



Derivatives High/Low Report

High/Low for 12/07/2007

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
12/07/2007	\$ / R 2007/09/17			Currency Future	7.0944	7.0350	(0.837)	0.0000	0.0000	1,930
12/07/2007	\$ / R 2007/12/14			Currency Future	7.1812	7.1224	(0.819)	0.0000	0.0000	8,085
12/07/2007	\$ / R 2008/03/17			Currency Future	7.2708	7.2110	(0.822)	0.0000	0.0000	3,000
12/07/2007	ALBI 2007/08/02			Index Future	251.1290	250.9180	(0.084)	0.0000	0.0000	0
12/07/2007	ALBI 2007/08/02	254.00	Put	Index Future	31,678.0000	33,258.0000	4.988	0	0	0
12/07/2007	ALBI 2007/08/02	254.00	Call	Index Future	2,968.0000	2,438.0000	(17.857)	0	0	0
12/07/2007	ALBI 2007/11/01			Index Future	257.3430	257.1290	(0.083)	0.0000	0.0000	0
12/07/2007	ALBI 2007/11/01	254.00	Put	Index Future	14,738.0000	15,307.0000	3.861	0	0	0
12/07/2007	ALBI 2007/11/01	254.00	Call	Index Future	48,168.0000	46,597.0000	(3.262)	0	0	0
12/07/2007	ALBI 2008/02/07			Index Future	264.3900	264.1690	(0.084)	0.0000	0.0000	0
12/07/2007	ALBI 2008/02/07	254.00	Call	Index Future	111,289.0000	109,342.0000	(1.749)	0	0	0
12/07/2007	ALBI 2008/02/07	254.00	Put	Index Future	7,389.0000	7,652.0000	3.559	0	0	0
12/07/2007	CRD1 2007/08/02			Index Future	107.9270	107.8880	(0.036)	0.0000	0.0000	10
12/07/2007	GOVI 2007/08/02			jGovi	252.0710	251.9420	(0.051)	0.0000	0.0000	0
12/07/2007	GOVI 2007/08/02	240.50	Call	jGovi	115,710.0000	114,420.0000	(1.115)	0	0	0
12/07/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
12/07/2007	GOVI 2007/11/01			jGovi	257.8280	257.6960	(0.051)	0.0000	0.0000	118

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12/07/2007	GOVI	2007/11/01	265.00	Call	jGovi	2,758.0000	2,580.0000	(6.454)	0	0	0
12/07/2007	GOVI	2007/11/01	265.00	Put	jGovi	74,478.0000	75,620.0000	1.533	0	0	0
12/07/2007	GOVI	2008/02/07			jGovi	264.3500	264.2150	(0.051)	0.0000	0.0000	55
12/07/2007	GOVI	2008/02/07	265.00	Put	jGovi	34,586.0000	35,229.0000	1.859	0	0	0
12/07/2007	GOVI	2008/02/07	265.00	Call	jGovi	28,086.0000	27,379.0000	(2.517)	0	0	0
12/07/2007	ILBI	2007/08/02			Index Future	275.9680	275.9770	0.003	0.0000	0.0000	0
12/07/2007	J153	2010/08/31			jSwap	9.7960	9.7900	(0.061)	0.0000	0.0000	0
12/07/2007	J157	2015/09/15			jSwap	9.3390	9.3390	-	0.0000	0.0000	0
12/07/2007	J186	2026/12/21			jSwap	8.5730	8.5730	-	0.0000	0.0000	0
12/07/2007	J201	2014/12/22			jSwap	9.4060	9.4080	0.021	0.0000	0.0000	0
12/07/2007	J203	2017/09/15			jSwap	9.1840	9.1840	-	0.0000	0.0000	0
12/07/2007	J204	2018/12/21			jSwap	9.0810	9.0840	0.033	0.0000	0.0000	0
12/07/2007	J207	2020/01/15			jSwap	9.0160	9.0200	0.044	0.0000	0.0000	0
12/07/2007	JBAR	2005/12/21			jBar	9.8460	9.8500	0.041	0.0000	0.0000	0
12/07/2007	JFRA	2007/08/02			jFra	9.9220	9.9250	0.030	0.0000	0.0000	0
12/07/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
12/07/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,893.0000	5,900.0000	0.119	0	0	0
12/07/2007	JFRA	2007/08/23			jFra	9.9260	9.9320	0.060	0.0000	0.0000	0
12/07/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	986.0000	982.0000	(0.406)	0	0	0
12/07/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	210.0000	205.0000	(2.381)	0	0	0
12/07/2007	JFRA	2007/11/01			jFra	10.1720	10.1740	0.020	0.0000	0.0000	0
12/07/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,984.0000	6,989.0000	0.072	0	0	0

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12/07/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
12/07/2007	JFRA	2008/02/07			jFra	10.1830	10.1840	0.010	0.0000	0.0000	0
12/07/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	12,075.0000	12,037.0000	(0.315)	0	0	0
12/07/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,605.0000	18,571.0000	(0.183)	0	0	0
12/07/2007	JN02	2007/08/02			jNote	9.9730	9.9750	0.020	0.0000	0.0000	0
12/07/2007	JN02	2007/08/02	9.25	Put	Option on jNote	890.0000	823.0000	(7.528)	0	0	0
12/07/2007	JN02	2007/08/02	9.25	Call	Option on jNote	13,922.0000	13,890.0000	(0.230)	0	0	0
12/07/2007	JN02	2007/11/01			jNote	9.9280	9.9270	(0.010)	0.0000	0.0000	0
12/07/2007	JN02	2007/11/01	9.00	Call	Option on jNote	21,332.0000	21,278.0000	(0.253)	0	0	0
12/07/2007	JN02	2007/11/01	9.00	Put	Option on jNote	4,605.0000	4,570.0000	(0.760)	0	0	0
12/07/2007	JN02	2008/02/07			jNote	9.8300	9.8270	(0.031)	0.0000	0.0000	0
12/07/2007	JN02	2008/02/07	9.00	Call	Option on jNote	23,626.0000	23,558.0000	(0.288)	0	0	0
