

Derivatives High/Low Report

High/Low for 12/10/2007

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
12/10/2007	\$ / R 2007/12/14			Currency Future	6.7867	6.8145	0.410	6.8500	6.8000	24,700
12/10/2007	\$ / R 2008/03/17			Currency Future	6.8829	6.9121	0.424	6.9300	6.9200	15,747
12/10/2007	\$ / R 2008/06/13			Currency Future	6.9824	7.0126	0.433	0.0000	0.0000	1,006
12/10/2007	£ / R 2007/12/14			Currency Future	13.8117	13.8369	0.182	0.0000	0.0000	0
12/10/2007	£ / R 2008/03/17			Currency Future	13.9724	13.9987	0.188	0.0000	0.0000	0
12/10/2007	£ / R 2008/06/13			Currency Future	14.1360	14.1615	0.180	0.0000	0.0000	0
12/10/2007	€ / R 2007/12/14			Currency Future	9.6757	9.6649	(0.112)	0.0000	0.0000	0
12/10/2007	€ / R 2008/03/17			Currency Future	9.8250	9.8147	(0.105)	0.0000	0.0000	0
12/10/2007	€ / R 2008/06/13			Currency Future	9.9768	9.9655	(0.113)	0.0000	0.0000	0
12/10/2007	ALBI 2007/11/01			Index Future	259.0230	259.2200	0.076	0.0000	0.0000	166
12/10/2007	ALBI 2007/11/01	254.00	Call	Index Future	50,891.0000	52,700.0000	3.555	0	0	0
12/10/2007	ALBI 2007/11/01	254.00	Put	Index Future	661.0000	500.0000	(24.357)	0	0	0
12/10/2007	ALBI 2008/02/07			Index Future	266.3060	266.6590	0.133	0.0000	0.0000	0
12/10/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,506.0000	1,318.0000	(12.483)	0	0	0
12/10/2007	ALBI 2008/02/07	254.00	Call	Index Future	124,566.0000	127,908.0000	2.683	0	0	0

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12/10/2007	ALBI	2008/05/02			Index Future	272.7520	273.1830	0.158	0.0000	0.0000	0
12/10/2007	ALBI	2008/05/02	265.00	Put	Index Future	12,701.0000	11,731.0000	(7.637)	0	0	0
12/10/2007	ALBI	2008/05/02	265.00	Call	Index Future	90,221.0000	93,561.0000	3.702	0	0	0
12/10/2007	ALBI	2008/08/07			Index Future	280.3790	280.8490	0.168	0.0000	0.0000	0
12/10/2007	ALBI	2008/08/07	265.00	Put	Index Future	6,360.0000	5,855.0000	(7.940)	0	0	0
12/10/2007	ALBI	2008/08/07	265.00	Call	Index Future	160,150.0000	164,345.0000	2.619	0	0	0
12/10/2007	ALBI	2008/11/06			Index Future	287.4650	287.9750	0.177	0.0000	0.0000	0
12/10/2007	ALBI	2008/11/06	265.00	Call	Index Future	228,212.0000	233,020.0000	2.107	0	0	0
12/10/2007	ALBI	2008/11/06	265.00	Put	Index Future	3,562.0000	3,270.0000	(8.198)	0	0	0
12/10/2007	CRD1	2007/11/01			Index Future	111.0720	111.1360	0.058	0.0000	0.0000	8
12/10/2007	CRD1	2008/02/07			Index Future	114.0600	114.1630	0.090	0.0000	0.0000	0
12/10/2007	GOVI	2007/11/01			jGovi	259.9125	260.1370	0.086	0.0000	0.0000	60
12/10/2007	GOVI	2007/11/01	265.00	Call	jGovi	168.0000	185.0000	10.119	0	0	0
12/10/2007	GOVI	2007/11/01	265.00	Put	jGovi	51,043.0000	48,815.0000	(4.365)	0	0	0
12/10/2007	GOVI	2008/02/07			jGovi	266.9045	267.2240	0.120	0.0000	0.0000	4
12/10/2007	GOVI	2008/02/07	265.00	Call	jGovi	34,302.0000	36,257.0000	5.699	0	0	0
12/10/2007	GOVI	2008/02/07	265.00	Put	jGovi	15,257.0000	14,017.0000	(8.127)	0	0	0
12/10/2007	GOVI	2008/05/02			jGovi	273.6460	273.9930	0.127	0.0000	0.0000	0
12/10/2007	GOVI	2008/05/02	264.00	Call	jGovi	105,486.0000	108,342.0000	2.707	0	0	0
12/10/2007	GOVI	2008/05/02	264.00	Put	jGovi	9,026.0000	8,412.0000	(6.803)	0	0	0
12/10/2007	ILBI	2007/11/01			Index Future	283.6140	283.7090	0.033	0.0000	0.0000	0
12/10/2007	ILBI	2008/02/07			Index Future	291.5890	291.7680	0.061	0.0000	0.0000	0
12/10/2007	J153	2010/08/31			jSwap	9.8560	9.8720	0.162	0.0000	0.0000	0

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12/10/2007	J157	2015/09/15			jSwap	9.2330	9.1850	(0.520)	0.0000	0.0000	0
