



Derivatives High/Low Report

High/Low for 07/09/2007

| 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 |
|------------|-------------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 07/09/2007 | \$ / R 2007/09/17 | | | Currency Future | 7.2260 | 7.2118 | (0.197) | 0.0000 | 0.0000 | 2,137 |
| 07/09/2007 | \$ / R 2007/12/14 | | | Currency Future | 7.3187 | 7.3044 | (0.195) | 0.0000 | 0.0000 | 23,630 |
| 07/09/2007 | \$ / R 2008/03/17 | | | Currency Future | 7.4237 | 7.4122 | (0.155) | 0.0000 | 0.0000 | 7,600 |
| 07/09/2007 | ALBI 2007/11/01 | | | Index Future | 253.7170 | 253.7170 | - | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | ALBI 2007/11/01 | 254.00 | Put | Index Future | 21,281.0000 | 21,104.0000 | (0.832) | 0 | 0 | 0 |
| 07/09/2007 | ALBI 2007/11/01 | 254.00 | Call | Index Future | 18,451.0000 | 18,274.0000 | (0.959) | 0 | 0 | 0 |
| 07/09/2007 | ALBI 2008/02/07 | | | Index Future | 260.8540 | 260.8540 | - | 0.0000 | 0.0000 | 8 |
| 07/09/2007 | ALBI 2008/02/07 | 254.00 | Put | Index Future | 9,702.0000 | 9,624.0000 | (0.804) | 0 | 0 | 0 |
| 07/09/2007 | ALBI 2008/02/07 | 254.00 | Call | Index Future | 78,242.0000 | 78,164.0000 | (0.100) | 0 | 0 | 0 |
| 07/09/2007 | CRD1 2007/11/01 | | | Index Future | 109.1610 | 108.7790 | (0.350) | 0.0000 | 0.0000 | 8 |
| 07/09/2007 | CRD1 2008/02/07 | | | Index Future | 112.1240 | 111.7310 | (0.351) | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | GOVI 2007/11/01 | | | jGovi | 254.5350 | 254.4010 | (0.053) | 0.0000 | 0.0000 | 60 |
| 07/09/2007 | GOVI 2007/11/01 | 265.00 | Call | jGovi | 50.0000 | 41.0000 | (18.000) | 0 | 0 | 0 |
| 07/09/2007 | GOVI 2007/11/01 | 265.00 | Put | jGovi | 104,700.0000 | 106,031.0000 | 1.271 | 0 | 0 | 0 |
| 07/09/2007 | GOVI 2008/02/07 | | | jGovi | 261.4430 | 261.3050 | (0.053) | 0.0000 | 0.0000 | 12 |
| 07/09/2007 | GOVI 2008/02/07 | 265.00 | Call | jGovi | 12,454.0000 | 11,970.0000 | (3.886) | 0 | 0 | 0 |
| 07/09/2007 | GOVI 2008/02/07 | 265.00 | Put | jGovi | 48,024.0000 | 48,920.0000 | 1.866 | 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 |
|------------|------------------|------------|--------|------|----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 07/09/2007 | GOVI | 2008/05/02 | | | jGovi | 268.0340 | 267.8930 | (0.053) | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | GOVI | 2008/05/02 | 264.00 | Put | jGovi | 25,746.0000 | 26,153.0000 | 1.581 | 0 | 0 | 0 |
| 07/09/2007 | GOVI | 2008/05/02 | 264.00 | Call | jGovi | 66,086.0000 | 65,083.0000 | (1.518) | 0 | 0 | 0 |
| 07/09/2007 | ILBI | 2007/11/01 | | | Index Future | 279.8510 | 279.8510 | - | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | ILBI | 2008/02/07 | | | Index Future | 287.7230 | 287.7230 | - | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | J153 | 2010/08/31 | | | jSwap | 10.1850 | 10.1860 | 0.010 | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | J157 | 2015/09/15 | | | jSwap | 9.6470 | 9.6580 | 0.114 | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | J186 | 2026/12/21 | | | jSwap | 8.7170 | 8.7110 | (0.069) | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | J201 | 2014/12/22 | | | jSwap | 9.7320 | 9.7340 | 0.021 | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | J203 | 2017/09/15 | | | jSwap | 9.4920 | 9.5000 | 0.084 | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | J204 | 2018/12/21 | | | jSwap | 9.3830 | 9.3900 | 0.075 | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | J207 | 2020/01/15 | | | jSwap | 9.2800 | 9.2860 | 0.065 | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | JBAR | 2005/12/21 | | | jBar | 0.0000 | 0.0000 | - | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | JFRA | 2007/11/01 | | | jFra | 10.4500 | 10.4470 | (0.029) | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | JFRA | 2007/11/01 | 7.50 | Call | Option on jFra | 7,704.0000 | 7,697.0000 | (0.091) | 0 | 0 | 0 |
| 07/09/2007 | JFRA | 2007/11/01 | 7.50 | Put | Option on jFra | 0.0000 | 0.0000 | - | 0 | 0 | 0 |
| 07/09/2007 | JFRA | 2008/02/07 | | | jFra | 10.5340 | 10.5140 | (0.190) | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | JFRA | 2008/02/07 | 7.50 | Call | Option on jFra | 16,937.0000 | 16,868.0000 | (0.407) | 0 | 0 | 0 |
| 07/09/2007 | JFRA | 2008/02/07 | 7.50 | Put | Option on jFra | 9,549.0000 | 9,528.0000 | (0.220) | 0 | 0 | 0 |
| 07/09/2007 | JFRA | 2008/05/02 | | | jFra | 10.5380 | 10.5230 | (0.142) | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | JFRA | 2008/05/02 | 10.25 | Call | Option on jFra | 16,508.0000 | 16,454.0000 | (0.327) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 07/09/2007 | JFRA | 2008/05/02 | 10.25 | Put | Option on jFra | 15,766.0000 | 15,752.0000 | (0.089) | 0 | 0 | 0 |
| 07/09/2007 | JFRA | 2008/08/07 | | | jFra | 10.3810 | 10.3290 | (0.501) | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | JFRA | 2008/08/07 | 10.25 | Call | Option on jFra | 19,293.0000 | 19,202.0000 | (0.472) | 0 | 0 | 0 |
| 07/09/2007 | JFRA | 2008/08/07 | 10.25 | Put | Option on jFra | 18,975.0000 | 19,010.0000 | 0.184 | 0 | 0 | 0 |
| 07/09/2007 | JFRA | 2008/11/06 | | | jFra | 10.2350 | 10.2040 | (0.303) | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | JFRA | 2008/11/06 | 10.25 | Put | Option on jFra | 21,591.0000 | 21,604.0000 | 0.060 | 0 | 0 | 0 |
| 07/09/2007 | JFRA | 2008/11/06 | 10.25 | Call | Option on jFra | 21,554.0000 | 21,492.0000 | (0.288) | 0 | 0 | 0 |
| 07/09/2007 | JN02 | 2007/11/01 | | | jNote | 10.2430 | 10.2260 | (0.166) | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | JN02 | 2007/11/01 | 9.00 | Put | Option on jNote | 1,196.0000 | 1,198.0000 | 0.167 | 0 | 0 | 0 |
| 07/09/2007 | JN02 | 2007/11/01 | 9.00 | Call | Option on jNote | 23,521.0000 | 23,223.0000 | (1.267) | 0 | 0 | 0 |
| 07/09/2007 | JN02 | 2008/02/07 | | | jNote | 10.1400 | 10.1270 | (0.128) | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | JN02 | 2008/02/07 | 9.00 | Call | Option on jNote | 25,463.0000 | 25,263.0000 | (0.785) | 0 | 0 | 0 |
| 07/09/2007 | JN02 | 2008/02/07 | 9.00 | Put | Option on jNote | 5,145.0000 | 5,172.0000 | 0.525 | 0 | 0 | 0 |
| 07/09/2007 | JN02 | 2008/05/02 | | | jNote | 10.0250 | 10.0220 | (0.030) | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | JN02 | 2008/05/02 | 10.00 | Put | Option on jNote | 15,128.0000 | 15,120.0000 | (0.053) | 0 | 0 | 0 |
| 07/09/2007 | JN02 | 2008/05/02 | 10.00 | Call | Option on jNote | 17,160.0000 | 17,099.0000 | (0.355) | 0 | 0 | 0 |
| 07/09/2007 | JN05 | 2007/11/01 | | | jNote | 9.8070 | 9.7970 | (0.102) | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | JN05 | 2007/11/01 | 9.00 | Put | Option on jNote | 415.0000 | 416.0000 | 0.241 | 0 | 0 | 0 |