12/07/2007	JN02	2008/02/07	9.00	Put	Option on jNote	8,780.0000	8,766.0000	(0.159)	0	0	0
12/07/2007	JN05	2007/08/02			jNote	9.5200	9.5220	0.021	0.0000	0.0000	0
12/07/2007	JN05	2007/08/02	9.25	Put	Option on jNote	1,300.0000	1,209.0000	(7.000)	0	0	0
12/07/2007	JN05	2007/08/02	9.25	Call	Option on jNote	11,897.0000	11,884.0000	(0.109)	0	0	0
12/07/2007	JN05	2007/11/01			jNote	9.4670	9.4680	0.011	0.0000	0.0000	0
12/07/2007	JN05	2007/11/01	9.00	Put	Option on jNote	4,172.0000	4,123.0000	(1.174)	0	0	0
12/07/2007	JN05	2007/11/01	9.00	Call	Option on jNote	22,522.0000	22,512.0000	(0.044)	0	0	0
12/07/2007	JN05	2008/02/07			jNote	9.3900	9.3890	(0.011)	0.0000	0.0000	0
12/07/2007	JN05	2008/02/07	9.00	Call	Option on jNote	23,956.0000	23,898.0000	(0.242)	0	0	0
12/07/2007	JN05	2008/02/07	9.00	Put	Option on jNote	8,601.0000	8,582.0000	(0.221)	0	0	0
12/07/2007	JN10	2007/08/02			jNote	9.0810	9.0810	-	0.0000	0.0000	0
12/07/2007	JN10	2007/08/02	9.00	Put	Option on jNote	2,710.0000	2,607.0000	(3.801)	0	0	0
12/07/2007	JN10	2007/08/02	9.00	Call	Option on jNote	7,936.0000	7,834.0000	(1.285)	0	0	0
12/07/2007	JN10	2007/11/01			jNote	9.0280	9.0290	0.011	0.0000	0.0000	0
12/07/2007	JN10	2007/11/01	9.00	Call	Option on jNote	12,016.0000	12,001.0000	(0.125)	0	0	0

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12/07/2007	JN10	2007/11/01	9.00	Put	Option on jNote	10,207.0000	10,127.0000	(0.784)	0	0	0
12/07/2007	JN10	2008/02/07			jNote	8.9600	8.9610	0.011	0.0000	0.0000	0
12/07/2007	JN10	2008/02/07	9.00	Call	Option on jNote	13,922.0000	13,917.0000	(0.036)	0	0	0
12/07/2007	JN10	2008/02/07	9.00	Put	Option on jNote	16,518.0000	16,447.0000	(0.430)	0	0	0
12/07/2007	JROD	2007/07/31			jRod	8.9920	8.9880	(0.044)	0.0000	0.0000	0
12/07/2007	JROD	2007/08/31			jRod	9.3670	9.3600	(0.075)	0.0000	0.0000	0
12/07/2007	JROD	2007/09/28			jRod	9.7020	9.6940	(0.082)	0.0000	0.0000	0
12/07/2007	JROD	2007/10/31			jRod	9.5090	9.5050	(0.042)	0.0000	0.0000	0
12/07/2007	JROD	2007/11/30			jRod	9.7700	9.7650	(0.051)	0.0000	0.0000	0
12/07/2007	JROD	2007/12/31			jRod	9.9650	9.9590	(0.060)	0.0000	0.0000	0
12/07/2007	OTH1	2007/08/02			Index Future	246.4050	246.2940	(0.045)	0.0000	0.0000	15
12/07/2007	R153	2007/08/02			Bond Future	8.9500	8.9600	0.112	0.0000	0.0000	1,451
12/07/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	1,861.0000	1,700.0000	(8.651)	0	0	0
12/07/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	6,081.0000	6,201.0000	1.973	0	0	0
12/07/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	1,079.0000	963.0000	(10.751)	0	0	0
12/07/2007	R153	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/07/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	8,124.0000	8,288.0000	2.019	0	0	0
12/07/2007	R153	2007/08/02	7.75	Put	Option on Bond Future	34,344.0000	34,625.0000	0.818	0	0	0
12/07/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	1,432.0000	1,294.0000	(9.637)	0	0	0
12/07/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	12,996.0000	13,232.0000	1.816	0	0	0
12/07/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	3,007.0000	3,048.0000	1.363	0	0	0
12/07/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	273.0000	229.0000	(16.117)	0	0	0
12/07/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	7,064.0000	7,206.0000	2.010	0	0	0
12/07/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	4,409.0000	4,169.0000	(5.443)	0	0	0
12/07/2007	R153	2007/11/01			Bond Future	8.9250	8.9500	0.280	0.0000	0.0000	0
12/07/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	19,374.0000	19,895.0000	2.689	0	0	0

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12/07/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	1,659.0000	1,531.0000	(7.715)	0	0	0
12/07/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	25,182.0000	25,758.0000	2.287	0	0	0
12/07/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	813.0000	740.0000	(8.979)	0	0	0
12/07/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	362.0000	324.0000	(10.497)	0	0	0
12/07/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	31,435.0000	32,047.0000	1.947	0	0	0
12/07/2007	R153	2008/02/07			Bond Future	8.8450	8.8800	0.396	0.0000	0.0000	0
12/07/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	4,720.0000	4,460.0000	(5.508)	0	0	0
12/07/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	18,922.0000	19,490.0000	3.002	0	0	0
