

Derivatives High/Low Report

High/Low for 12/12/2007

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
12/12/2007	\$ / R 2007/12/14			Currency Future	6.6999	6.6953	(0.069)	6.7700	0.0000	25,313
12/12/2007	\$ / R 2008/03/17			Currency Future	6.8104	6.8065	(0.057)	6.8900	0.0000	42,387
12/12/2007	\$ / R 2008/06/13			Currency Future	6.9290	6.9244	(0.066)	7.0300	0.0000	14,203
12/12/2007	£ / R 2007/12/14			Currency Future	13.7078	13.7069	(0.007)	13.8000	0.0000	37
12/12/2007	£ / R 2008/03/17			Currency Future	13.8869	13.8882	0.009	14.0300	0.0000	1,037
12/12/2007	£ / R 2008/06/13			Currency Future	14.0792	14.0837	0.032	14.2400	0.0000	1,150
12/12/2007	€ / R 2007/12/14			Currency Future	9.8527	9.8311	(0.219)	0.0000	0.0000	2
12/12/2007	€ / R 2008/03/17			Currency Future	10.0199	9.9991	(0.208)	0.0000	0.0000	752
12/12/2007	€ / R 2008/06/13			Currency Future	10.1898	10.1685	(0.209)	10.3000	0.0000	1,241
12/12/2007	ALBI 2008/02/07			Index Future	263.2650	262.9850	(0.106)	0.0000	0.0000	517
12/12/2007	ALBI 2008/02/07	254.00	Call	Index Future	93,390.0000	90,657.0000	(2.926)	0	0	0
12/12/2007	ALBI 2008/02/07	254.00	Put	Index Future	740.0000	807.0000	9.054	0	0	0
12/12/2007	ALBI 2008/05/02			Index Future	269.4720	269.4720	-	0.0000	0.0000	0
12/12/2007	ALBI 2008/05/02	265.00	Put	Index Future	15,663.0000	15,562.0000	(0.645)	0	0	0
12/12/2007	ALBI 2008/05/02	265.00	Call	Index Future	60,383.0000	60,282.0000	(0.167)	0	0	0

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12/12/2007	ALBI	2008/08/07			Index Future	277.5730	277.2560	(0.114)	0.0000	0.0000	0
12/12/2007	ALBI	2008/08/07	265.00	Put	Index Future	6,921.0000	7,269.0000	5.028	0	0	0
12/12/2007	ALBI	2008/08/07	265.00	Call	Index Future	132,651.0000	129,829.0000	(2.127)	0	0	0
12/12/2007	ALBI	2008/11/06			Index Future	285.1790	284.8540	(0.114)	0.0000	0.0000	0
12/12/2007	ALBI	2008/11/06	265.00	Put	Index Future	3,489.0000	3,659.0000	4.872	0	0	0
12/12/2007	ALBI	2008/11/06	265.00	Call	Index Future	205,279.0000	202,199.0000	(1.500)	0	0	0
12/12/2007	CRD1	2008/02/07			Index Future	112.8770	112.7360	(0.125)	0.0000	0.0000	0
12/12/2007	CRD1	2008/05/02			Index Future	115.8390	115.6930	(0.126)	0.0000	0.0000	0
12/12/2007	CRD1	2008/08/07			Index Future	120.3520	120.2150	(0.114)	0.0000	0.0000	0
12/12/2007	CRD1	2008/11/06			Index Future	122.5640	122.4120	(0.124)	0.0000	0.0000	8
12/12/2007	GOVI	2008/02/07			jGovi	264.4680	264.1720	(0.112)	0.0000	0.0000	7
12/12/2007	GOVI	2008/02/07	265.00	Put	jGovi	19,174.0000	20,701.0000	7.964	0	0	0
12/12/2007	GOVI	2008/02/07	265.00	Call	jGovi	13,854.0000	12,421.0000	(10.344)	0	0	0
12/12/2007	GOVI	2008/05/02			jGovi	271.8850	271.5780	(0.113)	0.0000	0.0000	0
12/12/2007	GOVI	2008/05/02	264.00	Call	jGovi	86,665.0000	84,052.0000	(3.015)	0	0	0
12/12/2007	GOVI	2008/05/02	264.00	Put	jGovi	7,815.0000	8,272.0000	5.848	0	0	0
12/12/2007	GOVI	2008/08/07			jGovi	279.5405	279.2260	(0.113)	0.0000	0.0000	0
12/12/2007	GOVI	2008/08/07	274.00	Call	jGovi	77,814.0000	75,556.0000	(2.902)	0	0	0
12/12/2007	GOVI	2008/08/07	274.00	Put	jGovi	22,409.0000	23,296.0000	3.958	0	0	0
12/12/2007	GOVI	2008/11/06			jGovi	287.1645	286.8460	(0.111)	0.0000	0.0000	60
12/12/2007	GOVI	2008/11/06	274.00	Put	jGovi	11,435.0000	11,891.0000	3.988	0	0	0
12/12/2007	GOVI	2008/11/06	274.00	Call	jGovi	143,080.0000	140,351.0000	(1.907)	0	0	0
12/12/2007	ILBI	2008/02/07			Index Future	299.9520	299.6110	(0.114)	0.0000	0.0000	0

