



Derivatives High/Low Report

High/Low for 10/07/2007

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
10/07/2007	\$ / R 2007/09/17			Currency Future	7.0351	7.0697	0.492	7.0500	7.0500	910
10/07/2007	\$ / R 2007/12/14			Currency Future	7.1207	7.1555	0.489	0.0000	0.0000	6,085
10/07/2007	\$ / R 2008/03/17			Currency Future	7.2087	7.2437	0.486	0.0000	0.0000	1,500
10/07/2007	ALBI 2007/08/02			Index Future	251.7140	251.9220	0.083	0.0000	0.0000	0
10/07/2007	ALBI 2007/08/02	254.00	Call	Index Future	4,592.0000	4,896.0000	6.620	0	0	0
10/07/2007	ALBI 2007/08/02	254.00	Put	Index Future	27,452.0000	25,676.0000	(6.469)	0	0	0
10/07/2007	ALBI 2007/11/01			Index Future	257.9410	258.1540	0.083	0.0000	0.0000	0
10/07/2007	ALBI 2007/11/01	254.00	Put	Index Future	13,161.0000	12,455.0000	(5.364)	0	0	0
10/07/2007	ALBI 2007/11/01	254.00	Call	Index Future	52,571.0000	53,995.0000	2.709	0	0	0
10/07/2007	ALBI 2008/02/07			Index Future	264.9760	265.2070	0.087	0.0000	0.0000	0
10/07/2007	ALBI 2008/02/07	254.00	Put	Index Future	6,697.0000	6,354.0000	(5.122)	0	0	0
10/07/2007	ALBI 2008/02/07	254.00	Call	Index Future	116,457.0000	118,424.0000	1.689	0	0	0
10/07/2007	CRD1 2007/08/02			Index Future	108.0980	108.1690	0.066	0.0000	0.0000	10
10/07/2007	GOVI 2007/08/02			jGovi	252.6330	252.8690	0.093	0.0000	0.0000	69
10/07/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
10/07/2007	GOVI 2007/08/02	240.50	Call	jGovi	121,330.0000	123,690.0000	1.945	0	0	0
10/07/2007	GOVI 2007/11/01			jGovi	258.4040	258.6450	0.093	0.0000	0.0000	118

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10/07/2007	GOVI	2007/11/01	265.00	Put	jGovi	69,477.0000	67,329.0000	(3.092)	0	0	0
10/07/2007	GOVI	2007/11/01	265.00	Call	jGovi	3,517.0000	3,779.0000	7.450	0	0	0
10/07/2007	GOVI	2008/02/07			jGovi	264.8670	265.1140	0.093	0.0000	0.0000	30
10/07/2007	GOVI	2008/02/07	265.00	Call	jGovi	30,746.0000	31,921.0000	3.822	0	0	0
10/07/2007	GOVI	2008/02/07	265.00	Put	jGovi	32,076.0000	30,781.0000	(4.037)	0	0	0
10/07/2007	ILBI	2007/08/02			Index Future	275.8440	275.8440	-	0.0000	0.0000	0
10/07/2007	J153	2010/08/31			jSwap	9.7560	9.7450	(0.113)	0.0000	0.0000	0
10/07/2007	J157	2015/09/15			jSwap	9.2990	9.2710	(0.301)	0.0000	0.0000	0
10/07/2007	J186	2026/12/21			jSwap	8.5570	8.4910	(0.771)	0.0000	0.0000	0
10/07/2007	J201	2014/12/22			jSwap	9.3670	9.3350	(0.342)	0.0000	0.0000	0
10/07/2007	J203	2017/09/15			jSwap	9.1450	9.1140	(0.339)	0.0000	0.0000	0
10/07/2007	J204	2018/12/21			jSwap	9.0480	9.0060	(0.464)	0.0000	0.0000	0
10/07/2007	J207	2020/01/15			jSwap	8.9900	8.9440	(0.512)	0.0000	0.0000	0
10/07/2007	JBAR	2005/12/21			jBar	9.8460	9.8460	-	0.0000	0.0000	0
10/07/2007	JFRA	2007/08/02			jFra	9.9220	9.9210	(0.010)	0.0000	0.0000	0
10/07/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
10/07/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,893.0000	5,890.0000	(0.051)	0	0	0
10/07/2007	JFRA	2007/08/23			jFra	9.9210	9.9230	0.020	0.0000	0.0000	0
10/07/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	224.0000	219.0000	(2.232)	0	0	0
10/07/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	986.0000	980.0000	(0.609)	0	0	0
10/07/2007	JFRA	2007/11/01			jFra	10.1350	10.1520	0.168	0.0000	0.0000	0
10/07/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,888.0000	6,932.0000	0.639	0	0	0

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10/07/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
10/07/2007	JFRA	2008/02/07			jFra	10.1320	10.1600	0.276	0.0000	0.0000	0
10/07/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	12,199.0000	12,134.0000	(0.533)	0	0	0
10/07/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,607.0000	18,610.0000	0.016	0	0	0
10/07/2007	JN02	2007/08/02			jNote	9.9310	9.9400	0.091	0.0000	0.0000	0
10/07/2007	JN02	2007/08/02	9.25	Call	Option on jNote	13,416.0000	13,484.0000	0.507	0	0	0
10/07/2007	JN02	2007/08/02	9.25	Put	Option on jNote	1,137.0000	1,044.0000	(8.179)	0	0	0
10/07/2007	JN02	2007/11/01			jNote	9.8790	9.8830	0.040	0.0000	0.0000	0
10/07/2007	JN02	2007/11/01	9.00	Call	Option on jNote	20,786.0000	20,795.0000	0.043	0	0	0
10/07/2007	JN02	2007/11/01	9.00	Put	Option on jNote	4,935.0000	4,873.0000	(1.256)	0	0	0
10/07/2007	JN02	2008/02/07			jNote	9.7790	9.7740	(0.051)	0.0000	0.0000	0
10/07/2007	JN02	2008/02/07	9.00	Put	Option on jNote	9,171.0000	9,171.0000	-	0	0	0