| 07/09/2007 | JN05 | 2007/11/01 | 9.00 | Call | Option on jNote | 31,885.0000 | 31,504.0000 | (1.195) | 0 | 0 | 0 |
| 07/09/2007 | JN05 | 2008/02/07 | | | jNote | 9.7340 | 9.7250 | (0.092) | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | JN05 | 2008/02/07 | 9.00 | Put | Option on jNote | 3,239.0000 | 3,277.0000 | 1.173 | 0 | 0 | 0 |
| 07/09/2007 | JN05 | 2008/02/07 | 9.00 | Call | Option on jNote | 31,916.0000 | 31,609.0000 | (0.962) | 0 | 0 | 0 |
| 07/09/2007 | JN05 | 2008/05/02 | | | jNote | 9.6630 | 9.6560 | (0.072) | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | JN05 | 2008/05/02 | 9.50 | Call | Option on jNote | 20,318.0000 | 20,130.0000 | (0.925) | 0 | 0 | 0 |
| 07/09/2007 | JN05 | 2008/05/02 | 9.50 | Put | Option on jNote | 12,446.0000 | 12,531.0000 | 0.683 | 0 | 0 | 0 |
| 07/09/2007 | JN10 | 2007/11/01 | | | jNote | 9.3550 | 9.3630 | 0.086 | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | JN10 | 2007/11/01 | 9.00 | Call | Option on jNote | 23,794.0000 | 24,208.0000 | 1.740 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 07/09/2007 | JN10 | 2007/11/01 | 9.00 | Put | Option on jNote | 1,157.0000 | 1,062.0000 | (8.211) | 0 | 0 | 0 |
| 07/09/2007 | JN10 | 2008/02/07 | | | jNote | 9.2850 | 9.2930 | 0.086 | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | JN10 | 2008/02/07 | 9.00 | Call | Option on jNote | 23,943.0000 | 24,270.0000 | 1.366 | 0 | 0 | 0 |
| 07/09/2007 | JN10 | 2008/02/07 | 9.00 | Put | Option on jNote | 5,736.0000 | 5,554.0000 | (3.173) | 0 | 0 | 0 |
| 07/09/2007 | JN10 | 2008/05/02 | | | jNote | 9.2160 | 9.2240 | 0.087 | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | JN10 | 2008/05/02 | 9.00 | Put | Option on jNote | 9,531.0000 | 9,317.0000 | (2.245) | 0 | 0 | 0 |
| 07/09/2007 | JN10 | 2008/05/02 | 9.00 | Call | Option on jNote | 24,788.0000 | 25,086.0000 | 1.202 | 0 | 0 | 0 |
| 07/09/2007 | JROD | 2007/09/28 | | | jRod | 9.4340 | 9.4310 | (0.032) | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | JROD | 2007/10/31 | | | jRod | 9.7750 | 9.7700 | (0.051) | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | JROD | 2007/11/30 | | | jRod | 10.1080 | 10.1060 | (0.020) | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | JROD | 2007/12/31 | | | jRod | 9.8970 | 9.8970 | - | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | JROD | 2008/01/31 | | | jRod | 10.1480 | 10.1490 | 0.010 | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | JROD | 2008/02/29 | | | jRod | 10.3610 | 10.3630 | 0.019 | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | JROD | 2008/03/31 | | | jRod | 10.1470 | 10.1490 | 0.020 | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | OTH1 | 2007/11/01 | | | Index Future | 248.7770 | 248.5570 | (0.088) | 0.0000 | 0.0000 | 12 |
| 07/09/2007 | OTH1 | 2008/02/07 | | | Index Future | 255.5300 | 255.3020 | (0.089) | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | R153 | 2007/11/01 | | | Bond Future | 9.3040 | 9.3040 | - | 0.0000 | 0.0000 | 124 |
| 07/09/2007 | R153 | 2007/11/01 | 8.00 | Call | Option on Bond Future | 17.0000 | 16.0000 | (5.882) | 0 | 0 | 0 |
| 07/09/2007 | R153 | 2007/11/01 | 8.25 | Call | Option on Bond Future | 78.0000 | 73.0000 | (6.410) | 0 | 0 | 0 |
| 07/09/2007 | R153 | 2007/11/01 | 8.00 | Put | Option on Bond Future | 34,175.0000 | 34,174.0000 | (0.003) | 0 | 0 | 0 |