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12/12/2007	J153	2010/08/31			jSwap	10.3980	10.4140	0.154	0.0000	0.0000	0
12/12/2007	J157	2015/09/15			jSwap	9.3320	9.3530	0.225	0.0000	0.0000	0
12/12/2007	J186	2026/12/21			jSwap	8.4340	8.4450	0.130	0.0000	0.0000	0
12/12/2007	J201	2014/12/22			jSwap	9.4370	9.4590	0.233	0.0000	0.0000	0
12/12/2007	J203	2017/09/15			jSwap	9.1250	9.1500	0.274	0.0000	0.0000	0
12/12/2007	J204	2018/12/21			jSwap	9.0310	9.0570	0.288	0.0000	0.0000	0
12/12/2007	J207	2020/01/15			jSwap	8.9320	8.9580	0.291	0.0000	0.0000	0
12/12/2007	JBAR	2005/12/21			jBar	11.2250	11.2290	0.036	0.0000	0.0000	0
12/12/2007	JFRA	2008/02/07			jFra	11.2530	11.2560	0.027	0.0000	0.0000	0
12/12/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	13,311.0000	13,256.0000	(0.413)	0	0	0
12/12/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	4,170.0000	4,105.0000	(1.559)	0	0	0
12/12/2007	JFRA	2008/05/02			jFra	11.2330	11.2350	0.018	0.0000	0.0000	0
12/12/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	13,775.0000	13,734.0000	(0.298)	0	0	0
12/12/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	11,245.0000	11,199.0000	(0.409)	0	0	0
12/12/2007	JFRA	2008/08/07			jFra	11.0180	11.0350	0.154	0.0000	0.0000	0
12/12/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,108.0000	17,095.0000	(0.076)	0	0	0
12/12/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	15,244.0000	15,190.0000	(0.354)	0	0	0
12/12/2007	JFRA	2008/11/06			jFra	10.6930	10.7200	0.253	0.0000	0.0000	0
12/12/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	18,450.0000	18,389.0000	(0.331)	0	0	0
12/12/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	19,526.0000	19,530.0000	0.020	0	0	0
12/12/2007	JFRA	2009/02/05			jFra	10.3940	10.3980	0.038	0.0000	0.0000	0
12/12/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	20,960.0000	20,930.0000	(0.143)	0	0	0
12/12/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	21,918.0000	21,897.0000	(0.096)	0	0	0

