

Derivatives High/Low Report

High/Low for 09/10/2007

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
09/10/2007	\$ / R 2007/12/14			Currency Future	6.9276	6.9161	(0.166)	6.9500	6.9400	24,681
09/10/2007	\$ / R 2008/03/17			Currency Future	7.0228	7.0119	(0.155)	7.0200	7.0200	15,144
09/10/2007	\$ / R 2008/06/13			Currency Future	7.1221	7.1107	(0.160)	0.0000	0.0000	0
09/10/2007	£ / R 2007/12/14			Currency Future	14.0907	14.0369	(0.382)	0.0000	0.0000	0
09/10/2007	£ / R 2008/03/17			Currency Future	14.2505	14.1977	(0.371)	0.0000	0.0000	0
09/10/2007	£ / R 2008/06/13			Currency Future	14.4160	14.3615	(0.378)	0.0000	0.0000	0
09/10/2007	€ / R 2007/12/14			Currency Future	9.7580	9.7558	(0.023)	0.0000	0.0000	0
09/10/2007	€ / R 2008/03/17			Currency Future	9.9032	9.9023	(0.009)	0.0000	0.0000	0
09/10/2007	€ / R 2008/06/13			Currency Future	10.0529	10.0521	(0.008)	0.0000	0.0000	0
09/10/2007	ALBI 2007/11/01			Index Future	259.0640	258.9490	(0.044)	0.0000	0.0000	166
09/10/2007	ALBI 2007/11/01	254.00	Put	Index Future	880.0000	866.0000	(1.591)	0	0	0
09/10/2007	ALBI 2007/11/01	254.00	Call	Index Future	51,520.0000	50,356.0000	(2.259)	0	0	0
09/10/2007	ALBI 2008/02/07			Index Future	266.2300	266.1110	(0.045)	0.0000	0.0000	0
09/10/2007	ALBI 2008/02/07	254.00	Call	Index Future	123,940.0000	122,777.0000	(0.938)	0	0	0
09/10/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,640.0000	1,667.0000	1.646	0	0	0

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09/10/2007	ALBI	2008/05/02			Index Future	272.5810	272.4510	(0.048)	0.0000	0.0000	0
09/10/2007	ALBI	2008/05/02	265.00	Call	Index Future	89,104.0000	88,019.0000	(1.218)	0	0	0
09/10/2007	ALBI	2008/05/02	265.00	Put	Index Future	13,294.0000	13,509.0000	1.617	0	0	0
09/10/2007	ALBI	2008/08/07			Index Future	280.1070	279.9700	(0.049)	0.0000	0.0000	0
09/10/2007	ALBI	2008/08/07	265.00	Put	Index Future	6,762.0000	6,871.0000	1.612	0	0	0
09/10/2007	ALBI	2008/08/07	265.00	Call	Index Future	157,832.0000	156,571.0000	(0.799)	0	0	0
09/10/2007	ALBI	2008/11/06			Index Future	287.1850	287.0540	(0.046)	0.0000	0.0000	0
09/10/2007	ALBI	2008/11/06	265.00	Call	Index Future	225,636.0000	224,380.0000	(0.557)	0	0	0
09/10/2007	ALBI	2008/11/06	265.00	Put	Index Future	3,786.0000	3,840.0000	1.426	0	0	0
09/10/2007	CRD1	2007/11/01			Index Future	111.1280	111.1130	(0.013)	0.0000	0.0000	8
09/10/2007	CRD1	2008/02/07			Index Future	114.1190	114.1030	(0.014)	0.0000	0.0000	0
09/10/2007	GOVI	2007/11/01			jGovi	259.9210	259.8875	(0.013)	0.0000	0.0000	60
09/10/2007	GOVI	2007/11/01	265.00	Call	jGovi	261.0000	221.0000	(15.326)	0	0	0
09/10/2007	GOVI	2007/11/01	265.00	Put	jGovi	51,051.0000	51,346.0000	0.578	0	0	0
09/10/2007	GOVI	2008/02/07			jGovi	266.9170	266.8815	(0.013)	0.0000	0.0000	4
09/10/2007	GOVI	2008/02/07	265.00	Put	jGovi	15,492.0000	15,530.0000	0.245	0	0	0
09/10/2007	GOVI	2008/02/07	265.00	Call	jGovi	34,662.0000	34,345.0000	(0.915)	0	0	0
09/10/2007	GOVI	2008/05/02			jGovi	273.6570	273.6210	(0.013)	0.0000	0.0000	0
09/10/2007	GOVI	2008/05/02	264.00	Put	jGovi	9,194.0000	9,192.0000	(0.022)	0	0	0
09/10/2007	GOVI	2008/05/02	264.00	Call	jGovi	105,764.0000	105,402.0000	(0.342)	0	0	0
09/10/2007	ILBI	2007/11/01			Index Future	283.4930	283.5250	0.011	0.0000	0.0000	0
09/10/2007	ILBI	2008/02/07			Index Future	291.3350	291.3670	0.011	0.0000	0.0000	0
09/10/2007	J153	2010/08/31			jSwap	9.8330	9.8400	0.071	0.0000	0.0000	0

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09/10/2007	J157	2015/09/15			jSwap	9.2480	9.2400	(0.087)	0.0000	0.0000	0
