

Derivatives High/Low Report

High/Low for 10/12/2007

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
10/12/2007	\$ / R 2007/12/14			Currency Future	6.7008	6.6766	(0.361)	6.7400	6.7200	23,606
10/12/2007	\$ / R 2008/03/17			Currency Future	6.8021	6.7853	(0.247)	6.8500	6.8100	38,324
10/12/2007	\$ / R 2008/06/13			Currency Future	6.9300	6.9026	(0.395)	6.9700	6.9200	9,778
10/12/2007	£ / R 2007/12/14			Currency Future	13.5935	13.6566	0.464	13.5000	13.5000	37
10/12/2007	£ / R 2008/03/17			Currency Future	13.7562	13.8361	0.581	0.0000	0.0000	0
10/12/2007	£ / R 2008/06/13			Currency Future	13.9680	14.0278	0.428	0.0000	0.0000	143
10/12/2007	€ / R 2007/12/14			Currency Future	9.8215	9.8341	0.128	0.0000	0.0000	2
10/12/2007	€ / R 2008/03/17			Currency Future	9.9772	10.0019	0.248	0.0000	0.0000	752
10/12/2007	€ / R 2008/06/13			Currency Future	10.1623	10.1719	0.094	0.0000	0.0000	231
10/12/2007	ALBI 2008/02/07			Index Future	262.6170	263.2140	0.227	0.0000	0.0000	517
10/12/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,183.0000	795.0000	(32.798)	0	0	0
10/12/2007	ALBI 2008/02/07	254.00	Call	Index Future	87,353.0000	92,935.0000	6.390	0	0	0
10/12/2007	ALBI 2008/05/02			Index Future	269.8530	269.5530	(0.111)	0.0000	0.0000	0
10/12/2007	ALBI 2008/05/02	265.00	Put	Index Future	14,976.0000	15,529.0000	3.693	0	0	0
10/12/2007	ALBI 2008/05/02	265.00	Call	Index Future	63,506.0000	61,059.0000	(3.853)	0	0	0

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10/12/2007	ALBI	2008/08/07			Index Future	277.8690	277.6570	(0.076)	0.0000	0.0000	0
10/12/2007	ALBI	2008/08/07	265.00	Call	Index Future	135,441.0000	133,436.0000	(1.480)	0	0	0
10/12/2007	ALBI	2008/08/07	265.00	Put	Index Future	6,751.0000	6,866.0000	1.703	0	0	0
10/12/2007	ALBI	2008/11/06			Index Future	285.4850	285.2650	(0.077)	0.0000	0.0000	0
10/12/2007	ALBI	2008/11/06	265.00	Put	Index Future	3,406.0000	3,462.0000	1.644	0	0	0
10/12/2007	ALBI	2008/11/06	265.00	Call	Index Future	208,256.0000	206,112.0000	(1.030)	0	0	0
10/12/2007	CRD1	2008/02/07			Index Future	112.6880	112.8960	0.185	0.0000	0.0000	0
10/12/2007	CRD1	2008/05/02			Index Future	115.6460	115.8600	0.185	0.0000	0.0000	0
10/12/2007	CRD1	2008/08/07			Index Future	120.3670	120.3890	0.018	0.0000	0.0000	0
10/12/2007	CRD1	2008/11/06			Index Future	122.3580	122.5850	0.186	0.0000	0.0000	8
10/12/2007	GOVI	2008/02/07			jGovi	263.8640	264.4350	0.216	0.0000	0.0000	7
10/12/2007	GOVI	2008/02/07	265.00	Call	jGovi	11,836.0000	13,845.0000	16.974	0	0	0
10/12/2007	GOVI	2008/02/07	265.00	Put	jGovi	23,196.0000	19,495.0000	(15.955)	0	0	0
10/12/2007	GOVI	2008/05/02			jGovi	271.2650	271.8520	0.216	0.0000	0.0000	0
10/12/2007	GOVI	2008/05/02	264.00	Put	jGovi	9,245.0000	7,947.0000	(14.040)	0	0	0
10/12/2007	GOVI	2008/05/02	264.00	Call	jGovi	81,895.0000	86,467.0000	5.583	0	0	0
10/12/2007	GOVI	2008/08/07			jGovi	278.9030	279.5060	0.216	0.0000	0.0000	0
10/12/2007	GOVI	2008/08/07	274.00	Call	jGovi	73,775.0000	77,657.0000	5.262	0	0	0
10/12/2007	GOVI	2008/08/07	274.00	Put	jGovi	24,745.0000	22,597.0000	(8.681)	0	0	0
10/12/2007	GOVI	2008/11/06			jGovi	286.5070	287.1270	0.216	0.0000	0.0000	60
10/12/2007	GOVI	2008/11/06	274.00	Call	jGovi	137,779.0000	142,813.0000	3.654	0	0	0
10/12/2007	GOVI	2008/11/06	274.00	Put	jGovi	12,709.0000	11,543.0000	(9.175)	0	0	0
10/12/2007	ILBI	2008/02/07			Index Future	300.0250	300.0420	0.006	0.0000	0.0000	0