10/07/2007	JN02	2008/02/07	9.00	Call	Option on jNote	23,112.0000	23,021.0000	(0.394)	0	0	0
10/07/2007	JN05	2007/08/02			jNote	9.4860	9.4610	(0.264)	0.0000	0.0000	0
10/07/2007	JN05	2007/08/02	9.25	Call	Option on jNote	11,013.0000	10,190.0000	(7.473)	0	0	0
10/07/2007	JN05	2007/08/02	9.25	Put	Option on jNote	1,743.0000	1,900.0000	9.007	0	0	0
10/07/2007	JN05	2007/11/01			jNote	9.4300	9.4030	(0.286)	0.0000	0.0000	0
10/07/2007	JN05	2007/11/01	9.00	Call	Option on jNote	21,547.0000	20,748.0000	(3.708)	0	0	0
10/07/2007	JN05	2007/11/01	9.00	Put	Option on jNote	4,634.0000	4,892.0000	5.568	0	0	0
10/07/2007	JN05	2008/02/07			jNote	9.3520	9.3200	(0.342)	0.0000	0.0000	0
10/07/2007	JN05	2008/02/07	9.00	Call	Option on jNote	23,069.0000	22,245.0000	(3.572)	0	0	0
10/07/2007	JN05	2008/02/07	9.00	Put	Option on jNote	9,196.0000	9,627.0000	4.687	0	0	0
10/07/2007	JN10	2007/08/02			jNote	9.0410	9.0090	(0.354)	0.0000	0.0000	0
10/07/2007	JN10	2007/08/02	9.00	Call	Option on jNote	6,541.0000	5,301.0000	(18.957)	0	0	0
10/07/2007	JN10	2007/08/02	9.00	Put	Option on jNote	3,893.0000	4,721.0000	21.269	0	0	0
10/07/2007	JN10	2007/11/01			jNote	8.9880	8.9520	(0.401)	0.0000	0.0000	0
10/07/2007	JN10	2007/11/01	9.00	Put	Option on jNote	11,595.0000	12,792.0000	10.323	0	0	0

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10/07/2007	JN10	2007/11/01	9.00	Call	Option on jNote	10,815.0000	9,675.0000	(10.541)	0	0	0
10/07/2007	JN10	2008/02/07			jNote	8.9210	8.8810	(0.448)	0.0000	0.0000	0
10/07/2007	JN10	2008/02/07	9.00	Call	Option on jNote	12,847.0000	11,701.0000	(8.920)	0	0	0
10/07/2007	JN10	2008/02/07	9.00	Put	Option on jNote	17,979.0000	19,441.0000	8.132	0	0	0
10/07/2007	JROD	2007/07/31			jRod	9.0010	8.9960	(0.056)	0.0000	0.0000	0
10/07/2007	JROD	2007/08/31			jRod	9.3860	9.3760	(0.107)	0.0000	0.0000	0
10/07/2007	JROD	2007/09/28			jRod	9.7250	9.7130	(0.123)	0.0000	0.0000	0
10/07/2007	JROD	2007/10/31			jRod	9.5190	9.5150	(0.042)	0.0000	0.0000	0
10/07/2007	JROD	2007/11/30			jRod	9.7780	9.7760	(0.020)	0.0000	0.0000	0
10/07/2007	JROD	2007/12/31			jRod	9.9690	9.9710	0.020	0.0000	0.0000	0
10/07/2007	OTH1	2007/08/02			Index Future	247.2550	247.5810	0.132	0.0000	0.0000	15
10/07/2007	R153	2007/08/02			Bond Future	8.9200	8.9100	(0.112)	0.0000	0.0000	1,140
10/07/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	2,295.0000	2,323.0000	1.220	0	0	0
10/07/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	5,672.0000	5,420.0000	(4.443)	0	0	0
10/07/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	7,600.0000	7,328.0000	(3.579)	0	0	0
10/07/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	1,397.0000	1,406.0000	0.644	0	0	0
10/07/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	6,596.0000	6,333.0000	(3.987)	0	0	0
10/07/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	402.0000	397.0000	(1.244)	0	0	0
10/07/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	1,807.0000	1,825.0000	0.996	0	0	0
10/07/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	12,282.0000	11,996.0000	(2.329)	0	0	0
10/07/2007	R153	2007/08/02	7.75	Put	Option on Bond Future	33,502.0000	33,221.0000	(0.839)	0	0	0
10/07/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	2,811.0000	2,621.0000	(6.759)	0	0	0
10/07/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	5,056.0000	5,147.0000	1.800	0	0	0
10/07/2007	R153	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2007	R153	2007/11/01			Bond Future	8.8950	8.8850	(0.112)	0.0000	0.0000	0
10/07/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	1,839.0000	1,865.0000	1.414	0	0	0

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10/07/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	18,774.0000	18,541.0000	(1.241)	0	0	0
10/07/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	24,509.0000	24,262.0000	(1.008)	0	0	0
10/07/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	920.0000	933.0000	1.413	0	0	0
10/07/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	418.0000	423.0000	1.196	0	0	0
10/07/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	30,712.0000	30,457.0000	(0.830)	0	0	0
10/07/2007	R153	2008/02/07			Bond Future	8.8150	8.8050	(0.113)	0.0000	0.0000	0
10/07/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	18,467.0000	18,282.0000	(1.002)	0	0	0
