

Derivatives High/Low Report

High/Low for 05/12/2007

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
05/12/2007	\$ / R 2007/12/14			Currency Future	6.8533	6.8041	(0.718)	6.8500	6.8000	23,171
05/12/2007	\$ / R 2008/03/17			Currency Future	6.9683	6.9174	(0.730)	6.9600	6.9100	37,580
05/12/2007	\$ / R 2008/06/13			Currency Future	7.0928	7.0402	(0.742)	0.0000	0.0000	6,553
05/12/2007	£ / R 2007/12/14			Currency Future	14.1172	13.8148	(2.142)	0.0000	0.0000	37
05/12/2007	£ / R 2008/03/17			Currency Future	14.3074	13.9998	(2.150)	0.0000	0.0000	0
05/12/2007	£ / R 2008/06/13			Currency Future	14.5080	14.1979	(2.137)	14.4800	14.4800	143
05/12/2007	€ / R 2007/12/14			Currency Future	10.1089	9.9794	(1.281)	0.0000	0.0000	1
05/12/2007	€ / R 2008/03/17			Currency Future	10.2871	10.1534	(1.300)	0.0000	0.0000	752
05/12/2007	€ / R 2008/06/13			Currency Future	10.4653	10.3294	(1.299)	10.3900	10.3900	231
05/12/2007	ALBI 2008/02/07			Index Future	261.4540	262.5370	0.414	0.0000	0.0000	517
05/12/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,125.0000	1,320.0000	(37.882)	0	0	0
05/12/2007	ALBI 2008/02/07	254.00	Call	Index Future	76,665.0000	86,690.0000	13.076	0	0	0
05/12/2007	ALBI 2008/05/02			Index Future	268.6090	269.6150	0.375	0.0000	0.0000	0
05/12/2007	ALBI 2008/05/02	265.00	Call	Index Future	55,154.0000	61,998.0000	12.409	0	0	0
05/12/2007	ALBI 2008/05/02	265.00	Put	Index Future	19,064.0000	15,848.0000	(16.869)	0	0	0

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05/12/2007	ALBI	2008/08/07			Index Future	276.7410	277.7470	0.364	0.0000	0.0000	0
05/12/2007	ALBI	2008/08/07	265.00	Call	Index Future	125,773.0000	134,461.0000	6.908	0	0	0
05/12/2007	ALBI	2008/08/07	265.00	Put	Index Future	8,363.0000	6,991.0000	(16.406)	0	0	0
05/12/2007	ALBI	2008/11/06			Index Future	284.4180	285.4030	0.346	0.0000	0.0000	0
05/12/2007	ALBI	2008/11/06	265.00	Call	Index Future	198,326.0000	207,531.0000	4.641	0	0	0
05/12/2007	ALBI	2008/11/06	265.00	Put	Index Future	4,146.0000	3,501.0000	(15.557)	0	0	0
05/12/2007	CRD1	2008/02/07			Index Future	112.0930	112.3380	0.219	0.0000	0.0000	0
05/12/2007	CRD1	2008/05/02			Index Future	114.9190	115.1700	0.218	0.0000	0.0000	0
05/12/2007	CRD1	2008/08/07			Index Future	119.8620	120.1950	0.278	0.0000	0.0000	0
05/12/2007	CRD1	2008/11/06			Index Future	121.3440	121.6120	0.221	0.0000	0.0000	8
05/12/2007	GOVI	2008/02/07			jGovi	262.6580	263.6590	0.381	0.0000	0.0000	7
05/12/2007	GOVI	2008/02/07	265.00	Put	jGovi	31,454.0000	24,708.0000	(21.447)	0	0	0
05/12/2007	GOVI	2008/02/07	265.00	Call	jGovi	8,034.0000	11,298.0000	40.627	0	0	0
05/12/2007	GOVI	2008/05/02			jGovi	269.7380	270.7660	0.381	0.0000	0.0000	0
05/12/2007	GOVI	2008/05/02	264.00	Call	jGovi	70,215.0000	78,069.0000	11.186	0	0	0
05/12/2007	GOVI	2008/05/02	264.00	Put	jGovi	12,835.0000	10,409.0000	(18.901)	0	0	0
05/12/2007	GOVI	2008/08/07			jGovi	277.0280	278.0870	0.382	0.0000	0.0000	0
05/12/2007	GOVI	2008/08/07	274.00	Put	jGovi	31,670.0000	27,674.0000	(12.618)	0	0	0
05/12/2007	GOVI	2008/08/07	274.00	Call	jGovi	61,950.0000	68,544.0000	10.644	0	0	0
05/12/2007	GOVI	2008/11/06			jGovi	284.3350	285.4260	0.384	0.0000	0.0000	60
05/12/2007	GOVI	2008/11/06	274.00	Call	jGovi	120,377.0000	129,023.0000	7.182	0	0	0
05/12/2007	GOVI	2008/11/06	274.00	Put	jGovi	17,027.0000	14,763.0000	(13.297)	0	0	0
05/12/2007	ILBI	2008/02/07			Index Future	297.9110	297.9560	0.015	0.0000	0.0000	0

