

# Derivatives High/Low Report

High/Low for 11/10/2007

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
11/10/2007	\$ / R 2007/12/14			Currency Future	6.9251	6.7867	(1.999)	6.9500	6.7900	24,662
11/10/2007	\$ / R 2008/03/17			Currency Future	7.0190	6.8829	(1.939)	7.0200	7.0200	15,664
11/10/2007	\$ / R 2008/06/13			Currency Future	7.1167	6.9824	(1.887)	0.0000	0.0000	1,004
11/10/2007	£ / R 2007/12/14			Currency Future	14.1276	13.8117	(2.236)	0.0000	0.0000	0
11/10/2007	£ / R 2008/03/17			Currency Future	14.2828	13.9724	(2.173)	0.0000	0.0000	0
11/10/2007	£ / R 2008/06/13			Currency Future	14.4429	14.1360	(2.125)	0.0000	0.0000	0
11/10/2007	€ / R 2007/12/14			Currency Future	9.8228	9.6757	(1.498)	0.0000	0.0000	0
11/10/2007	€ / R 2008/03/17			Currency Future	9.9678	9.8250	(1.433)	0.0000	0.0000	0
11/10/2007	€ / R 2008/06/13			Currency Future	10.1166	9.9768	(1.382)	0.0000	0.0000	0
11/10/2007	ALBI 2007/11/01			Index Future	258.8040	259.0230	0.085	0.0000	0.0000	166
11/10/2007	ALBI 2007/11/01	254.00	Put	Index Future	868.0000	661.0000	(23.848)	0	0	0
11/10/2007	ALBI 2007/11/01	254.00	Call	Index Future	48,908.0000	50,891.0000	4.055	0	0	0
11/10/2007	ALBI 2008/02/07			Index Future	265.9540	266.3060	0.132	0.0000	0.0000	0
11/10/2007	ALBI 2008/02/07	254.00	Call	Index Future	121,255.0000	124,566.0000	2.731	0	0	0
11/10/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,715.0000	1,506.0000	(12.187)	0	0	0

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11/10/2007	ALBI	2008/05/02			Index Future	272.2880	272.7520	0.170	0.0000	0.0000	0
11/10/2007	ALBI	2008/05/02	265.00	Call	Index Future	86,684.0000	90,221.0000	4.080	0	0	0
11/10/2007	ALBI	2008/05/02	265.00	Put	Index Future	13,804.0000	12,701.0000	(7.990)	0	0	0
11/10/2007	ALBI	2008/08/07			Index Future	279.7710	280.3790	0.217	0.0000	0.0000	0
11/10/2007	ALBI	2008/08/07	265.00	Put	Index Future	7,052.0000	6,360.0000	(9.813)	0	0	0
11/10/2007	ALBI	2008/08/07	265.00	Call	Index Future	154,762.0000	160,150.0000	3.481	0	0	0
11/10/2007	ALBI	2008/11/06			Index Future	286.8280	287.4650	0.222	0.0000	0.0000	0
11/10/2007	ALBI	2008/11/06	265.00	Call	Index Future	222,232.0000	228,212.0000	2.691	0	0	0
11/10/2007	ALBI	2008/11/06	265.00	Put	Index Future	3,952.0000	3,562.0000	(9.868)	0	0	0
11/10/2007	CRD1	2007/11/01			Index Future	111.0680	111.0720	0.004	0.0000	0.0000	8
11/10/2007	CRD1	2008/02/07			Index Future	114.0560	114.0600	0.004	0.0000	0.0000	0
11/10/2007	GOVI	2007/11/01			jGovi	259.7640	259.9125	0.057	0.0000	0.0000	60
11/10/2007	GOVI	2007/11/01	265.00	Call	jGovi	167.0000	168.0000	0.599	0	0	0
11/10/2007	GOVI	2007/11/01	265.00	Put	jGovi	52,527.0000	51,043.0000	(2.825)	0	0	0
11/10/2007	GOVI	2008/02/07			jGovi	266.7530	266.9045	0.057	0.0000	0.0000	4
11/10/2007	GOVI	2008/02/07	265.00	Call	jGovi	33,449.0000	34,302.0000	2.550	0	0	0
11/10/2007	GOVI	2008/02/07	265.00	Put	jGovi	15,919.0000	15,257.0000	(4.159)	0	0	0
11/10/2007	GOVI	2008/05/02			jGovi	273.4900	273.6460	0.057	0.0000	0.0000	0
11/10/2007	GOVI	2008/05/02	264.00	Put	jGovi	9,348.0000	9,026.0000	(3.445)	0	0	0
11/10/2007	GOVI	2008/05/02	264.00	Call	jGovi	104,248.0000	105,486.0000	1.188	0	0	0
11/10/2007	ILBI	2007/11/01			Index Future	283.5810	283.6140	0.012	0.0000	0.0000	0
11/10/2007	ILBI	2008/02/07			Index Future	291.4160	291.5890	0.059	0.0000	0.0000	0
11/10/2007	J153	2010/08/31			jSwap	9.8170	9.8560	0.397	0.0000	0.0000	0

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11/10/2007	J157	2015/09/15			jSwap	9.2070	9.2330	0.282	0.0000	0.0000	0
