

Derivatives High/Low Report

High/Low for 12/03/2007

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
12/03/2007	CRD1 2007/05/03			Index Future	110.1420	110.2620	0.109	0.0000	0.0000	10
12/03/2007	GOVI 2007/05/03			jGovi	257.3070	257.5440	0.092	0.0000	0.0000	144
12/03/2007	GOVI 2007/05/03	235.00	Call	jGovi	223,070.0000	225,440.0000	1.062	0	0	0
12/03/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
12/03/2007	GOVI 2007/08/02			jGovi	262.8545	263.0980	0.093	0.0000	0.0000	69
12/03/2007	GOVI 2007/08/02	240.50	Put	jGovi	2.0000	2.0000	-	0	0	0
12/03/2007	GOVI 2007/08/02	240.50	Call	jGovi	223,547.0000	225,982.0000	1.089	0	0	0
12/03/2007	ILBI 2007/05/03			Index Future	274.0170	273.9100	(0.039)	0.0000	0.0000	0
12/03/2007	ILBI 2007/08/02			Index Future	280.3000	280.1840	(0.041)	0.0000	0.0000	0
12/03/2007	J153 2010/08/31			jSwap	8.6310	8.6180	(0.151)	0.0000	0.0000	0
12/03/2007	J157 2015/09/15			jSwap	8.2960	8.2850	(0.133)	0.0000	0.0000	0
12/03/2007	J186 2026/12/21			jSwap	7.8030	7.8060	0.038	0.0000	0.0000	0
12/03/2007	J201 2014/12/22			jSwap	8.3280	8.3150	(0.156)	0.0000	0.0000	0
12/03/2007	J203 2017/09/15			jSwap	8.2130	8.2030	(0.122)	0.0000	0.0000	0
12/03/2007	J204 2018/12/21			jSwap	8.1510	8.1320	(0.233)	0.0000	0.0000	0

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12/03/2007	J207	2020/01/15			jSwap	8.0960	8.0740	(0.272)	0.0000	0.0000	0
12/03/2007	JBAR	2005/12/21			jBar	9.0880	9.0880	-	0.0000	0.0000	0
12/03/2007	JFRA	2007/05/03			jFra	9.1830	9.1750	(0.087)	0.0000	0.0000	0
12/03/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,103.0000	4,083.0000	(0.487)	0	0	0
12/03/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	1.0000	1.0000	-	0	0	0
12/03/2007	JFRA	2007/08/02			jFra	9.1260	9.1190	(0.077)	0.0000	0.0000	0
12/03/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	43.0000	42.0000	(2.326)	0	0	0
12/03/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,007.0000	3,988.0000	(0.474)	0	0	0
12/03/2007	JFRA	2007/11/01			jFra	9.0580	9.0400	(0.199)	0.0000	0.0000	0
12/03/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	139.0000	141.0000	1.439	0	0	0
12/03/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,223.0000	4,177.0000	(1.089)	0	0	0
12/03/2007	JFRA	2008/02/07			jFra	8.9170	8.9030	(0.157)	0.0000	0.0000	0
12/03/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,847.0000	20,744.0000	(0.494)	0	0	0
12/03/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	17,402.0000	17,333.0000	(0.397)	0	0	0
12/03/2007	JN02	2007/05/03			jNote	8.7960	8.7780	(0.205)	0.0000	0.0000	0
12/03/2007	JN02	2007/05/03	9.25	Call	Option on jNote	4,325.0000	4,022.0000	(7.006)	0	0	0
12/03/2007	JN02	2007/05/03	9.25	Put	Option on jNote	12,608.0000	12,635.0000	0.214	0	0	0
12/03/2007	JN02	2007/08/02			jNote	8.6670	8.6500	(0.196)	0.0000	0.0000	0
12/03/2007	JN02	2007/08/02	9.25	Put	Option on jNote	18,712.0000	18,788.0000	0.406	0	0	0
12/03/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,062.0000	7,826.0000	(2.927)	0	0	0
12/03/2007	JN05	2007/05/03			jNote	8.3350	8.3160	(0.228)	0.0000	0.0000	0
12/03/2007	JN05	2007/05/03	9.25	Put	Option on jNote	37,187.0000	37,915.0000	1.958	0	0	0
12/03/2007	JN05	2007/05/03	9.25	Call	Option on jNote	236.0000	180.0000	(23.729)	0	0	0
12/03/2007	JN05	2007/08/02			jNote	8.2630	8.2450	(0.218)	0.0000	0.0000	0
12/03/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,670.0000	1,534.0000	(8.144)	0	0	0
12/03/2007	JN05	2007/08/02	9.25	Put	Option on jNote	41,618.0000	42,229.0000	1.468	0	0	0

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12/03/2007	JN10	2007/05/03			jNote	8.0840	8.0750	(0.111)	0.0000	0.0000	0
12/03/2007	JN10	2007/05/03	9.00	Call	Option on jNote	5.0000	3.0000	(40.000)	0	0	0
12/03/2007	JN10	2007/05/03	9.00	Put	Option on jNote	61,997.0000	62,635.0000	1.029	0	0	0
12/03/2007	JN10	2007/08/02			jNote	8.0320	8.0220	(0.125)	0.0000	0.0000	0
12/03/2007	JN10	2007/08/02	9.00	Call	Option on jNote	268.0000	237.0000	(11.567)	0	0	0
12/03/2007	JN10	2007/08/02	9.00	Put	Option on jNote	65,964.0000	66,644.0000	1.031	0	0	0
12/03/2007	JROD	2007/03/30			jRod	8.6940	8.6870	(0.081)	0.0000	0.0000	0
12/03/2007	JROD	2007/04/30			jRod	8.8140	8.8020	(0.136)	0.0000	0.0000	0
12/03/2007	JROD	2007/05/31			jRod	9.0100	8.9950	(0.166)	0.0000	0.0000	0
12/03/2007	OTH1	2007/05/03			Index Future	253.5880	253.7890	0.079	0.0000	0.0000	15
12/03/2007	R153	2007/05/03			Bond Future	7.9650	7.9450	(0.251)	0.0000	0.0000	366
12/03/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	26,050.0000	26,598.0000	2.104	0	0	0
12/03/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	1,142.0000	965.0000	(15.499)	0	0	0
12/03/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	17,682.0000	18,129.0000	2.528	0	0	0
