

Derivatives High/Low Report

High/Low for 09/11/2007

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
09/11/2007	\$ / R 2007/12/14			Currency Future	6.5311	6.6534	1.873	6.6200	6.5000	24,564
09/11/2007	\$ / R 2008/03/17			Currency Future	6.6348	6.7588	1.869	6.7400	6.6000	21,028
09/11/2007	\$ / R 2008/06/13			Currency Future	6.7447	6.8717	1.883	6.7200	6.7200	2,607
09/11/2007	£ / R 2007/12/14			Currency Future	13.7402	13.9279	1.366	0.0000	0.0000	37
09/11/2007	£ / R 2008/03/17			Currency Future	13.9149	14.1034	1.355	0.0000	0.0000	0
09/11/2007	£ / R 2008/06/13			Currency Future	14.0996	14.2942	1.380	0.0000	0.0000	0
09/11/2007	€ / R 2007/12/14			Currency Future	9.5837	9.7702	1.946	0.0000	0.0000	1
09/11/2007	€ / R 2008/03/17			Currency Future	9.7428	9.9309	1.931	0.0000	0.0000	751
09/11/2007	€ / R 2008/06/13			Currency Future	9.9038	10.0954	1.935	0.0000	0.0000	0
09/11/2007	ALBI 2008/02/07			Index Future	265.0000	264.2040	(0.300)	0.0000	0.0000	508
09/11/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,190.0000	1,543.0000	29.664	0	0	0
09/11/2007	ALBI 2008/02/07	254.00	Call	Index Future	111,190.0000	103,583.0000	(6.841)	0	0	0
09/11/2007	ALBI 2008/05/02			Index Future	265.6090	264.8810	(0.274)	0.0000	0.0000	0
09/11/2007	ALBI 2008/05/02	265.00	Put	Index Future	33,782.0000	37,190.0000	10.088	0	0	0
09/11/2007	ALBI 2008/05/02	265.00	Call	Index Future	39,872.0000	36,000.0000	(9.711)	0	0	0

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09/11/2007	ALBI	2008/08/07			Index Future	273.3630	272.6190	(0.272)	0.0000	0.0000	0
09/11/2007	ALBI	2008/08/07	265.00	Call	Index Future	99,741.0000	94,013.0000	(5.743)	0	0	0
09/11/2007	ALBI	2008/08/07	265.00	Put	Index Future	16,111.0000	17,823.0000	10.626	0	0	0
09/11/2007	ALBI	2008/11/06			Index Future	280.5950	279.8420	(0.268)	0.0000	0.0000	0
09/11/2007	ALBI	2008/11/06	265.00	Put	Index Future	8,536.0000	9,447.0000	10.672	0	0	0
09/11/2007	ALBI	2008/11/06	265.00	Call	Index Future	164,486.0000	157,867.0000	(4.024)	0	0	0
09/11/2007	CRD1	2008/02/07			Index Future	113.7730	113.5160	(0.226)	0.0000	0.0000	0
09/11/2007	CRD1	2008/05/02			Index Future	116.7190	116.4550	(0.226)	0.0000	0.0000	0
09/11/2007	CRD1	2008/08/07			Index Future	121.2950	121.0420	(0.209)	0.0000	0.0000	0
09/11/2007	CRD1	2008/11/06			Index Future	122.8310	124.2490	1.154	0.0000	0.0000	8
09/11/2007	GOVI	2008/02/07			jGovi	266.1650	265.3970	(0.289)	0.0000	0.0000	5
09/11/2007	GOVI	2008/02/07	265.00	Put	jGovi	15,277.0000	18,512.0000	21.176	0	0	0
09/11/2007	GOVI	2008/02/07	265.00	Call	jGovi	26,927.0000	22,482.0000	(16.508)	0	0	0
09/11/2007	GOVI	2008/05/02			jGovi	273.0560	272.2680	(0.289)	0.0000	0.0000	0
09/11/2007	GOVI	2008/05/02	264.00	Call	jGovi	98,758.0000	92,161.0000	(6.680)	0	0	0
09/11/2007	GOVI	2008/05/02	264.00	Put	jGovi	8,198.0000	9,481.0000	15.650	0	0	0
09/11/2007	GOVI	2008/08/07			jGovi	280.2060	279.3980	(0.288)	0.0000	0.0000	0
09/11/2007	GOVI	2008/08/07	274.00	Put	jGovi	23,040.0000	25,437.0000	10.404	0	0	0
09/11/2007	GOVI	2008/08/07	274.00	Call	jGovi	85,100.0000	79,417.0000	(6.678)	0	0	0
09/11/2007	GOVI	2008/11/06			jGovi	287.3560	286.5290	(0.288)	0.0000	0.0000	60
09/11/2007	GOVI	2008/11/06	274.00	Put	jGovi	12,749.0000	14,114.0000	10.707	0	0	0
09/11/2007	GOVI	2008/11/06	274.00	Call	jGovi	146,309.0000	139,404.0000	(4.719)	0	0	0
09/11/2007	ILBI	2008/02/07			Index Future	298.2850	298.4500	0.055	0.0000	0.0000	0