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12/12/2007	JFRA	2009/05/07			jFra	10.0460	10.0590	0.129	0.0000	0.0000	0
12/12/2007	JFRA	2009/08/06			jFra	9.7520	9.7800	0.287	0.0000	0.0000	0
12/12/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,362.0000	25,374.0000	0.047	0	0	0
12/12/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	25,966.0000	25,910.0000	(0.216)	0	0	0
12/12/2007	JFRA	2009/11/05			jFra	9.4380	9.4680	0.318	0.0000	0.0000	0
12/12/2007	JN02	2008/02/07			jNote	10.5150	10.5300	0.143	0.0000	0.0000	0
12/12/2007	JN02	2008/02/07	9.00	Put	Option on jNote	777.0000	728.0000	(6.306)	0	0	0
12/12/2007	JN02	2008/02/07	9.00	Call	Option on jNote	27,634.0000	27,849.0000	0.778	0	0	0
12/12/2007	JN02	2008/05/02			jNote	10.2640	10.2800	0.156	0.0000	0.0000	0
12/12/2007	JN02	2008/05/02	10.00	Call	Option on jNote	15,842.0000	15,963.0000	0.764	0	0	0
12/12/2007	JN02	2008/05/02	10.00	Put	Option on jNote	9,553.0000	9,390.0000	(1.706)	0	0	0
12/12/2007	JN02	2008/08/07			jNote	9.9710	9.9930	0.221	0.0000	0.0000	0
12/12/2007	JN05	2008/02/07			jNote	9.5060	9.5260	0.210	0.0000	0.0000	0
12/12/2007	JN05	2008/02/07	9.00	Put	Option on jNote	1,641.0000	1,481.0000	(9.750)	0	0	0
12/12/2007	JN05	2008/02/07	9.00	Call	Option on jNote	21,396.0000	22,009.0000	2.865	0	0	0
12/12/2007	JN05	2008/05/02			jNote	9.3600	9.3790	0.203	0.0000	0.0000	0
12/12/2007	JN05	2008/05/02	9.50	Call	Option on jNote	10,599.0000	10,889.0000	2.736	0	0	0
12/12/2007	JN05	2008/05/02	9.50	Put	Option on jNote	14,627.0000	14,171.0000	(3.118)	0	0	0
12/12/2007	JN05	2008/08/07			jNote	9.1900	9.2100	0.218	0.0000	0.0000	0
12/12/2007	JN10	2008/02/07			jNote	8.8920	8.9190	0.304	0.0000	0.0000	0
12/12/2007	JN10	2008/02/07	9.00	Put	Option on jNote	11,953.0000	10,794.0000	(9.696)	0	0	0
12/12/2007	JN10	2008/02/07	9.00	Call	Option on jNote	4,969.0000	5,560.0000	11.894	0	0	0
12/12/2007	JN10	2008/05/02			jNote	8.7850	8.8120	0.307	0.0000	0.0000	0
12/12/2007	JN10	2008/05/02	9.00	Call	Option on jNote	7,246.0000	7,822.0000	7.949	0	0	0

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12/12/2007	JN10	2008/05/02	9.00	Put	Option on jNote	19,874.0000	18,681.0000	(6.003)	0	0	0
12/12/2007	JN10	2008/08/07			jNote	8.6620	8.6900	0.323	0.0000	0.0000	0
12/12/2007	JROD	2007/12/31			jRod	10.2720	10.2700	(0.019)	0.0000	0.0000	0
12/12/2007	JROD	2008/01/31			jRod	10.6840	10.6810	(0.028)	0.0000	0.0000	0
12/12/2007	JROD	2008/02/29			jRod	11.0830	11.0840	0.009	0.0000	0.0000	0
12/12/2007	JROD	2008/03/31			jRod	10.7950	10.7980	0.028	0.0000	0.0000	0
12/12/2007	JROD	2008/04/30			jRod	11.0420	11.0470	0.045	0.0000	0.0000	0
12/12/2007	JROD	2008/05/30			jRod	11.2360	11.2410	0.044	0.0000	0.0000	0
12/12/2007	JROD	2008/06/30			jRod	10.9750	10.9780	0.027	0.0000	0.0000	0
12/12/2007	JROD	2008/07/31			jRod	11.1470	11.1490	0.018	0.0000	0.0000	0
12/12/2007	OTH1	2008/02/07			Index Future	258.1290	257.9490	(0.070)	0.0000	0.0000	0
12/12/2007	OTH1	2008/05/02			Index Future	264.9030	264.7150	(0.071)	0.0000	0.0000	0
12/12/2007	OTH1	2008/08/07			Index Future	272.0230	271.7130	(0.114)	0.0000	0.0000	0
12/12/2007	OTH1	2008/11/06			Index Future	280.2810	280.0890	(0.069)	0.0000	0.0000	12
12/12/2007	R153	2008/02/07			Bond Future	9.1520	9.1620	0.109	0.0000	0.0000	8,404
12/12/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	2,163.0000	2,185.0000	1.017	0	0	0
12/12/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	19.0000	18.0000	(5.263)	0	0	0
12/12/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
12/12/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,752.0000	2,775.0000	0.836	0	0	0
12/12/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/12/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	3,357.0000	3,380.0000	0.685	0	0	0