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05/12/2007	J153	2010/08/31			jSwap	10.6270	10.5340	(0.875)	0.0000	0.0000	0
05/12/2007	J157	2015/09/15			jSwap	9.5370	9.4440	(0.975)	0.0000	0.0000	0
05/12/2007	J186	2026/12/21			jSwap	8.6040	8.4980	(1.232)	0.0000	0.0000	0
05/12/2007	J201	2014/12/22			jSwap	9.6510	9.5590	(0.953)	0.0000	0.0000	0
05/12/2007	J203	2017/09/15			jSwap	9.3030	9.2130	(0.967)	0.0000	0.0000	0
05/12/2007	J204	2018/12/21			jSwap	9.2040	9.1140	(0.978)	0.0000	0.0000	0
05/12/2007	J207	2020/01/15			jSwap	9.1080	9.0150	(1.021)	0.0000	0.0000	0
05/12/2007	JBAR	2005/12/21			jBar	11.0790	11.1250	0.415	0.0000	0.0000	0
05/12/2007	JFRA	2008/02/07			jFra	11.2660	11.2170	(0.435)	0.0000	0.0000	0
05/12/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	4,587.0000	4,568.0000	(0.414)	0	0	0
05/12/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	13,737.0000	13,599.0000	(1.005)	0	0	0
05/12/2007	JFRA	2008/05/02			jFra	11.2740	11.2320	(0.373)	0.0000	0.0000	0
05/12/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	11,494.0000	11,502.0000	0.070	0	0	0
05/12/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,133.0000	14,034.0000	(0.700)	0	0	0
05/12/2007	JFRA	2008/08/07			jFra	11.1390	11.0690	(0.628)	0.0000	0.0000	0
05/12/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,491.0000	17,371.0000	(0.686)	0	0	0
05/12/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	15,334.0000	15,384.0000	0.326	0	0	0
05/12/2007	JFRA	2008/11/06			jFra	10.9200	10.8560	(0.586)	0.0000	0.0000	0
05/12/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,002.0000	19,895.0000	(0.535)	0	0	0
05/12/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	18,376.0000	18,424.0000	0.261	0	0	0
05/12/2007	JFRA	2009/02/05			jFra	10.6140	10.4900	(1.168)	0.0000	0.0000	0
05/12/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,360.0000	22,185.0000	(0.783)	0	0	0
05/12/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	20,869.0000	20,995.0000	0.604	0	0	0