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10/12/2007	J153	2010/08/31			jSwap	10.4300	10.3950	(0.336)	0.0000	0.0000	0
10/12/2007	J157	2015/09/15			jSwap	9.3550	9.3300	(0.267)	0.0000	0.0000	0
10/12/2007	J186	2026/12/21			jSwap	8.4320	8.4330	0.012	0.0000	0.0000	0
10/12/2007	J201	2014/12/22			jSwap	9.4710	9.4350	(0.380)	0.0000	0.0000	0
10/12/2007	J203	2017/09/15			jSwap	9.1280	9.1240	(0.044)	0.0000	0.0000	0
10/12/2007	J204	2018/12/21			jSwap	9.0330	9.0300	(0.033)	0.0000	0.0000	0
10/12/2007	J207	2020/01/15			jSwap	8.9350	8.9310	(0.045)	0.0000	0.0000	0
10/12/2007	JBAR	2005/12/21			jBar	11.1750	11.2170	0.376	0.0000	0.0000	0
10/12/2007	JFRA	2008/02/07			jFra	11.1850	11.2530	0.608	0.0000	0.0000	0
10/12/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	4,489.0000	4,233.0000	(5.703)	0	0	0
10/12/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	13,400.0000	13,369.0000	(0.231)	0	0	0
10/12/2007	JFRA	2008/05/02			jFra	11.1800	11.2330	0.474	0.0000	0.0000	0
10/12/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	13,881.0000	13,818.0000	(0.454)	0	0	0
10/12/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	11,478.0000	11,288.0000	(1.655)	0	0	0
10/12/2007	JFRA	2008/08/07			jFra	11.0130	11.0190	0.054	0.0000	0.0000	0
10/12/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	15,384.0000	15,276.0000	(0.702)	0	0	0
10/12/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,235.0000	17,142.0000	(0.540)	0	0	0
10/12/2007	JFRA	2008/11/06			jFra	10.7220	10.6780	(0.410)	0.0000	0.0000	0
10/12/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	19,676.0000	19,537.0000	(0.706)	0	0	0
10/12/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	18,529.0000	18,497.0000	(0.173)	0	0	0
10/12/2007	JFRA	2009/02/05			jFra	10.3940	10.3980	0.038	0.0000	0.0000	0
10/12/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	21,061.0000	20,981.0000	(0.380)	0	0	0
10/12/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,019.0000	21,948.0000	(0.322)	0	0	0