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12/12/2007	R153	2008/05/02			Bond Future	8.9050	8.9150	0.112	0.0000	0.0000	0
12/12/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	632.0000	639.0000	1.108	0	0	0
12/12/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	837.0000	823.0000	(1.673)	0	0	0
12/12/2007	R153	2008/08/07			Bond Future	8.6280	8.6380	0.116	0.0000	0.0000	0
12/12/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	949.0000	958.0000	0.948	0	0	0
12/12/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	700.0000	690.0000	(1.429)	0	0	0
12/12/2007	R157	2008/02/07			Bond Future	8.2790	8.2890	0.121	0.0000	0.0000	9,138
12/12/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	15.0000	13.0000	(13.333)	0	0	0
12/12/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	70.0000	64.0000	(8.571)	0	0	0
12/12/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	7,019.0000	7,083.0000	0.912	0	0	0
12/12/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	236.0000	221.0000	(6.356)	0	0	0
12/12/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,776.0000	3,826.0000	1.324	0	0	0
12/12/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	5,327.0000	5,387.0000	1.126	0	0	0
12/12/2007	R157	2008/05/02			Bond Future	8.1430	8.1530	0.123	0.0000	0.0000	0
12/12/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,163.0000	1,178.0000	1.290	0	0	2,000
12/12/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,442.0000	3,392.0000	(1.453)	0	0	0
12/12/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	4,593.0000	4,538.0000	(1.197)	0	0	0
12/12/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	749.0000	758.0000	1.202	0	0	0
12/12/2007	R157	2008/08/07			Bond Future	8.0050	8.0150	0.125	0.0000	0.0000	2,500
12/12/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	2,676.0000	2,701.0000	0.934	0	0	0
12/12/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,644.0000	2,607.0000	(1.399)	0	0	0
12/12/2007	R186	2008/02/07			Bond Future	7.8990	7.9090	0.127	0.0000	0.0000	0
12/12/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,473.0000	1,410.0000	(4.277)	0	0	0
12/12/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,210.0000	3,263.0000	1.651	0	0	0
12/12/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	183.0000	168.0000	(8.197)	0	0	0
12/12/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,335.0000	5,415.0000	1.500	0	0	0
12/12/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	8,021.0000	8,121.0000	1.247	0	0	0
12/12/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	601.0000	565.0000	(5.990)	0	0	0
12/12/2007	R186	2008/05/02			Bond Future	7.8160	7.8260	0.128	0.0000	0.0000	0

