

Derivatives High/Low Report

High/Low for 10/09/2007

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
10/09/2007	\$ / R 2007/09/17			Currency Future	7.2118	7.2484	0.508	7.2200	7.2200	2,138
10/09/2007	\$ / R 2007/12/14			Currency Future	7.3044	7.3422	0.517	0.0000	0.0000	23,635
10/09/2007	\$ / R 2008/03/17			Currency Future	7.4122	7.4502	0.513	0.0000	0.0000	7,600
10/09/2007	ALBI 2007/11/01			Index Future	253.7170	253.4450	(0.107)	0.0000	0.0000	0
10/09/2007	ALBI 2007/11/01	254.00	Call	Index Future	18,274.0000	16,456.0000	(9.949)	0	0	0
10/09/2007	ALBI 2007/11/01	254.00	Put	Index Future	21,104.0000	22,006.0000	4.274	0	0	0
10/09/2007	ALBI 2008/02/07			Index Future	260.8540	260.5580	(0.113)	0.0000	0.0000	8
10/09/2007	ALBI 2008/02/07	254.00	Call	Index Future	78,164.0000	75,574.0000	(3.314)	0	0	0
10/09/2007	ALBI 2008/02/07	254.00	Put	Index Future	9,624.0000	9,994.0000	3.845	0	0	0
10/09/2007	CRD1 2007/11/01			Index Future	108.7790	109.1550	0.346	0.0000	0.0000	8
10/09/2007	CRD1 2008/02/07			Index Future	111.7310	112.1160	0.345	0.0000	0.0000	0
10/09/2007	GOVI 2007/11/01			jGovi	254.4010	254.4010	-	0.0000	0.0000	60
10/09/2007	GOVI 2007/11/01	265.00	Put	jGovi	106,031.0000	106,021.0000	(0.009)	0	0	0
10/09/2007	GOVI 2007/11/01	265.00	Call	jGovi	41.0000	31.0000	(24.390)	0	0	0
10/09/2007	GOVI 2008/02/07			jGovi	261.3050	261.3040	-	0.0000	0.0000	12
10/09/2007	GOVI 2008/02/07	265.00	Call	jGovi	11,970.0000	11,745.0000	(1.880)	0	0	0
10/09/2007	GOVI 2008/02/07	265.00	Put	jGovi	48,920.0000	48,705.0000	(0.439)	0	0	0

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10/09/2007	GOVI	2008/05/02			jGovi	267.8930	267.8920	-	0.0000	0.0000	0
10/09/2007	GOVI	2008/05/02	264.00	Put	jGovi	26,153.0000	25,903.0000	(0.956)	0	0	0
10/09/2007	GOVI	2008/05/02	264.00	Call	jGovi	65,083.0000	64,823.0000	(0.399)	0	0	0
10/09/2007	ILBI	2007/11/01			Index Future	279.8510	280.5460	0.248	0.0000	0.0000	0
10/09/2007	ILBI	2008/02/07			Index Future	287.7230	288.4190	0.242	0.0000	0.0000	0
10/09/2007	J153	2010/08/31			jSwap	10.1860	10.1410	(0.442)	0.0000	0.0000	0
10/09/2007	J157	2015/09/15			jSwap	9.6580	9.6470	(0.114)	0.0000	0.0000	0
10/09/2007	J186	2026/12/21			jSwap	8.7110	8.6940	(0.195)	0.0000	0.0000	0
10/09/2007	J201	2014/12/22			jSwap	9.7340	9.7250	(0.092)	0.0000	0.0000	0
10/09/2007	J203	2017/09/15			jSwap	9.5000	9.4890	(0.116)	0.0000	0.0000	0
10/09/2007	J204	2018/12/21			jSwap	9.3900	9.3810	(0.096)	0.0000	0.0000	0
10/09/2007	J207	2020/01/15			jSwap	9.2860	9.2780	(0.086)	0.0000	0.0000	0
10/09/2007	JBAR	2005/12/21			jBar	0.0000	10.1710	100.000	0.0000	0.0000	0
10/09/2007	JFRA	2007/11/01			jFra	10.4470	10.4270	(0.191)	0.0000	0.0000	0
10/09/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,697.0000	7,645.0000	(0.676)	0	0	0
10/09/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
10/09/2007	JFRA	2008/02/07			jFra	10.5140	10.5000	(0.133)	0.0000	0.0000	0
10/09/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	16,868.0000	16,723.0000	(0.860)	0	0	0
10/09/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	9,528.0000	9,420.0000	(1.134)	0	0	0
10/09/2007	JFRA	2008/05/02			jFra	10.5230	10.5070	(0.152)	0.0000	0.0000	0
10/09/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	15,752.0000	15,670.0000	(0.521)	0	0	0