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09/11/2007	J153	2010/08/31			jSwap	10.1610	10.1890	0.276	0.0000	0.0000	0
09/11/2007	J157	2015/09/15			jSwap	9.0340	9.0760	0.465	0.0000	0.0000	0
09/11/2007	J186	2026/12/21			jSwap	8.2070	8.2530	0.560	0.0000	0.0000	0
09/11/2007	J201	2014/12/22			jSwap	9.1530	9.1930	0.437	0.0000	0.0000	0
09/11/2007	J203	2017/09/15			jSwap	8.8510	8.8880	0.418	0.0000	0.0000	0
09/11/2007	J204	2018/12/21			jSwap	8.7920	8.8240	0.364	0.0000	0.0000	0
09/11/2007	J207	2020/01/15			jSwap	8.7050	8.7370	0.368	0.0000	0.0000	0
09/11/2007	JBAR	2005/12/21			jBar	10.7790	10.7790	-	0.0000	0.0000	0
09/11/2007	JFRA	2008/02/07			jFra	10.8830	10.8920	0.083	0.0000	0.0000	0
09/11/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	14,559.0000	14,520.0000	(0.268)	0	0	0
09/11/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	6,350.0000	6,291.0000	(0.929)	0	0	0
09/11/2007	JFRA	2008/05/02			jFra	10.8680	10.8740	0.055	0.0000	0.0000	0
09/11/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,652.0000	14,621.0000	(0.212)	0	0	0
09/11/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	13,056.0000	13,009.0000	(0.360)	0	0	0
09/11/2007	JFRA	2008/08/07			jFra	10.6310	10.6470	0.151	0.0000	0.0000	0
09/11/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	16,783.0000	16,732.0000	(0.304)	0	0	0
09/11/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,708.0000	17,696.0000	(0.068)	0	0	0
09/11/2007	JFRA	2008/11/06			jFra	10.3690	10.3870	0.174	0.0000	0.0000	0
09/11/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	19,771.0000	19,721.0000	(0.253)	0	0	0
09/11/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,060.0000	20,054.0000	(0.030)	0	0	0
09/11/2007	JFRA	2009/02/05			jFra	10.0700	10.0790	0.089	0.0000	0.0000	0
09/11/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	22,181.0000	22,146.0000	(0.158)	0	0	0
09/11/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,352.0000	22,338.0000	(0.063)	0	0	0

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09/11/2007	JFRA	2009/05/07			jFra	9.8230	9.8530	0.305	0.0000	0.0000	0
09/11/2007	JFRA	2009/08/06			jFra	9.5290	9.5510	0.231	0.0000	0.0000	0
09/11/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,792.0000	25,797.0000	0.019	0	0	0
09/11/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	26,939.0000	26,891.0000	(0.178)	0	0	0
09/11/2007	JFRA	2009/11/05			jFra	9.2870	9.3540	0.721	0.0000	0.0000	0
09/11/2007	JN02	2008/02/07			jNote	10.2140	10.2350	0.206	0.0000	0.0000	0
09/11/2007	JN02	2008/02/07	9.00	Put	Option on jNote	2,598.0000	2,489.0000	(4.196)	0	0	0
09/11/2007	JN02	2008/02/07	9.00	Call	Option on jNote	24,195.0000	24,463.0000	1.108	0	0	0
09/11/2007	JN02	2008/05/02			jNote	9.9920	10.0210	0.290	0.0000	0.0000	0
09/11/2007	JN02	2008/05/02	10.00	Put	Option on jNote	13,137.0000	12,844.0000	(2.230)	0	0	0
09/11/2007	JN02	2008/05/02	10.00	Call	Option on jNote	14,567.0000	14,795.0000	1.565	0	0	0
09/11/2007	JN02	2008/08/07			jNote	9.7290	9.7690	0.411	0.0000	0.0000	0
09/11/2007	JN05	2008/02/07			jNote	9.1980	9.2460	0.522	0.0000	0.0000	0
09/11/2007	JN05	2008/02/07	9.00	Put	Option on jNote	6,512.0000	5,770.0000	(11.394)	0	0	0
09/11/2007	JN05	2008/02/07	9.00	Call	Option on jNote	14,294.0000	15,432.0000	7.961	0	0	0
09/11/2007	JN05	2008/05/02			jNote	9.0520	9.1060	0.597	0.0000	0.0000	0
09/11/2007	JN05	2008/05/02	9.50	Call	Option on jNote	7,328.0000	7,992.0000	9.061	0	0	0
09/11/2007	JN05	2008/05/02	9.50	Put	Option on jNote	23,541.0000	22,058.0000	(6.300)	0	0	0
09/11/2007	JN05	2008/08/07			jNote	8.8850	8.9460	0.687	0.0000	0.0000	0
09/11/2007	JN10	2008/02/07			jNote	8.6240	8.6620	0.441	0.0000	0.0000	0
09/11/2007	JN10	2008/02/07	9.00	Call	Option on jNote	2,211.0000	2,615.0000	18.272	0	0	0
09/11/2007	JN10	2008/02/07	9.00	Put	Option on jNote	26,830.0000	24,703.0000	(7.928)	0	0	0
09/11/2007	JN10	2008/05/02			jNote	8.5260	8.5640	0.446	0.0000	0.0000	0
09/11/2007	JN10	2008/05/02	9.00	Put	Option on jNote	33,751.0000	31,680.0000	(6.136)	0	0	0

