

Derivatives High/Low Report

High/Low for 06/12/2007

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
06/12/2007	\$ / R 2007/12/14			Currency Future	6.8041	6.7528	(0.754)	6.8400	6.7800	23,190
06/12/2007	\$ / R 2008/03/17			Currency Future	6.9174	6.8641	(0.771)	6.9400	6.8900	37,742
06/12/2007	\$ / R 2008/06/13			Currency Future	7.0402	6.9848	(0.787)	7.0500	7.0500	6,723
06/12/2007	£ / R 2007/12/14			Currency Future	13.8148	13.6848	(0.941)	0.0000	0.0000	37
06/12/2007	£ / R 2008/03/17			Currency Future	13.9998	13.8663	(0.954)	0.0000	0.0000	0
06/12/2007	£ / R 2008/06/13			Currency Future	14.1979	14.0587	(0.980)	0.0000	0.0000	143
06/12/2007	€ / R 2007/12/14			Currency Future	9.9794	9.8769	(1.027)	0.0000	0.0000	1
06/12/2007	€ / R 2008/03/17			Currency Future	10.1534	10.0473	(1.045)	0.0000	0.0000	752
06/12/2007	€ / R 2008/06/13			Currency Future	10.3294	10.2196	(1.063)	0.0000	0.0000	231
06/12/2007	ALBI 2008/02/07			Index Future	262.5370	262.7810	0.093	0.0000	0.0000	517
06/12/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,320.0000	1,145.0000	(13.258)	0	0	0
06/12/2007	ALBI 2008/02/07	254.00	Call	Index Future	86,690.0000	88,955.0000	2.613	0	0	0
06/12/2007	ALBI 2008/05/02			Index Future	269.6150	269.8530	0.088	0.0000	0.0000	0
06/12/2007	ALBI 2008/05/02	265.00	Put	Index Future	15,848.0000	15,074.0000	(4.884)	0	0	0
06/12/2007	ALBI 2008/05/02	265.00	Call	Index Future	61,998.0000	63,604.0000	2.590	0	0	0

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06/12/2007	ALBI	2008/08/07			Index Future	277.7470	277.9540	0.075	0.0000	0.0000	0
06/12/2007	ALBI	2008/08/07	265.00	Put	Index Future	6,991.0000	6,697.0000	(4.205)	0	0	0
06/12/2007	ALBI	2008/08/07	265.00	Call	Index Future	134,461.0000	136,237.0000	1.321	0	0	0
06/12/2007	ALBI	2008/11/06			Index Future	285.4030	285.5720	0.059	0.0000	0.0000	0
06/12/2007	ALBI	2008/11/06	265.00	Put	Index Future	3,501.0000	3,380.0000	(3.456)	0	0	0
06/12/2007	ALBI	2008/11/06	265.00	Call	Index Future	207,531.0000	209,100.0000	0.756	0	0	0
06/12/2007	CRD1	2008/02/07			Index Future	112.3380	112.6620	0.288	0.0000	0.0000	0
06/12/2007	CRD1	2008/05/02			Index Future	115.1700	115.5030	0.289	0.0000	0.0000	0
06/12/2007	CRD1	2008/08/07			Index Future	120.1950	120.4040	0.174	0.0000	0.0000	0
06/12/2007	CRD1	2008/11/06			Index Future	121.6120	121.9640	0.289	0.0000	0.0000	8
06/12/2007	GOVI	2008/02/07			jGovi	263.6590	263.9860	0.124	0.0000	0.0000	7
06/12/2007	GOVI	2008/02/07	265.00	Put	jGovi	24,708.0000	22,600.0000	(8.532)	0	0	0
06/12/2007	GOVI	2008/02/07	265.00	Call	jGovi	11,298.0000	12,460.0000	10.285	0	0	0
06/12/2007	GOVI	2008/05/02			jGovi	270.7660	271.1020	0.124	0.0000	0.0000	0
06/12/2007	GOVI	2008/05/02	264.00	Put	jGovi	10,409.0000	9,643.0000	(7.359)	0	0	0
06/12/2007	GOVI	2008/05/02	264.00	Call	jGovi	78,069.0000	80,663.0000	3.323	0	0	0
06/12/2007	GOVI	2008/08/07			jGovi	278.0870	278.4320	0.124	0.0000	0.0000	0
06/12/2007	GOVI	2008/08/07	274.00	Call	jGovi	68,544.0000	70,716.0000	3.169	0	0	0
06/12/2007	GOVI	2008/08/07	274.00	Put	jGovi	27,674.0000	26,396.0000	(4.618)	0	0	0
06/12/2007	GOVI	2008/11/06			jGovi	285.4260	285.7810	0.124	0.0000	0.0000	60
06/12/2007	GOVI	2008/11/06	274.00	Call	jGovi	129,023.0000	131,854.0000	2.194	0	0	0
06/12/2007	GOVI	2008/11/06	274.00	Put	jGovi	14,763.0000	14,044.0000	(4.870)	0	0	0
06/12/2007	ILBI	2008/02/07			Index Future	297.9560	300.1170	0.725	0.0000	0.0000	0

