

Derivatives High/Low Report

High/Low for 11/12/2007

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
11/12/2007	\$ / R 2007/12/14			Currency Future	6.6766	6.6999	0.349	6.7300	6.6300	25,008
11/12/2007	\$ / R 2008/03/17			Currency Future	6.7853	6.8104	0.370	6.8300	6.7800	38,428
11/12/2007	\$ / R 2008/06/13			Currency Future	6.9026	6.9290	0.382	6.9300	6.9200	13,238
11/12/2007	£ / R 2007/12/14			Currency Future	13.6566	13.7078	0.375	0.0000	0.0000	37
11/12/2007	£ / R 2008/03/17			Currency Future	13.8361	13.8869	0.367	0.0000	0.0000	0
11/12/2007	£ / R 2008/06/13			Currency Future	14.0278	14.0792	0.366	0.0000	0.0000	1,143
11/12/2007	€ / R 2007/12/14			Currency Future	9.8341	9.8527	0.189	0.0000	0.0000	2
11/12/2007	€ / R 2008/03/17			Currency Future	10.0019	10.0199	0.180	0.0000	0.0000	752
11/12/2007	€ / R 2008/06/13			Currency Future	10.1719	10.1898	0.176	0.0000	0.0000	1,231
11/12/2007	ALBI 2008/02/07			Index Future	263.2140	263.2650	0.019	0.0000	0.0000	517
11/12/2007	ALBI 2008/02/07	254.00	Put	Index Future	795.0000	740.0000	(6.918)	0	0	0
11/12/2007	ALBI 2008/02/07	254.00	Call	Index Future	92,935.0000	93,390.0000	0.490	0	0	0
11/12/2007	ALBI 2008/05/02			Index Future	269.5530	269.4720	(0.030)	0.0000	0.0000	0
11/12/2007	ALBI 2008/05/02	265.00	Call	Index Future	61,059.0000	60,383.0000	(1.107)	0	0	0
11/12/2007	ALBI 2008/05/02	265.00	Put	Index Future	15,529.0000	15,663.0000	0.863	0	0	0

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11/12/2007	ALBI	2008/08/07			Index Future	277.6570	277.5730	(0.030)	0.0000	0.0000	0
11/12/2007	ALBI	2008/08/07	265.00	Call	Index Future	133,436.0000	132,651.0000	(0.588)	0	0	0
11/12/2007	ALBI	2008/08/07	265.00	Put	Index Future	6,866.0000	6,921.0000	0.801	0	0	0
11/12/2007	ALBI	2008/11/06			Index Future	285.2650	285.1790	(0.030)	0.0000	0.0000	0
11/12/2007	ALBI	2008/11/06	265.00	Put	Index Future	3,462.0000	3,489.0000	0.780	0	0	0
11/12/2007	ALBI	2008/11/06	265.00	Call	Index Future	206,112.0000	205,279.0000	(0.404)	0	0	0
11/12/2007	CRD1	2008/02/07			Index Future	112.8960	112.8770	(0.017)	0.0000	0.0000	0
11/12/2007	CRD1	2008/05/02			Index Future	115.8600	115.8390	(0.018)	0.0000	0.0000	0
11/12/2007	CRD1	2008/08/07			Index Future	120.3890	120.3520	(0.031)	0.0000	0.0000	0
11/12/2007	CRD1	2008/11/06			Index Future	122.5850	122.5640	(0.017)	0.0000	0.0000	8
11/12/2007	GOVI	2008/02/07			jGovi	264.4350	264.4680	0.012	0.0000	0.0000	7
11/12/2007	GOVI	2008/02/07	265.00	Put	jGovi	19,495.0000	19,174.0000	(1.647)	0	0	0
11/12/2007	GOVI	2008/02/07	265.00	Call	jGovi	13,845.0000	13,854.0000	0.065	0	0	0
11/12/2007	GOVI	2008/05/02			jGovi	271.8520	271.8850	0.012	0.0000	0.0000	0
11/12/2007	GOVI	2008/05/02	264.00	Put	jGovi	7,947.0000	7,815.0000	(1.661)	0	0	0
11/12/2007	GOVI	2008/05/02	264.00	Call	jGovi	86,467.0000	86,665.0000	0.229	0	0	0
11/12/2007	GOVI	2008/08/07			jGovi	279.5060	279.5405	0.012	0.0000	0.0000	0
11/12/2007	GOVI	2008/08/07	274.00	Put	jGovi	22,597.0000	22,409.0000	(0.832)	0	0	0
11/12/2007	GOVI	2008/08/07	274.00	Call	jGovi	77,657.0000	77,814.0000	0.202	0	0	0
11/12/2007	GOVI	2008/11/06			jGovi	287.1270	287.1645	0.013	0.0000	0.0000	60
11/12/2007	GOVI	2008/11/06	274.00	Call	jGovi	142,813.0000	143,080.0000	0.187	0	0	0
11/12/2007	GOVI	2008/11/06	274.00	Put	jGovi	11,543.0000	11,435.0000	(0.936)	0	0	0
11/12/2007	ILBI	2008/02/07			Index Future	300.0420	299.9520	(0.030)	0.0000	0.0000	0

