

Derivatives High/Low Report

High/Low for 10/10/2007

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
10/10/2007	\$ / R 2007/12/14			Currency Future	6.9161	6.9251	0.130	6.9500	6.9500	24,838
10/10/2007	\$ / R 2008/03/17			Currency Future	7.0119	7.0190	0.101	7.0000	7.0000	15,144
10/10/2007	\$ / R 2008/06/13			Currency Future	7.1107	7.1167	0.084	0.0000	0.0000	0
10/10/2007	£ / R 2007/12/14			Currency Future	14.0369	14.1276	0.646	0.0000	0.0000	0
10/10/2007	£ / R 2008/03/17			Currency Future	14.1977	14.2828	0.599	0.0000	0.0000	0
10/10/2007	£ / R 2008/06/13			Currency Future	14.3615	14.4429	0.567	0.0000	0.0000	0
10/10/2007	€ / R 2007/12/14			Currency Future	9.7558	9.8228	0.687	0.0000	0.0000	0
10/10/2007	€ / R 2008/03/17			Currency Future	9.9023	9.9678	0.661	0.0000	0.0000	0
10/10/2007	€ / R 2008/06/13			Currency Future	10.0521	10.1166	0.642	0.0000	0.0000	0
10/10/2007	ALBI 2007/11/01			Index Future	258.9490	258.8040	(0.056)	0.0000	0.0000	166
10/10/2007	ALBI 2007/11/01	254.00	Call	Index Future	50,356.0000	48,908.0000	(2.876)	0	0	0
10/10/2007	ALBI 2007/11/01	254.00	Put	Index Future	866.0000	868.0000	0.231	0	0	0
10/10/2007	ALBI 2008/02/07			Index Future	266.1110	265.9540	(0.059)	0.0000	0.0000	0
10/10/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,667.0000	1,715.0000	2.879	0	0	0
10/10/2007	ALBI 2008/02/07	254.00	Call	Index Future	122,777.0000	121,255.0000	(1.240)	0	0	0

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10/10/2007	ALBI	2008/05/02			Index Future	272.4510	272.2880	(0.060)	0.0000	0.0000	0
10/10/2007	ALBI	2008/05/02	265.00	Put	Index Future	13,509.0000	13,804.0000	2.184	0	0	0
10/10/2007	ALBI	2008/05/02	265.00	Call	Index Future	88,019.0000	86,684.0000	(1.517)	0	0	0
10/10/2007	ALBI	2008/08/07			Index Future	279.9700	279.7710	(0.071)	0.0000	0.0000	0
10/10/2007	ALBI	2008/08/07	265.00	Put	Index Future	6,871.0000	7,052.0000	2.634	0	0	0
10/10/2007	ALBI	2008/08/07	265.00	Call	Index Future	156,571.0000	154,762.0000	(1.155)	0	0	0
10/10/2007	ALBI	2008/11/06			Index Future	287.0540	286.8280	(0.079)	0.0000	0.0000	0
10/10/2007	ALBI	2008/11/06	265.00	Call	Index Future	224,380.0000	222,232.0000	(0.957)	0	0	0
10/10/2007	ALBI	2008/11/06	265.00	Put	Index Future	3,840.0000	3,952.0000	2.917	0	0	0
10/10/2007	CRD1	2007/11/01			Index Future	111.1130	111.0680	(0.040)	0.0000	0.0000	8
10/10/2007	CRD1	2008/02/07			Index Future	114.1030	114.0560	(0.041)	0.0000	0.0000	0
10/10/2007	GOVI	2007/11/01			jGovi	259.8875	259.7640	(0.048)	0.0000	0.0000	60
10/10/2007	GOVI	2007/11/01	265.00	Call	jGovi	221.0000	167.0000	(24.434)	0	0	0
10/10/2007	GOVI	2007/11/01	265.00	Put	jGovi	51,346.0000	52,527.0000	2.300	0	0	0
10/10/2007	GOVI	2008/02/07			jGovi	266.8815	266.7530	(0.048)	0.0000	0.0000	4
10/10/2007	GOVI	2008/02/07	265.00	Put	jGovi	15,530.0000	15,919.0000	2.505	0	0	0
10/10/2007	GOVI	2008/02/07	265.00	Call	jGovi	34,345.0000	33,449.0000	(2.609)	0	0	0
10/10/2007	GOVI	2008/05/02			jGovi	273.6210	273.4900	(0.048)	0.0000	0.0000	0
10/10/2007	GOVI	2008/05/02	264.00	Call	jGovi	105,402.0000	104,248.0000	(1.095)	0	0	0
10/10/2007	GOVI	2008/05/02	264.00	Put	jGovi	9,192.0000	9,348.0000	1.697	0	0	0
10/10/2007	ILBI	2007/11/01			Index Future	283.5250	283.5810	0.020	0.0000	0.0000	0
10/10/2007	ILBI	2008/02/07			Index Future	291.3670	291.4160	0.017	0.0000	0.0000	0
10/10/2007	J153	2010/08/31			jSwap	9.8400	9.8170	(0.234)	0.0000	0.0000	0