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09/11/2007	JN10	2008/05/02	9.00	Call	Option on jNote	3,893.0000	4,385.0000	12.638	0	0	0
09/11/2007	JN10	2008/08/07			jNote	8.4150	8.4530	0.452	0.0000	0.0000	0
09/11/2007	JROD	2007/11/30			jRod	9.9920	9.9850	(0.070)	0.0000	0.0000	0
09/11/2007	JROD	2007/12/31			jRod	10.3380	10.3220	(0.155)	0.0000	0.0000	0
09/11/2007	JROD	2008/01/31			jRod	10.6970	10.6760	(0.196)	0.0000	0.0000	0
09/11/2007	JROD	2008/02/29			jRod	10.4650	10.4550	(0.096)	0.0000	0.0000	0
09/11/2007	JROD	2008/03/31			jRod	10.6860	10.6810	(0.047)	0.0000	0.0000	0
09/11/2007	JROD	2008/04/30			jRod	10.8670	10.8690	0.018	0.0000	0.0000	0
09/11/2007	JROD	2008/05/30			jRod	10.6420	10.6460	0.038	0.0000	0.0000	0
09/11/2007	JROD	2008/06/30			jRod	10.7820	10.7890	0.065	0.0000	0.0000	0
09/11/2007	JROD	2008/07/31			jRod	10.9070	10.9150	0.073	0.0000	0.0000	0
09/11/2007	OTH1	2008/02/07			Index Future	260.3170	259.3530	(0.370)	0.0000	0.0000	0
09/11/2007	OTH1	2008/05/02			Index Future	267.0560	266.0690	(0.370)	0.0000	0.0000	0
09/11/2007	OTH1	2008/08/07			Index Future	251.0950	250.1820	(0.364)	0.0000	0.0000	0
09/11/2007	OTH1	2008/11/06			Index Future	281.0420	256.8100	(8.622)	0.0000	0.0000	12
09/11/2007	R153	2008/02/07			Bond Future	8.7940	8.8540	0.682	8.8600	8.8600	8,734
09/11/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	1,984.0000	2,103.0000	5.998	0	0	0
09/11/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	81.0000	58.0000	(28.395)	0	0	0
09/11/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,482.0000	1,582.0000	6.748	0	0	0
09/11/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,545.0000	2,676.0000	5.147	0	0	0