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06/12/2007	J153	2010/08/31			jSwap	10.5340	10.4280	(1.006)	0.0000	0.0000	0
06/12/2007	J157	2015/09/15			jSwap	9.4440	9.3540	(0.953)	0.0000	0.0000	0
06/12/2007	J186	2026/12/21			jSwap	8.4980	8.4310	(0.788)	0.0000	0.0000	0
06/12/2007	J201	2014/12/22			jSwap	9.5590	9.4700	(0.931)	0.0000	0.0000	0
06/12/2007	J203	2017/09/15			jSwap	9.2130	9.1270	(0.933)	0.0000	0.0000	0
06/12/2007	J204	2018/12/21			jSwap	9.1140	9.0310	(0.911)	0.0000	0.0000	0
06/12/2007	J207	2020/01/15			jSwap	9.0150	8.9320	(0.921)	0.0000	0.0000	0
06/12/2007	JBAR	2005/12/21			jBar	11.1250	11.1250	-	0.0000	0.0000	0
06/12/2007	JFRA	2008/02/07			jFra	11.2170	11.1860	(0.276)	0.0000	0.0000	0
06/12/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	4,568.0000	4,534.0000	(0.744)	0	0	0
06/12/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	13,599.0000	13,488.0000	(0.816)	0	0	0
06/12/2007	JFRA	2008/05/02			jFra	11.2320	11.1790	(0.472)	0.0000	0.0000	0
06/12/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	11,502.0000	11,525.0000	0.200	0	0	0
06/12/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,034.0000	13,919.0000	(0.819)	0	0	0
06/12/2007	JFRA	2008/08/07			jFra	11.0690	11.0090	(0.542)	0.0000	0.0000	0
06/12/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,371.0000	17,264.0000	(0.616)	0	0	0
06/12/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	15,384.0000	15,422.0000	0.247	0	0	0
06/12/2007	JFRA	2008/11/06			jFra	10.8560	10.7220	(1.234)	0.0000	0.0000	0
06/12/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	19,895.0000	19,704.0000	(0.960)	0	0	0
06/12/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	18,424.0000	18,558.0000	0.727	0	0	0
06/12/2007	JFRA	2009/02/05			jFra	10.4900	10.3840	(1.010)	0.0000	0.0000	0
06/12/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	20,995.0000	21,099.0000	0.495	0	0	0
06/12/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,185.0000	22,032.0000	(0.690)	0	0	0