12/10/2007	J186	2026/12/21			jSwap	8.4120	8.3790	(0.392)	0.0000	0.0000	0
12/10/2007	J201	2014/12/22			jSwap	9.3130	9.2690	(0.472)	0.0000	0.0000	0
12/10/2007	J203	2017/09/15			jSwap	9.0810	9.0370	(0.485)	0.0000	0.0000	0
12/10/2007	J204	2018/12/21			jSwap	8.9990	8.9590	(0.444)	0.0000	0.0000	0
12/10/2007	J207	2020/01/15			jSwap	8.8990	8.8670	(0.360)	0.0000	0.0000	0
12/10/2007	JBAR	2005/12/21			jBar	10.3170	0.0000	(100.000)	0.0000	0.0000	0
12/10/2007	JFRA	2007/11/01			jFra	10.4560	10.5870	1.253	0.0000	0.0000	0
12/10/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
12/10/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,720.0000	8,059.0000	4.391	0	0	0
12/10/2007	JFRA	2008/02/07			jFra	10.5070	10.6020	0.904	0.0000	0.0000	0
12/10/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	8,052.0000	7,906.0000	(1.813)	0	0	0
12/10/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	15,395.0000	15,497.0000	0.663	0	0	0
12/10/2007	JFRA	2008/05/02			jFra	10.4320	10.4790	0.451	0.0000	0.0000	0
12/10/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	14,678.0000	14,583.0000	(0.647)	0	0	0
12/10/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	15,141.0000	15,162.0000	0.139	0	0	0
12/10/2007	JFRA	2008/08/07			jFra	10.1470	10.1840	0.365	0.0000	0.0000	0
12/10/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,240.0000	18,164.0000	(0.417)	0	0	0
12/10/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,990.0000	18,004.0000	0.078	0	0	0
12/10/2007	JFRA	2008/11/06			jFra	9.9530	9.9440	(0.090)	0.0000	0.0000	0
12/10/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,318.0000	20,281.0000	(0.182)	0	0	0
12/10/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,040.0000	21,025.0000	(0.071)	0	0	0
12/10/2007	JN02	2007/11/01			jNote	10.0160	10.0400	0.240	0.0000	0.0000	0

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12/10/2007	JN02	2007/11/01	9.00	Call	Option on jNote	18,596.0000	18,960.0000	1.957	0	0	0
12/10/2007	JN02	2007/11/01	9.00	Put	Option on jNote	319.0000	261.0000	(18.182)	0	0	0
12/10/2007	JN02	2008/02/07			jNote	9.8330	9.8420	0.092	0.0000	0.0000	0
12/10/2007	JN02	2008/02/07	9.00	Call	Option on jNote	20,269.0000	20,337.0000	0.335	0	0	0
12/10/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,388.0000	5,299.0000	(1.652)	0	0	0
12/10/2007	JN02	2008/05/02			jNote	9.6350	9.6340	(0.010)	0.0000	0.0000	0
12/10/2007	JN02	2008/05/02	10.00	Put	Option on jNote	17,589.0000	17,566.0000	(0.131)	0	0	0
12/10/2007	JN02	2008/05/02	10.00	Call	Option on jNote	12,576.0000	12,529.0000	(0.374)	0	0	0
12/10/2007	JN05	2007/11/01			jNote	9.3580	9.3480	(0.107)	0.0000	0.0000	0
12/10/2007	JN05	2007/11/01	9.00	Call	Option on jNote	14,773.0000	14,367.0000	(2.748)	0	0	0
12/10/2007	JN05	2007/11/01	9.00	Put	Option on jNote	693.0000	683.0000	(1.443)	0	0	0
12/10/2007	JN05	2008/02/07			jNote	9.2530	9.2340	(0.205)	0.0000	0.0000	0
12/10/2007	JN05	2008/02/07	9.00	Put	Option on jNote	7,034.0000	7,268.0000	3.327	0	0	0
12/10/2007	JN05	2008/02/07	9.00	Call	Option on jNote	17,016.0000	16,501.0000	(3.027)	0	0	0
12/10/2007	JN05	2008/05/02			jNote	9.1560	9.1280	(0.306)	0.0000	0.0000	0
12/10/2007	JN05	2008/05/02	9.50	Put	Option on jNote	21,843.0000	22,524.0000	3.118	0	0	0
12/10/2007	JN05	2008/05/02	9.50	Call	Option on jNote	9,709.0000	9,271.0000	(4.511)	0	0	0
12/10/2007	JN10	2007/11/01			jNote	8.9520	8.9130	(0.436)	0.0000	0.0000	0
12/10/2007	JN10	2007/11/01	9.00	Put	Option on jNote	6,511.0000	8,042.0000	23.514	0	0	0
