

Derivatives High/Low Report

High/Low for 12/11/2007

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
12/11/2007	\$ / R 2007/12/14			Currency Future	6.6534	6.8277	2.620	6.8300	6.7100	24,524
12/11/2007	\$ / R 2008/03/17			Currency Future	6.7588	6.9377	2.647	6.8800	6.8800	21,012
12/11/2007	\$ / R 2008/06/13			Currency Future	6.8717	7.0555	2.675	7.0200	6.9300	4,553
12/11/2007	£ / R 2007/12/14			Currency Future	13.9279	14.0812	1.101	0.0000	0.0000	37
12/11/2007	£ / R 2008/03/17			Currency Future	14.1034	14.2601	1.111	0.0000	0.0000	0
12/11/2007	£ / R 2008/06/13			Currency Future	14.2942	14.4533	1.113	0.0000	0.0000	0
12/11/2007	€ / R 2007/12/14			Currency Future	9.7702	9.9426	1.765	0.0000	0.0000	1
12/11/2007	€ / R 2008/03/17			Currency Future	9.9309	10.1084	1.787	0.0000	0.0000	751
12/11/2007	€ / R 2008/06/13			Currency Future	10.0954	10.2777	1.806	0.0000	0.0000	0
12/11/2007	ALBI 2008/02/07			Index Future	264.2040	258.1170	(2.304)	0.0000	0.0000	508
12/11/2007	ALBI 2008/02/07	254.00	Call	Index Future	103,583.0000	50,742.0000	(51.013)	0	0	0
12/11/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,543.0000	9,572.0000	520.350	0	0	0
12/11/2007	ALBI 2008/05/02			Index Future	264.8810	264.5880	(0.111)	0.0000	0.0000	0
12/11/2007	ALBI 2008/05/02	265.00	Call	Index Future	36,000.0000	34,234.0000	(4.906)	0	0	0
12/11/2007	ALBI 2008/05/02	265.00	Put	Index Future	37,190.0000	38,354.0000	3.130	0	0	0

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12/11/2007	ALBI	2008/08/07			Index Future	272.6190	272.3510	(0.098)	0.0000	0.0000	0
12/11/2007	ALBI	2008/08/07	265.00	Call	Index Future	94,013.0000	91,801.0000	(2.353)	0	0	0
12/11/2007	ALBI	2008/08/07	265.00	Put	Index Future	17,823.0000	18,291.0000	2.626	0	0	0
12/11/2007	ALBI	2008/11/06			Index Future	279.8420	279.6180	(0.080)	0.0000	0.0000	0
12/11/2007	ALBI	2008/11/06	265.00	Put	Index Future	9,447.0000	9,621.0000	1.842	0	0	0
12/11/2007	ALBI	2008/11/06	265.00	Call	Index Future	157,867.0000	155,801.0000	(1.309)	0	0	0
12/11/2007	CRD1	2008/02/07			Index Future	113.5160	113.4000	(0.102)	0.0000	0.0000	0
12/11/2007	CRD1	2008/05/02			Index Future	116.4550	116.1460	(0.265)	0.0000	0.0000	0
12/11/2007	CRD1	2008/08/07			Index Future	121.0420	120.9060	(0.112)	0.0000	0.0000	0
12/11/2007	CRD1	2008/11/06			Index Future	122.5550	122.4310	(0.101)	0.0000	0.0000	8
12/11/2007	GOVI	2008/02/07			jGovi	265.3970	265.1685	(0.086)	0.0000	0.0000	5
12/11/2007	GOVI	2008/02/07	265.00	Call	jGovi	22,482.0000	20,938.0000	(6.868)	0	0	0
12/11/2007	GOVI	2008/02/07	265.00	Put	jGovi	18,512.0000	19,253.0000	4.003	0	0	0
12/11/2007	GOVI	2008/05/02			jGovi	272.2680	272.0350	(0.086)	0.0000	0.0000	0
12/11/2007	GOVI	2008/05/02	264.00	Put	jGovi	9,481.0000	9,694.0000	2.247	0	0	0
12/11/2007	GOVI	2008/05/02	264.00	Call	jGovi	92,161.0000	90,044.0000	(2.297)	0	0	0
12/11/2007	GOVI	2008/08/07			jGovi	279.3980	279.1585	(0.086)	0.0000	0.0000	0
12/11/2007	GOVI	2008/08/07	274.00	Call	jGovi	79,417.0000	77,552.0000	(2.348)	0	0	0
12/11/2007	GOVI	2008/08/07	274.00	Put	jGovi	25,437.0000	25,967.0000	2.084	0	0	0
12/11/2007	GOVI	2008/11/06			jGovi	286.5290	286.2850	(0.085)	0.0000	0.0000	60
12/11/2007	GOVI	2008/11/06	274.00	Put	jGovi	14,114.0000	14,398.0000	2.012	0	0	0
12/11/2007	GOVI	2008/11/06	274.00	Call	jGovi	139,404.0000	137,248.0000	(1.547)	0	0	0
12/11/2007	ILBI	2008/02/07			Index Future	298.4500	298.4560	0.002	0.0000	0.0000	0