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06/12/2007	JFRA	2009/05/07			jFra	10.1650	10.0630	(1.003)	0.0000	0.0000	0
06/12/2007	JFRA	2009/08/06			jFra	9.9490	9.7360	(2.141)	0.0000	0.0000	0
06/12/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,722.0000	25,450.0000	(1.057)	0	0	0
06/12/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	25,846.0000	26,092.0000	0.952	0	0	0
06/12/2007	JFRA	2009/11/05			jFra	9.7290	9.5370	(1.973)	0.0000	0.0000	0
06/12/2007	JN02	2008/02/07			jNote	10.6200	10.5120	(1.017)	0.0000	0.0000	0
06/12/2007	JN02	2008/02/07	9.00	Put	Option on jNote	772.0000	918.0000	18.912	0	0	0
06/12/2007	JN02	2008/02/07	9.00	Call	Option on jNote	29,476.0000	27,719.0000	(5.961)	0	0	0
06/12/2007	JN02	2008/05/02			jNote	10.4180	10.2860	(1.267)	0.0000	0.0000	0
06/12/2007	JN02	2008/05/02	10.00	Call	Option on jNote	17,719.0000	16,283.0000	(8.104)	0	0	0
06/12/2007	JN02	2008/05/02	10.00	Put	Option on jNote	8,674.0000	9,595.0000	10.618	0	0	0
06/12/2007	JN02	2008/08/07			jNote	10.1750	10.0270	(1.455)	0.0000	0.0000	0
06/12/2007	JN05	2008/02/07			jNote	9.7010	9.5830	(1.216)	0.0000	0.0000	0
06/12/2007	JN05	2008/02/07	9.00	Put	Option on jNote	901.0000	1,390.0000	54.273	0	0	0
06/12/2007	JN05	2008/02/07	9.00	Call	Option on jNote	28,159.0000	24,122.0000	(14.336)	0	0	0
06/12/2007	JN05	2008/05/02			jNote	9.5620	9.4390	(1.286)	0.0000	0.0000	0
06/12/2007	JN05	2008/05/02	9.50	Put	Option on jNote	10,870.0000	13,172.0000	21.178	0	0	0
06/12/2007	JN05	2008/05/02	9.50	Call	Option on jNote	14,758.0000	12,252.0000	(16.981)	0	0	0
06/12/2007	JN05	2008/08/07			jNote	9.3950	9.2700	(1.330)	0.0000	0.0000	0
06/12/2007	JN10	2008/02/07			jNote	8.9840	8.8940	(1.002)	0.0000	0.0000	0
06/12/2007	JN10	2008/02/07	9.00	Call	Option on jNote	7,851.0000	5,336.0000	(32.034)	0	0	0
06/12/2007	JN10	2008/02/07	9.00	Put	Option on jNote	8,883.0000	12,184.0000	37.161	0	0	0
06/12/2007	JN10	2008/05/02			jNote	8.8800	8.7880	(1.036)	0.0000	0.0000	0
06/12/2007	JN10	2008/05/02	9.00	Call	Option on jNote	9,842.0000	7,523.0000	(23.562)	0	0	0

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06/12/2007	JN10	2008/05/02	9.00	Put	Option on jNote	16,234.0000	19,931.0000	22.773	0	0	0
06/12/2007	JN10	2008/08/07			jNote	8.7600	8.6670	(1.062)	0.0000	0.0000	0
06/12/2007	JROD	2007/12/31			jRod	10.2080	10.2010	(0.069)	0.0000	0.0000	0
06/12/2007	JROD	2008/01/31			jRod	10.6180	10.6040	(0.132)	0.0000	0.0000	0
06/12/2007	JROD	2008/02/29			jRod	11.0490	11.0340	(0.136)	0.0000	0.0000	0
06/12/2007	JROD	2008/03/31			jRod	10.7890	10.7830	(0.056)	0.0000	0.0000	0
06/12/2007	JROD	2008/04/30			jRod	11.0360	11.0300	(0.054)	0.0000	0.0000	0
06/12/2007	JROD	2008/05/30			jRod	11.2240	11.2180	(0.053)	0.0000	0.0000	0
06/12/2007	JROD	2008/06/30			jRod	10.9650	10.9600	(0.046)	0.0000	0.0000	0
06/12/2007	JROD	2008/07/31			jRod	11.1400	11.1340	(0.054)	0.0000	0.0000	0
06/12/2007	OTH1	2008/02/07			Index Future	257.8760	257.6290	(0.096)	0.0000	0.0000	0
06/12/2007	OTH1	2008/05/02			Index Future	264.3780	264.1240	(0.096)	0.0000	0.0000	0
06/12/2007	OTH1	2008/08/07			Index Future	272.8580	272.6920	(0.061)	0.0000	0.0000	0
06/12/2007	OTH1	2008/11/06			Index Future	279.1650	278.8990	(0.095)	0.0000	0.0000	12
06/12/2007	R153	2008/02/07			Bond Future	9.2890	9.1890	(1.077)	9.2800	9.2800	8,404
06/12/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	2,478.0000	2,251.0000	(9.161)	0	0	0
06/12/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	13.0000	20.0000	53.846	0	0	0
06/12/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	3,677.0000	3,444.0000	(6.337)	0	0	0
06/12/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/12/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	3,071.0000	2,839.0000	(7.555)	0	0	0
06/12/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	3.0000	5.0000	66.667	0	0	0