12/10/2007	JN10	2007/11/01	9.00	Call	Option on jNote	3,394.0000	2,389.0000	(29.611)	0	0	0
12/10/2007	JN10	2008/02/07			jNote	8.8670	8.8230	(0.496)	0.0000	0.0000	0
12/10/2007	JN10	2008/02/07	9.00	Put	Option on jNote	16,286.0000	18,092.0000	11.089	0	0	0
12/10/2007	JN10	2008/02/07	9.00	Call	Option on jNote	7,627.0000	6,554.0000	(14.068)	0	0	0
12/10/2007	JN10	2008/05/02			jNote	8.7870	8.7390	(0.546)	0.0000	0.0000	0
12/10/2007	JN10	2008/05/02	9.00	Put	Option on jNote	22,105.0000	24,146.0000	9.233	0	0	0
12/10/2007	JN10	2008/05/02	9.00	Call	Option on jNote	9,559.0000	8,424.0000	(11.874)	0	0	0
12/10/2007	JROD	2007/10/31			jRod	9.6190	9.7060	0.904	0.0000	0.0000	0

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12/10/2007	JROD	2007/11/30			jRod	9.9050	10.0780	1.747	0.0000	0.0000	0
12/10/2007	JROD	2007/12/31			jRod	10.1920	10.4130	2.168	0.0000	0.0000	0
12/10/2007	JROD	2008/01/31			jRod	10.0470	10.1880	1.403	0.0000	0.0000	0
12/10/2007	JROD	2008/02/29			jRod	10.2420	10.4220	1.757	0.0000	0.0000	0
12/10/2007	JROD	2008/03/31			jRod	10.3760	10.5960	2.120	0.0000	0.0000	0
12/10/2007	OTH1	2007/11/01			Index Future	255.6080	255.7730	0.065	0.0000	0.0000	12
12/10/2007	OTH1	2008/02/07			Index Future	262.4850	262.7410	0.098	0.0000	0.0000	0
12/10/2007	R153	2007/11/01			Bond Future	8.8540	8.8700	0.181	0.0000	0.0000	4,190
12/10/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	7.0000	5.0000	(28.571)	0	0	0
12/10/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	1,594.0000	1,634.0000	2.509	0	0	0
12/10/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
12/10/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	2,253.0000	2,294.0000	1.820	0	0	0
12/10/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	2,923.0000	2,964.0000	1.403	0	0	0
12/10/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2007	R153	2008/02/07			Bond Future	8.7760	8.7400	(0.410)	0.0000	0.0000	6,220
12/10/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,559.0000	1,494.0000	(4.169)	0	0	0
12/10/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	303.0000	323.0000	6.601	0	0	0
12/10/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,037.0000	1,964.0000	(3.584)	0	0	0
12/10/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	176.0000	189.0000	7.386	0	0	0
12/10/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,564.0000	2,486.0000	(3.042)	0	0	0
12/10/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	95.0000	103.0000	8.421	0	0	0
12/10/2007	R153	2008/05/02			Bond Future	8.7070	8.6130	(1.080)	0.0000	0.0000	0
12/10/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	597.0000	521.0000	(12.730)	0	0	0
12/10/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,232.0000	1,360.0000	10.390	0	0	0

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12/10/2007	R157	2007/11/01			Bond Future	8.1630	8.1330	(0.368)	0.0000	0.0000	2,660
12/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
12/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	4,637.0000	4,433.0000	(4.399)	0	0	0
12/10/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	105.0000	77.0000	(26.667)	0	0	0
12/10/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	2,379.0000	2,555.0000	7.398	0	0	75
12/10/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	12.0000	8.0000	(33.333)	0	0	50
12/10/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	2,918.0000	2,722.0000	(6.717)	0	0	0
12/10/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	3,939.0000	4,139.0000	5.077	0	0	0