12/07/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	3,212.0000	3,016.0000	(6.102)	0	0	0
12/07/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	23,453.0000	24,085.0000	2.695	0	0	0
12/07/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	28,426.0000	29,113.0000	2.417	0	0	0
12/07/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	2,105.0000	1,963.0000	(6.746)	0	0	0
12/07/2007	R157	2007/08/02			Bond Future	8.3800	8.3900	0.119	0.0000	0.0000	11
12/07/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,913.0000	1,899.0000	(0.732)	0	0	0
12/07/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	23,748.0000	23,044.0000	(2.964)	0	0	0
12/07/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	99.0000	75.0000	(24.242)	0	0	0
12/07/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	44,566.0000	45,232.0000	1.494	0	0	57
12/07/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	13,437.0000	12,804.0000	(4.711)	0	0	0
12/07/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	5,191.0000	5,248.0000	1.098	0	0	0
12/07/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,057.0000	1,035.0000	(2.081)	0	0	0
12/07/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/07/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	81,210.0000	81,900.0000	0.850	0	0	0
12/07/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,446.0000	1,426.0000	(1.383)	0	0	0
12/07/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	254.0000	239.0000	(5.906)	0	0	0
12/07/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	42,115.0000	41,411.0000	(1.672)	0	0	0
12/07/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	26,648.0000	25,939.0000	(2.661)	0	0	0
12/07/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	29,615.0000	28,903.0000	(2.404)	0	0	0
12/07/2007	R157	2007/11/01			Bond Future	8.3650	8.3800	0.179	0.0000	0.0000	0
12/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	61,872.0000	62,759.0000	1.434	0	0	0
12/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	1,865.0000	1,742.0000	(6.595)	0	0	0
12/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	61,872.0000	62,759.0000	1.434	0	0	0
12/07/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	760.0000	701.0000	(7.763)	0	0	0
12/07/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	78,796.0000	79,746.0000	1.206	0	0	0

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12/07/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	46,350.0000	47,137.0000	1.698	0	0	0
12/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	1,865.0000	1,742.0000	(6.595)	0	0	0
12/07/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	4,058.0000	3,836.0000	(5.471)	0	0	0
12/07/2007	R157	2008/02/07			Bond Future	8.2950	8.3300	0.422	0.0000	0.0000	343
12/07/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	10,714.0000	10,022.0000	(6.459)	0	0	0
12/07/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	47,164.0000	48,768.0000	3.401	0	0	0
12/07/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	75,166.0000	77,132.0000	2.616	0	0	0
12/07/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	60,410.0000	62,214.0000	2.986	0	0	0
12/07/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	4,069.0000	3,740.0000	(8.086)	0	0	0
12/07/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	6,784.0000	6,293.0000	(7.238)	0	0	0
12/07/2007	R186	2007/08/02			Bond Future	8.1200	8.1300	0.123	0.0000	0.0000	5
12/07/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,127.0000	2,095.0000	(1.504)	0	0	0
12/07/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	68,828.0000	67,672.0000	(1.680)	0	0	0
12/07/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	22,542.0000	21,493.0000	(4.654)	0	0	0
12/07/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	39,445.0000	38,287.0000	(2.936)	0	0	0
12/07/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	7,917.0000	8,003.0000	1.086	0	0	0
12/07/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,834.0000	2,810.0000	(0.847)	0	0	0
12/07/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	44,140.0000	42,974.0000	(2.642)	0	0	0
12/07/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	361.0000	340.0000	(5.817)	0	0	0
12/07/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,543.0000	1,509.0000	(2.203)	0	0	0