10/07/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	4,975.0000	5,027.0000	1.045	0	0	0
10/07/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	3,409.0000	3,445.0000	1.056	0	0	0
10/07/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	22,939.0000	22,738.0000	(0.876)	0	0	0
10/07/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	27,861.0000	27,648.0000	(0.765)	0	0	0
10/07/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	2,250.0000	2,274.0000	1.067	0	0	0
10/07/2007	R157	2007/08/02			Bond Future	8.3500	8.3300	(0.240)	0.0000	0.0000	11
10/07/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	176.0000	184.0000	4.545	0	0	0
10/07/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	42,570.0000	41,194.0000	(3.232)	0	0	57
10/07/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	25,737.0000	26,817.0000	4.196	0	0	0
10/07/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	79,138.0000	77,753.0000	(1.750)	0	0	0
10/07/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,830.0000	1,525.0000	(16.667)	0	0	0
10/07/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	4,850.0000	4,251.0000	(12.351)	0	0	0
10/07/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	15,169.0000	15,954.0000	5.175	0	0	0
10/07/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,029.0000	832.0000	(19.145)	0	0	0
10/07/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	31,659.0000	32,847.0000	3.752	0	0	0
10/07/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	44,193.0000	45,513.0000	2.987	0	0	0
10/07/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	28,670.0000	29,806.0000	3.962	0	0	0
10/07/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	260.0000	195.0000	(25.000)	0	0	0
10/07/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,395.0000	1,147.0000	(17.778)	0	0	0
10/07/2007	R157	2007/11/01			Bond Future	8.3350	8.3150	(0.240)	0.0000	0.0000	0
10/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	2,128.0000	2,235.0000	5.028	0	0	0
10/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	60,115.0000	58,871.0000	(2.069)	0	0	0
10/07/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	44,798.0000	43,656.0000	(2.549)	0	0	0
10/07/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	4,528.0000	4,736.0000	4.594	0	0	0
10/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	60,115.0000	58,871.0000	(2.069)	0	0	0

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10/07/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	76,905.0000	75,603.0000	(1.693)	0	0	0
10/07/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	890.0000	938.0000	5.393	0	0	0
10/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	2,128.0000	2,235.0000	5.028	0	0	0
10/07/2007	R157	2008/02/07			Bond Future	8.2650	8.2450	(0.242)	0.0000	0.0000	477
10/07/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	58,930.0000	57,854.0000	(1.826)	0	0	0
10/07/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	7,275.0000	7,516.0000	3.313	0	0	0
10/07/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	73,530.0000	72,371.0000	(1.576)	0	0	0
10/07/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	4,406.0000	4,563.0000	3.563	0	0	0
10/07/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	11,390.0000	11,737.0000	3.047	0	0	0
10/07/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	45,869.0000	44,899.0000	(2.115)	0	0	0
10/07/2007	R186	2007/08/02			Bond Future	8.0700	8.0500	(0.248)	0.0000	0.0000	5
10/07/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	54,393.0000	56,415.0000	3.717	0	0	0
10/07/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	316.0000	233.0000	(26.266)	0	0	0
10/07/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,319.0000	1,052.0000	(20.243)	0	0	0
10/07/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,407.0000	1,982.0000	(17.657)	0	0	0
10/07/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	1,813.0000	1,471.0000	(18.864)	0	0	0
10/07/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	49,522.0000	51,469.0000	3.932	0	0	0
10/07/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	74,479.0000	76,686.0000	2.963	0	0	0
10/07/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	44,715.0000	46,578.0000	4.166	0	0	0
10/07/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	6,713.0000	5,828.0000	(13.183)	0	0	0