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12/12/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,610.0000	2,644.0000	1.303	0	0	0
12/12/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,717.0000	4,634.0000	(1.760)	0	0	0
12/12/2007	R186	2008/08/07			Bond Future	7.7350	7.7450	0.129	0.0000	0.0000	0
12/12/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	4,832.0000	4,762.0000	(1.449)	0	0	0
12/12/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	4,658.0000	4,704.0000	0.988	0	0	0
12/12/2007	R196	2008/02/07			Bond Future	9.9050	9.9440	0.394	0.0000	0.0000	0
12/12/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
12/12/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	13.0000	11.0000	(15.385)	0	0	0
12/12/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,628.0000	1,666.0000	2.334	0	0	0
12/12/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,383.0000	1,420.0000	2.675	0	0	0
12/12/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	1,144.0000	1,179.0000	3.059	0	0	0
12/12/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
12/12/2007	R196	2008/05/02			Bond Future	9.5790	9.6180	0.407	0.0000	0.0000	0
12/12/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	572.0000	594.0000	3.846	0	0	0
12/12/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	125.0000	116.0000	(7.200)	0	0	0
12/12/2007	R196	2008/08/07			Bond Future	9.1610	9.1610	-	0.0000	0.0000	0
12/12/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,810.0000	1,806.0000	(0.221)	0	0	0
12/12/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,592.0000	1,588.0000	(0.251)	0	0	0
12/12/2007	R201	2008/02/07			Bond Future	8.3420	8.3520	0.120	0.0000	0.0000	0
12/12/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
12/12/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	5,905.0000	5,956.0000	0.864	0	0	0
12/12/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	137.0000	127.0000	(7.299)	0	0	0
12/12/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	3,282.0000	3,324.0000	1.280	0	0	0
12/12/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	4,547.0000	4,595.0000	1.056	0	0	0
12/12/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	37.0000	33.0000	(10.811)	0	0	0
12/12/2007	R201	2008/05/02			Bond Future	8.2090	8.2190	0.122	0.0000	0.0000	0
12/12/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	1,019.0000	1,032.0000	1.276	0	0	0
12/12/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,495.0000	2,457.0000	(1.523)	0	0	0
12/12/2007	R201	2008/08/07			Bond Future	8.0770	8.0870	0.124	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
12/12/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	1,892.0000	1,864.0000	(1.480)	0	0	0
12/12/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,278.0000	2,300.0000	0.966	0	0	0
12/12/2007	R203	2008/02/07			Bond Future	8.1540	8.1640	0.123	0.0000	0.0000	0
12/12/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	126.0000	117.0000	(7.143)	0	0	0
12/12/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,561.0000	4,617.0000	1.228	0	0	0
12/12/2007	R203	2008/05/02			Bond Future	8.0450	8.0550	0.124	0.0000	0.0000	0
12/12/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	2,458.0000	2,411.0000	(1.912)	0	0	0
12/12/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,128.0000	1,146.0000	1.596	0	0	0
12/12/2007	R203	2008/08/07			Bond Future	7.9350	7.9450	0.126	0.0000	0.0000	0
12/12/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	1,178.0000	1,149.0000	(2.462)	0	0	0
12/12/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	2,385.0000	2,420.0000	1.468	0	0	0
12/12/2007	R204	2008/02/07			Bond Future	8.1490	8.1590	0.123	0.0000	0.0000	3,331
12/12/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,073.0000	5,124.0000	1.005	0	0	0
12/12/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	342.0000	323.0000	(5.556)	0	0	0
12/12/2007	R204	2008/05/02			Bond Future	8.0500	8.0600	0.124	0.0000	0.0000	0
12/12/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,223.0000	1,243.0000	1.635	0	0	0
12/12/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	2,617.0000	2,567.0000	(1.911)	0	0	0
12/12/2007	R204	2008/08/07			Bond Future	7.9520	7.9620	0.126	0.0000	0.0000	0
12/12/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	1,037.0000	1,008.0000	(2.797)	0	0	0
12/12/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	2,461.0000	2,502.0000	1.666	0	0	0
12/12/2007	R206	2008/02/07			Bond Future	8.4060	8.4260	0.238	0.0000	0.0000	0
12/12/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	85.0000	75.0000	(11.765)	0	0	0
12/12/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	3,076.0000	3,156.0000	2.601	0	0	0
12/12/2007	R206	2008/05/02			Bond Future	8.2670	8.2870	0.242	0.0000	0.0000	0
12/12/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,168.0000	1,121.0000	(4.024)	0	0	0
12/12/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,242.0000	1,283.0000	3.301	0	0	0
12/12/2007	R206	2008/08/07			Bond Future	8.1240	8.1440	0.246	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
12/12/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	1,337.0000	1,295.0000	(3.141)	0	0	0
12/12/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	1,865.0000	1,909.0000	2.359	0	0	0
12/12/2007	R207	2008/02/07			Bond Future	8.1120	8.1220	0.123	0.0000	0.0000	0
12/12/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	123.0000	113.0000	(8.130)	0	0	0
12/12/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,685.0000	4,747.0000	1.323	0	0	0
12/12/2007	R207	2008/05/02			Bond Future	8.0210	8.0310	0.125	0.0000	0.0000	0
12/12/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	2,805.0000	2,752.0000	(1.889)	0	0	0
12/12/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,173.0000	1,193.0000	1.705	0	0	0
12/12/2007	R207	2008/08/07			Bond Future	7.9300	7.9400	0.126	0.0000	0.0000	0
12/12/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,303.0000	1,332.0000	2.226	0	0	0
12/12/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	1,804.0000	1,761.0000	(2.384)	0	0	0
12/12/2007	R209	2008/02/07			Bond Future	7.5950	7.5950	-	0.0000	0.0000	6,590
12/12/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	160.0000	154.0000	(3.750)	0	0	0
12/12/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	6,527.0000	6,521.0000	(0.092)	0	0	0
12/12/2007	R209	2008/05/02			Bond Future	7.5260	7.5260	-	0.0000	0.0000	0
12/12/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	3,988.0000	3,979.0000	(0.226)	0	0	0
12/12/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	1,749.0000	1,740.0000	(0.515)	0	0	0
12/12/2007	R209	2008/08/07			Bond Future	7.4570	7.4570	-	0.0000	0.0000	0
12/12/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	3,338.0000	3,336.0000	(0.060)	0	0	0
12/12/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	396.0000	394.0000	(0.505)	0	0	0
12/12/2007	TRT1	2008/02/07			Index Future	261.2460	260.9570	(0.111)	0.0000	0.0000	0
12/12/2007	TRT1	2008/05/02			Index Future	268.1020	267.8020	(0.112)	0.0000	0.0000	0
12/12/2007	TRT1	2008/08/07			Index Future	275.4890	275.4890	-	0.0000	0.0000	0
12/12/2007	TRT1	2008/11/06			Index Future	283.6660	283.3540	(0.110)	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:										119,089
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