12/07/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	48,921.0000	47,752.0000	(2.390)	0	0	0
12/07/2007	R186	2007/11/01			Bond Future	8.0800	8.0900	0.124	0.0000	0.0000	0
12/07/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	76,289.0000	77,115.0000	1.083	0	0	0
12/07/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	7,784.0000	7,477.0000	(3.944)	0	0	0
12/07/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	133,717.0000	134,763.0000	0.782	0	0	0
12/07/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	1,487.0000	1,400.0000	(5.851)	0	0	0
12/07/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	3,628.0000	3,453.0000	(4.824)	0	0	0
12/07/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	103,430.0000	104,388.0000	0.926	0	0	0
12/07/2007	R186	2008/02/07			Bond Future	8.0200	8.0350	0.187	0.0000	0.0000	0
12/07/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	26,864.0000	26,107.0000	(2.818)	0	0	0
12/07/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	78,696.0000	79,829.0000	1.440	0	0	0
12/07/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	10,732.0000	10,332.0000	(3.727)	0	0	0

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12/07/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	17,508.0000	16,939.0000	(3.250)	0	0	0
12/07/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	58,084.0000	59,027.0000	1.624	0	0	0
12/07/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	102,956.0000	104,257.0000	1.264	0	0	0
12/07/2007	R196	2007/08/02			Bond Future	9.2840	9.2950	0.118	0.0000	0.0000	0
12/07/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
12/07/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	7,768.0000	7,915.0000	1.892	0	0	0
12/07/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	51.0000	40.0000	(21.569)	0	0	0
12/07/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	11,361.0000	11,518.0000	1.382	0	0	0
12/07/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	15,015.0000	15,173.0000	1.052	0	0	0
12/07/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/07/2007	R196	2007/11/01			Bond Future	9.1340	9.1480	0.153	0.0000	0.0000	0
12/07/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	6,495.0000	6,601.0000	1.632	0	0	0
12/07/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	1,776.0000	1,710.0000	(3.716)	0	0	0
12/07/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	8,820.0000	8,947.0000	1.440	0	0	0
12/07/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	1,012.0000	967.0000	(4.447)	0	0	0
12/07/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	11,443.0000	11,587.0000	1.258	0	0	0
12/07/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	533.0000	505.0000	(5.253)	0	0	0
12/07/2007	R196	2008/02/07			Bond Future	8.9820	9.0010	0.212	0.0000	0.0000	0
12/07/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	3,101.0000	3,023.0000	(2.515)	0	0	0
12/07/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	2,310.0000	2,246.0000	(2.771)	0	0	0
12/07/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,352.0000	6,447.0000	1.496	0	0	0
12/07/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	9,553.0000	9,676.0000	1.288	0	0	0
12/07/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	4,065.0000	3,973.0000	(2.263)	0	0	0
12/07/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	7,861.0000	7,971.0000	1.399	0	0	0
12/07/2007	R201	2007/08/02			Bond Future	8.4150	8.4300	0.178	0.0000	0.0000	0
12/07/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	977.0000	994.0000	1.740	0	0	0
12/07/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	31,669.0000	30,846.0000	(2.599)	0	0	0
12/07/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	21,783.0000	20,979.0000	(3.691)	0	0	0
12/07/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	269.0000	266.0000	(1.115)	0	0	0
12/07/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,309.0000	1,338.0000	2.215	0	0	0
12/07/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	4,671.0000	4,847.0000	3.768	0	0	0
12/07/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	19,444.0000	18,651.0000	(4.078)	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
12/07/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	9,311.0000	8,666.0000	(6.927)	0	0	0
12/07/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	17,187.0000	16,412.0000	(4.509)	0	0	0