12/10/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	1,091.0000	1,207.0000	10.632	0	0	350
12/10/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	499.0000	410.0000	(17.836)	0	0	0
12/10/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	58.0000	67.0000	15.517	0	0	0
12/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	5.0000	6.0000	20.000	0	0	0
12/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	4,637.0000	4,433.0000	(4.399)	0	0	0
12/10/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	6,435.0000	6,230.0000	(3.186)	0	0	0
12/10/2007	R157	2008/02/07			Bond Future	8.0930	8.0370	(0.692)	0.0000	0.0000	3,580
12/10/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	258.0000	300.0000	16.279	0	0	0
12/10/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	4,543.0000	4,243.0000	(6.604)	0	0	0
12/10/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	516.0000	590.0000	14.341	0	0	0
12/10/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	6,032.0000	5,701.0000	(5.487)	0	0	0
12/10/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,248.0000	2,992.0000	(7.882)	0	0	0
12/10/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	939.0000	1,055.0000	12.354	0	0	0
12/10/2007	R157	2008/05/02			Bond Future	8.0360	7.9540	(1.020)	0.0000	0.0000	0
12/10/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	5,073.0000	5,513.0000	8.673	0	0	0
12/10/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	535.0000	441.0000	(17.570)	0	0	0
12/10/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,885.0000	4,277.0000	10.090	0	0	0
12/10/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	912.0000	769.0000	(15.680)	0	0	0
12/10/2007	R186	2007/11/01			Bond Future	7.8940	7.8850	(0.114)	0.0000	0.0000	0
12/10/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	11,087.0000	10,982.0000	(0.947)	0	0	0
12/10/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
12/10/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	118.0000	115.0000	(2.542)	0	0	0
12/10/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	7,855.0000	7,749.0000	(1.349)	0	0	0
12/10/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	11.0000	10.0000	(9.091)	0	0	0

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12/10/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	4,832.0000	4,724.0000	(2.235)	0	0	0
12/10/2007	R186	2008/02/07			Bond Future	7.8340	7.8100	(0.306)	0.0000	0.0000	0
12/10/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	7,879.0000	7,645.0000	(2.970)	0	0	0
12/10/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	794.0000	841.0000	5.919	0	0	0
12/10/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	1,516.0000	1,594.0000	5.145	0	0	0
12/10/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,497.0000	5,295.0000	(3.675)	0	0	0
12/10/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,590.0000	3,429.0000	(4.485)	0	0	0
12/10/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	2,607.0000	2,725.0000	4.526	0	0	0
12/10/2007	R186	2008/05/02			Bond Future	7.7850	7.7460	(0.501)	0.0000	0.0000	0
12/10/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	5,094.0000	5,370.0000	5.418	0	0	0
12/10/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,627.0000	2,449.0000	(6.776)	0	0	0
12/10/2007	R196	2007/11/01			Bond Future	9.2840	9.4030	1.282	0.0000	0.0000	0
12/10/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
12/10/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	1,275.0000	1,420.0000	11.373	0	0	0