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05/12/2007	JFRA	2009/05/07			jFra	10.3090	10.1650	(1.397)	0.0000	0.0000	0
05/12/2007	JFRA	2009/08/06			jFra	10.0620	9.9490	(1.123)	0.0000	0.0000	0
05/12/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	25,726.0000	25,846.0000	0.466	0	0	0
05/12/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,877.0000	25,722.0000	(0.599)	0	0	0
05/12/2007	JFRA	2009/11/05			jFra	9.9060	9.7290	(1.787)	0.0000	0.0000	0
05/12/2007	JN02	2008/02/07			jNote	10.7160	10.6200	(0.896)	0.0000	0.0000	0
05/12/2007	JN02	2008/02/07	9.00	Call	Option on jNote	31,038.0000	29,476.0000	(5.033)	0	0	0
05/12/2007	JN02	2008/02/07	9.00	Put	Option on jNote	664.0000	772.0000	16.265	0	0	0
05/12/2007	JN02	2008/05/02			jNote	10.5280	10.4180	(1.045)	0.0000	0.0000	0
05/12/2007	JN02	2008/05/02	10.00	Put	Option on jNote	7,965.0000	8,674.0000	8.901	0	0	0
05/12/2007	JN02	2008/05/02	10.00	Call	Option on jNote	18,969.0000	17,719.0000	(6.590)	0	0	0
05/12/2007	JN02	2008/08/07			jNote	10.3010	10.1750	(1.223)	0.0000	0.0000	0
05/12/2007	JN05	2008/02/07			jNote	9.8050	9.7010	(1.061)	0.0000	0.0000	0
05/12/2007	JN05	2008/02/07	9.00	Put	Option on jNote	604.0000	901.0000	49.172	0	0	0
05/12/2007	JN05	2008/02/07	9.00	Call	Option on jNote	31,831.0000	28,159.0000	(11.536)	0	0	0
05/12/2007	JN05	2008/05/02			jNote	9.6680	9.5620	(1.096)	0.0000	0.0000	0
05/12/2007	JN05	2008/05/02	9.50	Put	Option on jNote	9,130.0000	10,870.0000	19.058	0	0	0
05/12/2007	JN05	2008/05/02	9.50	Call	Option on jNote	17,139.0000	14,758.0000	(13.892)	0	0	0
05/12/2007	JN05	2008/08/07			jNote	9.5050	9.3950	(1.157)	0.0000	0.0000	0
05/12/2007	JN10	2008/02/07			jNote	9.0790	8.9840	(1.046)	0.0000	0.0000	0
05/12/2007	JN10	2008/02/07	9.00	Call	Option on jNote	11,164.0000	7,851.0000	(29.676)	0	0	0
05/12/2007	JN10	2008/02/07	9.00	Put	Option on jNote	6,110.0000	8,883.0000	45.385	0	0	0
05/12/2007	JN10	2008/05/02			jNote	8.9770	8.8800	(1.081)	0.0000	0.0000	0
05/12/2007	JN10	2008/05/02	9.00	Call	Option on jNote	12,733.0000	9,842.0000	(22.705)	0	0	0

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05/12/2007	JN10	2008/05/02	9.00	Put	Option on jNote	12,842.0000	16,234.0000	26.413	0	0	0
05/12/2007	JN10	2008/08/07			jNote	8.8600	8.7600	(1.129)	0.0000	0.0000	0
05/12/2007	JROD	2007/12/31			jRod	10.2090	10.2080	(0.010)	0.0000	0.0000	0
05/12/2007	JROD	2008/01/31			jRod	10.6040	10.6180	0.132	0.0000	0.0000	0
05/12/2007	JROD	2008/02/29			jRod	11.0200	11.0490	0.263	0.0000	0.0000	0
05/12/2007	JROD	2008/03/31			jRod	10.7740	10.7890	0.139	0.0000	0.0000	0
05/12/2007	JROD	2008/04/30			jRod	11.0270	11.0360	0.082	0.0000	0.0000	0
05/12/2007	JROD	2008/05/30			jRod	11.2240	11.2240	-	0.0000	0.0000	0
05/12/2007	JROD	2008/06/30			jRod	10.9700	10.9650	(0.046)	0.0000	0.0000	0
05/12/2007	JROD	2008/07/31			jRod	11.1450	11.1400	(0.045)	0.0000	0.0000	0
05/12/2007	OTH1	2008/02/07			Index Future	256.2970	257.8760	0.616	0.0000	0.0000	0
05/12/2007	OTH1	2008/05/02			Index Future	262.7600	264.3780	0.616	0.0000	0.0000	0
05/12/2007	OTH1	2008/08/07			Index Future	271.3390	272.8580	0.560	0.0000	0.0000	0
05/12/2007	OTH1	2008/11/06			Index Future	277.4500	279.1650	0.618	0.0000	0.0000	12
05/12/2007	R153	2008/02/07			Bond Future	9.3890	9.2890	(1.065)	0.0000	0.0000	8,734
05/12/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	2,707.0000	2,478.0000	(8.460)	0	0	0
05/12/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	8.0000	13.0000	62.500	0	0	0
05/12/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	3,910.0000	3,677.0000	(5.959)	0	0	0
05/12/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
05/12/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	3,304.0000	3,071.0000	(7.052)	0	0	0
05/12/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0