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12/11/2007	J153	2010/08/31			jSwap	10.1890	10.2570	0.667	0.0000	0.0000	0
12/11/2007	J157	2015/09/15			jSwap	9.0760	9.1380	0.683	0.0000	0.0000	0
12/11/2007	J186	2026/12/21			jSwap	8.2530	8.3170	0.775	0.0000	0.0000	0
12/11/2007	J201	2014/12/22			jSwap	9.1930	9.2550	0.674	0.0000	0.0000	0
12/11/2007	J203	2017/09/15			jSwap	8.8880	8.9400	0.585	0.0000	0.0000	0
12/11/2007	J204	2018/12/21			jSwap	8.8240	8.8720	0.544	0.0000	0.0000	0
12/11/2007	J207	2020/01/15			jSwap	8.7370	8.7850	0.549	0.0000	0.0000	0
12/11/2007	JBAR	2005/12/21			jBar	10.7790	0.0000	(100.000)	0.0000	0.0000	0
12/11/2007	JFRA	2008/02/07			jFra	10.8920	10.9130	0.193	0.0000	0.0000	0
12/11/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	6,291.0000	6,111.0000	(2.861)	0	0	0
12/11/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	14,520.0000	14,401.0000	(0.820)	0	0	0
12/11/2007	JFRA	2008/05/02			jFra	10.8740	10.9240	0.460	0.0000	0.0000	0
12/11/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,621.0000	14,568.0000	(0.362)	0	0	0
12/11/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	13,009.0000	12,828.0000	(1.391)	0	0	0
12/11/2007	JFRA	2008/08/07			jFra	10.6470	10.7190	0.676	0.0000	0.0000	0
12/11/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,696.0000	17,689.0000	(0.040)	0	0	0
12/11/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	16,732.0000	16,550.0000	(1.088)	0	0	0
12/11/2007	JFRA	2008/11/06			jFra	10.3870	10.4830	0.924	0.0000	0.0000	0
12/11/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,054.0000	20,087.0000	0.165	0	0	0
12/11/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	19,721.0000	19,521.0000	(1.014)	0	0	0
12/11/2007	JFRA	2009/02/05			jFra	10.0790	10.1850	1.052	0.0000	0.0000	0
12/11/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	22,146.0000	21,941.0000	(0.926)	0	0	0
12/11/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,338.0000	22,391.0000	0.237	0	0	0

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12/11/2007	JFRA	2009/05/07			jFra	9.8530	9.9550	1.035	0.0000	0.0000	0
12/11/2007	JFRA	2009/08/06			jFra	9.5510	9.6610	1.152	0.0000	0.0000	0
12/11/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	26,891.0000	26,689.0000	(0.751)	0	0	0
12/11/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,797.0000	25,864.0000	0.260	0	0	0
12/11/2007	JFRA	2009/11/05			jFra	9.3540	9.4270	0.780	0.0000	0.0000	0
12/11/2007	JN02	2008/02/07			jNote	10.2350	10.3130	0.762	0.0000	0.0000	0
12/11/2007	JN02	2008/02/07	9.00	Call	Option on jNote	24,463.0000	25,482.0000	4.165	0	0	0
12/11/2007	JN02	2008/02/07	9.00	Put	Option on jNote	2,489.0000	2,137.0000	(14.142)	0	0	0
12/11/2007	JN02	2008/05/02			jNote	10.0210	10.1060	0.848	0.0000	0.0000	0
12/11/2007	JN02	2008/05/02	10.00	Call	Option on jNote	14,795.0000	15,477.0000	4.610	0	0	0
12/11/2007	JN02	2008/05/02	10.00	Put	Option on jNote	12,844.0000	12,001.0000	(6.563)	0	0	0
12/11/2007	JN02	2008/08/07			jNote	9.7690	9.8560	0.891	0.0000	0.0000	0
12/11/2007	JN05	2008/02/07			jNote	9.2460	9.3370	0.984	0.0000	0.0000	0
12/11/2007	JN05	2008/02/07	9.00	Put	Option on jNote	5,770.0000	4,470.0000	(22.530)	0	0	0
12/11/2007	JN05	2008/02/07	9.00	Call	Option on jNote	15,432.0000	17,680.0000	14.567	0	0	0
12/11/2007	JN05	2008/05/02			jNote	9.1060	9.1960	0.988	0.0000	0.0000	0
12/11/2007	JN05	2008/05/02	9.50	Put	Option on jNote	22,058.0000	19,641.0000	(10.957)	0	0	0
12/11/2007	JN05	2008/05/02	9.50	Call	Option on jNote	7,992.0000	9,150.0000	14.489	0	0	0
12/11/2007	JN05	2008/08/07			jNote	8.9460	9.0320	0.961	0.0000	0.0000	0
12/11/2007	JN10	2008/02/07			jNote	8.6620	8.7130	0.589	0.0000	0.0000	0
12/11/2007	JN10	2008/02/07	9.00	Call	Option on jNote	2,615.0000	3,181.0000	21.644	0	0	0
12/11/2007	JN10	2008/02/07	9.00	Put	Option on jNote	24,703.0000	21,885.0000	(11.408)	0	0	0
12/11/2007	JN10	2008/05/02			jNote	8.5640	8.6160	0.607	0.0000	0.0000	0
12/11/2007	JN10	2008/05/02	9.00	Put	Option on jNote	31,680.0000	28,890.0000	(8.807)	0	0	0