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10/10/2007	J157	2015/09/15			jSwap	9.2400	9.2070	(0.357)	0.0000	0.0000	0
10/10/2007	J186	2026/12/21			jSwap	8.4190	8.3840	(0.416)	0.0000	0.0000	0
10/10/2007	J201	2014/12/22			jSwap	9.3180	9.2910	(0.290)	0.0000	0.0000	0
10/10/2007	J203	2017/09/15			jSwap	9.0960	9.0640	(0.352)	0.0000	0.0000	0
10/10/2007	J204	2018/12/21			jSwap	9.0150	8.9870	(0.311)	0.0000	0.0000	0
10/10/2007	J207	2020/01/15			jSwap	8.9150	8.8880	(0.303)	0.0000	0.0000	0
10/10/2007	JBAR	2005/12/21			jBar	10.3040	10.3170	0.126	0.0000	0.0000	0
10/10/2007	JFRA	2007/11/01			jFra	10.3140	10.3040	(0.097)	0.0000	0.0000	0
10/10/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,352.0000	7,326.0000	(0.354)	0	0	0
10/10/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
10/10/2007	JFRA	2008/02/07			jFra	10.3400	10.3000	(0.387)	0.0000	0.0000	0
10/10/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	8,309.0000	8,285.0000	(0.289)	0	0	0
10/10/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	15,246.0000	15,168.0000	(0.512)	0	0	0
10/10/2007	JFRA	2008/05/02			jFra	10.2890	10.2620	(0.262)	0.0000	0.0000	0
10/10/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	15,031.0000	14,957.0000	(0.492)	0	0	0
10/10/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	14,937.0000	14,939.0000	0.013	0	0	0
10/10/2007	JFRA	2008/08/07			jFra	10.1570	10.1200	(0.364)	0.0000	0.0000	0
10/10/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,288.0000	18,304.0000	0.087	0	0	0
10/10/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	18,062.0000	17,988.0000	(0.410)	0	0	0
10/10/2007	JFRA	2008/11/06			jFra	9.8980	9.8490	(0.495)	0.0000	0.0000	0
10/10/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,162.0000	21,197.0000	0.165	0	0	0
10/10/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,306.0000	20,222.0000	(0.414)	0	0	0
10/10/2007	JN02	2007/11/01			jNote	9.9520	9.9210	(0.311)	0.0000	0.0000	0