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11/12/2007	J153	2010/08/31			jSwap	10.3950	10.3980	0.029	0.0000	0.0000	0
11/12/2007	J157	2015/09/15			jSwap	9.3300	9.3320	0.021	0.0000	0.0000	0
11/12/2007	J186	2026/12/21			jSwap	8.4330	8.4340	0.012	0.0000	0.0000	0
11/12/2007	J201	2014/12/22			jSwap	9.4350	9.4370	0.021	0.0000	0.0000	0
11/12/2007	J203	2017/09/15			jSwap	9.1240	9.1250	0.011	0.0000	0.0000	0
11/12/2007	J204	2018/12/21			jSwap	9.0300	9.0310	0.011	0.0000	0.0000	0
11/12/2007	J207	2020/01/15			jSwap	8.9310	8.9320	0.011	0.0000	0.0000	0
11/12/2007	JBAR	2005/12/21			jBar	11.2170	11.2250	0.071	0.0000	0.0000	0
11/12/2007	JFRA	2008/02/07			jFra	11.2530	11.2530	-	0.0000	0.0000	0
11/12/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	4,233.0000	4,170.0000	(1.488)	0	0	0
11/12/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	13,369.0000	13,311.0000	(0.434)	0	0	0
11/12/2007	JFRA	2008/05/02			jFra	11.2330	11.2330	-	0.0000	0.0000	0
11/12/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	13,818.0000	13,775.0000	(0.311)	0	0	0
11/12/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	11,288.0000	11,245.0000	(0.381)	0	0	0
11/12/2007	JFRA	2008/08/07			jFra	11.0190	11.0180	(0.009)	0.0000	0.0000	0
11/12/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	15,276.0000	15,244.0000	(0.209)	0	0	0
11/12/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,142.0000	17,108.0000	(0.198)	0	0	0
11/12/2007	JFRA	2008/11/06			jFra	10.6780	10.6930	0.140	0.0000	0.0000	0
11/12/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	18,497.0000	18,450.0000	(0.254)	0	0	0
11/12/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	19,537.0000	19,526.0000	(0.056)	0	0	0
11/12/2007	JFRA	2009/02/05			jFra	10.3980	10.3940	(0.038)	0.0000	0.0000	0
11/12/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	21,948.0000	21,918.0000	(0.137)	0	0	0
11/12/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	20,981.0000	20,960.0000	(0.100)	0	0	0