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12/11/2007	JN10	2008/05/02	9.00	Call	Option on jNote	4,385.0000	5,085.0000	15.964	0	0	0
12/11/2007	JN10	2008/08/07			jNote	8.4530	8.5040	0.603	0.0000	0.0000	0
12/11/2007	JROD	2007/11/30			jRod	9.9850	9.9790	(0.060)	0.0000	0.0000	0
12/11/2007	JROD	2007/12/31			jRod	10.3220	10.3200	(0.019)	0.0000	0.0000	0
12/11/2007	JROD	2008/01/31			jRod	10.6760	10.6910	0.141	0.0000	0.0000	0
12/11/2007	JROD	2008/02/29			jRod	10.4550	10.4720	0.163	0.0000	0.0000	0
12/11/2007	JROD	2008/03/31			jRod	10.6810	10.7040	0.215	0.0000	0.0000	0
12/11/2007	JROD	2008/04/30			jRod	10.8690	10.8970	0.258	0.0000	0.0000	0
12/11/2007	JROD	2008/05/30			jRod	10.6460	10.6680	0.207	0.0000	0.0000	0
12/11/2007	JROD	2008/06/30			jRod	10.7890	10.8150	0.241	0.0000	0.0000	0
12/11/2007	JROD	2008/07/31			jRod	10.9150	10.9460	0.284	0.0000	0.0000	0
12/11/2007	OTH1	2008/02/07			Index Future	259.3530	259.0780	(0.106)	0.0000	0.0000	0
12/11/2007	OTH1	2008/05/02			Index Future	266.0690	265.3530	(0.269)	0.0000	0.0000	0
12/11/2007	OTH1	2008/08/07			Index Future	250.1820	250.0470	(0.054)	0.0000	0.0000	0
12/11/2007	OTH1	2008/11/06			Index Future	280.0040	279.7090	(0.105)	0.0000	0.0000	12
12/11/2007	R153	2008/02/07			Bond Future	8.8540	8.9680	1.288	0.0000	0.0000	8,734
12/11/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,582.0000	1,805.0000	14.096	0	0	0
12/11/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	141.0000	94.0000	(33.333)	0	0	0
12/11/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	58.0000	35.0000	(39.655)	0	0	0
12/11/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,103.0000	2,350.0000	11.745	0	0	0