| 07/09/2007 | R153 | 2007/11/01 | 8.25 | Put | Option on Bond Future | 27,582.0000 | 27,578.0000 | (0.015) | 0 | 0 | 0 |
| 07/09/2007 | R153 | 2007/11/01 | 7.75 | Put | Option on Bond Future | 40,866.0000 | 40,865.0000 | (0.002) | 0 | 0 | 0 |
| 07/09/2007 | R153 | 2007/11/01 | 7.75 | Call | Option on Bond Future | 3.0000 | 3.0000 | - | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 07/09/2007 | R153 | 2008/02/07 | | | Bond Future | 9.1890 | 9.1890 | - | 9.1800 | 9.1800 | 806 |
| 07/09/2007 | R153 | 2008/02/07 | 7.75 | Put | Option on Bond Future | 34,992.0000 | 34,983.0000 | (0.026) | 0 | 0 | 0 |
| 07/09/2007 | R153 | 2008/02/07 | 7.75 | Call | Option on Bond Future | 567.0000 | 558.0000 | (1.587) | 0 | 0 | 0 |
| 07/09/2007 | R153 | 2008/02/07 | 8.00 | Call | Option on Bond Future | 1,033.0000 | 1,021.0000 | (1.162) | 0 | 0 | 0 |
| 07/09/2007 | R153 | 2008/02/07 | 8.00 | Put | Option on Bond Future | 29,378.0000 | 29,365.0000 | (0.044) | 0 | 0 | 0 |
| 07/09/2007 | R153 | 2008/02/07 | 8.25 | Call | Option on Bond Future | 1,780.0000 | 1,763.0000 | (0.955) | 0 | 0 | 0 |
| 07/09/2007 | R153 | 2008/02/07 | 8.25 | Put | Option on Bond Future | 24,087.0000 | 24,070.0000 | (0.071) | 0 | 0 | 0 |
| 07/09/2007 | R153 | 2008/05/02 | | | Bond Future | 9.1040 | 9.1040 | - | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | R153 | 2008/05/02 | 9.00 | Put | Option on Bond Future | 10,635.0000 | 10,615.0000 | (0.188) | 0 | 0 | 0 |
| 07/09/2007 | R153 | 2008/05/02 | 9.00 | Call | Option on Bond Future | 8,393.0000 | 8,373.0000 | (0.238) | 0 | 0 | 0 |
| 07/09/2007 | R157 | 2007/11/01 | | | Bond Future | 8.6210 | 8.6310 | 0.116 | 0.0000 | 0.0000 | 266 |
| 07/09/2007 | R157 | 2007/11/01 | 7.75 | Call | Option on Bond Future | 335.0000 | 299.0000 | (10.746) | 0 | 0 | 0 |
| 07/09/2007 | R157 | 2007/11/01 | 8.50 | Call | Option on Bond Future | 8,566.0000 | 8,199.0000 | (4.284) | 0 | 0 | 5 |
| 07/09/2007 | R157 | 2007/11/01 | 7.50 | Call | Option on Bond Future | 70.0000 | 61.0000 | (12.857) | 0 | 0 | 0 |
| 07/09/2007 | R157 | 2007/11/01 | 7.50 | Put | Option on Bond Future | 77,157.0000 | 77,809.0000 | 0.845 | 0 | 0 | 0 |
| 07/09/2007 | R157 | 2007/11/01 | 7.50 | Put | Option on Bond Future | 77,157.0000 | 77,809.0000 | 0.845 | 0 | 0 | 0 |
| 07/09/2007 | R157 | 2007/11/01 | 8.50 | Put | Option on Bond Future | 16,601.0000 | 16,895.0000 | 1.771 | 0 | 0 | 0 |
| 07/09/2007 | R157 | 2007/11/01 | 7.25 | Call | Option on Bond Future | 11.0000 | 9.0000 | (18.182) | 0 | 0 | 0 |
| 07/09/2007 | R157 | 2007/11/01 | 7.25 | Put | Option on Bond Future | 95,126.0000 | 95,785.0000 | 0.693 | 0 | 0 | 0 |
| 07/09/2007 | R157 | 2007/11/01 | 7.50 | Call | Option on Bond Future | 70.0000 | 61.0000 | (12.857) | 0 | 0 | 0 |
| 07/09/2007 | R157 | 2007/11/01 | 8.75 | Put | Option on Bond Future | 8,312.0000 | 8,464.0000 | 1.829 | 0 | 0 | 50 |
| 07/09/2007 | R157 | 2007/11/01 | 7.75 | Put | Option on Bond Future | 59,706.0000 | 60,331.0000 | 1.047 | 0 | 0 | 0 |
| 07/09/2007 | R157 | 2007/11/01 | 8.75 | Call | Option on Bond Future | 16,804.0000 | 16,296.0000 | (3.023) | 0 | 0 | 0 |
| 07/09/2007 | R157 | 2007/11/01 | 8.25 | Call | Option on Bond Future | 3,625.0000 | 3,409.0000 | (5.959) | 0 | 0 | 35 |
| 07/09/2007 | R157 | 2007/11/01 | 8.25 | Put | Option on Bond Future | 28,476.0000 | 28,921.0000 | 1.563 | 0 | 0 | 0 |