11/10/2007	J186	2026/12/21			jSwap	8.3840	8.4120	0.334	0.0000	0.0000	0
11/10/2007	J201	2014/12/22			jSwap	9.2910	9.3130	0.237	0.0000	0.0000	0
11/10/2007	J203	2017/09/15			jSwap	9.0640	9.0810	0.188	0.0000	0.0000	0
11/10/2007	J204	2018/12/21			jSwap	8.9870	8.9990	0.134	0.0000	0.0000	0
11/10/2007	J207	2020/01/15			jSwap	8.8880	8.8990	0.124	0.0000	0.0000	0
11/10/2007	JBAR	2005/12/21			jBar	10.3170	10.3170	-	0.0000	0.0000	0
11/10/2007	JFRA	2007/11/01			jFra	10.3040	10.4560	1.475	0.0000	0.0000	0
11/10/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
11/10/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,326.0000	7,720.0000	5.378	0	0	0
11/10/2007	JFRA	2008/02/07			jFra	10.3000	10.5070	2.010	0.0000	0.0000	0
11/10/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	15,168.0000	15,395.0000	1.497	0	0	0
11/10/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	8,285.0000	8,052.0000	(2.812)	0	0	0
11/10/2007	JFRA	2008/05/02			jFra	10.2620	10.4320	1.657	0.0000	0.0000	0
11/10/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	14,939.0000	14,678.0000	(1.747)	0	0	0
11/10/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,957.0000	15,141.0000	1.230	0	0	0
11/10/2007	JFRA	2008/08/07			jFra	10.1200	10.1470	0.267	0.0000	0.0000	0
11/10/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,304.0000	18,240.0000	(0.350)	0	0	0
11/10/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,988.0000	17,990.0000	0.011	0	0	0
11/10/2007	JFRA	2008/11/06			jFra	9.8490	9.9530	1.056	0.0000	0.0000	0
11/10/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,197.0000	21,040.0000	(0.741)	0	0	0
11/10/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,222.0000	20,318.0000	0.475	0	0	0
11/10/2007	JN02	2007/11/01			jNote	9.9210	10.0160	0.958	0.0000	0.0000	0

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11/10/2007	JN02	2007/11/01	9.00	Put	Option on jNote	484.0000	319.0000	(34.091)	0	0	0
11/10/2007	JN02	2007/11/01	9.00	Call	Option on jNote	17,075.0000	18,596.0000	8.908	0	0	0
11/10/2007	JN02	2008/02/07			jNote	9.7700	9.8330	0.645	0.0000	0.0000	0
11/10/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,776.0000	5,388.0000	(6.717)	0	0	0
11/10/2007	JN02	2008/02/07	9.00	Call	Option on jNote	19,547.0000	20,269.0000	3.694	0	0	0
11/10/2007	JN02	2008/05/02			jNote	9.6110	9.6350	0.250	0.0000	0.0000	0
11/10/2007	JN02	2008/05/02	10.00	Call	Option on jNote	12,421.0000	12,576.0000	1.248	0	0	0
11/10/2007	JN02	2008/05/02	10.00	Put	Option on jNote	17,872.0000	17,589.0000	(1.583)	0	0	0
11/10/2007	JN05	2007/11/01			jNote	9.3290	9.3580	0.311	0.0000	0.0000	0
11/10/2007	JN05	2007/11/01	9.00	Put	Option on jNote	901.0000	693.0000	(23.085)	0	0	0
11/10/2007	JN05	2007/11/01	9.00	Call	Option on jNote	13,856.0000	14,773.0000	6.618	0	0	0
11/10/2007	JN05	2008/02/07			jNote	9.2330	9.2530	0.217	0.0000	0.0000	0
11/10/2007	JN05	2008/02/07	9.00	Call	Option on jNote	16,571.0000	17,016.0000	2.685	0	0	0
11/10/2007	JN05	2008/02/07	9.00	Put	Option on jNote	7,371.0000	7,034.0000	(4.572)	0	0	0
11/10/2007	JN05	2008/05/02			jNote	9.1460	9.1560	0.109	0.0000	0.0000	0
11/10/2007	JN05	2008/05/02	9.50	Call	Option on jNote	9,598.0000	9,709.0000	1.156	0	0	0
11/10/2007	JN05	2008/05/02	9.50	Put	Option on jNote	22,132.0000	21,843.0000	(1.306)	0	0	0
11/10/2007	JN10	2007/11/01			jNote	8.9360	8.9520	0.179	0.0000	0.0000	0
11/10/2007	JN10	2007/11/01	9.00	Call	Option on jNote	3,105.0000	3,394.0000	9.308	0	0	0
11/10/2007	JN10	2007/11/01	9.00	Put	Option on jNote	7,265.0000	6,511.0000	(10.379)	0	0	0