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06/12/2007	R153	2008/05/02			Bond Future	9.0450	8.9450	(1.106)	0.0000	0.0000	0
06/12/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	696.0000	803.0000	15.374	0	0	0
06/12/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	793.0000	684.0000	(13.745)	0	0	0
06/12/2007	R153	2008/08/07			Bond Future	8.8080	8.7080	(1.135)	0.0000	0.0000	0
06/12/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	563.0000	640.0000	13.677	0	0	0
06/12/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,161.0000	1,044.0000	(10.078)	0	0	0
06/12/2007	R157	2008/02/07			Bond Future	8.3270	8.2870	(0.480)	0.0000	0.0000	9,138
06/12/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	70.0000	82.0000	17.143	0	0	0
06/12/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	228.0000	260.0000	14.035	0	0	0
06/12/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	5,643.0000	5,392.0000	(4.448)	0	0	0
06/12/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	4,083.0000	3,852.0000	(5.658)	0	0	0
06/12/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	7,335.0000	7,076.0000	(3.531)	0	0	0
06/12/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	16.0000	19.0000	18.750	0	0	0
06/12/2007	R157	2008/05/02			Bond Future	8.1910	8.1510	(0.488)	0.0000	0.0000	0
06/12/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,308.0000	1,214.0000	(7.187)	0	0	2,000
06/12/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	859.0000	790.0000	(8.033)	0	0	0
06/12/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,278.0000	3,441.0000	4.973	0	0	0
06/12/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	4,394.0000	4,582.0000	4.279	0	0	0
06/12/2007	R157	2008/08/07			Bond Future	8.0700	8.0300	(0.496)	0.0000	0.0000	2,500
06/12/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,474.0000	2,592.0000	4.770	0	0	0
06/12/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	2,915.0000	2,782.0000	(4.563)	0	0	0
06/12/2007	R186	2008/02/07			Bond Future	7.8810	7.9110	0.381	0.0000	0.0000	0
06/12/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	243.0000	206.0000	(15.226)	0	0	0
06/12/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,251.0000	5,510.0000	4.932	0	0	0
06/12/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	725.0000	638.0000	(12.000)	0	0	0
06/12/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	7,873.0000	8,182.0000	3.925	0	0	0
06/12/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,664.0000	1,509.0000	(9.315)	0	0	0
06/12/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,193.0000	3,385.0000	6.013	0	0	0
06/12/2007	R186	2008/05/02			Bond Future	7.8000	7.8300	0.385	0.0000	0.0000	0