12/07/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,733.0000	1,779.0000	2.654	0	0	0
12/07/2007	R201	2007/11/01			Bond Future	8.3600	8.3750	0.179	0.0000	0.0000	0
12/07/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	821.0000	762.0000	(7.186)	0	0	0
12/07/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	62,541.0000	63,285.0000	1.190	0	0	0
12/07/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	3,810.0000	3,615.0000	(5.118)	0	0	0
12/07/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	37,162.0000	37,771.0000	1.639	0	0	0
12/07/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	1,864.0000	1,750.0000	(6.116)	0	0	0
12/07/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	49,282.0000	49,971.0000	1.398	0	0	0
12/07/2007	R201	2008/02/07			Bond Future	8.2650	8.2850	0.242	0.0000	0.0000	0
12/07/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	58,563.0000	59,434.0000	1.487	0	0	0
12/07/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	9,225.0000	8,874.0000	(3.805)	0	0	0
12/07/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	3,623.0000	3,447.0000	(4.858)	0	0	0
12/07/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	5,932.0000	5,676.0000	(4.316)	0	0	0
12/07/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	47,003.0000	47,795.0000	1.685	0	0	0
12/07/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	36,651.0000	37,347.0000	1.899	0	0	0
12/07/2007	R203	2007/08/02			Bond Future	8.2950	8.3100	0.181	0.0000	0.0000	0
12/07/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	46,193.0000	45,178.0000	(2.197)	0	0	0
12/07/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	16,982.0000	16,076.0000	(5.335)	0	0	0
12/07/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	119.0000	115.0000	(3.361)	0	0	0
12/07/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	27,907.0000	26,912.0000	(3.565)	0	0	0
12/07/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,089.0000	1,104.0000	1.377	0	0	0
12/07/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,287.0000	3,392.0000	3.194	0	0	0
12/07/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	567.0000	568.0000	0.176	0	0	0
12/07/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	33,860.0000	32,851.0000	(2.980)	0	0	0
12/07/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	801.0000	807.0000	0.749	0	0	0
12/07/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	30,864.0000	29,860.0000	(3.253)	0	0	0
12/07/2007	R203	2007/11/01			Bond Future	8.2450	8.2600	0.182	0.0000	0.0000	0
12/07/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	53,953.0000	54,790.0000	1.551	0	0	0
12/07/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	2,667.0000	2,504.0000	(6.112)	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
12/07/2007	R203	2008/02/07			Bond Future	8.1700	8.1900	0.245	0.0000	0.0000	0
12/07/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	53,679.0000	54,640.0000	1.790	0	0	0
12/07/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	8,282.0000	7,927.0000	(4.286)	0	0	0
12/07/2007	R204	2007/08/02			Bond Future	8.2900	8.3000	0.121	0.0000	0.0000	0
12/07/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,067.0000	1,032.0000	(3.280)	0	0	0
12/07/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,849.0000	1,812.0000	(2.001)	0	0	0
12/07/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,413.0000	1,376.0000	(2.619)	0	0	0
12/07/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	19,700.0000	18,978.0000	(3.665)	0	0	0
12/07/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	33,676.0000	32,922.0000	(2.239)	0	0	0
12/07/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,791.0000	4,787.0000	(0.083)	0	0	0
12/07/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	49,504.0000	48,768.0000	(1.487)	0	0	0
12/07/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	304.0000	284.0000	(6.579)	0	0	0
12/07/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	36,750.0000	35,998.0000	(2.046)	0	0	0
12/07/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	30,675.0000	29,921.0000	(2.458)	0	0	0
12/07/2007	R204	2007/11/01			Bond Future	8.2400	8.2550	0.182	0.0000	0.0000	0
12/07/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	61,536.0000	62,308.0000	1.255	0	0	0
12/07/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	6,986.0000	6,693.0000	(4.194)	0	0	0