12/03/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	546.0000	442.0000	(19.048)	0	0	0
12/03/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	23,190.0000	23,711.0000	2.247	0	0	0
12/03/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	369.0000	292.0000	(20.867)	0	0	0
12/03/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	31,885.0000	32,470.0000	1.835	0	0	0
12/03/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	161.0000	122.0000	(24.224)	0	0	0
12/03/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	24,614.0000	25,149.0000	2.174	0	0	0
12/03/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	449.0000	360.0000	(19.822)	0	0	0
12/03/2007	R153	2007/08/02			Bond Future	7.9200	7.9000	(0.253)	0.0000	0.0000	0
12/03/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	20,122.0000	20,489.0000	1.824	0	0	0
12/03/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	3,447.0000	3,234.0000	(6.179)	0	0	0
12/03/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	24,757.0000	25,171.0000	1.672	0	0	0
12/03/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	2,406.0000	2,239.0000	(6.941)	0	0	0
12/03/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	25,959.0000	26,384.0000	1.637	0	0	0
12/03/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	2,194.0000	2,038.0000	(7.110)	0	0	0

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12/03/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	27,176.0000	27,611.0000	1.601	0	0	0
12/03/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	2,000.0000	1,854.0000	(7.300)	0	0	0
12/03/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,371.0000	1,260.0000	(8.096)	0	0	0
12/03/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	32,170.0000	32,640.0000	1.461	0	0	0
12/03/2007	R157	2007/05/03			Bond Future	7.6150	7.6050	(0.131)	0.0000	0.0000	484
12/03/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	161.0000	123.0000	(23.602)	0	0	0
12/03/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	63.0000	45.0000	(28.571)	0	0	0
12/03/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	98,637.0000	99,368.0000	0.741	0	0	0
12/03/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	85,106.0000	85,817.0000	0.835	0	0	0
12/03/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	9,504.0000	9,449.0000	(0.579)	0	0	75
12/03/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	609.0000	498.0000	(18.227)	0	0	0
12/03/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	254.0000	198.0000	(22.047)	0	0	0
12/03/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	32,590.0000	32,913.0000	0.991	0	0	0
12/03/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	81,710.0000	82,412.0000	0.859	0	0	0
12/03/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	203.0000	156.0000	(23.153)	0	0	0
12/03/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	4,183.0000	3,758.0000	(10.160)	0	0	60
12/03/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	64,737.0000	65,374.0000	0.984	0	0	0
12/03/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	18,145.0000	17,342.0000	(4.425)	0	0	0
12/03/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	78,310.0000	79,003.0000	0.885	0	0	0
12/03/2007	R157	2007/08/02			Bond Future	7.5750	7.5650	(0.132)	0.0000	0.0000	3
12/03/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	69,421.0000	69,929.0000	0.732	0	0	0
12/03/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,426.0000	1,320.0000	(7.433)	0	0	0
12/03/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	2,168.0000	2,023.0000	(6.688)	0	0	0
12/03/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	3,997.0000	3,774.0000	(5.579)	0	0	0
12/03/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	87,903.0000	88,489.0000	0.667	0	0	0
12/03/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	100,465.0000	101,090.0000	0.622	0	0	0
12/03/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,665.0000	2,497.0000	(6.304)	0	0	0
12/03/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	81,677.0000	82,241.0000	0.691	0	0	0
12/03/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,404.0000	2,248.0000	(6.489)	0	0	0
12/03/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	84,784.0000	85,359.0000	0.678	0	0	0
12/03/2007	R186	2007/05/03			Bond Future	7.3770	7.3680	(0.122)	0.0000	0.0000	0
12/03/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	137,464.0000	138,553.0000	0.792	0	0	0
12/03/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	366.0000	285.0000	(22.131)	0	0	0

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12/03/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	126,768.0000	127,831.0000	0.839	0	0	0