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10/12/2007	JFRA	2009/05/07			jFra	10.0660	10.0390	(0.268)	0.0000	0.0000	0
10/12/2007	JFRA	2009/08/06			jFra	9.7360	9.7500	0.144	0.0000	0.0000	0
10/12/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	26,071.0000	25,990.0000	(0.311)	0	0	0
10/12/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,428.0000	25,381.0000	(0.185)	0	0	0
10/12/2007	JFRA	2009/11/05			jFra	9.5380	9.4300	(1.132)	0.0000	0.0000	0
10/12/2007	JN02	2008/02/07			jNote	10.5140	10.5120	(0.019)	0.0000	0.0000	0
10/12/2007	JN02	2008/02/07	9.00	Put	Option on jNote	886.0000	809.0000	(8.691)	0	0	0
10/12/2007	JN02	2008/02/07	9.00	Call	Option on jNote	27,726.0000	27,608.0000	(0.426)	0	0	0
10/12/2007	JN02	2008/05/02			jNote	10.2880	10.2590	(0.282)	0.0000	0.0000	0
10/12/2007	JN02	2008/05/02	10.00	Call	Option on jNote	16,266.0000	15,833.0000	(2.662)	0	0	0
10/12/2007	JN02	2008/05/02	10.00	Put	Option on jNote	9,535.0000	9,634.0000	1.038	0	0	0
10/12/2007	JN02	2008/08/07			jNote	10.0300	9.9660	(0.638)	0.0000	0.0000	0
10/12/2007	JN05	2008/02/07			jNote	9.5850	9.5040	(0.845)	0.0000	0.0000	0
10/12/2007	JN05	2008/02/07	9.00	Put	Option on jNote	1,344.0000	1,694.0000	26.042	0	0	0
10/12/2007	JN05	2008/02/07	9.00	Call	Option on jNote	24,153.0000	21,373.0000	(11.510)	0	0	0
10/12/2007	JN05	2008/05/02			jNote	9.4410	9.3580	(0.879)	0.0000	0.0000	0
10/12/2007	JN05	2008/05/02	9.50	Call	Option on jNote	12,250.0000	10,607.0000	(13.412)	0	0	0
10/12/2007	JN05	2008/05/02	9.50	Put	Option on jNote	13,086.0000	14,714.0000	12.441	0	0	0
10/12/2007	JN05	2008/08/07			jNote	9.2730	9.1880	(0.917)	0.0000	0.0000	0
10/12/2007	JN10	2008/02/07			jNote	8.8950	8.8910	(0.045)	0.0000	0.0000	0
10/12/2007	JN10	2008/02/07	9.00	Put	Option on jNote	12,080.0000	12,059.0000	(0.174)	0	0	0
10/12/2007	JN10	2008/02/07	9.00	Call	Option on jNote	5,297.0000	5,010.0000	(5.418)	0	0	0
10/12/2007	JN10	2008/05/02			jNote	8.7900	8.7840	(0.068)	0.0000	0.0000	0
10/12/2007	JN10	2008/05/02	9.00	Call	Option on jNote	7,530.0000	7,265.0000	(3.519)	0	0	0

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10/12/2007	JN10	2008/05/02	9.00	Put	Option on jNote	19,801.0000	19,958.0000	0.793	0	0	0
10/12/2007	JN10	2008/08/07			jNote	8.6690	8.6600	(0.104)	0.0000	0.0000	0
10/12/2007	JROD	2007/12/31			jRod	10.2080	10.2760	0.666	0.0000	0.0000	0
10/12/2007	JROD	2008/01/31			jRod	10.6060	10.6910	0.801	0.0000	0.0000	0
10/12/2007	JROD	2008/02/29			jRod	11.0330	11.0910	0.526	0.0000	0.0000	0
10/12/2007	JROD	2008/03/31			jRod	10.7820	10.7990	0.158	0.0000	0.0000	0
10/12/2007	JROD	2008/04/30			jRod	11.0290	11.0460	0.154	0.0000	0.0000	0
10/12/2007	JROD	2008/05/30			jRod	11.2160	11.2390	0.205	0.0000	0.0000	0
10/12/2007	JROD	2008/06/30			jRod	10.9570	10.9770	0.183	0.0000	0.0000	0
10/12/2007	JROD	2008/07/31			jRod	11.1310	11.1490	0.162	0.0000	0.0000	0
10/12/2007	OTH1	2008/02/07			Index Future	257.2230	257.9740	0.292	0.0000	0.0000	0
10/12/2007	OTH1	2008/05/02			Index Future	263.9760	264.7460	0.292	0.0000	0.0000	0
10/12/2007	OTH1	2008/08/07			Index Future	272.6090	272.1050	(0.185)	0.0000	0.0000	0
10/12/2007	OTH1	2008/11/06			Index Future	279.2960	280.1120	0.292	0.0000	0.0000	12
10/12/2007	R153	2008/02/07			Bond Future	9.1620	9.1320	(0.327)	0.0000	0.0000	8,404
10/12/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	2,189.0000	2,119.0000	(3.198)	0	0	0
10/12/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,776.0000	2,706.0000	(2.522)	0	0	0
10/12/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
10/12/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	22.0000	22.0000	-	0	0	0
10/12/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	3,380.0000	3,310.0000	(2.071)	0	0	0
10/12/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0