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12/11/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	23.0000	13.0000	(43.478)	0	0	0
12/11/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,676.0000	2,935.0000	9.679	0	0	0
12/11/2007	R153	2008/05/02			Bond Future	8.6430	8.7950	1.759	0.0000	0.0000	0
12/11/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	480.0000	599.0000	24.792	0	0	0
12/11/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,255.0000	1,042.0000	(16.972)	0	0	0
12/11/2007	R153	2008/08/07			Bond Future	8.4320	8.6280	2.324	0.0000	0.0000	0
12/11/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	808.0000	997.0000	23.391	0	0	0
12/11/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	941.0000	748.0000	(20.510)	0	0	0
12/11/2007	R157	2008/02/07			Bond Future	8.1270	8.1750	0.591	0.0000	0.0000	9,179
12/11/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	4,556.0000	4,815.0000	5.685	0	0	0
12/11/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	302.0000	244.0000	(19.205)	0	0	0
12/11/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	6,112.0000	6,403.0000	4.761	0	0	0
12/11/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	111.0000	85.0000	(23.423)	0	0	0
12/11/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,210.0000	3,424.0000	6.667	0	0	0
12/11/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	674.0000	570.0000	(15.430)	0	0	0
12/11/2007	R157	2008/05/02			Bond Future	8.0110	8.0670	0.699	0.0000	0.0000	0
12/11/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	733.0000	797.0000	8.731	0	0	0
12/11/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	5,433.0000	5,133.0000	(5.522)	0	0	0
12/11/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	4,236.0000	3,962.0000	(6.468)	0	0	0
12/11/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,100.0000	1,191.0000	8.273	0	0	2,000
12/11/2007	R157	2008/08/07			Bond Future	7.9050	7.9690	0.810	0.0000	0.0000	0
12/11/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	2,547.0000	2,721.0000	6.832	0	0	0
12/11/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	3,149.0000	2,917.0000	(7.367)	0	0	0
12/11/2007	R186	2008/02/07			Bond Future	7.9420	7.9470	0.063	0.0000	0.0000	0
12/11/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,804.0000	1,738.0000	(3.659)	0	0	0
12/11/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	357.0000	330.0000	(7.563)	0	0	0
12/11/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	8,689.0000	8,719.0000	0.345	0	0	0
12/11/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	4,036.0000	4,027.0000	(0.223)	0	0	0
12/11/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	6,114.0000	6,124.0000	0.164	0	0	0
12/11/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	885.0000	838.0000	(5.311)	0	0	0