12/07/2007	R204	2008/02/07			Bond Future	8.1500	8.2400	1.104	0.0000	0.0000	0
12/07/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	15,709.0000	13,790.0000	(12.216)	0	0	0
12/07/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	63,083.0000	67,497.0000	6.997	0	0	0
12/07/2007	R206	2007/08/02			Bond Future	8.4150	8.4300	0.178	0.0000	0.0000	0
12/07/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	32,329.0000	33,032.0000	2.175	0	0	0
12/07/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	389.0000	308.0000	(20.823)	0	0	0
12/07/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	10,136.0000	10,559.0000	4.173	0	0	0
12/07/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	2,246.0000	1,957.0000	(12.867)	0	0	0
12/07/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	20,386.0000	21,018.0000	3.100	0	0	0
12/07/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	35.0000	24.0000	(31.429)	0	0	0
12/07/2007	R206	2007/11/01			Bond Future	8.3500	8.3650	0.180	0.0000	0.0000	0
12/07/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	31,385.0000	31,919.0000	1.701	0	0	0
12/07/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	3,036.0000	2,874.0000	(5.336)	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
12/07/2007	R206	2008/02/07			Bond Future	8.2500	8.2550	0.061	0.0000	0.0000	0
12/07/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	30,559.0000	30,684.0000	0.409	0	0	0
12/07/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	7,660.0000	7,558.0000	(1.332)	0	0	0
12/07/2007	R207	2007/08/02			Bond Future	8.2400	8.2500	0.121	0.0000	0.0000	0
12/07/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,703.0000	1,712.0000	0.528	0	0	0
12/07/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	20,407.0000	19,687.0000	(3.528)	0	0	0
12/07/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	39,786.0000	39,051.0000	(1.847)	0	0	0
12/07/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	36,424.0000	35,686.0000	(2.026)	0	0	0
12/07/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	214.0000	206.0000	(3.738)	0	0	0
12/07/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	33,087.0000	32,348.0000	(2.234)	0	0	0
12/07/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	14.0000	12.0000	(14.286)	0	0	0
12/07/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	341.0000	332.0000	(2.639)	0	0	0
12/07/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	53,275.0000	52,544.0000	(1.372)	0	0	0
12/07/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	131.0000	124.0000	(5.344)	0	0	0
12/07/2007	R207	2007/11/01			Bond Future	8.1900	8.2050	0.183	0.0000	0.0000	0
12/07/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	54,943.0000	55,843.0000	1.638	0	0	0
12/07/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	3,044.0000	2,856.0000	(6.176)	0	0	0
12/07/2007	R207	2008/02/07			Bond Future	8.1250	8.1400	0.185	0.0000	0.0000	0
12/07/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	54,849.0000	55,631.0000	1.426	0	0	0
12/07/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	8,294.0000	7,995.0000	(3.605)	0	0	0
12/07/2007	R209	2007/08/02			Bond Future	7.8500	7.8500	-	0.0000	0.0000	633
12/07/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
12/07/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/07/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	89,169.0000	89,168.0000	(0.001)	0	0	0
12/07/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	118,371.0000	118,371.0000	-	0	0	0
12/07/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	61,481.0000	61,464.0000	(0.028)	0	0	0
12/07/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	103.0000	86.0000	(16.505)	0	0	0
12/07/2007	R209	2007/11/01			Bond Future	7.8100	7.8150	0.064	0.0000	0.0000	0
12/07/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	2,240.0000	2,159.0000	(3.616)	0	0	0
12/07/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	87,360.0000	87,763.0000	0.461	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
12/07/2007	R209 2008/02/07			Bond Future	7.7600	7.7650	0.064	0.0000	0.0000	0
12/07/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	7,910.0000	7,768.0000	(1.795)	0	0	0
12/07/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	87,977.0000	88,324.0000	0.394	0	0	0
12/07/2007	TRT1 2007/08/02			Index Future	249.0180	248.8910	(0.051)	0.0000	0.0000	500
Grand Total:										16,213