09/10/2007	J186	2026/12/21			jSwap	8.4030	8.4190	0.190	0.0000	0.0000	0
09/10/2007	J201	2014/12/22			jSwap	9.3230	9.3180	(0.054)	0.0000	0.0000	0
09/10/2007	J203	2017/09/15			jSwap	9.1040	9.0960	(0.088)	0.0000	0.0000	0
09/10/2007	J204	2018/12/21			jSwap	9.0220	9.0150	(0.078)	0.0000	0.0000	0
09/10/2007	J207	2020/01/15			jSwap	8.9210	8.9150	(0.067)	0.0000	0.0000	0
09/10/2007	JBAR	2005/12/21			jBar	10.3170	10.3040	(0.126)	0.0000	0.0000	0
09/10/2007	JFRA	2007/11/01			jFra	10.3160	10.3140	(0.019)	0.0000	0.0000	0
09/10/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,357.0000	7,352.0000	(0.068)	0	0	0
09/10/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
09/10/2007	JFRA	2008/02/07			jFra	10.3500	10.3400	(0.097)	0.0000	0.0000	0
09/10/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	8,343.0000	8,309.0000	(0.408)	0	0	0
09/10/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	15,309.0000	15,246.0000	(0.412)	0	0	0
09/10/2007	JFRA	2008/05/02			jFra	10.2960	10.2890	(0.068)	0.0000	0.0000	0
09/10/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	15,076.0000	15,031.0000	(0.298)	0	0	0
09/10/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	14,965.0000	14,937.0000	(0.187)	0	0	0
09/10/2007	JFRA	2008/08/07			jFra	10.1410	10.1570	0.158	0.0000	0.0000	0
09/10/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	18,073.0000	18,062.0000	(0.061)	0	0	0
09/10/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,338.0000	18,288.0000	(0.273)	0	0	0
09/10/2007	JFRA	2008/11/06			jFra	9.9430	9.8980	(0.453)	0.0000	0.0000	0
09/10/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,385.0000	20,306.0000	(0.388)	0	0	0
09/10/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,132.0000	21,162.0000	0.142	0	0	0
09/10/2007	JN02	2007/11/01			jNote	9.9570	9.9520	(0.050)	0.0000	0.0000	0

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09/10/2007	JN02	2007/11/01	9.00	Put	Option on jNote	513.0000	479.0000	(6.628)	0	0	0
09/10/2007	JN02	2007/11/01	9.00	Call	Option on jNote	17,746.0000	17,622.0000	(0.699)	0	0	0
09/10/2007	JN02	2008/02/07			jNote	9.8010	9.8010	-	0.0000	0.0000	0
09/10/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,686.0000	5,644.0000	(0.739)	0	0	0
09/10/2007	JN02	2008/02/07	9.00	Call	Option on jNote	20,005.0000	19,964.0000	(0.205)	0	0	0
09/10/2007	JN02	2008/05/02			jNote	9.6320	9.6380	0.062	0.0000	0.0000	0
09/10/2007	JN02	2008/05/02	10.00	Put	Option on jNote	17,727.0000	17,629.0000	(0.553)	0	0	0
09/10/2007	JN02	2008/05/02	10.00	Call	Option on jNote	12,662.0000	12,674.0000	0.095	0	0	0
09/10/2007	JN05	2007/11/01			jNote	9.3500	9.3520	0.021	0.0000	0.0000	0
09/10/2007	JN05	2007/11/01	9.00	Call	Option on jNote	14,680.0000	14,689.0000	0.061	0	0	0
09/10/2007	JN05	2007/11/01	9.00	Put	Option on jNote	906.0000	836.0000	(7.726)	0	0	0
09/10/2007	JN05	2008/02/07			jNote	9.2570	9.2580	0.011	0.0000	0.0000	0
09/10/2007	JN05	2008/02/07	9.00	Call	Option on jNote	17,250.0000	17,231.0000	(0.110)	0	0	0
09/10/2007	JN05	2008/02/07	9.00	Put	Option on jNote	7,108.0000	7,050.0000	(0.816)	0	0	0
09/10/2007	JN05	2008/05/02			jNote	9.1700	9.1710	0.011	0.0000	0.0000	0
09/10/2007	JN05	2008/05/02	9.50	Call	Option on jNote	10,021.0000	10,002.0000	(0.190)	0	0	0
09/10/2007	JN05	2008/05/02	9.50	Put	Option on jNote	21,594.0000	21,533.0000	(0.282)	0	0	0
09/10/2007	JN10	2007/11/01			jNote	8.9750	8.9670	(0.089)	0.0000	0.0000	0
09/10/2007	JN10	2007/11/01	9.00	Put	Option on jNote	5,972.0000	6,157.0000	3.098	0	0	0