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12/11/2007	R186	2008/05/02			Bond Future	7.8660	7.8800	0.178	0.0000	0.0000	0
12/11/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,218.0000	3,253.0000	1.088	0	0	0
12/11/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,746.0000	4,620.0000	(2.655)	0	0	0
12/11/2007	R186	2008/08/07			Bond Future	7.8000	7.8170	0.218	0.0000	0.0000	0
12/11/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	5,331.0000	5,401.0000	1.313	0	0	0
12/11/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	4,752.0000	4,627.0000	(2.630)	0	0	0
12/11/2007	R196	2008/02/07			Bond Future	9.4750	9.5750	1.055	0.0000	0.0000	0
12/11/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	53.0000	39.0000	(26.415)	0	0	0
12/11/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	804.0000	881.0000	9.577	0	0	0
12/11/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	92.0000	71.0000	(22.826)	0	0	0
12/11/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,012.0000	1,096.0000	8.300	0	0	0
12/11/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,236.0000	1,325.0000	7.201	0	0	0
12/11/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	28.0000	20.0000	(28.571)	0	0	0
12/11/2007	R196	2008/05/02			Bond Future	9.2180	9.1740	(0.477)	0.0000	0.0000	0
12/11/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	251.0000	263.0000	4.781	0	0	0
12/11/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	420.0000	398.0000	(5.238)	0	0	0
12/11/2007	R196	2008/08/07			Bond Future	8.8810	8.7250	(1.757)	0.0000	0.0000	0
12/11/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,775.0000	1,807.0000	1.803	0	0	0
12/11/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,845.0000	1,794.0000	(2.764)	0	0	0
12/11/2007	R201	2008/02/07			Bond Future	8.2150	8.2640	0.596	0.0000	0.0000	910
12/11/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	404.0000	335.0000	(17.079)	0	0	0
12/11/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,885.0000	3,072.0000	6.482	0	0	0
12/11/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	169.0000	133.0000	(21.302)	0	0	0
12/11/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	65.0000	49.0000	(24.615)	0	0	0
12/11/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	4,014.0000	4,235.0000	5.506	0	0	0
12/11/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	5,297.0000	5,538.0000	4.550	0	0	0
12/11/2007	R201	2008/05/02			Bond Future	8.0870	8.1460	0.730	0.0000	0.0000	0
12/11/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	971.0000	1,056.0000	8.754	0	0	0
12/11/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	3,074.0000	2,856.0000	(7.092)	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
12/11/2007	R201	2008/08/07			Bond Future	7.9730	8.0410	0.853	0.0000	0.0000	0
12/11/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	2,288.0000	2,102.0000	(8.129)	0	0	0
12/11/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,152.0000	2,308.0000	7.249	0	0	0
12/11/2007	R203	2008/02/07			Bond Future	8.0780	8.1020	0.297	0.0000	0.0000	0
12/11/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	354.0000	312.0000	(11.864)	0	0	0
12/11/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,286.0000	4,402.0000	2.706	0	0	0
12/11/2007	R203	2008/05/02			Bond Future	7.9750	8.0050	0.376	0.0000	0.0000	0
12/11/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,135.0000	1,189.0000	4.758	0	0	0
12/11/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	2,925.0000	2,782.0000	(4.889)	0	0	0
12/11/2007	R203	2008/08/07			Bond Future	7.8820	7.9180	0.457	0.0000	0.0000	0
12/11/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	1,428.0000	1,319.0000	(7.633)	0	0	0
12/11/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	2,291.0000	2,416.0000	5.456	0	0	0
12/11/2007	R204	2008/02/07			Bond Future	8.0750	8.1080	0.409	0.0000	0.0000	3,331
12/11/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	4,949.0000	5,102.0000	3.092	0	0	0
12/11/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	744.0000	662.0000	(11.022)	0	0	0
12/11/2007	R204	2008/05/02			Bond Future	7.9810	8.0200	0.489	0.0000	0.0000	0
12/11/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,232.0000	1,314.0000	6.656	0	0	0
12/11/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,113.0000	2,920.0000	(6.200)	0	0	0
12/11/2007	R204	2008/08/07			Bond Future	7.8980	7.9430	0.570	0.0000	0.0000	0
12/11/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	2,335.0000	2,514.0000	7.666	0	0	0
12/11/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	1,289.0000	1,153.0000	(10.551)	0	0	0
12/11/2007	R206	2008/02/07			Bond Future	8.2110	8.2740	0.767	0.0000	0.0000	0
12/11/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,457.0000	2,670.0000	8.669	0	0	0
12/11/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	344.0000	272.0000	(20.930)	0	0	0
12/11/2007	R206	2008/05/02			Bond Future	8.0740	8.1490	0.929	0.0000	0.0000	0
12/11/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	987.0000	1,115.0000	12.969	0	0	0
12/11/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,761.0000	1,558.0000	(11.528)	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
12/11/2007	R206	2008/08/07			Bond Future	7.9470	8.0330	1.082	0.0000	0.0000	0
12/11/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	1,812.0000	1,614.0000	(10.927)	0	0	0
12/11/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	1,585.0000	1,755.0000	10.726	0	0	0
12/11/2007	R207	2008/02/07			Bond Future	8.0500	8.0760	0.323	0.0000	0.0000	0
12/11/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	339.0000	294.0000	(13.274)	0	0	0
12/11/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,452.0000	4,595.0000	3.212	0	0	0
12/11/2007	R207	2008/05/02			Bond Future	7.9650	8.0130	0.603	0.0000	0.0000	0
12/11/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,256.0000	3,013.0000	(7.463)	0	0	0
12/11/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,219.0000	1,324.0000	8.614	0	0	0
12/11/2007	R207	2008/08/07			Bond Future	7.8890	7.9420	0.672	0.0000	0.0000	0
12/11/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,275.0000	1,431.0000	12.235	0	0	0
12/11/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	2,071.0000	1,846.0000	(10.864)	0	0	0
12/11/2007	R209	2008/02/07			Bond Future	7.6530	7.6510	(0.026)	0.0000	0.0000	6,590
12/11/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	287.0000	272.0000	(5.226)	0	0	0
12/11/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	7,236.0000	7,201.0000	(0.484)	0	0	0
12/11/2007	R209	2008/05/02			Bond Future	7.5900	7.5890	(0.013)	0.0000	0.0000	0
12/11/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	2,273.0000	2,244.0000	(1.276)	0	0	0
12/11/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	3,863.0000	3,844.0000	(0.492)	0	0	0
12/11/2007	R209	2008/08/07			Bond Future	7.5340	7.5350	0.013	0.0000	0.0000	0
12/11/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	652.0000	648.0000	(0.613)	0	0	0
12/11/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	2,805.0000	2,791.0000	(0.499)	0	0	0
12/11/2007	TRT1	2008/02/07			Index Future	262.1770	261.9500	(0.087)	0.0000	0.0000	0
12/11/2007	TRT1	2008/05/02			Index Future	268.9660	268.2940	(0.250)	0.0000	0.0000	0
12/11/2007	TRT1	2008/08/07			Index Future	276.3320	276.0470	(0.103)	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
12/11/2007	TRT1 2008/11/06			Index Future	283.0530	282.8100	(0.086)	0.0000	0.0000	400
Grand Total:										82,615