6.673)	0	0	0
08/03/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	26,281.0000	27,836.0000	5.917	0	0	0
08/03/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	33,076.0000	31,244.0000	(5.539)	0	0	0
08/03/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	40,802.0000	42,867.0000	5.061	0	0	0
08/03/2007	TRT1	2007/05/03			Index Future	253.8190	254.3560	0.212	0.0000	0.0000	500
<b>Grand Total:</b>											<b>1,726</b>