12/03/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	901.0000	735.0000	(18.424)	0	0	0
12/03/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	230.0000	175.0000	(23.913)	0	0	0
12/03/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	105,176.0000	106,154.0000	0.930	0	0	0
12/03/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	158,538.0000	159,658.0000	0.706	0	0	0
12/03/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	132,127.0000	133,204.0000	0.815	0	0	0
12/03/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	290.0000	224.0000	(22.759)	0	0	0
12/03/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	88.0000	64.0000	(27.273)	0	0	0
12/03/2007	R186	2007/08/02			Bond Future	7.3300	7.3210	(0.123)	0.0000	0.0000	0
12/03/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	140,547.0000	141,455.0000	0.646	0	0	0
12/03/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	135,554.0000	136,443.0000	0.656	0	0	0
12/03/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	4,070.0000	3,816.0000	(6.241)	0	0	0
12/03/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	3,662.0000	3,426.0000	(6.445)	0	0	0
12/03/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	115,686.0000	116,487.0000	0.692	0	0	0
12/03/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	6,189.0000	5,847.0000	(5.526)	0	0	0
12/03/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	165,486.0000	166,471.0000	0.595	0	0	0
12/03/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	145,542.0000	146,468.0000	0.636	0	0	0
12/03/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	3,292.0000	3,074.0000	(6.622)	0	0	0
12/03/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	2,146.0000	1,988.0000	(7.363)	0	0	0
12/03/2007	R196	2007/05/03			Bond Future	8.2980	8.2840	(0.169)	0.0000	0.0000	0
12/03/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	386.0000	325.0000	(15.803)	0	0	0
12/03/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	7,964.0000	8,138.0000	2.185	0	0	0
12/03/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	4,633.0000	4,739.0000	2.288	0	0	0
12/03/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,238.0000	1,108.0000	(10.501)	0	0	0
12/03/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	3,019.0000	2,820.0000	(6.592)	0	0	0
12/03/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	2,210.0000	2,247.0000	1.674	0	0	0
12/03/2007	R196	2007/08/02			Bond Future	8.1300	8.1150	(0.185)	0.0000	0.0000	0
12/03/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	10,268.0000	10,414.0000	1.422	0	0	0
12/03/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,131.0000	2,026.0000	(4.927)	0	0	0
12/03/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,207.0000	1,134.0000	(6.048)	0	0	0
12/03/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	7,551.0000	7,666.0000	1.523	0	0	0
12/03/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	5,256.0000	5,338.0000	1.560	0	0	0
12/03/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,493.0000	3,355.0000	(3.951)	0	0	0

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12/03/2007	R201	2007/05/03			Bond Future	7.6340	7.6200	(0.183)	0.0000	0.0000	0
12/03/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	211.0000	161.0000	(23.697)	0	0	0
12/03/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	77,248.0000	78,063.0000	1.055	0	0	0
12/03/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	52.0000	37.0000	(28.846)	0	0	0
12/03/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	61,081.0000	61,862.0000	1.279	0	0	0
12/03/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	66,484.0000	67,280.0000	1.197	0	0	0
12/03/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	63,783.0000	64,572.0000	1.237	0	0	0
12/03/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	133.0000	100.0000	(24.812)	0	0	0
12/03/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	168.0000	127.0000	(24.405)	0	0	0
12/03/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	508.0000	407.0000	(19.882)	0	0	0
12/03/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	50,302.0000	51,032.0000	1.451	0	0	0
12/03/2007	R201	2007/08/02			Bond Future	7.5630	7.5490	(0.185)	0.0000	0.0000	0
12/03/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	70,445.0000	71,133.0000	0.977	0	0	0
12/03/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,604.0000	1,479.0000	(7.793)	0	0	0
12/03/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,982.0000	1,835.0000	(7.417)	0	0	0
12/03/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	55,681.0000	56,296.0000	1.105	0	0	0
12/03/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	65,471.0000	66,137.0000	1.017	0	0	0
12/03/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	80,483.0000	81,206.0000	0.898	0	0	0