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05/12/2007	R153	2008/05/02			Bond Future	9.1450	9.0450	(1.093)	0.0000	0.0000	0
05/12/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	912.0000	793.0000	(13.048)	0	0	0
05/12/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	600.0000	696.0000	16.000	0	0	0
05/12/2007	R153	2008/08/07			Bond Future	8.9080	8.8080	(1.123)	0.0000	0.0000	0
05/12/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,283.0000	1,161.0000	(9.509)	0	0	0
05/12/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	493.0000	563.0000	14.199	0	0	0
05/12/2007	R157	2008/02/07			Bond Future	8.4170	8.3270	(1.069)	0.0000	0.0000	9,138
05/12/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	47.0000	70.0000	48.936	0	0	0
05/12/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	7,917.0000	7,335.0000	(7.351)	0	0	0
05/12/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	10.0000	16.0000	60.000	0	0	0
05/12/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	6,208.0000	5,643.0000	(9.101)	0	0	0
05/12/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	164.0000	228.0000	39.024	0	0	0
05/12/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	4,607.0000	4,083.0000	(11.374)	0	0	0
05/12/2007	R157	2008/05/02			Bond Future	8.2810	8.1910	(1.087)	0.0000	0.0000	0
05/12/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	1,022.0000	859.0000	(15.949)	0	0	0
05/12/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	3,978.0000	4,394.0000	10.458	0	0	0
05/12/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,529.0000	1,308.0000	(14.454)	0	0	2,000
05/12/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	2,920.0000	3,278.0000	12.260	0	0	0
05/12/2007	R157	2008/08/07			Bond Future	8.1600	8.0700	(1.103)	0.0000	0.0000	2,500
05/12/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	3,221.0000	2,915.0000	(9.500)	0	0	0
05/12/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,216.0000	2,474.0000	11.643	0	0	0
05/12/2007	R186	2008/02/07			Bond Future	7.9710	7.8810	(1.129)	0.0000	0.0000	0
05/12/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,859.0000	3,193.0000	(17.258)	0	0	0
05/12/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,295.0000	1,664.0000	28.494	0	0	0
05/12/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	531.0000	725.0000	36.535	0	0	0
05/12/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	6,092.0000	5,251.0000	(13.805)	0	0	0
05/12/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	8,830.0000	7,873.0000	(10.838)	0	0	0
05/12/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	166.0000	243.0000	46.386	0	0	0
05/12/2007	R186	2008/05/02			Bond Future	7.8900	7.8000	(1.141)	0.0000	0.0000	0