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09/11/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	34.0000	23.0000	(32.353)	0	0	0
09/11/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	183.0000	141.0000	(22.951)	0	0	0
09/11/2007	R153	2008/05/02			Bond Future	8.5830	8.6430	0.699	0.0000	0.0000	0
09/11/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,348.0000	1,255.0000	(6.899)	0	0	0
09/11/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	443.0000	480.0000	8.352	0	0	0
09/11/2007	R153	2008/08/07			Bond Future	8.3720	8.4320	0.717	0.0000	0.0000	0
09/11/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	2,098.0000	941.0000	(55.148)	0	0	0
09/11/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,849.0000	808.0000	(56.301)	0	0	0
09/11/2007	R157	2008/02/07			Bond Future	8.0670	8.1270	0.744	0.0000	0.0000	9,179
09/11/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	2,852.0000	3,210.0000	12.553	0	0	0
09/11/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	5,711.0000	6,112.0000	7.022	0	0	0
09/11/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	715.0000	674.0000	(5.734)	0	0	0
09/11/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	313.0000	302.0000	(3.514)	0	0	0
09/11/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	4,167.0000	4,556.0000	9.335	0	0	0
09/11/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	110.0000	111.0000	0.909	0	0	0
09/11/2007	R157	2008/05/02			Bond Future	7.9510	8.0110	0.755	0.0000	0.0000	0
09/11/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	5,509.0000	5,433.0000	(1.380)	0	0	0
09/11/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	4,222.0000	4,236.0000	0.332	0	0	0
09/11/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	418.0000	733.0000	75.359	0	0	0
09/11/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	695.0000	1,100.0000	58.273	0	0	2,000
09/11/2007	R157	2008/08/07			Bond Future	7.8450	7.9050	0.765	0.0000	0.0000	0
09/11/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,859.0000	3,149.0000	10.143	0	0	0
09/11/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	1,875.0000	2,547.0000	35.840	0	0	0
09/11/2007	R186	2008/02/07			Bond Future	7.8820	7.9420	0.761	0.0000	0.0000	0
09/11/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	7,960.0000	8,689.0000	9.158	0	0	0
09/11/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	318.0000	357.0000	12.264	0	0	0
09/11/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,386.0000	4,036.0000	19.197	0	0	0
09/11/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,399.0000	6,114.0000	13.243	0	0	0
09/11/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	861.0000	885.0000	2.787	0	0	0
09/11/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,846.0000	1,804.0000	(2.275)	0	0	0