12/03/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,006.0000	2,807.0000	(6.620)	0	0	0
12/03/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	1,047.0000	957.0000	(8.596)	0	0	0
12/03/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	67,952.0000	68,630.0000	0.998	0	0	0
12/03/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,783.0000	1,647.0000	(7.628)	0	0	0
12/03/2007	R203	2007/05/03			Bond Future	7.5140	7.5200	0.080	0.0000	0.0000	0
12/03/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	69,384.0000	68,931.0000	(0.653)	0	0	0
12/03/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	13.0000	10.0000	(23.077)	0	0	0
12/03/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	82,654.0000	82,210.0000	(0.537)	0	0	0
12/03/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	64.0000	53.0000	(17.188)	0	0	0
12/03/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	102,180.0000	101,739.0000	(0.432)	0	0	0
12/03/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/03/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	85,942.0000	85,500.0000	(0.514)	0	0	0
12/03/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	89,218.0000	88,776.0000	(0.495)	0	0	0
12/03/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	0
12/03/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	5.0000	4.0000	(20.000)	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
12/03/2007	R203	2007/08/02			Bond Future	7.4510	7.4580	0.094	0.0000	0.0000	0
12/03/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	86,502.0000	85,974.0000	(0.610)	0	0	0
12/03/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	595.0000	576.0000	(3.193)	0	0	0
12/03/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,218.0000	1,190.0000	(2.299)	0	0	0
12/03/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	74,002.0000	73,465.0000	(0.726)	0	0	0
12/03/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	105,342.0000	104,825.0000	(0.491)	0	0	0
12/03/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	180.0000	171.0000	(5.000)	0	0	0
12/03/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	89,644.0000	89,118.0000	(0.587)	0	0	0
12/03/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	492.0000	475.0000	(3.455)	0	0	0
12/03/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	406.0000	391.0000	(3.695)	0	0	0
12/03/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	92,788.0000	92,264.0000	(0.565)	0	0	0
12/03/2007	R204	2007/05/03			Bond Future	7.5120	7.5230	0.146	0.0000	0.0000	0
12/03/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	865.0000	785.0000	(9.249)	0	0	0
12/03/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	74,738.0000	73,795.0000	(1.262)	0	0	0
12/03/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	91,735.0000	90,833.0000	(0.983)	0	0	0
12/03/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	232.0000	200.0000	(13.793)	0	0	0
12/03/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	108,669.0000	107,790.0000	(0.809)	0	0	0
12/03/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	87.0000	72.0000	(17.241)	0	0	0
12/03/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	88,330.0000	87,422.0000	(1.028)	0	0	0
12/03/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	95,136.0000	94,241.0000	(0.941)	0	0	0
12/03/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	368.0000	323.0000	(12.228)	0	0	0
12/03/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	293.0000	255.0000	(12.969)	0	0	0
12/03/2007	R204	2007/08/02			Bond Future	7.4570	7.4680	0.148	0.0000	0.0000	0
12/03/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	97,394.0000	96,494.0000	(0.924)	0	0	0
12/03/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	3,218.0000	3,172.0000	(1.429)	0	0	0
12/03/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	82,102.0000	81,197.0000	(1.102)	0	0	0
12/03/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	94,297.0000	93,395.0000	(0.957)	0	0	0
12/03/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,940.0000	4,891.0000	(0.992)	0	0	0
12/03/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	100,506.0000	99,607.0000	(0.894)	0	0	0
12/03/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,600.0000	1,565.0000	(2.188)	0	0	0
12/03/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,569.0000	2,525.0000	(1.713)	0	0	0
12/03/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,878.0000	2,833.0000	(1.564)	0	0	0
12/03/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	113,055.0000	112,163.0000	(0.789)	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
12/03/2007	R206	2007/05/03			Bond Future	7.6320	7.6130	(0.249)	0.0000	0.0000	0