09/10/2007	JN10	2007/11/01	9.00	Call	Option on jNote	4,348.0000	4,013.0000	(7.705)	0	0	0
09/10/2007	JN10	2008/02/07			jNote	8.8980	8.8900	(0.090)	0.0000	0.0000	0
09/10/2007	JN10	2008/02/07	9.00	Put	Option on jNote	15,190.0000	15,457.0000	1.758	0	0	0
09/10/2007	JN10	2008/02/07	9.00	Call	Option on jNote	8,553.0000	8,298.0000	(2.981)	0	0	0
09/10/2007	JN10	2008/05/02			jNote	8.8240	8.8160	(0.091)	0.0000	0.0000	0
09/10/2007	JN10	2008/05/02	9.00	Put	Option on jNote	20,686.0000	20,973.0000	1.387	0	0	0
09/10/2007	JN10	2008/05/02	9.00	Call	Option on jNote	10,578.0000	10,341.0000	(2.240)	0	0	0
09/10/2007	JROD	2007/10/31			jRod	9.6330	9.6270	(0.062)	0.0000	0.0000	0

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09/10/2007	JROD	2007/11/30			jRod	9.9320	9.9160	(0.161)	0.0000	0.0000	0
09/10/2007	JROD	2007/12/31			jRod	10.2230	10.2010	(0.215)	0.0000	0.0000	0
09/10/2007	JROD	2008/01/31			jRod	10.0620	10.0500	(0.119)	0.0000	0.0000	0
09/10/2007	JROD	2008/02/29			jRod	10.2540	10.2450	(0.088)	0.0000	0.0000	0
09/10/2007	JROD	2008/03/31			jRod	10.3860	10.3800	(0.058)	0.0000	0.0000	0
09/10/2007	OTH1	2007/11/01			Index Future	255.2220	255.1190	(0.040)	0.0000	0.0000	12
09/10/2007	OTH1	2008/02/07			Index Future	262.0910	261.9850	(0.040)	0.0000	0.0000	0
09/10/2007	R153	2007/11/01			Bond Future	8.8240	8.8340	0.113	0.0000	0.0000	3,890
09/10/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	2,845.0000	2,871.0000	0.914	0	0	0
09/10/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
09/10/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	1,522.0000	1,546.0000	1.577	0	0	0
09/10/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	2,176.0000	2,201.0000	1.149	0	0	0
09/10/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	13.0000	11.0000	(15.385)	0	0	0
09/10/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2007	R153	2008/02/07			Bond Future	8.7460	8.7560	0.114	0.0000	0.0000	6,220
09/10/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,515.0000	1,530.0000	0.990	0	0	0
09/10/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	330.0000	321.0000	(2.727)	0	0	0
09/10/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	195.0000	189.0000	(3.077)	0	0	0
09/10/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,505.0000	2,525.0000	0.798	0	0	0
09/10/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	108.0000	104.0000	(3.704)	0	0	0
09/10/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	1,984.0000	2,002.0000	0.907	0	0	0
09/10/2007	R153	2008/05/02			Bond Future	8.6770	8.6870	0.115	0.0000	0.0000	0
09/10/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,279.0000	1,263.0000	(1.251)	0	0	0
09/10/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	579.0000	585.0000	1.036	0	0	0

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09/10/2007	R157	2007/11/01			Bond Future	8.1730	8.1730	-	0.0000	0.0000	2,660
09/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
09/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	4,708.0000	4,707.0000	(0.021)	0	0	0
09/10/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	2,346.0000	2,337.0000	(0.384)	0	0	75
09/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
09/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	4,708.0000	4,707.0000	(0.021)	0	0	0
09/10/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
09/10/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	141.0000	131.0000	(7.092)	0	0	0
09/10/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	21.0000	18.0000	(14.286)	0	0	50