11/10/2007	JN10	2008/02/07			jNote	8.8580	8.8670	0.102	0.0000	0.0000	0
11/10/2007	JN10	2008/02/07	9.00	Put	Option on jNote	16,704.0000	16,286.0000	(2.502)	0	0	0
11/10/2007	JN10	2008/02/07	9.00	Call	Option on jNote	7,452.0000	7,627.0000	2.348	0	0	0
11/10/2007	JN10	2008/05/02			jNote	8.7860	8.7870	0.011	0.0000	0.0000	0
11/10/2007	JN10	2008/05/02	9.00	Put	Option on jNote	22,185.0000	22,105.0000	(0.361)	0	0	0
11/10/2007	JN10	2008/05/02	9.00	Call	Option on jNote	9,568.0000	9,559.0000	(0.094)	0	0	0
11/10/2007	JROD	2007/10/31			jRod	9.6240	9.6190	(0.052)	0.0000	0.0000	0

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11/10/2007	JROD	2007/11/30			jRod	9.9140	9.9050	(0.091)	0.0000	0.0000	0
11/10/2007	JROD	2007/12/31			jRod	10.2020	10.1920	(0.098)	0.0000	0.0000	0
11/10/2007	JROD	2008/01/31			jRod	10.0520	10.0470	(0.050)	0.0000	0.0000	0
11/10/2007	JROD	2008/02/29			jRod	10.2470	10.2420	(0.049)	0.0000	0.0000	0
11/10/2007	JROD	2008/03/31			jRod	10.3800	10.3760	(0.039)	0.0000	0.0000	0
11/10/2007	OTH1	2007/11/01			Index Future	254.9960	255.6080	0.240	0.0000	0.0000	12
11/10/2007	OTH1	2008/02/07			Index Future	261.8560	262.4850	0.240	0.0000	0.0000	0
11/10/2007	R153	2007/11/01			Bond Future	8.8240	8.8540	0.340	0.0000	0.0000	4,190
11/10/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	2,845.0000	2,923.0000	2.742	0	0	0
11/10/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
11/10/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	1,519.0000	1,594.0000	4.937	0	0	0
11/10/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	2,175.0000	2,253.0000	3.586	0	0	0
11/10/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	10.0000	7.0000	(30.000)	0	0	0
11/10/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2007	R153	2008/02/07			Bond Future	8.7460	8.7760	0.343	0.0000	0.0000	6,220
11/10/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	324.0000	303.0000	(6.481)	0	0	0
11/10/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,510.0000	1,559.0000	3.245	0	0	0
11/10/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	191.0000	176.0000	(7.853)	0	0	0
11/10/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,502.0000	2,564.0000	2.478	0	0	0
11/10/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	105.0000	95.0000	(9.524)	0	0	0
11/10/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	1,980.0000	2,037.0000	2.879	0	0	0
11/10/2007	R153	2008/05/02			Bond Future	8.6770	8.7070	0.346	0.0000	0.0000	0
11/10/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,275.0000	1,232.0000	(3.373)	0	0	0
11/10/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	575.0000	597.0000	3.826	0	0	0

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11/10/2007	R157	2007/11/01			Bond Future	8.1730	8.1630	(0.122)	0.0000	0.0000	2,660
11/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
11/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	4,706.0000	4,637.0000	(1.466)	0	0	0
11/10/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	2,328.0000	2,379.0000	2.191	0	0	75
11/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
11/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	4,706.0000	4,637.0000	(1.466)	0	0	0
11/10/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	122.0000	105.0000	(13.934)	0	0	0
11/10/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	16.0000	12.0000	(25.000)	0	0	50
11/10/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	2,988.0000	2,918.0000	(2.343)	0	0	0