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11/12/2007	JFRA	2009/05/07			jFra	10.0390	10.0460	0.070	0.0000	0.0000	0
11/12/2007	JFRA	2009/08/06			jFra	9.7500	9.7520	0.021	0.0000	0.0000	0
11/12/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,381.0000	25,362.0000	(0.075)	0	0	0
11/12/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	25,990.0000	25,966.0000	(0.092)	0	0	0
11/12/2007	JFRA	2009/11/05			jFra	9.4300	9.4380	0.085	0.0000	0.0000	0
11/12/2007	JN02	2008/02/07			jNote	10.5120	10.5150	0.029	0.0000	0.0000	0
11/12/2007	JN02	2008/02/07	9.00	Put	Option on jNote	809.0000	777.0000	(3.956)	0	0	0
11/12/2007	JN02	2008/02/07	9.00	Call	Option on jNote	27,608.0000	27,634.0000	0.094	0	0	0
11/12/2007	JN02	2008/05/02			jNote	10.2590	10.2640	0.049	0.0000	0.0000	0
11/12/2007	JN02	2008/05/02	10.00	Call	Option on jNote	15,833.0000	15,842.0000	0.057	0	0	0
11/12/2007	JN02	2008/05/02	10.00	Put	Option on jNote	9,634.0000	9,553.0000	(0.841)	0	0	0
11/12/2007	JN02	2008/08/07			jNote	9.9660	9.9710	0.050	0.0000	0.0000	0
11/12/2007	JN05	2008/02/07			jNote	9.5040	9.5060	0.021	0.0000	0.0000	0
11/12/2007	JN05	2008/02/07	9.00	Put	Option on jNote	1,694.0000	1,641.0000	(3.129)	0	0	0
11/12/2007	JN05	2008/02/07	9.00	Call	Option on jNote	21,373.0000	21,396.0000	0.108	0	0	0
11/12/2007	JN05	2008/05/02			jNote	9.3580	9.3600	0.021	0.0000	0.0000	0
11/12/2007	JN05	2008/05/02	9.50	Call	Option on jNote	10,607.0000	10,599.0000	(0.075)	0	0	0
11/12/2007	JN05	2008/05/02	9.50	Put	Option on jNote	14,714.0000	14,627.0000	(0.591)	0	0	0
11/12/2007	JN05	2008/08/07			jNote	9.1880	9.1900	0.022	0.0000	0.0000	0
11/12/2007	JN10	2008/02/07			jNote	8.8910	8.8920	0.011	0.0000	0.0000	0
11/12/2007	JN10	2008/02/07	9.00	Call	Option on jNote	5,010.0000	4,969.0000	(0.818)	0	0	0
11/12/2007	JN10	2008/02/07	9.00	Put	Option on jNote	12,059.0000	11,953.0000	(0.879)	0	0	0
11/12/2007	JN10	2008/05/02			jNote	8.7840	8.7850	0.011	0.0000	0.0000	0
11/12/2007	JN10	2008/05/02	9.00	Call	Option on jNote	7,265.0000	7,246.0000	(0.262)	0	0	0

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11/12/2007	JN10	2008/05/02	9.00	Put	Option on jNote	19,958.0000	19,874.0000	(0.421)	0	0	0
11/12/2007	JN10	2008/08/07			jNote	8.6600	8.6620	0.023	0.0000	0.0000	0
11/12/2007	JROD	2007/12/31			jRod	10.2760	10.2720	(0.039)	0.0000	0.0000	0
11/12/2007	JROD	2008/01/31			jRod	10.6910	10.6840	(0.065)	0.0000	0.0000	0
11/12/2007	JROD	2008/02/29			jRod	11.0910	11.0830	(0.072)	0.0000	0.0000	0
11/12/2007	JROD	2008/03/31			jRod	10.7990	10.7950	(0.037)	0.0000	0.0000	0
11/12/2007	JROD	2008/04/30			jRod	11.0460	11.0420	(0.036)	0.0000	0.0000	0
11/12/2007	JROD	2008/05/30			jRod	11.2390	11.2360	(0.027)	0.0000	0.0000	0
11/12/2007	JROD	2008/06/30			jRod	10.9770	10.9750	(0.018)	0.0000	0.0000	0
11/12/2007	JROD	2008/07/31			jRod	11.1490	11.1470	(0.018)	0.0000	0.0000	0
11/12/2007	OTH1	2008/02/07			Index Future	257.9740	258.1290	0.060	0.0000	0.0000	0
11/12/2007	OTH1	2008/05/02			Index Future	264.7460	264.9030	0.059	0.0000	0.0000	0
11/12/2007	OTH1	2008/08/07			Index Future	272.1050	272.0230	(0.030)	0.0000	0.0000	0
11/12/2007	OTH1	2008/11/06			Index Future	280.1120	280.2810	0.060	0.0000	0.0000	12
11/12/2007	R153	2008/02/07			Bond Future	9.1320	9.1520	0.219	0.0000	0.0000	8,404
11/12/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	2,119.0000	2,163.0000	2.076	0	0	0
11/12/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,706.0000	2,752.0000	1.700	0	0	0
11/12/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
11/12/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	22.0000	19.0000	(13.636)	0	0	0
11/12/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	3,310.0000	3,357.0000	1.420	0	0	0
11/12/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0