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10/10/2007	JN02	2007/11/01	9.00	Call	Option on jNote	17,622.0000	17,075.0000	(3.104)	0	0	0
10/10/2007	JN02	2007/11/01	9.00	Put	Option on jNote	479.0000	484.0000	1.044	0	0	0
10/10/2007	JN02	2008/02/07			jNote	9.8010	9.7700	(0.316)	0.0000	0.0000	0
10/10/2007	JN02	2008/02/07	9.00	Call	Option on jNote	19,964.0000	19,547.0000	(2.089)	0	0	0
10/10/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,644.0000	5,776.0000	2.339	0	0	0
10/10/2007	JN02	2008/05/02			jNote	9.6380	9.6110	(0.280)	0.0000	0.0000	0
10/10/2007	JN02	2008/05/02	10.00	Put	Option on jNote	17,629.0000	17,872.0000	1.378	0	0	0
10/10/2007	JN02	2008/05/02	10.00	Call	Option on jNote	12,674.0000	12,421.0000	(1.996)	0	0	0
10/10/2007	JN05	2007/11/01			jNote	9.3520	9.3290	(0.246)	0.0000	0.0000	0
10/10/2007	JN05	2007/11/01	9.00	Call	Option on jNote	14,689.0000	13,856.0000	(5.671)	0	0	0
10/10/2007	JN05	2007/11/01	9.00	Put	Option on jNote	836.0000	901.0000	7.775	0	0	0
10/10/2007	JN05	2008/02/07			jNote	9.2580	9.2330	(0.270)	0.0000	0.0000	0
10/10/2007	JN05	2008/02/07	9.00	Call	Option on jNote	17,231.0000	16,571.0000	(3.830)	0	0	0
10/10/2007	JN05	2008/02/07	9.00	Put	Option on jNote	7,050.0000	7,371.0000	4.553	0	0	0
10/10/2007	JN05	2008/05/02			jNote	9.1710	9.1460	(0.273)	0.0000	0.0000	0
10/10/2007	JN05	2008/05/02	9.50	Call	Option on jNote	10,002.0000	9,598.0000	(4.039)	0	0	0
10/10/2007	JN05	2008/05/02	9.50	Put	Option on jNote	21,533.0000	22,132.0000	2.782	0	0	0
10/10/2007	JN10	2007/11/01			jNote	8.9670	8.9360	(0.346)	0.0000	0.0000	0
10/10/2007	JN10	2007/11/01	9.00	Call	Option on jNote	4,013.0000	3,105.0000	(22.626)	0	0	0
10/10/2007	JN10	2007/11/01	9.00	Put	Option on jNote	6,157.0000	7,265.0000	17.996	0	0	0
10/10/2007	JN10	2008/02/07			jNote	8.8900	8.8580	(0.360)	0.0000	0.0000	0
10/10/2007	JN10	2008/02/07	9.00	Put	Option on jNote	15,457.0000	16,704.0000	8.068	0	0	0
10/10/2007	JN10	2008/02/07	9.00	Call	Option on jNote	8,298.0000	7,452.0000	(10.195)	0	0	0
10/10/2007	JN10	2008/05/02			jNote	8.8160	8.7860	(0.340)	0.0000	0.0000	0
10/10/2007	JN10	2008/05/02	9.00	Put	Option on jNote	20,973.0000	22,185.0000	5.779	0	0	0
10/10/2007	JN10	2008/05/02	9.00	Call	Option on jNote	10,341.0000	9,568.0000	(7.475)	0	0	0
10/10/2007	JROD	2007/10/31			jRod	9.6270	9.6240	(0.031)	0.0000	0.0000	0

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10/10/2007	JROD	2007/11/30			jRod	9.9160	9.9140	(0.020)	0.0000	0.0000	0
10/10/2007	JROD	2007/12/31			jRod	10.2010	10.2020	0.010	0.0000	0.0000	0
10/10/2007	JROD	2008/01/31			jRod	10.0500	10.0520	0.020	0.0000	0.0000	0
10/10/2007	JROD	2008/02/29			jRod	10.2450	10.2470	0.020	0.0000	0.0000	0
10/10/2007	JROD	2008/03/31			jRod	10.3800	10.3800	-	0.0000	0.0000	0
10/10/2007	OTH1	2007/11/01			Index Future	255.1190	254.9960	(0.048)	0.0000	0.0000	12
10/10/2007	OTH1	2008/02/07			Index Future	261.9850	261.8560	(0.049)	0.0000	0.0000	0
10/10/2007	R153	2007/11/01			Bond Future	8.8340	8.8240	(0.113)	0.0000	0.0000	4,190
10/10/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	2,871.0000	2,845.0000	(0.906)	0	0	0
10/10/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	1,546.0000	1,519.0000	(1.746)	0	0	0
10/10/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	11.0000	10.0000	(9.091)	0	0	0
10/10/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
10/10/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	2,201.0000	2,175.0000	(1.181)	0	0	0
10/10/2007	R153	2008/02/07			Bond Future	8.7560	8.7460	(0.114)	0.0000	0.0000	6,220
10/10/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	321.0000	324.0000	0.935	0	0	0
10/10/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,530.0000	1,510.0000	(1.307)	0	0	0
10/10/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,525.0000	2,502.0000	(0.911)	0	0	0
10/10/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	189.0000	191.0000	1.058	0	0	0
10/10/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,002.0000	1,980.0000	(1.099)	0	0	0
10/10/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	104.0000	105.0000	0.962	0	0	0
10/10/2007	R153	2008/05/02			Bond Future	8.6870	8.6770	(0.115)	0.0000	0.0000	0
10/10/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	585.0000	575.0000	(1.709)	0	0	0
10/10/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,263.0000	1,275.0000	0.950	0	0	0