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05/12/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,300.0000	4,902.0000	14.000	0	0	0
05/12/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	3,047.0000	2,610.0000	(14.342)	0	0	0
05/12/2007	R186	2008/08/07			Bond Future	7.8210	7.7310	(1.151)	0.0000	0.0000	0
05/12/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	5,216.0000	4,695.0000	(9.988)	0	0	0
05/12/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	4,396.0000	4,916.0000	11.829	0	0	0
05/12/2007	R196	2008/02/07			Bond Future	10.1620	10.0550	(1.053)	0.0000	0.0000	0
05/12/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
05/12/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,877.0000	1,774.0000	(5.487)	0	0	0
05/12/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
05/12/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	1,387.0000	1,286.0000	(7.282)	0	0	0
05/12/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	7.0000	10.0000	42.857	0	0	0
05/12/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,630.0000	1,528.0000	(6.258)	0	0	0
05/12/2007	R196	2008/05/02			Bond Future	9.8790	9.7690	(1.113)	0.0000	0.0000	0
05/12/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	78.0000	94.0000	20.513	0	0	0
05/12/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	756.0000	687.0000	(9.127)	0	0	0
05/12/2007	R196	2008/08/07			Bond Future	9.4910	9.3650	(1.328)	0.0000	0.0000	0
05/12/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,925.0000	1,887.0000	(1.974)	0	0	0
05/12/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,533.0000	1,561.0000	1.826	0	0	0
05/12/2007	R201	2008/02/07			Bond Future	8.4900	8.3900	(1.178)	0.0000	0.0000	0
05/12/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	4,003.0000	3,528.0000	(11.866)	0	0	0
05/12/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	24.0000	38.0000	58.333	0	0	0
05/12/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	5,301.0000	4,797.0000	(9.508)	0	0	0
05/12/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	6,670.0000	6,156.0000	(7.706)	0	0	0
05/12/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	90.0000	133.0000	47.778	0	0	0
05/12/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	6.0000	10.0000	66.667	0	0	0
05/12/2007	R201	2008/05/02			Bond Future	8.3590	8.2590	(1.196)	0.0000	0.0000	0
05/12/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	1,355.0000	1,145.0000	(15.498)	0	0	0
05/12/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,067.0000	2,366.0000	14.465	0	0	0
05/12/2007	R201	2008/08/07			Bond Future	8.2450	8.1450	(1.213)	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
05/12/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	1,547.0000	1,759.0000	13.704	0	0	0
05/12/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,768.0000	2,485.0000	(10.224)	0	0	0
05/12/2007	R203	2008/02/07			Bond Future	8.2860	8.1960	(1.086)	0.0000	0.0000	0
05/12/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	5,388.0000	4,838.0000	(10.208)	0	0	0
05/12/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	88.0000	128.0000	45.455	0	0	0
05/12/2007	R203	2008/05/02			Bond Future	8.1790	8.0890	(1.100)	0.0000	0.0000	0
05/12/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	1,984.0000	2,315.0000	16.683	0	0	0
05/12/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,526.0000	1,272.0000	(16.645)	0	0	0
05/12/2007	R203	2008/08/07			Bond Future	8.0850	7.9950	(1.113)	0.0000	0.0000	0
05/12/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	857.0000	1,050.0000	22.520	0	0	0
05/12/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	3,030.0000	2,645.0000	(12.706)	0	0	0
05/12/2007	R204	2008/02/07			Bond Future	8.2710	8.1910	(0.967)	0.0000	0.0000	3,331
05/12/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,868.0000	5,376.0000	(8.384)	0	0	0
05/12/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	281.0000	350.0000	24.555	0	0	0
05/12/2007	R204	2008/05/02			Bond Future	8.1730	8.0930	(0.979)	0.0000	0.0000	0
05/12/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,618.0000	1,376.0000	(14.957)	0	0	0
05/12/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	2,152.0000	2,468.0000	14.684	0	0	0
05/12/2007	R204	2008/08/07			Bond Future	8.0900	8.0100	(0.989)	0.0000	0.0000	0
05/12/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	741.0000	912.0000	23.077	0	0	0
05/12/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	3,123.0000	2,741.0000	(12.232)	0	0	0
05/12/2007	R206	2008/02/07			Bond Future	8.5730	8.4630	(1.283)	0.0000	0.0000	0
05/12/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	51.0000	81.0000	58.824	0	0	0
05/12/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	3,785.0000	3,326.0000	(12.127)	0	0	0
05/12/2007	R206	2008/05/02			Bond Future	8.4350	8.3250	(1.304)	0.0000	0.0000	0
05/12/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,674.0000	1,399.0000	(16.428)	0	0	0
05/12/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	868.0000	1,071.0000	23.387	0	0	0
05/12/2007	R206	2008/08/07			Bond Future	8.3120	8.2020	(1.323)	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
05/12/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	2,351.0000	2,070.0000	(11.952)	0	0	0
05/12/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	1,028.0000	1,211.0000	17.802	0	0	0
05/12/2007	R207	2008/02/07			Bond Future	8.2340	8.1340	(1.214)	0.0000	0.0000	0
05/12/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	5,523.0000	4,855.0000	(12.095)	0	0	0
05/12/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	86.0000	135.0000	56.977	0	0	0
05/12/2007	R207	2008/05/02			Bond Future	8.1440	8.0440	(1.228)	0.0000	0.0000	0
05/12/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	2,312.0000	2,736.0000	18.339	0	0	0
05/12/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,562.0000	1,270.0000	(18.694)	0	0	0
05/12/2007	R207	2008/08/07			Bond Future	8.0660	7.9660	(1.240)	0.0000	0.0000	0
05/12/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,800.0000	1,439.0000	(20.056)	0	0	0
05/12/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	1,332.0000	1,682.0000	26.276	0	0	0
05/12/2007	R209	2008/02/07			Bond Future	7.6390	7.5390	(1.309)	0.0000	0.0000	6,590
05/12/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	6,972.0000	6,053.0000	(13.181)	0	0	0
05/12/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	162.0000	254.0000	56.790	0	0	0
05/12/2007	R209	2008/05/02			Bond Future	7.5710	7.4710	(1.321)	0.0000	0.0000	0
05/12/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	1,982.0000	1,609.0000	(18.819)	0	0	0
05/12/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	3,763.0000	4,412.0000	17.247	0	0	0
05/12/2007	R209	2008/08/07			Bond Future	7.5120	7.4120	(1.331)	0.0000	0.0000	0
05/12/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	2,913.0000	3,733.0000	28.150	0	0	0
05/12/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	536.0000	324.0000	(39.552)	0	0	0
05/12/2007	TRT1	2008/02/07			Index Future	259.4550	260.4590	0.387	0.0000	0.0000	0
05/12/2007	TRT1	2008/05/02			Index Future	265.9970	267.0260	0.387	0.0000	0.0000	0
05/12/2007	TRT1	2008/08/07			Index Future	274.6430	275.5710	0.338	0.0000	0.0000	0
05/12/2007	TRT1	2008/11/06			Index Future	280.8690	281.9610	0.389	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:										101,765
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