11/10/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	3,874.0000	3,939.0000	1.678	0	0	0
11/10/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	60.0000	58.0000	(3.333)	0	0	0
11/10/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	542.0000	499.0000	(7.934)	0	0	0
11/10/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	1,066.0000	1,091.0000	2.345	0	0	350
11/10/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	6,503.0000	6,435.0000	(1.046)	0	0	0
11/10/2007	R157	2008/02/07			Bond Future	8.1030	8.0930	(0.123)	0.0000	0.0000	3,580
11/10/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	4,602.0000	4,543.0000	(1.282)	0	0	0
11/10/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	6,095.0000	6,032.0000	(1.034)	0	0	0
11/10/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	254.0000	258.0000	1.575	0	0	0
11/10/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	508.0000	516.0000	1.575	0	0	0
11/10/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,301.0000	3,248.0000	(1.606)	0	0	0
11/10/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	925.0000	939.0000	1.514	0	0	0
11/10/2007	R157	2008/05/02			Bond Future	8.0460	8.0360	(0.124)	0.0000	0.0000	0
11/10/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,842.0000	3,885.0000	1.119	0	0	0
11/10/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	934.0000	912.0000	(2.355)	0	0	0
11/10/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	5,023.0000	5,073.0000	0.995	0	0	0
11/10/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	551.0000	535.0000	(2.904)	0	0	0
11/10/2007	R186	2007/11/01			Bond Future	7.9340	7.8940	(0.504)	0.0000	0.0000	0
11/10/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	11,551.0000	11,087.0000	(4.017)	0	0	0
11/10/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	95.0000	118.0000	24.211	0	0	0
11/10/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
11/10/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	5,273.0000	4,832.0000	(8.363)	0	0	0
11/10/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	8,317.0000	7,855.0000	(5.555)	0	0	0

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11/10/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	9.0000	11.0000	22.222	0	0	0
11/10/2007	R186	2008/02/07			Bond Future	7.8740	7.8340	(0.508)	0.0000	0.0000	0
11/10/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	2,411.0000	2,607.0000	8.129	0	0	0
11/10/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,859.0000	3,590.0000	(6.971)	0	0	0
11/10/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,831.0000	5,497.0000	(5.728)	0	0	0
11/10/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	1,385.0000	1,516.0000	9.458	0	0	0
11/10/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	8,266.0000	7,879.0000	(4.682)	0	0	0
11/10/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	717.0000	794.0000	10.739	0	0	0
11/10/2007	R186	2008/05/02			Bond Future	7.8250	7.7850	(0.511)	0.0000	0.0000	0
11/10/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,818.0000	2,627.0000	(6.778)	0	0	0
11/10/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,820.0000	5,094.0000	5.685	0	0	0
11/10/2007	R196	2007/11/01			Bond Future	9.2500	9.2840	0.368	0.0000	0.0000	0
11/10/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	924.0000	965.0000	4.437	0	0	0
11/10/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
11/10/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	1,233.0000	1,275.0000	3.406	0	0	0