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10/09/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	16,454.0000	16,332.0000	(0.741)	0	0	0
10/09/2007	JFRA	2008/08/07			jFra	10.3290	10.3170	(0.116)	0.0000	0.0000	0
10/09/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	19,010.0000	18,939.0000	(0.373)	0	0	0
10/09/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	19,202.0000	19,102.0000	(0.521)	0	0	0
10/09/2007	JFRA	2008/11/06			jFra	10.2040	10.1510	(0.519)	0.0000	0.0000	0
10/09/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	21,492.0000	21,353.0000	(0.647)	0	0	0
10/09/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,604.0000	21,594.0000	(0.046)	0	0	0
10/09/2007	JN02	2007/11/01			jNote	10.2260	10.1910	(0.342)	0.0000	0.0000	0
10/09/2007	JN02	2007/11/01	9.00	Call	Option on jNote	23,223.0000	22,570.0000	(2.812)	0	0	0
10/09/2007	JN02	2007/11/01	9.00	Put	Option on jNote	1,198.0000	1,168.0000	(2.504)	0	0	0
10/09/2007	JN02	2008/02/07			jNote	10.1270	10.0820	(0.444)	0.0000	0.0000	0
10/09/2007	JN02	2008/02/07	9.00	Call	Option on jNote	25,263.0000	24,581.0000	(2.700)	0	0	0
10/09/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,172.0000	5,286.0000	2.204	0	0	0
10/09/2007	JN02	2008/05/02			jNote	10.0220	9.9680	(0.539)	0.0000	0.0000	0
10/09/2007	JN02	2008/05/02	10.00	Call	Option on jNote	17,099.0000	16,505.0000	(3.474)	0	0	0
10/09/2007	JN02	2008/05/02	10.00	Put	Option on jNote	15,120.0000	15,498.0000	2.500	0	0	0
10/09/2007	JN05	2007/11/01			jNote	9.7970	9.7820	(0.153)	0.0000	0.0000	0
10/09/2007	JN05	2007/11/01	9.00	Put	Option on jNote	416.0000	390.0000	(6.250)	0	0	0
10/09/2007	JN05	2007/11/01	9.00	Call	Option on jNote	31,504.0000	30,913.0000	(1.876)	0	0	0
10/09/2007	JN05	2008/02/07			jNote	9.7250	9.7110	(0.144)	0.0000	0.0000	0
10/09/2007	JN05	2008/02/07	9.00	Put	Option on jNote	3,277.0000	3,294.0000	0.519	0	0	0
10/09/2007	JN05	2008/02/07	9.00	Call	Option on jNote	31,609.0000	31,097.0000	(1.620)	0	0	0
10/09/2007	JN05	2008/05/02			jNote	9.6560	9.6420	(0.145)	0.0000	0.0000	0
10/09/2007	JN05	2008/05/02	9.50	Put	Option on jNote	12,531.0000	12,668.0000	1.093	0	0	0
10/09/2007	JN05	2008/05/02	9.50	Call	Option on jNote	20,130.0000	19,723.0000	(2.022)	0	0	0
10/09/2007	JN10	2007/11/01			jNote	9.3630	9.3530	(0.107)	0.0000	0.0000	0
10/09/2007	JN10	2007/11/01	9.00	Call	Option on jNote	24,208.0000	23,555.0000	(2.697)	0	0	0