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10/12/2007	R153	2008/05/02			Bond Future	8.9150	8.8850	(0.337)	0.0000	0.0000	0
10/12/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	652.0000	615.0000	(5.675)	0	0	0
10/12/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	835.0000	863.0000	3.353	0	0	0
10/12/2007	R153	2008/08/07			Bond Future	8.6380	8.6080	(0.347)	0.0000	0.0000	0
10/12/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	967.0000	930.0000	(3.826)	0	0	0
10/12/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	698.0000	720.0000	3.152	0	0	0
10/12/2007	R157	2008/02/07			Bond Future	8.3190	8.2790	(0.481)	0.0000	0.0000	9,138
10/12/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	224.0000	242.0000	8.036	0	0	0
10/12/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	4,026.0000	3,782.0000	(6.061)	0	0	0
10/12/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	7,282.0000	7,020.0000	(3.598)	0	0	0
10/12/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	15.0000	16.0000	6.667	0	0	0
10/12/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	5,588.0000	5,330.0000	(4.617)	0	0	0
10/12/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	68.0000	73.0000	7.353	0	0	0
10/12/2007	R157	2008/05/02			Bond Future	8.1830	8.1430	(0.489)	0.0000	0.0000	0
10/12/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,298.0000	3,449.0000	4.579	0	0	0
10/12/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	4,420.0000	4,599.0000	4.050	0	0	0
10/12/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	835.0000	755.0000	(9.581)	0	0	0
10/12/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,277.0000	1,170.0000	(8.379)	0	0	2,000
10/12/2007	R157	2008/08/07			Bond Future	8.0450	8.0050	(0.497)	0.0000	0.0000	2,500
10/12/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	2,824.0000	2,681.0000	(5.064)	0	0	0
10/12/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,540.0000	2,650.0000	4.331	0	0	0
10/12/2007	R186	2008/02/07			Bond Future	7.9590	7.9190	(0.503)	0.0000	0.0000	0
10/12/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,291.0000	1,404.0000	8.753	0	0	0
10/12/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	8,685.0000	8,241.0000	(5.112)	0	0	0
10/12/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	158.0000	172.0000	8.861	0	0	0
10/12/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	520.0000	569.0000	9.423	0	0	0
10/12/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,944.0000	5,533.0000	(6.915)	0	0	0
10/12/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,718.0000	3,371.0000	(9.333)	0	0	0
10/12/2007	R186	2008/05/02			Bond Future	7.8760	7.8360	(0.508)	0.0000	0.0000	0