12/10/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	965.0000	1,110.0000	15.026	0	0	0
12/10/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	663.0000	803.0000	21.116	0	0	0
12/10/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	8.0000	3.0000	(62.500)	0	0	0
12/10/2007	R196	2008/02/07			Bond Future	8.9400	9.0430	1.152	0.0000	0.0000	0
12/10/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	207.0000	174.0000	(15.942)	0	0	0
12/10/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	137.0000	113.0000	(17.518)	0	0	0
12/10/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	299.0000	256.0000	(14.381)	0	0	0
12/10/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	820.0000	897.0000	9.390	0	0	0
12/10/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	641.0000	710.0000	10.764	0	0	0
12/10/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	486.0000	545.0000	12.140	0	0	0
12/10/2007	R196	2008/05/02			Bond Future	8.6070	8.6910	0.976	0.0000	0.0000	0
12/10/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	529.0000	487.0000	(7.940)	0	0	0
12/10/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	223.0000	247.0000	10.762	0	0	0
12/10/2007	R201	2007/11/01			Bond Future	8.2060	8.1680	(0.463)	0.0000	0.0000	910
12/10/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	3,917.0000	3,712.0000	(5.234)	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
12/10/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	2,548.0000	2,351.0000	(7.732)	0	0	0
12/10/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
12/10/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	42.0000	51.0000	21.429	0	0	0
12/10/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	5,343.0000	5,137.0000	(3.856)	0	0	0
12/10/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/10/2007	R201	2008/02/07			Bond Future	8.1130	8.0460	(0.826)	0.0000	0.0000	0
12/10/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	405.0000	475.0000	17.284	0	0	0
12/10/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,712.0000	3,427.0000	(7.678)	0	0	0
12/10/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,675.0000	2,431.0000	(9.121)	0	0	0
12/10/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	733.0000	843.0000	15.007	0	0	0
12/10/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	204.0000	245.0000	20.098	0	0	0
12/10/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	4,898.0000	4,583.0000	(6.431)	0	0	0
12/10/2007	R201	2008/05/02			Bond Future	8.0350	7.9410	(1.170)	0.0000	0.0000	0
12/10/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	3,100.0000	3,459.0000	11.581	0	0	0
12/10/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	728.0000	599.0000	(17.720)	0	0	0
12/10/2007	R203	2007/11/01			Bond Future	8.0810	8.0520	(0.359)	0.0000	0.0000	0
12/10/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	12.0000	14.0000	16.667	0	0	0
12/10/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	4,040.0000	3,846.0000	(4.802)	0	0	0
12/10/2007	R203	2008/02/07			Bond Future	8.0060	7.9540	(0.650)	0.0000	0.0000	0
12/10/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	619.0000	699.0000	12.924	0	0	0
12/10/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,072.0000	3,804.0000	(6.582)	0	0	0
12/10/2007	R203	2008/05/02			Bond Future	7.9420	7.8690	(0.919)	0.0000	0.0000	0
12/10/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,201.0000	1,041.0000	(13.322)	0	0	0
12/10/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	3,209.0000	3,532.0000	10.065	0	0	0