10/07/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	27,033.0000	28,438.0000	5.197	0	0	0
10/07/2007	R186	2007/11/01			Bond Future	8.0300	8.0100	(0.249)	0.0000	0.0000	0
10/07/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	1,865.0000	1,963.0000	5.255	0	0	0
10/07/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	128,405.0000	126,217.0000	(1.704)	0	0	0
10/07/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	98,506.0000	96,434.0000	(2.103)	0	0	0
10/07/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	4,393.0000	4,608.0000	4.894	0	0	0
10/07/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	9,140.0000	9,548.0000	4.464	0	0	0
10/07/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	71,956.0000	70,077.0000	(2.611)	0	0	0
10/07/2007	R186	2008/02/07			Bond Future	7.9700	7.9500	(0.251)	0.0000	0.0000	0
10/07/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	54,886.0000	53,469.0000	(2.582)	0	0	0
10/07/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	29,361.0000	30,232.0000	2.967	0	0	0
10/07/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	19,381.0000	20,015.0000	3.271	0	0	0

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10/07/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	74,876.0000	73,221.0000	(2.210)	0	0	0
10/07/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	12,050.0000	12,481.0000	3.577	0	0	0
10/07/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	98,580.0000	96,723.0000	(1.884)	0	0	0
10/07/2007	R196	2007/08/02			Bond Future	9.2640	9.2490	(0.162)	0.0000	0.0000	0
10/07/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	14,728.0000	14,512.0000	(1.467)	0	0	0
10/07/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	77.0000	78.0000	1.299	0	0	0
10/07/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	7,506.0000	7,291.0000	(2.864)	0	0	0
10/07/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
10/07/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	11,077.0000	10,861.0000	(1.950)	0	0	0
10/07/2007	R196	2007/11/01			Bond Future	9.1110	9.0950	(0.176)	0.0000	0.0000	0
10/07/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	1,093.0000	1,123.0000	2.745	0	0	0
10/07/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	8,619.0000	8,453.0000	(1.926)	0	0	0
10/07/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	11,213.0000	11,033.0000	(1.605)	0	0	0
10/07/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	584.0000	600.0000	2.740	0	0	0
10/07/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	1,892.0000	1,941.0000	2.590	0	0	0
10/07/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	6,330.0000	6,182.0000	(2.338)	0	0	0
10/07/2007	R196	2008/02/07			Bond Future	8.9560	8.9400	(0.179)	0.0000	0.0000	0
10/07/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	7,721.0000	7,610.0000	(1.438)	0	0	0
10/07/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	3,216.0000	3,263.0000	1.461	0	0	0
10/07/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	9,393.0000	9,272.0000	(1.288)	0	0	0
10/07/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	2,405.0000	2,442.0000	1.538	0	0	0
10/07/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,232.0000	6,132.0000	(1.605)	0	0	0
10/07/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	4,200.0000	4,258.0000	1.381	0	0	0
10/07/2007	R201	2007/08/02			Bond Future	8.3850	8.3750	(0.119)	0.0000	0.0000	0
10/07/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	4,343.0000	4,012.0000	(7.621)	0	0	0
10/07/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	10,628.0000	10,846.0000	2.051	0	0	0
10/07/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,644.0000	1,461.0000	(11.131)	0	0	0
10/07/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	18,742.0000	19,108.0000	1.953	0	0	0
10/07/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	33,318.0000	33,818.0000	1.501	0	0	0
10/07/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	273.0000	225.0000	(17.582)	0	0	0
10/07/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	943.0000	819.0000	(13.150)	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
10/07/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	23,393.0000	23,818.0000	1.817	0	0	0
10/07/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,252.0000	1,100.0000	(12.141)	0	0	0
10/07/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	21,030.0000	21,428.0000	1.893	0	0	0