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10/09/2007	JN10	2007/11/01	9.00	Put	Option on jNote	1,062.0000	1,032.0000	(2.825)	0	0	0
10/09/2007	JN10	2008/02/07			jNote	9.2930	9.2830	(0.108)	0.0000	0.0000	0
10/09/2007	JN10	2008/02/07	9.00	Call	Option on jNote	24,270.0000	23,716.0000	(2.283)	0	0	0
10/09/2007	JN10	2008/02/07	9.00	Put	Option on jNote	5,554.0000	5,628.0000	1.332	0	0	0
10/09/2007	JN10	2008/05/02			jNote	9.2240	9.2150	(0.098)	0.0000	0.0000	0
10/09/2007	JN10	2008/05/02	9.00	Call	Option on jNote	25,086.0000	24,627.0000	(1.830)	0	0	0
10/09/2007	JN10	2008/05/02	9.00	Put	Option on jNote	9,317.0000	9,426.0000	1.170	0	0	0
10/09/2007	JROD	2007/09/28			jRod	9.4310	9.4230	(0.085)	0.0000	0.0000	0
10/09/2007	JROD	2007/10/31			jRod	9.7700	9.7510	(0.194)	0.0000	0.0000	0
10/09/2007	JROD	2007/11/30			jRod	10.1060	10.0790	(0.267)	0.0000	0.0000	0
10/09/2007	JROD	2007/12/31			jRod	9.8970	9.8820	(0.152)	0.0000	0.0000	0
10/09/2007	JROD	2008/01/31			jRod	10.1490	10.1330	(0.158)	0.0000	0.0000	0
10/09/2007	JROD	2008/02/29			jRod	10.3630	10.3470	(0.154)	0.0000	0.0000	0
10/09/2007	JROD	2008/03/31			jRod	10.1490	10.1380	(0.108)	0.0000	0.0000	0
10/09/2007	OTH1	2007/11/01			Index Future	248.5570	248.5210	(0.014)	0.0000	0.0000	12
10/09/2007	OTH1	2008/02/07			Index Future	255.3020	255.2640	(0.015)	0.0000	0.0000	0
10/09/2007	R153	2007/11/01			Bond Future	9.3040	9.3040	-	0.0000	0.0000	124
10/09/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	73.0000	60.0000	(17.808)	0	0	0
10/09/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	27,578.0000	27,564.0000	(0.051)	0	0	0
10/09/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
10/09/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	34,174.0000	34,170.0000	(0.012)	0	0	0
10/09/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	40,865.0000	40,865.0000	-	0	0	0
10/09/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	16.0000	12.0000	(25.000)	0	0	0

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10/09/2007	R153	2008/02/07			Bond Future	9.1890	9.1890	-	0.0000	0.0000	806
10/09/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	1,763.0000	1,712.0000	(2.893)	0	0	0
10/09/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	24,070.0000	24,019.0000	(0.212)	0	0	0
10/09/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,021.0000	984.0000	(3.624)	0	0	0
10/09/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	558.0000	533.0000	(4.480)	0	0	0
10/09/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	34,983.0000	34,958.0000	(0.071)	0	0	0
10/09/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	29,365.0000	29,328.0000	(0.126)	0	0	0
10/09/2007	R153	2008/05/02			Bond Future	9.1040	9.1040	-	0.0000	0.0000	0
10/09/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	8,373.0000	8,314.0000	(0.705)	0	0	0
10/09/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	10,615.0000	10,555.0000	(0.565)	0	0	0
10/09/2007	R157	2007/11/01			Bond Future	8.6310	8.6410	0.116	0.0000	0.0000	266
10/09/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	8,464.0000	8,405.0000	(0.697)	0	0	50
10/09/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	16,296.0000	15,576.0000	(4.418)	0	0	0
10/09/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	8,199.0000	7,627.0000	(6.976)	0	0	5
10/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	61.0000	44.0000	(27.869)	0	0	0
10/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	77,809.0000	78,452.0000	0.826	0	0	0
10/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	61.0000	44.0000	(27.869)	0	0	0
10/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	77,809.0000	78,452.0000	0.826	0	0	0
10/09/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	95,785.0000	96,443.0000	0.687	0	0	0
10/09/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	60,331.0000	60,929.0000	0.991	0	0	0
10/09/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	28,921.0000	29,220.0000	1.034	0	0	0
10/09/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	3,409.0000	3,048.0000	(10.590)	0	0	35
10/09/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	16,895.0000	16,983.0000	0.521	0	0	0
10/09/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	299.0000	236.0000	(21.070)	0	0	0
10/09/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	9.0000	6.0000	(33.333)	0	0	0
10/09/2007	R157	2008/02/07			Bond Future	8.5470	8.5570	0.117	0.0000	0.0000	358
10/09/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	57,198.0000	57,617.0000	0.733	0	0	0
10/09/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,118.0000	1,032.0000	(7.692)	0	0	0
10/09/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	88,620.0000	89,180.0000	0.632	0	0	0
10/09/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	2,293.0000	2,147.0000	(6.367)	0	0	0
10/09/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	4,342.0000	4,115.0000	(5.228)	0	0	0
10/09/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	72,326.0000	72,825.0000	0.690	0	0	0