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10/10/2007	R157	2007/11/01			Bond Future	8.1730	8.1730	-	0.0000	0.0000	2,660
10/10/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	2,337.0000	2,328.0000	(0.385)	0	0	75
10/10/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	18.0000	16.0000	(11.111)	0	0	50
10/10/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	131.0000	122.0000	(6.870)	0	0	0
10/10/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	66.0000	60.0000	(9.091)	0	0	0
10/10/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	3,877.0000	3,874.0000	(0.077)	0	0	0
10/10/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	2,994.0000	2,988.0000	(0.200)	0	0	0
10/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
10/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	4,707.0000	4,706.0000	(0.021)	0	0	0
10/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	7.0000	6.0000	(14.286)	0	0	0
10/10/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	6,503.0000	6,503.0000	-	0	0	0
10/10/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	4,707.0000	4,706.0000	(0.021)	0	0	0
10/10/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	1,083.0000	1,066.0000	(1.570)	0	0	350
10/10/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	559.0000	542.0000	(3.041)	0	0	0
10/10/2007	R157	2008/02/07			Bond Future	8.1030	8.1030	-	0.0000	0.0000	3,580
10/10/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	4,607.0000	4,602.0000	(0.109)	0	0	0
10/10/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	6,099.0000	6,095.0000	(0.066)	0	0	0
10/10/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	513.0000	508.0000	(0.975)	0	0	0
10/10/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	258.0000	254.0000	(1.550)	0	0	0
10/10/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	932.0000	925.0000	(0.751)	0	0	0
10/10/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,308.0000	3,301.0000	(0.212)	0	0	0
10/10/2007	R157	2008/05/02			Bond Future	8.0460	8.0460	-	0.0000	0.0000	0
10/10/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	5,027.0000	5,023.0000	(0.080)	0	0	0
10/10/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	554.0000	551.0000	(0.542)	0	0	0
10/10/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	939.0000	934.0000	(0.532)	0	0	0
10/10/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,846.0000	3,842.0000	(0.104)	0	0	0
10/10/2007	R186	2007/11/01			Bond Future	7.9340	7.9340	-	0.0000	0.0000	0
10/10/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	5,283.0000	5,273.0000	(0.189)	0	0	0
10/10/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	11.0000	9.0000	(18.182)	0	0	0
10/10/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	8,319.0000	8,317.0000	(0.024)	0	0	0
10/10/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	105.0000	95.0000	(9.524)	0	0	0
10/10/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0