10/07/2007	R201	2007/11/01			Bond Future	8.3300	8.3200	(0.120)	0.0000	0.0000	0
10/07/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	35,962.0000	35,490.0000	(1.312)	0	0	0
10/07/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	4,219.0000	4,283.0000	1.517	0	0	0
10/07/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	47,915.0000	47,409.0000	(1.056)	0	0	0
10/07/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	2,106.0000	2,138.0000	1.519	0	0	0
10/07/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	949.0000	962.0000	1.370	0	0	0
10/07/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	61,060.0000	60,536.0000	(0.858)	0	0	0
10/07/2007	R201	2008/02/07			Bond Future	8.2350	8.2250	(0.121)	0.0000	0.0000	0
10/07/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	45,846.0000	45,405.0000	(0.962)	0	0	0
10/07/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	6,347.0000	6,431.0000	1.323	0	0	0
10/07/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	9,790.0000	9,913.0000	1.256	0	0	0
10/07/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	35,643.0000	35,242.0000	(1.125)	0	0	0
10/07/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	3,912.0000	3,966.0000	1.380	0	0	0
10/07/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	57,280.0000	56,808.0000	(0.824)	0	0	0
10/07/2007	R203	2007/08/02			Bond Future	8.2650	8.2350	(0.363)	0.0000	0.0000	0
10/07/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	35,881.0000	37,759.0000	5.234	0	0	0
10/07/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,056.0000	801.0000	(24.148)	0	0	0
10/07/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	29,899.0000	31,674.0000	5.937	0	0	0
10/07/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	48,224.0000	50,212.0000	4.122	0	0	0
10/07/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	32,873.0000	34,703.0000	5.567	0	0	0
10/07/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	126.0000	83.0000	(34.127)	0	0	0
10/07/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	562.0000	410.0000	(27.046)	0	0	0
10/07/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	785.0000	585.0000	(25.478)	0	0	0
10/07/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	18,809.0000	20,257.0000	7.698	0	0	0
10/07/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,089.0000	2,506.0000	(18.873)	0	0	0
10/07/2007	R203	2007/11/01			Bond Future	8.2150	8.1850	(0.365)	0.0000	0.0000	0
10/07/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	3,014.0000	3,259.0000	8.129	0	0	0
10/07/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	52,299.0000	50,538.0000	(3.367)	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
10/07/2007	R203	2008/02/07			Bond Future	8.1400	8.1100	(0.369)	0.0000	0.0000	0
10/07/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	52,277.0000	50,756.0000	(2.910)	0	0	0
10/07/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	8,857.0000	9,319.0000	5.216	0	0	0
10/07/2007	R204	2007/08/02			Bond Future	8.2600	8.2300	(0.363)	0.0000	0.0000	0
10/07/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	21,662.0000	23,093.0000	6.606	0	0	0
10/07/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,599.0000	3,868.0000	(15.895)	0	0	0
10/07/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,404.0000	1,100.0000	(21.652)	0	0	0
10/07/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,070.0000	825.0000	(22.897)	0	0	0
10/07/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	32,801.0000	34,590.0000	5.454	0	0	0
10/07/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	320.0000	230.0000	(28.125)	0	0	0
10/07/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	38,908.0000	40,824.0000	4.924	0	0	0
10/07/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	51,676.0000	53,746.0000	4.006	0	0	0
10/07/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,820.0000	1,448.0000	(20.440)	0	0	0
10/07/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	35,821.0000	37,678.0000	5.184	0	0	0
10/07/2007	R204	2007/11/01			Bond Future	8.2100	8.1800	(0.365)	0.0000	0.0000	0
10/07/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	60,010.0000	58,261.0000	(2.915)	0	0	0
10/07/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	7,597.0000	7,991.0000	5.186	0	0	0