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11/12/2007	R153	2008/05/02			Bond Future	8.8850	8.9050	0.225	0.0000	0.0000	0
11/12/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	615.0000	632.0000	2.764	0	0	0
11/12/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	863.0000	837.0000	(3.013)	0	0	0
11/12/2007	R153	2008/08/07			Bond Future	8.6080	8.6280	0.232	0.0000	0.0000	0
11/12/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	930.0000	949.0000	2.043	0	0	0
11/12/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	720.0000	700.0000	(2.778)	0	0	0
11/12/2007	R157	2008/02/07			Bond Future	8.2790	8.2790	-	0.0000	0.0000	9,138
11/12/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	242.0000	236.0000	(2.479)	0	0	0
11/12/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,782.0000	3,776.0000	(0.159)	0	0	0
11/12/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	7,020.0000	7,019.0000	(0.014)	0	0	0
11/12/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	73.0000	70.0000	(4.110)	0	0	0
11/12/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	16.0000	15.0000	(6.250)	0	0	0
11/12/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	5,330.0000	5,327.0000	(0.056)	0	0	0
11/12/2007	R157	2008/05/02			Bond Future	8.1430	8.1430	-	0.0000	0.0000	0
11/12/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	755.0000	749.0000	(0.795)	0	0	0
11/12/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,449.0000	3,442.0000	(0.203)	0	0	0
11/12/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,170.0000	1,163.0000	(0.598)	0	0	2,000
11/12/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	4,599.0000	4,593.0000	(0.130)	0	0	0
11/12/2007	R157	2008/08/07			Bond Future	8.0050	8.0050	-	0.0000	0.0000	2,500
11/12/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	2,681.0000	2,676.0000	(0.186)	0	0	0
11/12/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,650.0000	2,644.0000	(0.226)	0	0	0
11/12/2007	R186	2008/02/07			Bond Future	7.9190	7.8990	(0.253)	0.0000	0.0000	0
11/12/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	569.0000	601.0000	5.624	0	0	0
11/12/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,533.0000	5,335.0000	(3.579)	0	0	0
11/12/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	8,241.0000	8,021.0000	(2.670)	0	0	0
11/12/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,371.0000	3,210.0000	(4.776)	0	0	0
11/12/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,404.0000	1,473.0000	4.915	0	0	0
11/12/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	172.0000	183.0000	6.395	0	0	0
11/12/2007	R186	2008/05/02			Bond Future	7.8360	7.8160	(0.255)	0.0000	0.0000	0