12/10/2007	R204	2007/11/01			Bond Future	8.0610	8.0330	(0.347)	0.0000	0.0000	0
12/10/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	4,251.0000	4,054.0000	(4.634)	0	0	0
12/10/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	81.0000	86.0000	6.173	0	0	0
12/10/2007	R204	2008/02/07			Bond Future	7.9900	7.9410	(0.613)	7.9600	7.9600	3,331
12/10/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	4,779.0000	4,526.0000	(5.294)	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
12/10/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	1,181.0000	1,281.0000	8.467	0	0	0
12/10/2007	R204	2008/05/02			Bond Future	7.9310	7.8630	(0.857)	0.0000	0.0000	0
12/10/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,262.0000	1,103.0000	(12.599)	0	0	0
12/10/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,498.0000	3,825.0000	9.348	0	0	0
12/10/2007	R206	2007/11/01			Bond Future	8.2030	8.1650	(0.463)	0.0000	0.0000	0
12/10/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	31.0000	38.0000	22.581	0	0	0
12/10/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	2,181.0000	2,010.0000	(7.840)	0	0	0
12/10/2007	R206	2008/02/07			Bond Future	8.1000	8.0310	(0.852)	0.0000	0.0000	0
12/10/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,222.0000	2,005.0000	(9.766)	0	0	0
12/10/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	612.0000	710.0000	16.013	0	0	0
12/10/2007	R206	2008/05/02			Bond Future	8.0170	7.9180	(1.235)	0.0000	0.0000	0
12/10/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	2,018.0000	2,297.0000	13.826	0	0	0
12/10/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	991.0000	830.0000	(16.246)	0	0	0
12/10/2007	R207	2007/11/01			Bond Future	8.0220	7.9930	(0.362)	0.0000	0.0000	0
12/10/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	3,979.0000	3,767.0000	(5.328)	0	0	0
12/10/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	18.0000	21.0000	16.667	0	0	0
12/10/2007	R207	2008/02/07			Bond Future	7.9530	7.9060	(0.591)	0.0000	0.0000	0
12/10/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,058.0000	3,794.0000	(6.506)	0	0	0
12/10/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	654.0000	736.0000	12.538	0	0	0
12/10/2007	R207	2008/05/02			Bond Future	7.8990	7.8350	(0.810)	0.0000	0.0000	0
12/10/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,214.0000	1,067.0000	(12.109)	0	0	0
12/10/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,731.0000	4,052.0000	8.604	0	0	0
12/10/2007	R209	2007/11/01			Bond Future	7.5360	7.5380	0.027	0.0000	0.0000	0
12/10/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	14.0000	12.0000	(14.286)	0	0	0
12/10/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	5,796.0000	5,814.0000	0.311	0	0	0
12/10/2007	R209	2008/02/07			Bond Future	7.4820	7.4720	(0.134)	0.0000	0.0000	6,590
12/10/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	776.0000	791.0000	1.933	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
12/10/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	5,989.0000	5,901.0000	(1.469)	0	0	0
12/10/2007	R209 2008/05/02			Bond Future	7.4380	7.4170	(0.282)	0.0000	0.0000	0
12/10/2007	R209 2008/05/02	7.75	Put	Option on Bond Future	1,935.0000	1,856.0000	(4.083)	0	0	0
12/10/2007	R209 2008/05/02	7.75	Call	Option on Bond Future	5,080.0000	5,220.0000	2.756	0	0	0
12/10/2007	TRT1 2007/11/01			Index Future	256.8060	257.0260	0.086	0.0000	0.0000	400
12/10/2007	TRT1 2008/02/07			Index Future	263.7150	264.0270	0.118	0.0000	0.0000	0
Grand Total:										70,059