| 07/09/2007 | R157 | 2008/02/07 | | | Bond Future | 8.5370 | 8.5470 | 0.117 | 0.0000 | 0.0000 | 358 |
| 07/09/2007 | R157 | 2008/02/07 | 7.25 | Put | Option on Bond Future | 88,027.0000 | 88,620.0000 | 0.674 | 0 | 0 | 0 |
| 07/09/2007 | R157 | 2008/02/07 | 7.75 | Call | Option on Bond Future | 4,489.0000 | 4,342.0000 | (3.275) | 0 | 0 | 0 |
| 07/09/2007 | R157 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 71,772.0000 | 72,326.0000 | 0.772 | 0 | 0 | 0 |
| 07/09/2007 | R157 | 2008/02/07 | 7.25 | Call | Option on Bond Future | 1,171.0000 | 1,118.0000 | (4.526) | 0 | 0 | 0 |
| 07/09/2007 | R157 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 2,385.0000 | 2,293.0000 | (3.857) | 0 | 0 | 0 |
| 07/09/2007 | R157 | 2008/02/07 | 7.75 | Put | Option on Bond Future | 56,700.0000 | 57,198.0000 | 0.878 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 07/09/2007 | R157 | 2008/05/02 | | | Bond Future | 8.4750 | 8.4850 | 0.118 | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | R157 | 2008/05/02 | 8.50 | Put | Option on Bond Future | 21,352.0000 | 21,611.0000 | 1.213 | 0 | 0 | 0 |
| 07/09/2007 | R157 | 2008/05/02 | 8.50 | Call | Option on Bond Future | 22,931.0000 | 22,558.0000 | (1.627) | 0 | 0 | 0 |
| 07/09/2007 | R157 | 2008/05/02 | 8.75 | Call | Option on Bond Future | 31,674.0000 | 31,233.0000 | (1.392) | 0 | 0 | 0 |
| 07/09/2007 | R157 | 2008/05/02 | 8.75 | Put | Option on Bond Future | 14,451.0000 | 14,641.0000 | 1.315 | 0 | 0 | 0 |
| 07/09/2007 | R186 | 2007/11/01 | | | Bond Future | 8.2870 | 8.2970 | 0.121 | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | R186 | 2007/11/01 | 7.50 | Call | Option on Bond Future | 945.0000 | 854.0000 | (9.630) | 0 | 0 | 0 |
| 07/09/2007 | R186 | 2007/11/01 | 7.00 | Put | Option on Bond Future | 155,404.0000 | 156,499.0000 | 0.705 | 0 | 0 | 0 |
| 07/09/2007 | R186 | 2007/11/01 | 7.50 | Put | Option on Bond Future | 92,588.0000 | 93,598.0000 | 1.091 | 0 | 0 | 0 |
| 07/09/2007 | R186 | 2007/11/01 | 7.25 | Put | Option on Bond Future | 123,154.0000 | 124,228.0000 | 0.872 | 0 | 0 | 0 |
| 07/09/2007 | R186 | 2007/11/01 | 7.25 | Call | Option on Bond Future | 215.0000 | 188.0000 | (12.558) | 0 | 0 | 0 |
| 07/09/2007 | R186 | 2007/11/01 | 7.00 | Call | Option on Bond Future | 37.0000 | 31.0000 | (16.216) | 0 | 0 | 0 |
| 07/09/2007 | R186 | 2008/02/07 | | | Bond Future | 8.2240 | 8.2340 | 0.122 | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | R186 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 7,764.0000 | 7,501.0000 | (3.387) | 0 | 0 | 0 |
| 07/09/2007 | R186 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 91,781.0000 | 92,621.0000 | 0.915 | 0 | 0 | 0 |
| 07/09/2007 | R186 | 2008/02/07 | 7.25 | Put | Option on Bond Future | 119,022.0000 | 119,965.0000 | 0.792 | 0 | 0 | 0 |
| 07/09/2007 | R186 | 2008/02/07 | 7.25 | Call | Option on Bond Future | 3,970.0000 | 3,811.0000 | (4.005) | 0 | 0 | 0 |
| 07/09/2007 | R186 | 2008/02/07 | 7.75 | Call | Option on Bond Future | 13,882.0000 | 13,489.0000 | (2.831) | 0 | 0 | 0 |
| 07/09/2007 | R186 | 2008/02/07 | 7.75 | Put | Option on Bond Future | 67,930.0000 | 68,639.0000 | 1.044 | 0 | 0 | 0 |
| 07/09/2007 | R186 | 2008/05/02 | | | Bond Future | 8.1780 | 8.1880 | 0.122 | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | R186 | 2008/05/02 | 8.00 | Call | Option on Bond Future | 30,542.0000 | 29,982.0000 | (1.834) | 0 | 0 | 0 |