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11/12/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,715.0000	2,610.0000	(3.867)	0	0	0
11/12/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,589.0000	4,717.0000	2.789	0	0	0
11/12/2007	R186	2008/08/07			Bond Future	7.7550	7.7350	(0.258)	0.0000	0.0000	0
11/12/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	4,721.0000	4,832.0000	2.351	0	0	0
11/12/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	4,779.0000	4,658.0000	(2.532)	0	0	0
11/12/2007	R196	2008/02/07			Bond Future	9.9060	9.9050	(0.010)	0.0000	0.0000	0
11/12/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	1,145.0000	1,144.0000	(0.087)	0	0	0
11/12/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	13.0000	13.0000	-	0	0	0
11/12/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
11/12/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,630.0000	1,628.0000	(0.123)	0	0	0
11/12/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,385.0000	1,383.0000	(0.144)	0	0	0
11/12/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
11/12/2007	R196	2008/05/02			Bond Future	9.5740	9.5790	0.052	0.0000	0.0000	0
11/12/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	127.0000	125.0000	(1.575)	0	0	0
11/12/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	570.0000	572.0000	0.351	0	0	0
11/12/2007	R196	2008/08/07			Bond Future	9.1540	9.1610	0.076	0.0000	0.0000	0
11/12/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,597.0000	1,592.0000	(0.313)	0	0	0
11/12/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,812.0000	1,810.0000	(0.110)	0	0	0
11/12/2007	R201	2008/02/07			Bond Future	8.3420	8.3420	-	0.0000	0.0000	0
11/12/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	4,548.0000	4,547.0000	(0.022)	0	0	0
11/12/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	39.0000	37.0000	(5.128)	0	0	0
11/12/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	5,906.0000	5,905.0000	(0.017)	0	0	0
11/12/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	9.0000	9.0000	-	0	0	0
11/12/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	141.0000	137.0000	(2.837)	0	0	0
11/12/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	3,286.0000	3,282.0000	(0.122)	0	0	0
11/12/2007	R201	2008/05/02			Bond Future	8.2090	8.2090	-	0.0000	0.0000	0
11/12/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	1,024.0000	1,019.0000	(0.488)	0	0	0
11/12/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,501.0000	2,495.0000	(0.240)	0	0	0
11/12/2007	R201	2008/08/07			Bond Future	8.0770	8.0770	-	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
11/12/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	1,897.0000	1,892.0000	(0.264)	0	0	0
11/12/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,283.0000	2,278.0000	(0.219)	0	0	0
11/12/2007	R203	2008/02/07			Bond Future	8.1640	8.1540	(0.122)	0.0000	0.0000	0
11/12/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	125.0000	126.0000	0.800	0	0	0
11/12/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,625.0000	4,561.0000	(1.384)	0	0	0
11/12/2007	R203	2008/05/02			Bond Future	8.0550	8.0450	(0.124)	0.0000	0.0000	0
11/12/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	2,423.0000	2,458.0000	1.444	0	0	0
11/12/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,158.0000	1,128.0000	(2.591)	0	0	0
11/12/2007	R203	2008/08/07			Bond Future	7.9450	7.9350	(0.126)	0.0000	0.0000	0
11/12/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	1,155.0000	1,178.0000	1.991	0	0	0
11/12/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	2,427.0000	2,385.0000	(1.731)	0	0	0
11/12/2007	R204	2008/02/07			Bond Future	8.1590	8.1490	(0.123)	0.0000	0.0000	3,331
11/12/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,142.0000	5,073.0000	(1.342)	0	0	0
11/12/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	341.0000	342.0000	0.293	0	0	0
11/12/2007	R204	2008/05/02			Bond Future	8.0600	8.0500	(0.124)	0.0000	0.0000	0
11/12/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	2,579.0000	2,617.0000	1.473	0	0	0
11/12/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,255.0000	1,223.0000	(2.550)	0	0	0
11/12/2007	R204	2008/08/07			Bond Future	7.9620	7.9520	(0.126)	0.0000	0.0000	0
11/12/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	2,508.0000	2,461.0000	(1.874)	0	0	0
11/12/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	1,014.0000	1,037.0000	2.268	0	0	0
11/12/2007	R206	2008/02/07			Bond Future	8.4060	8.4060	-	0.0000	0.0000	0
11/12/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	88.0000	85.0000	(3.409)	0	0	0
11/12/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	3,079.0000	3,076.0000	(0.097)	0	0	0
11/12/2007	R206	2008/05/02			Bond Future	8.2670	8.2670	-	0.0000	0.0000	0
11/12/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,172.0000	1,168.0000	(0.341)	0	0	0
11/12/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,246.0000	1,242.0000	(0.321)	0	0	0
11/12/2007	R206	2008/08/07			Bond Future	8.1240	8.1240	-	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
11/12/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	1,340.0000	1,337.0000	(0.224)	0	0	0
11/12/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	1,869.0000	1,865.0000	(0.214)	0	0	0
11/12/2007	R207	2008/02/07			Bond Future	8.1120	8.1120	-	0.0000	0.0000	0
11/12/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,689.0000	4,685.0000	(0.085)	0	0	0
11/12/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	127.0000	123.0000	(3.150)	0	0	0
11/12/2007	R207	2008/05/02			Bond Future	8.0210	8.0210	-	0.0000	0.0000	0
11/12/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,179.0000	1,173.0000	(0.509)	0	0	0
11/12/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	2,811.0000	2,805.0000	(0.213)	0	0	0
11/12/2007	R207	2008/08/07			Bond Future	7.9300	7.9300	-	0.0000	0.0000	0
11/12/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	1,807.0000	1,804.0000	(0.166)	0	0	0
11/12/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,306.0000	1,303.0000	(0.230)	0	0	0
11/12/2007	R209	2008/02/07			Bond Future	7.6150	7.5950	(0.263)	0.0000	0.0000	6,590
11/12/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	149.0000	160.0000	7.383	0	0	0
11/12/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	6,718.0000	6,527.0000	(2.843)	0	0	0
11/12/2007	R209	2008/05/02			Bond Future	7.5460	7.5260	(0.265)	0.0000	0.0000	0
11/12/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	3,867.0000	3,988.0000	3.129	0	0	0
11/12/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	1,832.0000	1,749.0000	(4.531)	0	0	0
11/12/2007	R209	2008/08/07			Bond Future	7.4770	7.4570	(0.267)	0.0000	0.0000	0
11/12/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	440.0000	396.0000	(10.000)	0	0	0
11/12/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	3,176.0000	3,338.0000	5.101	0	0	0
11/12/2007	TRT1	2008/02/07			Index Future	261.2100	261.2460	0.014	0.0000	0.0000	0
11/12/2007	TRT1	2008/05/02			Index Future	268.0660	268.1020	0.013	0.0000	0.0000	0
11/12/2007	TRT1	2008/08/07			Index Future	275.5720	275.4890	(0.030)	0.0000	0.0000	0
11/12/2007	TRT1	2008/11/06			Index Future	283.6260	283.6660	0.014	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:										112,806
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