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10/12/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,355.0000	4,589.0000	5.373	0	0	0
10/12/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,942.0000	2,715.0000	(7.716)	0	0	0
10/12/2007	R186	2008/08/07			Bond Future	7.7950	7.7550	(0.513)	0.0000	0.0000	0
10/12/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	5,036.0000	4,779.0000	(5.103)	0	0	0
10/12/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	4,515.0000	4,721.0000	4.563	0	0	0
10/12/2007	R196	2008/02/07			Bond Future	10.0510	9.9060	(1.443)	0.0000	0.0000	0
10/12/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	1,282.0000	1,145.0000	(10.686)	0	0	0
10/12/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
10/12/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,770.0000	1,630.0000	(7.910)	0	0	0
10/12/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	3.0000	5.0000	66.667	0	0	0
10/12/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	9.0000	13.0000	44.444	0	0	0
10/12/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,524.0000	1,385.0000	(9.121)	0	0	0
10/12/2007	R196	2008/05/02			Bond Future	9.6250	9.5740	(0.530)	0.0000	0.0000	0
10/12/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	119.0000	127.0000	6.723	0	0	0
10/12/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	602.0000	570.0000	(5.316)	0	0	0
10/12/2007	R196	2008/08/07			Bond Future	9.1120	9.1540	0.461	0.0000	0.0000	0
10/12/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,811.0000	1,812.0000	0.055	0	0	0
10/12/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,619.0000	1,597.0000	(1.359)	0	0	0
10/12/2007	R201	2008/02/07			Bond Future	8.3820	8.3420	(0.477)	0.0000	0.0000	0
10/12/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	4,754.0000	4,548.0000	(4.333)	0	0	0
10/12/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	36.0000	39.0000	8.333	0	0	0
10/12/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	6,113.0000	5,906.0000	(3.386)	0	0	0
10/12/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	9.0000	9.0000	-	0	0	0
10/12/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	130.0000	141.0000	8.462	0	0	0
10/12/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	3,483.0000	3,286.0000	(5.656)	0	0	0
10/12/2007	R201	2008/05/02			Bond Future	8.2490	8.2090	(0.485)	0.0000	0.0000	0
10/12/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	1,115.0000	1,024.0000	(8.161)	0	0	0
10/12/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,387.0000	2,501.0000	4.776	0	0	0
10/12/2007	R201	2008/08/07			Bond Future	8.1170	8.0770	(0.493)	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
10/12/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,401.0000	2,283.0000	(4.915)	0	0	0
10/12/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	1,815.0000	1,897.0000	4.518	0	0	0
10/12/2007	R203	2008/02/07			Bond Future	8.1940	8.1640	(0.366)	0.0000	0.0000	0
10/12/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	121.0000	125.0000	3.306	0	0	0
10/12/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,818.0000	4,625.0000	(4.006)	0	0	0
10/12/2007	R203	2008/05/02			Bond Future	8.0850	8.0550	(0.371)	0.0000	0.0000	0
10/12/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	2,319.0000	2,423.0000	4.485	0	0	0
10/12/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,251.0000	1,158.0000	(7.434)	0	0	0
10/12/2007	R203	2008/08/07			Bond Future	7.9750	7.9450	(0.376)	0.0000	0.0000	0
10/12/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	2,557.0000	2,427.0000	(5.084)	0	0	0
10/12/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	1,091.0000	1,155.0000	5.866	0	0	0
10/12/2007	R204	2008/02/07			Bond Future	8.1890	8.1590	(0.366)	0.0000	0.0000	3,331
10/12/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	335.0000	341.0000	1.791	0	0	0
10/12/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,347.0000	5,142.0000	(3.834)	0	0	0
10/12/2007	R204	2008/05/02			Bond Future	8.0900	8.0600	(0.371)	0.0000	0.0000	0
10/12/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	2,469.0000	2,579.0000	4.455	0	0	0
10/12/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,355.0000	1,255.0000	(7.380)	0	0	0
10/12/2007	R204	2008/08/07			Bond Future	7.9920	7.9620	(0.375)	0.0000	0.0000	0
10/12/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	2,652.0000	2,508.0000	(5.430)	0	0	0
10/12/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	949.0000	1,014.0000	6.849	0	0	0
10/12/2007	R206	2008/02/07			Bond Future	8.4460	8.4060	(0.474)	0.0000	0.0000	0
10/12/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	82.0000	88.0000	7.317	0	0	0
10/12/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	3,251.0000	3,079.0000	(5.291)	0	0	0
10/12/2007	R206	2008/05/02			Bond Future	8.3070	8.2670	(0.482)	0.0000	0.0000	0
10/12/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,100.0000	1,172.0000	6.545	0	0	0
10/12/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,349.0000	1,246.0000	(7.635)	0	0	0
10/12/2007	R206	2008/08/07			Bond Future	8.1640	8.1240	(0.490)	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
10/12/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	1,972.0000	1,869.0000	(5.223)	0	0	0
10/12/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	1,274.0000	1,340.0000	5.181	0	0	0
10/12/2007	R207	2008/02/07			Bond Future	8.1520	8.1120	(0.491)	0.0000	0.0000	0
10/12/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,966.0000	4,689.0000	(5.578)	0	0	0
10/12/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	116.0000	127.0000	9.483	0	0	0
10/12/2007	R207	2008/05/02			Bond Future	8.0610	8.0210	(0.496)	0.0000	0.0000	0
10/12/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,304.0000	1,179.0000	(9.586)	0	0	0
10/12/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	2,647.0000	2,811.0000	6.196	0	0	0
10/12/2007	R207	2008/08/07			Bond Future	7.9700	7.9300	(0.502)	0.0000	0.0000	0
10/12/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	1,660.0000	1,807.0000	8.855	0	0	0
10/12/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,446.0000	1,306.0000	(9.682)	0	0	0
10/12/2007	R209	2008/02/07			Bond Future	7.6450	7.6150	(0.392)	0.0000	0.0000	6,590
10/12/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	7,012.0000	6,718.0000	(4.193)	0	0	0
10/12/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	142.0000	149.0000	4.930	0	0	0
10/12/2007	R209	2008/05/02			Bond Future	7.5760	7.5460	(0.396)	0.0000	0.0000	0
10/12/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	1,974.0000	1,832.0000	(7.194)	0	0	0
10/12/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	3,705.0000	3,867.0000	4.372	0	0	0
10/12/2007	R209	2008/08/07			Bond Future	7.5070	7.4770	(0.400)	0.0000	0.0000	0
10/12/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	2,945.0000	3,176.0000	7.844	0	0	0
10/12/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	517.0000	440.0000	(14.894)	0	0	0
10/12/2007	TRT1	2008/02/07			Index Future	260.6400	261.2100	0.219	0.0000	0.0000	0
10/12/2007	TRT1	2008/05/02			Index Future	267.4830	268.0660	0.218	0.0000	0.0000	0
10/12/2007	TRT1	2008/08/07			Index Future	275.8260	275.5720	(0.092)	0.0000	0.0000	0
10/12/2007	TRT1	2008/11/06			Index Future	283.0070	283.6260	0.219	0.0000	0.0000	400

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
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Grand Total:										105,840
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