| 07/09/2007 | R186 | 2008/05/02 | 8.00 | Put | Option on Bond Future | 50,419.0000 | 50,961.0000 | 1.075 | 0 | 0 | 0 |
| 07/09/2007 | R196 | 2007/11/01 | | | Bond Future | 9.5210 | 9.5260 | 0.053 | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | R196 | 2007/11/01 | 8.50 | Call | Option on Bond Future | 64.0000 | 59.0000 | (7.813) | 0 | 0 | 0 |
| 07/09/2007 | R196 | 2007/11/01 | 8.75 | Put | Option on Bond Future | 9,649.0000 | 9,697.0000 | 0.497 | 0 | 0 | 0 |
| 07/09/2007 | R196 | 2007/11/01 | 8.50 | Put | Option on Bond Future | 12,597.0000 | 12,653.0000 | 0.445 | 0 | 0 | 0 |
| 07/09/2007 | R196 | 2007/11/01 | 8.75 | Call | Option on Bond Future | 205.0000 | 193.0000 | (5.854) | 0 | 0 | 0 |
| 07/09/2007 | R196 | 2007/11/01 | 8.25 | Put | Option on Bond Future | 15,652.0000 | 15,711.0000 | 0.377 | 0 | 0 | 0 |
| 07/09/2007 | R196 | 2007/11/01 | 8.25 | Call | Option on Bond Future | 17.0000 | 15.0000 | (11.765) | 0 | 0 | 0 |
| 07/09/2007 | R196 | 2008/02/07 | | | Bond Future | 9.3500 | 9.3520 | 0.021 | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 07/09/2007 | R196 | 2008/02/07 | 8.50 | Call | Option on Bond Future | 1,408.0000 | 1,393.0000 | (1.065) | 0 | 0 | 0 |
| 07/09/2007 | R196 | 2008/02/07 | 8.75 | Call | Option on Bond Future | 2,042.0000 | 2,024.0000 | (0.881) | 0 | 0 | 0 |
| 07/09/2007 | R196 | 2008/02/07 | 8.50 | Put | Option on Bond Future | 9,781.0000 | 9,785.0000 | 0.041 | 0 | 0 | 0 |
| 07/09/2007 | R196 | 2008/02/07 | 8.75 | Put | Option on Bond Future | 7,941.0000 | 7,943.0000 | 0.025 | 0 | 0 | 0 |
| 07/09/2007 | R196 | 2008/02/07 | 8.25 | Put | Option on Bond Future | 11,792.0000 | 11,800.0000 | 0.068 | 0 | 0 | 0 |
| 07/09/2007 | R196 | 2008/02/07 | 8.25 | Call | Option on Bond Future | 937.0000 | 925.0000 | (1.281) | 0 | 0 | 0 |
| 07/09/2007 | R196 | 2008/05/02 | | | Bond Future | 9.2200 | 9.2200 | - | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | R196 | 2008/05/02 | 9.00 | Call | Option on Bond Future | 3,047.0000 | 3,039.0000 | (0.263) | 0 | 0 | 0 |
| 07/09/2007 | R196 | 2008/05/02 | 9.00 | Put | Option on Bond Future | 4,751.0000 | 4,743.0000 | (0.168) | 0 | 0 | 0 |
| 07/09/2007 | R201 | 2007/11/01 | | | Bond Future | 8.6540 | 8.6540 | - | 0.0000 | 0.0000 | 91 |
| 07/09/2007 | R201 | 2007/11/01 | 7.50 | Put | Option on Bond Future | 63,089.0000 | 63,083.0000 | (0.010) | 0 | 0 | 0 |
| 07/09/2007 | R201 | 2007/11/01 | 7.50 | Call | Option on Bond Future | 72.0000 | 67.0000 | (6.944) | 0 | 0 | 0 |
| 07/09/2007 | R201 | 2007/11/01 | 7.75 | Call | Option on Bond Future | 309.0000 | 293.0000 | (5.178) | 0 | 0 | 0 |
| 07/09/2007 | R201 | 2007/11/01 | 7.75 | Put | Option on Bond Future | 49,260.0000 | 49,244.0000 | (0.032) | 0 | 0 | 0 |
| 07/09/2007 | R201 | 2007/11/01 | 7.25 | Put | Option on Bond Future | 77,332.0000 | 77,330.0000 | (0.003) | 0 | 0 | 0 |
| 07/09/2007 | R201 | 2007/11/01 | 7.25 | Call | Option on Bond Future | 13.0000 | 12.0000 | (7.692) | 0 | 0 | 0 |
| 07/09/2007 | R201 | 2008/02/07 | | | Bond Future | 8.5600 | 8.5600 | - | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | R201 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 1,884.0000 | 1,861.0000 | (1.221) | 0 | 0 | 0 |
| 07/09/2007 | R201 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 58,261.0000 | 58,238.0000 | (0.039) | 0 | 0 | 0 |