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10/09/2007	R157	2008/05/02			Bond Future	8.4850	8.4950	0.118	0.0000	0.0000	0
10/09/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	22,558.0000	22,094.0000	(2.057)	0	0	0
10/09/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	21,611.0000	21,779.0000	0.777	0	0	0
10/09/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	14,641.0000	14,745.0000	0.710	0	0	0
10/09/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	31,233.0000	30,706.0000	(1.687)	0	0	0
10/09/2007	R186	2007/11/01			Bond Future	8.2970	8.3070	0.121	0.0000	0.0000	0
10/09/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	188.0000	141.0000	(25.000)	0	0	0
10/09/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	156,499.0000	157,589.0000	0.696	0	0	0
10/09/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	31.0000	21.0000	(32.258)	0	0	0
10/09/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	124,228.0000	125,281.0000	0.848	0	0	0
10/09/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	93,598.0000	94,536.0000	1.002	0	0	0
10/09/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	854.0000	693.0000	(18.852)	0	0	0
10/09/2007	R186	2008/02/07			Bond Future	8.2340	8.2440	0.121	0.0000	0.0000	0
10/09/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	119,965.0000	120,819.0000	0.712	0	0	0
10/09/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	92,621.0000	93,327.0000	0.762	0	0	0
10/09/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	7,501.0000	7,107.0000	(5.253)	0	0	0
10/09/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	3,811.0000	3,563.0000	(6.507)	0	0	0
10/09/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	68,639.0000	69,173.0000	0.778	0	0	0
10/09/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	13,489.0000	12,922.0000	(4.203)	0	0	0
10/09/2007	R186	2008/05/02			Bond Future	8.1880	8.1980	0.122	0.0000	0.0000	0
10/09/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	50,961.0000	51,346.0000	0.755	0	0	0
10/09/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	29,982.0000	29,266.0000	(2.388)	0	0	0
10/09/2007	R196	2007/11/01			Bond Future	9.5260	9.5290	0.031	0.0000	0.0000	0
10/09/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	193.0000	168.0000	(12.953)	0	0	0
10/09/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	9,697.0000	9,709.0000	0.124	0	0	0
10/09/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	15.0000	12.0000	(20.000)	0	0	0
10/09/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	59.0000	49.0000	(16.949)	0	0	0
10/09/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	12,653.0000	12,679.0000	0.205	0	0	0
10/09/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	15,711.0000	15,744.0000	0.210	0	0	0
10/09/2007	R196	2008/02/07			Bond Future	9.3520	9.3550	0.032	0.0000	0.0000	0