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09/11/2007	R186	2008/05/02			Bond Future	7.8060	7.8660	0.769	0.0000	0.0000	0
09/11/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,593.0000	4,746.0000	3.331	0	0	0
09/11/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,371.0000	3,218.0000	35.723	0	0	0
09/11/2007	R186	2008/08/07			Bond Future	7.7400	7.8000	0.775	0.0000	0.0000	0
09/11/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	2,154.0000	5,331.0000	147.493	0	0	0
09/11/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	2,270.0000	4,752.0000	109.339	0	0	0
09/11/2007	R196	2008/02/07			Bond Future	9.4170	9.4750	0.616	0.0000	0.0000	0
09/11/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,185.0000	1,236.0000	4.304	0	0	0
09/11/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	61.0000	53.0000	(13.115)	0	0	0
09/11/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	34.0000	28.0000	(17.647)	0	0	0
09/11/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	761.0000	804.0000	5.650	0	0	0
09/11/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	105.0000	92.0000	(12.381)	0	0	0
09/11/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	964.0000	1,012.0000	4.979	0	0	0
09/11/2007	R196	2008/05/02			Bond Future	9.1480	9.2180	0.765	0.0000	0.0000	0
09/11/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	275.0000	251.0000	(8.727)	0	0	0
09/11/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	390.0000	420.0000	7.692	0	0	0
09/11/2007	R196	2008/08/07			Bond Future	8.8050	8.8810	0.863	0.0000	0.0000	0
09/11/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,799.0000	1,775.0000	(1.334)	0	0	0
09/11/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,828.0000	1,845.0000	0.930	0	0	0
09/11/2007	R201	2008/02/07			Bond Future	8.1550	8.2150	0.736	0.0000	0.0000	910
09/11/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	176.0000	169.0000	(3.977)	0	0	0
09/11/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,705.0000	4,014.0000	8.340	0	0	0
09/11/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	65.0000	65.0000	-	0	0	0
09/11/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,596.0000	2,885.0000	11.133	0	0	0
09/11/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	431.0000	404.0000	(6.265)	0	0	0
09/11/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	4,981.0000	5,297.0000	6.344	0	0	0
09/11/2007	R201	2008/05/02			Bond Future	8.0270	8.0870	0.747	0.0000	0.0000	0
09/11/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	619.0000	971.0000	56.866	0	0	0
09/11/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	3,032.0000	3,074.0000	1.385	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
09/11/2007	R201	2008/08/07			Bond Future	7.9130	7.9730	0.758	0.0000	0.0000	0
09/11/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	1,603.0000	2,152.0000	34.248	0	0	0
09/11/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	2,041.0000	2,288.0000	12.102	0	0	0
09/11/2007	R203	2008/02/07			Bond Future	8.0180	8.0780	0.748	0.0000	0.0000	0
09/11/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	3,966.0000	4,286.0000	8.069	0	0	0
09/11/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	433.0000	354.0000	(18.245)	0	0	0
09/11/2007	R203	2008/05/02			Bond Future	7.9150	7.9750	0.758	0.0000	0.0000	0
09/11/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	3,195.0000	2,925.0000	(8.451)	0	0	0
09/11/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,009.0000	1,135.0000	12.488	0	0	0
09/11/2007	R203	2008/08/07			Bond Future	7.8220	7.8820	0.767	0.0000	0.0000	0
09/11/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	2,080.0000	2,291.0000	10.144	0	0	0
09/11/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	1,608.0000	1,428.0000	(11.194)	0	0	0
09/11/2007	R204	2008/02/07			Bond Future	8.0250	8.0750	0.623	0.0000	0.0000	3,331
09/11/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	4,690.0000	4,949.0000	5.522	0	0	0
09/11/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	841.0000	744.0000	(11.534)	0	0	0
09/11/2007	R204	2008/05/02			Bond Future	7.9310	7.9810	0.630	0.0000	0.0000	0
09/11/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,355.0000	3,113.0000	(7.213)	0	0	0
09/11/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,119.0000	1,232.0000	10.098	0	0	0
09/11/2007	R204	2008/08/07			Bond Future	7.8480	7.8980	0.637	0.0000	0.0000	0
09/11/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	1,443.0000	1,289.0000	(10.672)	0	0	0
09/11/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	2,137.0000	2,335.0000	9.265	0	0	0
09/11/2007	R206	2008/02/07			Bond Future	8.1510	8.2110	0.736	0.0000	0.0000	0
09/11/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	413.0000	344.0000	(16.707)	0	0	0
09/11/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,255.0000	2,457.0000	8.958	0	0	0
09/11/2007	R206	2008/05/02			Bond Future	8.0140	8.0740	0.749	0.0000	0.0000	0
09/11/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,928.0000	1,761.0000	(8.662)	0	0	0
09/11/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	887.0000	987.0000	11.274	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
09/11/2007	R206	2008/08/07			Bond Future	7.8870	7.9470	0.761	0.0000	0.0000	0
09/11/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	1,470.0000	1,585.0000	7.823	0	0	0
09/11/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	1,955.0000	1,812.0000	(7.315)	0	0	0
09/11/2007	R207	2008/02/07			Bond Future	7.9900	8.0500	0.751	0.0000	0.0000	0
09/11/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,098.0000	4,452.0000	8.638	0	0	0
09/11/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	423.0000	339.0000	(19.858)	0	0	0
09/11/2007	R207	2008/05/02			Bond Future	7.9050	7.9650	0.759	0.0000	0.0000	0
09/11/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,084.0000	1,219.0000	12.454	0	0	0
09/11/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,556.0000	3,256.0000	(8.436)	0	0	0
09/11/2007	R207	2008/08/07			Bond Future	7.8290	7.8890	0.766	0.0000	0.0000	0
09/11/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	2,336.0000	2,071.0000	(11.344)	0	0	0
09/11/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,107.0000	1,275.0000	15.176	0	0	0
09/11/2007	R209	2008/02/07			Bond Future	7.6130	7.6530	0.525	0.0000	0.0000	6,590
09/11/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	6,890.0000	7,236.0000	5.022	0	0	0
09/11/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	341.0000	287.0000	(15.836)	0	0	0
09/11/2007	R209	2008/05/02			Bond Future	7.5500	7.5900	0.530	0.0000	0.0000	0
09/11/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	2,124.0000	2,273.0000	7.015	0	0	0
09/11/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	4,119.0000	3,863.0000	(6.215)	0	0	0
09/11/2007	R209	2008/08/07			Bond Future	7.4940	7.5340	0.534	0.0000	0.0000	0
09/11/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	3,111.0000	2,805.0000	(9.836)	0	0	0
09/11/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	549.0000	652.0000	18.761	0	0	0
09/11/2007	TRT1	2008/02/07			Index Future	262.9420	262.1770	(0.291)	0.0000	0.0000	0
09/11/2007	TRT1	2008/05/02			Index Future	269.7490	268.9660	(0.290)	0.0000	0.0000	0
09/11/2007	TRT1	2008/08/07			Index Future	277.0560	276.3320	(0.261)	0.0000	0.0000	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
09/11/2007	TRT1 2008/11/06			Index Future	283.8760	283.6540	(0.078)	0.0000	0.0000	400
Grand Total:										80,725