| 07/09/2007 | R201 | 2008/02/07 | 7.75 | Put | Option on Bond Future | 46,250.0000 | 46,217.0000 | (0.071) | 0 | 0 | 0 |
| 07/09/2007 | R201 | 2008/02/07 | 7.75 | Call | Option on Bond Future | 3,519.0000 | 3,485.0000 | (0.966) | 0 | 0 | 0 |
| 07/09/2007 | R201 | 2008/02/07 | 7.25 | Call | Option on Bond Future | 935.0000 | 920.0000 | (1.604) | 0 | 0 | 0 |
| 07/09/2007 | R201 | 2008/02/07 | 7.25 | Put | Option on Bond Future | 71,180.0000 | 71,165.0000 | (0.021) | 0 | 0 | 0 |
| 07/09/2007 | R201 | 2008/05/02 | | | Bond Future | 8.4900 | 8.4900 | - | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | R201 | 2008/05/02 | 8.50 | Call | Option on Bond Future | 17,914.0000 | 17,877.0000 | (0.207) | 0 | 0 | 0 |
| 07/09/2007 | R201 | 2008/05/02 | 8.50 | Put | Option on Bond Future | 17,411.0000 | 17,374.0000 | (0.213) | 0 | 0 | 0 |
| 07/09/2007 | R203 | 2007/11/01 | | | Bond Future | 8.5000 | 8.5300 | 0.353 | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | R203 | 2007/11/01 | 7.50 | Put | Option on Bond Future | 68,235.0000 | 70,154.0000 | 2.812 | 0 | 0 | 0 |
| 07/09/2007 | R203 | 2007/11/01 | 7.50 | Call | Option on Bond Future | 146.0000 | 112.0000 | (23.288) | 0 | 0 | 0 |
| 07/09/2007 | R203 | 2008/02/07 | | | Bond Future | 8.4220 | 8.4520 | 0.356 | 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 |
|------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 07/09/2007 | R203 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 3,038.0000 | 2,775.0000 | (8.657) | 0 | 0 | 0 |
| 07/09/2007 | R203 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 64,850.0000 | 66,518.0000 | 2.572 | 0 | 0 | 0 |
| 07/09/2007 | R203 | 2008/05/02 | | | Bond Future | 8.3620 | 8.3920 | 0.359 | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | R203 | 2008/05/02 | 8.25 | Call | Option on Bond Future | 18,500.0000 | 17,592.0000 | (4.908) | 0 | 0 | 0 |
| 07/09/2007 | R203 | 2008/05/02 | 8.25 | Put | Option on Bond Future | 25,672.0000 | 26,674.0000 | 3.903 | 0 | 0 | 0 |
| 07/09/2007 | R204 | 2007/11/01 | | | Bond Future | 8.4620 | 8.4920 | 0.355 | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | R204 | 2007/11/01 | 7.50 | Call | Option on Bond Future | 1,110.0000 | 947.0000 | (14.685) | 0 | 0 | 0 |
| 07/09/2007 | R204 | 2007/11/01 | 7.50 | Put | Option on Bond Future | 71,281.0000 | 73,203.0000 | 2.696 | 0 | 0 | 0 |
| 07/09/2007 | R204 | 2008/02/07 | | | Bond Future | 8.3870 | 8.4170 | 0.358 | 8.4500 | 8.4500 | 7 |
| 07/09/2007 | R204 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 71,569.0000 | 73,171.0000 | 2.238 | 0 | 0 | 0 |
| 07/09/2007 | R204 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 7,634.0000 | 7,165.0000 | (6.144) | 0 | 0 | 0 |
| 07/09/2007 | R204 | 2008/05/02 | | | Bond Future | 8.3310 | 8.3610 | 0.360 | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | R204 | 2008/05/02 | 8.25 | Put | Option on Bond Future | 26,401.0000 | 27,447.0000 | 3.962 | 0 | 0 | 0 |
| 07/09/2007 | R204 | 2008/05/02 | 8.25 | Call | Option on Bond Future | 20,827.0000 | 19,819.0000 | (4.840) | 0 | 0 | 0 |
| 07/09/2007 | R206 | 2007/11/01 | | | Bond Future | 8.6490 | 8.6490 | - | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | R206 | 2007/11/01 | 7.75 | Call | Option on Bond Future | 215.0000 | 203.0000 | (5.581) | 0 | 0 | 0 |
| 07/09/2007 | R206 | 2007/11/01 | 7.75 | Put | Option on Bond Future | 42,317.0000 | 42,305.0000 | (0.028) | 0 | 0 | 0 |