09/10/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	72.0000	66.0000	(8.333)	0	0	0
09/10/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	3,000.0000	2,994.0000	(0.200)	0	0	0
09/10/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	3,879.0000	3,877.0000	(0.052)	0	0	0
09/10/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	576.0000	559.0000	(2.951)	0	0	0
09/10/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	1,099.0000	1,083.0000	(1.456)	0	0	350
09/10/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	6,503.0000	6,503.0000	-	0	0	0
09/10/2007	R157	2008/02/07			Bond Future	8.1030	8.1030	-	0.0000	0.0000	3,580
09/10/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	4,613.0000	4,607.0000	(0.130)	0	0	0
09/10/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	6,102.0000	6,099.0000	(0.049)	0	0	0
09/10/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	262.0000	258.0000	(1.527)	0	0	0
09/10/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	519.0000	513.0000	(1.156)	0	0	0
09/10/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,315.0000	3,308.0000	(0.211)	0	0	0
09/10/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	938.0000	932.0000	(0.640)	0	0	0
09/10/2007	R157	2008/05/02			Bond Future	8.0460	8.0460	-	0.0000	0.0000	0
09/10/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	943.0000	939.0000	(0.424)	0	0	0
09/10/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,851.0000	3,846.0000	(0.130)	0	0	0
09/10/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	5,030.0000	5,027.0000	(0.060)	0	0	0
09/10/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	558.0000	554.0000	(0.717)	0	0	0
09/10/2007	R186	2007/11/01			Bond Future	7.9340	7.9340	-	0.0000	0.0000	0
09/10/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	11,551.0000	11,551.0000	-	0	0	0
09/10/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	115.0000	105.0000	(8.696)	0	0	0
09/10/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
09/10/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	5,293.0000	5,283.0000	(0.189)	0	0	0
09/10/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	8,321.0000	8,319.0000	(0.024)	0	0	0

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09/10/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	13.0000	11.0000	(15.385)	0	0	0
09/10/2007	R186	2008/02/07			Bond Future	7.8740	7.8740	-	0.0000	0.0000	0
09/10/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,884.0000	3,871.0000	(0.335)	0	0	0
09/10/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	2,436.0000	2,423.0000	(0.534)	0	0	0
09/10/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,853.0000	5,842.0000	(0.188)	0	0	0
09/10/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	1,407.0000	1,396.0000	(0.782)	0	0	0
09/10/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	8,282.0000	8,274.0000	(0.097)	0	0	0
09/10/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	734.0000	725.0000	(1.226)	0	0	0
09/10/2007	R186	2008/05/02			Bond Future	7.8250	7.8250	-	0.0000	0.0000	0
09/10/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,836.0000	2,827.0000	(0.317)	0	0	0
09/10/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,838.0000	4,829.0000	(0.186)	0	0	0
09/10/2007	R196	2007/11/01			Bond Future	9.2280	9.2410	0.141	0.0000	0.0000	0
09/10/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	899.0000	914.0000	1.669	0	0	0
09/10/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