12/03/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	761.0000	610.0000	(19.842)	0	0	0
12/03/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	6,146.0000	5,542.0000	(9.828)	0	0	0
12/03/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	31,927.0000	32,754.0000	2.590	0	0	0
12/03/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	21,131.0000	21,763.0000	2.991	0	0	0
12/03/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	2,425.0000	2,079.0000	(14.268)	0	0	0
12/03/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	12,192.0000	12,566.0000	3.068	0	0	0
12/03/2007	R206	2007/08/02			Bond Future	7.5570	7.5370	(0.265)	0.0000	0.0000	0
12/03/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	3,031.0000	2,788.0000	(8.017)	0	0	0
12/03/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	37,059.0000	37,820.0000	2.053	0	0	0
12/03/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	27,590.0000	28,221.0000	2.287	0	0	0
12/03/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	5,670.0000	5,297.0000	(6.578)	0	0	0
12/03/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	19,400.0000	19,884.0000	2.495	0	0	0
12/03/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	9,777.0000	9,256.0000	(5.329)	0	0	0
12/03/2007	R207	2007/05/03			Bond Future	7.4290	7.4250	(0.054)	0.0000	0.0000	0
12/03/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	12.0000	8.0000	(33.333)	0	0	0
12/03/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	81,449.0000	81,756.0000	0.377	0	0	0
12/03/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	95,589.0000	95,907.0000	0.333	0	0	0
12/03/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	57.0000	43.0000	(24.561)	0	0	0
12/03/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/03/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	116,296.0000	116,618.0000	0.277	0	0	0
12/03/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	8.0000	5.0000	(37.500)	0	0	0
12/03/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	99,084.0000	99,404.0000	0.323	0	0	0
12/03/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	0
12/03/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	102,562.0000	102,882.0000	0.312	0	0	0
12/03/2007	R207	2007/08/02			Bond Future	7.3760	7.3720	(0.054)	0.0000	0.0000	0
12/03/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,071.0000	1,003.0000	(6.349)	0	0	0
12/03/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	85,776.0000	86,027.0000	0.293	0	0	0
12/03/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	119,416.0000	119,721.0000	0.255	0	0	0
12/03/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	154.0000	139.0000	(9.740)	0	0	0
12/03/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	102,637.0000	102,923.0000	0.279	0	0	0
12/03/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	350.0000	321.0000	(8.286)	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
12/03/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	426.0000	392.0000	(7.981)	0	0	0
12/03/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	516.0000	477.0000	(7.558)	0	0	0
12/03/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	106,007.0000	106,298.0000	0.275	0	0	0
12/03/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	99,263.0000	99,543.0000	0.282	0	0	0
12/03/2007	R209	2007/05/03			Bond Future	7.0600	7.0700	0.142	0.0000	0.0000	0
12/03/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	21,476.0000	21,617.0000	0.657	0	0	0
12/03/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	41,622.0000	42,149.0000	1.266	0	0	0
12/03/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	5,535.0000	4,934.0000	(10.858)	0	0	0
12/03/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	14,666.0000	13,679.0000	(6.730)	0	0	0
12/03/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	30,074.0000	28,862.0000	(4.030)	0	0	0
12/03/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	9,037.0000	8,952.0000	(0.941)	0	0	0
12/03/2007	R209	2007/08/02			Bond Future	7.0200	7.0300	0.142	0.0000	0.0000	0
12/03/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	43,509.0000	42,491.0000	(2.340)	0	0	0
12/03/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	16,747.0000	16,071.0000	(4.037)	0	0	0
12/03/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	48,226.0000	48,684.0000	0.950	0	0	0
12/03/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	28,303.0000	27,432.0000	(3.077)	0	0	0
12/03/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	30,577.0000	30,840.0000	0.860	0	0	0
12/03/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	17,996.0000	18,112.0000	0.645	0	0	0
12/03/2007	TRT1	2007/05/03			Index Future	254.2510	254.4850	0.092	0.0000	0.0000	500
Grand Total:											1,726