11/10/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/10/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	625.0000	663.0000	6.080	0	0	0
11/10/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	11.0000	8.0000	(27.273)	0	0	0
11/10/2007	R196	2008/02/07			Bond Future	8.8980	8.9400	0.472	0.0000	0.0000	0
11/10/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	222.0000	207.0000	(6.757)	0	0	0
11/10/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	615.0000	641.0000	4.228	0	0	0
11/10/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	790.0000	820.0000	3.797	0	0	0
11/10/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	148.0000	137.0000	(7.432)	0	0	0
11/10/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	464.0000	486.0000	4.741	0	0	0
11/10/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	318.0000	299.0000	(5.975)	0	0	0
11/10/2007	R196	2008/05/02			Bond Future	8.5640	8.6070	0.502	0.0000	0.0000	0
11/10/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	212.0000	223.0000	5.189	0	0	0
11/10/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	551.0000	529.0000	(3.993)	0	0	0
11/10/2007	R201	2007/11/01			Bond Future	8.2160	8.2060	(0.122)	0.0000	0.0000	910
11/10/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	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
11/10/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	5,397.0000	5,343.0000	(1.001)	0	0	0
11/10/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
11/10/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	3,971.0000	3,917.0000	(1.360)	0	0	0
11/10/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	2,604.0000	2,548.0000	(2.151)	0	0	0
11/10/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	44.0000	42.0000	(4.545)	0	0	0
11/10/2007	R201	2008/02/07			Bond Future	8.1230	8.1130	(0.123)	0.0000	0.0000	0
11/10/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	722.0000	733.0000	1.524	0	0	0
11/10/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,717.0000	2,675.0000	(1.546)	0	0	0
11/10/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,759.0000	3,712.0000	(1.250)	0	0	0
11/10/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	399.0000	405.0000	1.504	0	0	0
11/10/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	4,948.0000	4,898.0000	(1.011)	0	0	0
11/10/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	201.0000	204.0000	1.493	0	0	0
11/10/2007	R201	2008/05/02			Bond Future	8.0450	8.0350	(0.124)	0.0000	0.0000	0
11/10/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	3,066.0000	3,100.0000	1.109	0	0	0
11/10/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	746.0000	728.0000	(2.413)	0	0	0
11/10/2007	R203	2007/11/01			Bond Future	8.1010	8.0810	(0.247)	0.0000	0.0000	0
11/10/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	4,175.0000	4,040.0000	(3.234)	0	0	0
11/10/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	12.0000	12.0000	-	0	0	0
11/10/2007	R203	2008/02/07			Bond Future	8.0260	8.0060	(0.249)	0.0000	0.0000	0
11/10/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,180.0000	4,072.0000	(2.584)	0	0	0
11/10/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	594.0000	619.0000	4.209	0	0	0
11/10/2007	R203	2008/05/02			Bond Future	7.9620	7.9420	(0.251)	0.0000	0.0000	0
11/10/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,251.0000	1,201.0000	(3.997)	0	0	0
11/10/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	3,127.0000	3,209.0000	2.622	0	0	0