09/10/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	1,206.0000	1,222.0000	1.327	0	0	0
09/10/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/10/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	603.0000	616.0000	2.156	0	0	0
09/10/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	16.0000	13.0000	(18.750)	0	0	0
09/10/2007	R196	2008/02/07			Bond Future	8.9280	8.9480	0.224	0.0000	0.0000	0
09/10/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	215.0000	207.0000	(3.721)	0	0	0
09/10/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	638.0000	650.0000	1.881	0	0	0
09/10/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	815.0000	828.0000	1.595	0	0	0
09/10/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	144.0000	138.0000	(4.167)	0	0	0
09/10/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	308.0000	299.0000	(2.922)	0	0	0
09/10/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	484.0000	494.0000	2.066	0	0	0
09/10/2007	R196	2008/05/02			Bond Future	8.7180	8.7420	0.275	0.0000	0.0000	0
09/10/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	259.0000	266.0000	2.703	0	0	0
09/10/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	478.0000	466.0000	(2.510)	0	0	0
09/10/2007	R201	2007/11/01			Bond Future	8.2160	8.2160	-	0.0000	0.0000	910
09/10/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	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
09/10/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	5,397.0000	5,397.0000	-	0	0	0
09/10/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
09/10/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	3,973.0000	3,972.0000	(0.025)	0	0	0
09/10/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	2,613.0000	2,608.0000	(0.191)	0	0	0
09/10/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	53.0000	48.0000	(9.434)	0	0	0
09/10/2007	R201	2008/02/07			Bond Future	8.1230	8.1230	-	0.0000	0.0000	0
09/10/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,728.0000	2,723.0000	(0.183)	0	0	0
09/10/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	733.0000	728.0000	(0.682)	0	0	0
09/10/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,768.0000	3,763.0000	(0.133)	0	0	0
09/10/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	408.0000	403.0000	(1.225)	0	0	0
09/10/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	4,954.0000	4,951.0000	(0.061)	0	0	0
09/10/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	207.0000	204.0000	(1.449)	0	0	0
09/10/2007	R201	2008/05/02			Bond Future	8.0450	8.0450	-	0.0000	0.0000	0
09/10/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	3,073.0000	3,069.0000	(0.130)	0	0	0
09/10/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	753.0000	749.0000	(0.531)	0	0	0
09/10/2007	R203	2007/11/01			Bond Future	8.1010	8.1010	-	0.0000	0.0000	0
09/10/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	4,179.0000	4,177.0000	(0.048)	0	0	0
09/10/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	16.0000	14.0000	(12.500)	0	0	0
09/10/2007	R203	2008/02/07			Bond Future	8.0260	8.0260	-	0.0000	0.0000	0
09/10/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,192.0000	4,186.0000	(0.143)	0	0	0
09/10/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	606.0000	600.0000	(0.990)	0	0	0
09/10/2007	R203	2008/05/02			Bond Future	7.9620	7.9620	-	0.0000	0.0000	0
09/10/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,261.0000	1,256.0000	(0.397)	0	0	0
09/10/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	3,136.0000	3,131.0000	(0.159)	0	0	0