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06/12/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,902.0000	4,679.0000	(4.549)	0	0	0
06/12/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,610.0000	2,735.0000	4.789	0	0	0
06/12/2007	R186	2008/08/07			Bond Future	7.7310	7.7610	0.388	0.0000	0.0000	0
06/12/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	4,916.0000	4,725.0000	(3.885)	0	0	0
06/12/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	4,695.0000	4,852.0000	3.344	0	0	0
06/12/2007	R196	2008/02/07			Bond Future	10.0550	10.0160	(0.388)	0.0000	0.0000	0
06/12/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	1,286.0000	1,249.0000	(2.877)	0	0	0
06/12/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	10.0000	11.0000	10.000	0	0	0
06/12/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
06/12/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,774.0000	1,736.0000	(2.142)	0	0	0
06/12/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,528.0000	1,490.0000	(2.487)	0	0	0
06/12/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
06/12/2007	R196	2008/05/02			Bond Future	9.7690	9.7190	(0.512)	0.0000	0.0000	0
06/12/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	94.0000	102.0000	8.511	0	0	0
06/12/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	687.0000	657.0000	(4.367)	0	0	0
06/12/2007	R196	2008/08/07			Bond Future	9.3650	9.3140	(0.545)	0.0000	0.0000	0
06/12/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,887.0000	1,869.0000	(0.954)	0	0	0
06/12/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,561.0000	1,570.0000	0.577	0	0	0
06/12/2007	R201	2008/02/07			Bond Future	8.3900	8.3500	(0.477)	0.0000	0.0000	0
06/12/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	4,797.0000	4,596.0000	(4.190)	0	0	0
06/12/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	38.0000	44.0000	15.789	0	0	0
06/12/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	6,156.0000	5,949.0000	(3.363)	0	0	0
06/12/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	10.0000	11.0000	10.000	0	0	0
06/12/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	3,528.0000	3,339.0000	(5.357)	0	0	0
06/12/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	133.0000	153.0000	15.038	0	0	0
06/12/2007	R201	2008/05/02			Bond Future	8.2590	8.2190	(0.484)	0.0000	0.0000	0
06/12/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,366.0000	2,489.0000	5.199	0	0	0
06/12/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	1,145.0000	1,064.0000	(7.074)	0	0	0
06/12/2007	R201	2008/08/07			Bond Future	8.1450	8.1050	(0.491)	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
06/12/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,485.0000	2,373.0000	(4.507)	0	0	0
06/12/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	1,759.0000	1,847.0000	5.003	0	0	0
06/12/2007	R203	2008/02/07			Bond Future	8.1960	8.1660	(0.366)	0.0000	0.0000	0
06/12/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,838.0000	4,654.0000	(3.803)	0	0	0
06/12/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	128.0000	141.0000	10.156	0	0	0
06/12/2007	R203	2008/05/02			Bond Future	8.0890	8.0590	(0.371)	0.0000	0.0000	0
06/12/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	2,315.0000	2,429.0000	4.924	0	0	0
06/12/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,272.0000	1,190.0000	(6.447)	0	0	0
06/12/2007	R203	2008/08/07			Bond Future	7.9950	7.9650	(0.375)	0.0000	0.0000	0
06/12/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	2,645.0000	2,520.0000	(4.726)	0	0	0
06/12/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	1,050.0000	1,119.0000	6.571	0	0	0
06/12/2007	R204	2008/02/07			Bond Future	8.1910	8.1610	(0.366)	0.0000	0.0000	3,331
06/12/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,376.0000	5,189.0000	(3.478)	0	0	0
06/12/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	350.0000	374.0000	6.857	0	0	0
06/12/2007	R204	2008/05/02			Bond Future	8.0930	8.0630	(0.371)	0.0000	0.0000	0
06/12/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	2,468.0000	2,590.0000	4.943	0	0	0
06/12/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,376.0000	1,288.0000	(6.395)	0	0	0
06/12/2007	R204	2008/08/07			Bond Future	8.0100	7.9800	(0.375)	0.0000	0.0000	0
06/12/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	912.0000	982.0000	7.675	0	0	0
06/12/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	2,741.0000	2,601.0000	(5.108)	0	0	0
06/12/2007	R206	2008/02/07			Bond Future	8.4630	8.4130	(0.591)	0.0000	0.0000	0
06/12/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	81.0000	97.0000	19.753	0	0	0
06/12/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	3,326.0000	3,120.0000	(6.194)	0	0	0
06/12/2007	R206	2008/05/02			Bond Future	8.3250	8.2750	(0.601)	0.0000	0.0000	0
06/12/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,071.0000	1,171.0000	9.337	0	0	0
06/12/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,399.0000	1,281.0000	(8.435)	0	0	0
06/12/2007	R206	2008/08/07			Bond Future	8.2020	8.1520	(0.610)	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
06/12/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	2,070.0000	1,947.0000	(5.942)	0	0	0
06/12/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	1,211.0000	1,300.0000	7.349	0	0	0
06/12/2007	R207	2008/02/07			Bond Future	8.1340	8.1240	(0.123)	0.0000	0.0000	0
06/12/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	135.0000	137.0000	1.481	0	0	0
06/12/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,855.0000	4,785.0000	(1.442)	0	0	0
06/12/2007	R207	2008/05/02			Bond Future	8.0440	8.0340	(0.124)	0.0000	0.0000	0
06/12/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	2,736.0000	2,775.0000	1.425	0	0	0
06/12/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,270.0000	1,237.0000	(2.598)	0	0	0
06/12/2007	R207	2008/08/07			Bond Future	7.9660	7.9560	(0.126)	0.0000	0.0000	0
06/12/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,439.0000	1,403.0000	(2.502)	0	0	0
06/12/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	1,682.0000	1,717.0000	2.081	0	0	0
06/12/2007	R209	2008/02/07			Bond Future	7.5390	7.5990	0.796	0.0000	0.0000	6,590
06/12/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	254.0000	185.0000	(27.165)	0	0	0
06/12/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	6,053.0000	6,593.0000	8.921	0	0	0
06/12/2007	R209	2008/05/02			Bond Future	7.4710	7.5310	0.803	0.0000	0.0000	0
06/12/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	1,609.0000	1,812.0000	12.617	0	0	0
06/12/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	4,412.0000	4,000.0000	(9.338)	0	0	0
06/12/2007	R209	2008/08/07			Bond Future	7.4120	7.4720	0.809	0.0000	0.0000	0
06/12/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	324.0000	438.0000	35.185	0	0	0
06/12/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	3,733.0000	3,226.0000	(13.582)	0	0	0
06/12/2007	TRT1	2008/02/07			Index Future	260.4590	260.7690	0.119	0.0000	0.0000	0
06/12/2007	TRT1	2008/05/02			Index Future	267.0260	267.3430	0.119	0.0000	0.0000	0
06/12/2007	TRT1	2008/08/07			Index Future	275.5710	275.8260	0.093	0.0000	0.0000	0
06/12/2007	TRT1	2008/11/06			Index Future	281.9610	282.2980	0.120	0.0000	0.0000	400

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
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Grand Total:										101,786
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