| 07/09/2007 | R206 | 2008/02/07 | | | Bond Future | 8.5440 | 8.5440 | - | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | R206 | 2008/02/07 | 7.75 | Call | Option on Bond Future | 2,858.0000 | 2,830.0000 | (0.980) | 0 | 0 | 0 |
| 07/09/2007 | R206 | 2008/02/07 | 7.75 | Put | Option on Bond Future | 38,918.0000 | 38,891.0000 | (0.069) | 0 | 0 | 0 |
| 07/09/2007 | R206 | 2008/05/02 | | | Bond Future | 8.4700 | 8.4700 | - | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | R206 | 2008/05/02 | 8.25 | Call | Option on Bond Future | 11,185.0000 | 11,153.0000 | (0.286) | 0 | 0 | 0 |
| 07/09/2007 | R206 | 2008/05/02 | 8.25 | Put | Option on Bond Future | 20,759.0000 | 20,727.0000 | (0.154) | 0 | 0 | 0 |
| 07/09/2007 | R207 | 2007/11/01 | | | Bond Future | 8.4030 | 8.4130 | 0.119 | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | R207 | 2007/11/01 | 7.50 | Put | Option on Bond Future | 67,400.0000 | 68,083.0000 | 1.013 | 0 | 0 | 0 |
| 07/09/2007 | R207 | 2007/11/01 | 7.50 | Call | Option on Bond Future | 222.0000 | 196.0000 | (11.712) | 0 | 0 | 0 |
| 07/09/2007 | R207 | 2008/02/07 | | | Bond Future | 8.3310 | 8.3410 | 0.120 | 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 |
|---------------------|------------------|------------|--------|------|-----------------------|----------------------|-------------------|-------------------|--------------|-------------|---------------|
| 07/09/2007 | R207 | 2008/02/07 | 7.50 | Call | Option on Bond Future | 3,263.0000 | 3,138.0000 | (3.831) | 0 | 0 | 0 |
| 07/09/2007 | R207 | 2008/02/07 | 7.50 | Put | Option on Bond Future | 64,519.0000 | 65,099.0000 | 0.899 | 0 | 0 | 0 |
| 07/09/2007 | R207 | 2008/05/02 | | | Bond Future | 8.2800 | 8.2900 | 0.121 | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | R207 | 2008/05/02 | 8.25 | Call | Option on Bond Future | 22,992.0000 | 22,594.0000 | (1.731) | 0 | 0 | 0 |
| 07/09/2007 | R207 | 2008/05/02 | 8.25 | Put | Option on Bond Future | 25,102.0000 | 25,405.0000 | 1.207 | 0 | 0 | 0 |
| 07/09/2007 | R209 | 2007/11/01 | | | Bond Future | 7.8990 | 7.9090 | 0.127 | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | R209 | 2007/11/01 | 7.00 | Call | Option on Bond Future | 210.0000 | 184.0000 | (12.381) | 0 | 0 | 0 |
| 07/09/2007 | R209 | 2007/11/01 | 7.00 | Put | Option on Bond Future | 93,893.0000 | 94,819.0000 | 0.986 | 0 | 0 | 0 |
| 07/09/2007 | R209 | 2008/02/07 | | | Bond Future | 7.8420 | 7.8520 | 0.128 | 0.0000 | 0.0000 | 659 |
| 07/09/2007 | R209 | 2008/02/07 | 7.00 | Put | Option on Bond Future | 91,941.0000 | 92,746.0000 | 0.876 | 0 | 0 | 0 |
| 07/09/2007 | R209 | 2008/02/07 | 7.00 | Call | Option on Bond Future | 3,917.0000 | 3,760.0000 | (4.008) | 0 | 0 | 0 |
| 07/09/2007 | R209 | 2008/05/02 | | | Bond Future | 7.7990 | 7.8090 | 0.128 | 0.0000 | 0.0000 | 0 |
| 07/09/2007 | R209 | 2008/05/02 | 7.75 | Call | Option on Bond Future | 32,310.0000 | 31,756.0000 | (1.715) | 0 | 0 | 0 |
| 07/09/2007 | R209 | 2008/05/02 | 7.75 | Put | Option on Bond Future | 37,081.0000 | 37,496.0000 | 1.119 | 0 | 0 | 0 |
| 07/09/2007 | TRT1 | 2007/11/01 | | | Index Future | 251.4540 | 251.3130 | (0.056) | 0.0000 | 0.0000 | 400 |
| 07/09/2007 | TRT1 | 2008/02/07 | | | Index Future | 258.2790 | 258.1330 | (0.057) | 0.0000 | 0.0000 | 0 |
| Grand Total: | | | | | | | | | | | 36,268 |