10/07/2007	R204	2008/02/07			Bond Future	8.1200	8.0900	(0.369)	0.0000	0.0000	0
10/07/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	61,760.0000	60,240.0000	(2.461)	0	0	0
10/07/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	16,509.0000	17,118.0000	3.689	0	0	0
10/07/2007	R206	2007/08/02			Bond Future	8.3850	8.3750	(0.119)	0.0000	0.0000	0
10/07/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	9,340.0000	8,915.0000	(4.550)	0	0	0
10/07/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	30,933.0000	30,453.0000	(1.552)	0	0	0
10/07/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	19,158.0000	18,677.0000	(2.511)	0	0	0
10/07/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	2,879.0000	2,930.0000	1.771	0	0	0
10/07/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	68.0000	64.0000	(5.882)	0	0	0
10/07/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	589.0000	585.0000	(0.679)	0	0	0
10/07/2007	R206	2007/11/01			Bond Future	8.3200	8.3100	(0.120)	0.0000	0.0000	0
10/07/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	30,332.0000	29,923.0000	(1.348)	0	0	0
10/07/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	3,377.0000	3,432.0000	1.629	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
10/07/2007	R206	2008/02/07			Bond Future	8.2200	8.2100	(0.122)	0.0000	0.0000	0
10/07/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	8,142.0000	8,249.0000	1.314	0	0	0
10/07/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	29,686.0000	29,341.0000	(1.162)	0	0	0
10/07/2007	R207	2007/08/02			Bond Future	8.2100	8.1800	(0.365)	0.0000	0.0000	0
10/07/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	22,465.0000	24,278.0000	8.070	0	0	0
10/07/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,570.0000	1,184.0000	(24.586)	0	0	0
10/07/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	38,610.0000	40,736.0000	5.506	0	0	0
10/07/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	328.0000	221.0000	(32.622)	0	0	0
10/07/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	15.0000	8.0000	(46.667)	0	0	0
10/07/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	41,977.0000	44,128.0000	5.124	0	0	0
10/07/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	209.0000	136.0000	(34.928)	0	0	0
10/07/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	55,467.0000	57,659.0000	3.952	0	0	0
10/07/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	35,265.0000	37,356.0000	5.929	0	0	0
10/07/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	130.0000	82.0000	(36.923)	0	0	0
10/07/2007	R207	2007/11/01			Bond Future	8.1600	8.1300	(0.368)	0.0000	0.0000	0
10/07/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	3,444.0000	3,735.0000	8.449	0	0	0
10/07/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	53,164.0000	51,268.0000	(3.566)	0	0	0
10/07/2007	R207	2008/02/07			Bond Future	8.0950	8.0650	(0.371)	0.0000	0.0000	0
10/07/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	53,303.0000	51,639.0000	(3.122)	0	0	0
10/07/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	8,914.0000	9,424.0000	5.721	0	0	0
10/07/2007	R209	2007/08/02			Bond Future	7.7800	7.7600	(0.257)	0.0000	0.0000	633
10/07/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	111,574.0000	109,615.0000	(1.756)	0	0	0
10/07/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	17.0000	17.0000	-	0	0	0
10/07/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	82,384.0000	80,426.0000	(2.377)	0	0	0
10/07/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	54,863.0000	52,922.0000	(3.538)	0	0	0
10/07/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	282.0000	300.0000	6.383	0	0	0
10/07/2007	R209	2007/11/01			Bond Future	7.7400	7.7200	(0.258)	0.0000	0.0000	0
10/07/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	2,994.0000	3,164.0000	5.678	0	0	0
10/07/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	81,274.0000	79,473.0000	(2.216)	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
10/07/2007	R209 2008/02/07			Bond Future	7.6900	7.6700	(0.260)	0.0000	0.0000	0
10/07/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	82,557.0000	80,939.0000	(1.960)	0	0	0
10/07/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	9,382.0000	9,751.0000	3.933	0	0	0
10/07/2007	TRT1 2007/08/02			Index Future	249.5810	249.8160	0.094	0.0000	0.0000	500
Grand Total:										11,560