11/10/2007	R204	2007/11/01			Bond Future	8.0710	8.0610	(0.124)	0.0000	0.0000	0
11/10/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	4,327.0000	4,251.0000	(1.756)	0	0	0
11/10/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	84.0000	81.0000	(3.571)	0	0	0
11/10/2007	R204	2008/02/07			Bond Future	8.0000	7.9900	(0.125)	0.0000	0.0000	380
11/10/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	1,169.0000	1,181.0000	1.027	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
11/10/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	4,838.0000	4,779.0000	(1.220)	0	0	0
11/10/2007	R204	2008/05/02			Bond Future	7.9410	7.9310	(0.126)	0.0000	0.0000	0
11/10/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,456.0000	3,498.0000	1.215	0	0	0
11/10/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,291.0000	1,262.0000	(2.246)	0	0	0
11/10/2007	R206	2007/11/01			Bond Future	8.2230	8.2030	(0.243)	0.0000	0.0000	0
11/10/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	2,273.0000	2,181.0000	(4.048)	0	0	0
11/10/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	29.0000	31.0000	6.897	0	0	0
11/10/2007	R206	2008/02/07			Bond Future	8.1200	8.1000	(0.246)	0.0000	0.0000	0
11/10/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	589.0000	612.0000	3.905	0	0	0
11/10/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,289.0000	2,222.0000	(2.927)	0	0	0
11/10/2007	R206	2008/05/02			Bond Future	8.0370	8.0170	(0.249)	0.0000	0.0000	0
11/10/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,967.0000	2,018.0000	2.593	0	0	0
11/10/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,029.0000	991.0000	(3.693)	0	0	0
11/10/2007	R207	2007/11/01			Bond Future	8.0320	8.0220	(0.125)	0.0000	0.0000	0
11/10/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	4,054.0000	3,979.0000	(1.850)	0	0	0
11/10/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	19.0000	18.0000	(5.263)	0	0	0
11/10/2007	R207	2008/02/07			Bond Future	7.9630	7.9530	(0.126)	0.0000	0.0000	0
11/10/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,120.0000	4,058.0000	(1.505)	0	0	0
11/10/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	642.0000	654.0000	1.869	0	0	0
11/10/2007	R207	2008/05/02			Bond Future	7.9090	7.8990	(0.126)	0.0000	0.0000	0
11/10/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,242.0000	1,214.0000	(2.254)	0	0	0
11/10/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,686.0000	3,731.0000	1.221	0	0	0
11/10/2007	R209	2007/11/01			Bond Future	7.6060	7.5360	(0.920)	0.0000	0.0000	0
11/10/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	6,501.0000	5,796.0000	(10.844)	0	0	0
11/10/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	8.0000	14.0000	75.000	0	0	0
11/10/2007	R209	2008/02/07			Bond Future	7.5520	7.4820	(0.927)	0.0000	0.0000	6,590
11/10/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	636.0000	776.0000	22.013	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
11/10/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	6,567.0000	5,989.0000	(8.802)	0	0	0
11/10/2007	R209 2008/05/02			Bond Future	7.5080	7.4380	(0.932)	0.0000	0.0000	0
11/10/2007	R209 2008/05/02	7.75	Call	Option on Bond Future	4,618.0000	5,080.0000	10.004	0	0	0
11/10/2007	R209 2008/05/02	7.75	Put	Option on Bond Future	2,195.0000	1,935.0000	(11.845)	0	0	0
11/10/2007	TRT1 2007/11/01			Index Future	256.6470	256.8060	0.062	0.0000	0.0000	400
11/10/2007	TRT1 2008/02/07			Index Future	263.5520	263.7150	0.062	0.0000	0.0000	0
<b>Grand Total:</b>										<b>66,985</b>