09/10/2007	R204	2007/11/01			Bond Future	8.0710	8.0710	-	0.0000	0.0000	0
09/10/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	101.0000	93.0000	(7.921)	0	0	0
09/10/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	4,345.0000	4,336.0000	(0.207)	0	0	0
09/10/2007	R204	2008/02/07			Bond Future	8.0000	8.0000	-	0.0000	0.0000	380
09/10/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	1,187.0000	1,178.0000	(0.758)	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
09/10/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	4,857.0000	4,848.0000	(0.185)	0	0	0
09/10/2007	R204	2008/05/02			Bond Future	7.9410	7.9410	-	0.0000	0.0000	0
09/10/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,466.0000	3,461.0000	(0.144)	0	0	0
09/10/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,301.0000	1,296.0000	(0.384)	0	0	0
09/10/2007	R206	2007/11/01			Bond Future	8.2130	8.2230	0.122	0.0000	0.0000	0
09/10/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	2,236.0000	2,276.0000	1.789	0	0	0
09/10/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	39.0000	33.0000	(15.385)	0	0	0
09/10/2007	R206	2008/02/07			Bond Future	8.1100	8.1200	0.123	0.0000	0.0000	0
09/10/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,267.0000	2,294.0000	1.191	0	0	0
09/10/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	612.0000	593.0000	(3.105)	0	0	0
09/10/2007	R206	2008/05/02			Bond Future	8.0270	8.0370	0.125	0.0000	0.0000	0
09/10/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	2,001.0000	1,970.0000	(1.549)	0	0	0
09/10/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,018.0000	1,032.0000	1.375	0	0	0
09/10/2007	R207	2007/11/01			Bond Future	8.0320	8.0320	-	0.0000	0.0000	0
09/10/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	4,059.0000	4,056.0000	(0.074)	0	0	0
09/10/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	25.0000	22.0000	(12.000)	0	0	0
09/10/2007	R207	2008/02/07			Bond Future	7.9630	7.9630	-	0.0000	0.0000	0
09/10/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,132.0000	4,126.0000	(0.145)	0	0	0
09/10/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	654.0000	648.0000	(0.917)	0	0	0
09/10/2007	R207	2008/05/02			Bond Future	7.9090	7.9090	-	0.0000	0.0000	0
09/10/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,252.0000	1,247.0000	(0.399)	0	0	0
09/10/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,696.0000	3,691.0000	(0.135)	0	0	0
09/10/2007	R209	2007/11/01			Bond Future	7.5960	7.6060	0.132	0.0000	0.0000	0
09/10/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	6,404.0000	6,502.0000	1.530	0	0	0
09/10/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	12.0000	9.0000	(25.000)	0	0	0
09/10/2007	R209	2008/02/07			Bond Future	7.5420	7.5520	0.133	0.0000	0.0000	6,590
09/10/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	6,499.0000	6,574.0000	1.154	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
09/10/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	670.0000	643.0000	(4.030)	0	0	0
09/10/2007	R209 2008/05/02			Bond Future	7.4980	7.5080	0.133	0.0000	0.0000	0
09/10/2007	R209 2008/05/02	7.75	Call	Option on Bond Future	4,698.0000	4,625.0000	(1.554)	0	0	0
09/10/2007	R209 2008/05/02	7.75	Put	Option on Bond Future	2,173.0000	2,202.0000	1.335	0	0	0
09/10/2007	TRT1 2007/11/01			Index Future	256.8040	256.7690	(0.014)	0.0000	0.0000	400
09/10/2007	TRT1 2008/02/07			Index Future	263.7160	263.6790	(0.014)	0.0000	0.0000	0
Grand Total:										65,180