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10/09/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,024.0000	1,978.0000	(2.273)	0	0	0
10/09/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	7,943.0000	7,927.0000	(0.201)	0	0	0
10/09/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	9,785.0000	9,776.0000	(0.092)	0	0	0
10/09/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,393.0000	1,354.0000	(2.800)	0	0	0
10/09/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	925.0000	894.0000	(3.351)	0	0	0
10/09/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	11,800.0000	11,798.0000	(0.017)	0	0	0
10/09/2007	R196	2008/05/02			Bond Future	9.2200	9.2210	0.011	0.0000	0.0000	0
10/09/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,039.0000	3,012.0000	(0.888)	0	0	0
10/09/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	4,743.0000	4,724.0000	(0.401)	0	0	0
10/09/2007	R201	2007/11/01			Bond Future	8.6540	8.6640	0.116	0.0000	0.0000	91
10/09/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	77,330.0000	77,852.0000	0.675	0	0	0
10/09/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	12.0000	8.0000	(33.333)	0	0	0
10/09/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	67.0000	49.0000	(26.866)	0	0	0
10/09/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	63,083.0000	63,591.0000	0.805	0	0	0
10/09/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	293.0000	234.0000	(20.137)	0	0	0
10/09/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	49,244.0000	49,710.0000	0.946	0	0	0
10/09/2007	R201	2008/02/07			Bond Future	8.5600	8.5700	0.117	0.0000	0.0000	0
10/09/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	1,861.0000	1,743.0000	(6.341)	0	0	0
10/09/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	58,238.0000	58,634.0000	0.680	0	0	0
10/09/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	920.0000	850.0000	(7.609)	0	0	0
10/09/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	71,165.0000	71,609.0000	0.624	0	0	0
10/09/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	46,217.0000	46,549.0000	0.718	0	0	0
10/09/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	3,485.0000	3,304.0000	(5.194)	0	0	0
10/09/2007	R201	2008/05/02			Bond Future	8.4900	8.5000	0.118	0.0000	0.0000	0
10/09/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	17,877.0000	17,509.0000	(2.059)	0	0	0
10/09/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	17,374.0000	17,509.0000	0.777	0	0	0
10/09/2007	R203	2007/11/01			Bond Future	8.5300	8.5400	0.117	0.0000	0.0000	0
10/09/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	70,154.0000	70,776.0000	0.887	0	0	0
10/09/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	112.0000	84.0000	(25.000)	0	0	0
10/09/2007	R203	2008/02/07			Bond Future	8.4520	8.4620	0.118	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
10/09/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	2,775.0000	2,608.0000	(6.018)	0	0	0
10/09/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	66,518.0000	66,993.0000	0.714	0	0	0
10/09/2007	R203	2008/05/02			Bond Future	8.3920	8.4020	0.119	0.0000	0.0000	0
10/09/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	17,592.0000	17,175.0000	(2.370)	0	0	0
10/09/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	26,674.0000	26,893.0000	0.821	0	0	0
10/09/2007	R204	2007/11/01			Bond Future	8.4920	8.5020	0.118	0.0000	0.0000	0
10/09/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	947.0000	790.0000	(16.579)	0	0	0
10/09/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	73,203.0000	73,741.0000	0.735	0	0	0
10/09/2007	R204	2008/02/07			Bond Future	8.4170	8.4270	0.119	0.0000	0.0000	7
10/09/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	7,165.0000	6,848.0000	(4.424)	0	0	0
10/09/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	73,171.0000	73,542.0000	0.507	0	0	0
10/09/2007	R204	2008/05/02			Bond Future	8.3610	8.3710	0.120	0.0000	0.0000	0
10/09/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	19,819.0000	19,360.0000	(2.316)	0	0	0
10/09/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	27,447.0000	27,671.0000	0.816	0	0	0
10/09/2007	R206	2007/11/01			Bond Future	8.6490	8.6590	0.116	0.0000	0.0000	0
10/09/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	203.0000	160.0000	(21.182)	0	0	0
10/09/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	42,305.0000	42,718.0000	0.976	0	0	0
10/09/2007	R206	2008/02/07			Bond Future	8.5440	8.5540	0.117	0.0000	0.0000	0
10/09/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	38,891.0000	39,184.0000	0.753	0	0	0
10/09/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	2,830.0000	2,680.0000	(5.300)	0	0	0
10/09/2007	R206	2008/05/02			Bond Future	8.4700	8.4800	0.118	0.0000	0.0000	0
10/09/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	20,727.0000	20,889.0000	0.782	0	0	0
10/09/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	11,153.0000	10,882.0000	(2.430)	0	0	0
10/09/2007	R207	2007/11/01			Bond Future	8.4130	8.4430	0.357	0.0000	0.0000	0
10/09/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	68,083.0000	70,141.0000	3.023	0	0	0
10/09/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	196.0000	131.0000	(33.163)	0	0	0
10/09/2007	R207	2008/02/07			Bond Future	8.3410	8.3710	0.360	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
10/09/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	65,099.0000	66,856.0000	2.699	0	0	0
10/09/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	3,138.0000	2,781.0000	(11.377)	0	0	0
10/09/2007	R207	2008/05/02			Bond Future	8.2900	8.3200	0.362	0.0000	0.0000	0
10/09/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	22,594.0000	21,420.0000	(5.196)	0	0	0
10/09/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	25,405.0000	26,332.0000	3.649	0	0	0
10/09/2007	R209	2007/11/01			Bond Future	7.9090	7.9190	0.126	0.0000	0.0000	0
10/09/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	94,819.0000	95,725.0000	0.956	0	0	0
10/09/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	184.0000	138.0000	(25.000)	0	0	0
10/09/2007	R209	2008/02/07			Bond Future	7.8520	7.8620	0.127	0.0000	0.0000	659
10/09/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	92,746.0000	93,467.0000	0.777	0	0	0
10/09/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	3,760.0000	3,521.0000	(6.356)	0	0	0
10/09/2007	R209	2008/05/02			Bond Future	7.8090	7.8190	0.128	0.0000	0.0000	0
10/09/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	37,496.0000	37,769.0000	0.728	0	0	0
10/09/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	31,756.0000	31,063.0000	(2.182)	0	0	0
10/09/2007	TRT1	2007/11/01			Index Future	251.3130	251.3200	0.003	0.0000	0.0000	400
10/09/2007	TRT1	2008/02/07			Index Future	258.1330	258.1390	0.002	0.0000	0.0000	0
Grand Total:											36,274