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10/10/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	11,551.0000	11,551.0000	-	0	0	0
10/10/2007	R186	2008/02/07			Bond Future	7.8740	7.8740	-	0.0000	0.0000	0
10/10/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,871.0000	3,859.0000	(0.310)	0	0	0
10/10/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	2,423.0000	2,411.0000	(0.495)	0	0	0
10/10/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	725.0000	717.0000	(1.103)	0	0	0
10/10/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	8,274.0000	8,266.0000	(0.097)	0	0	0
10/10/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	1,396.0000	1,385.0000	(0.788)	0	0	0
10/10/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,842.0000	5,831.0000	(0.188)	0	0	0
10/10/2007	R186	2008/05/02			Bond Future	7.8250	7.8250	-	0.0000	0.0000	0
10/10/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,829.0000	4,820.0000	(0.186)	0	0	0
10/10/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,827.0000	2,818.0000	(0.318)	0	0	0
10/10/2007	R196	2007/11/01			Bond Future	9.2410	9.2500	0.097	0.0000	0.0000	0
10/10/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	1,222.0000	1,233.0000	0.900	0	0	0
10/10/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
10/10/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	914.0000	924.0000	1.094	0	0	0
10/10/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/10/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	616.0000	625.0000	1.461	0	0	0
10/10/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	13.0000	11.0000	(15.385)	0	0	0
10/10/2007	R196	2008/02/07			Bond Future	8.9480	8.8980	(0.559)	0.0000	0.0000	0
10/10/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	828.0000	790.0000	(4.589)	0	0	0
10/10/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	138.0000	148.0000	7.246	0	0	0
10/10/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	207.0000	222.0000	7.246	0	0	0
10/10/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	650.0000	615.0000	(5.385)	0	0	0
10/10/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	299.0000	318.0000	6.355	0	0	0
10/10/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	494.0000	464.0000	(6.073)	0	0	0
10/10/2007	R196	2008/05/02			Bond Future	8.7420	8.5640	(2.036)	0.0000	0.0000	0
10/10/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	466.0000	551.0000	18.240	0	0	0
10/10/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	266.0000	212.0000	(20.301)	0	0	0
10/10/2007	R201	2007/11/01			Bond Future	8.2160	8.2160	-	0.0000	0.0000	910
10/10/2007	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
10/10/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	5,397.0000	5,397.0000	-	0	0	0
10/10/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	3,972.0000	3,971.0000	(0.025)	0	0	0
10/10/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
10/10/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	2,608.0000	2,604.0000	(0.153)	0	0	0
10/10/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	48.0000	44.0000	(8.333)	0	0	0
10/10/2007	R201	2008/02/07			Bond Future	8.1230	8.1230	-	0.0000	0.0000	0
10/10/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	728.0000	722.0000	(0.824)	0	0	0
10/10/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,723.0000	2,717.0000	(0.220)	0	0	0
10/10/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	403.0000	399.0000	(0.993)	0	0	0
10/10/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,763.0000	3,759.0000	(0.106)	0	0	0
10/10/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	4,951.0000	4,948.0000	(0.061)	0	0	0
10/10/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	204.0000	201.0000	(1.471)	0	0	0
10/10/2007	R201	2008/05/02			Bond Future	8.0450	8.0450	-	0.0000	0.0000	0
10/10/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	3,069.0000	3,066.0000	(0.098)	0	0	0
10/10/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	749.0000	746.0000	(0.401)	0	0	0
10/10/2007	R203	2007/11/01			Bond Future	8.1010	8.1010	-	0.0000	0.0000	0
10/10/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	4,177.0000	4,175.0000	(0.048)	0	0	0
10/10/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	14.0000	12.0000	(14.286)	0	0	0
10/10/2007	R203	2008/02/07			Bond Future	8.0260	8.0260	-	0.0000	0.0000	0
10/10/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,186.0000	4,180.0000	(0.143)	0	0	0
10/10/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	600.0000	594.0000	(1.000)	0	0	0
10/10/2007	R203	2008/05/02			Bond Future	7.9620	7.9620	-	0.0000	0.0000	0
10/10/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,256.0000	1,251.0000	(0.398)	0	0	0
10/10/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	3,131.0000	3,127.0000	(0.128)	0	0	0
10/10/2007	R204	2007/11/01			Bond Future	8.0710	8.0710	-	0.0000	0.0000	0
10/10/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	4,336.0000	4,327.0000	(0.208)	0	0	0
10/10/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	93.0000	84.0000	(9.677)	0	0	0
10/10/2007	R204	2008/02/07			Bond Future	8.0000	8.0000	-	0.0000	0.0000	380
10/10/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	1,178.0000	1,169.0000	(0.764)	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
10/10/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	4,848.0000	4,838.0000	(0.206)	0	0	0
10/10/2007	R204	2008/05/02			Bond Future	7.9410	7.9410	-	0.0000	0.0000	0
10/10/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,296.0000	1,291.0000	(0.386)	0	0	0
10/10/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,461.0000	3,456.0000	(0.144)	0	0	0
10/10/2007	R206	2007/11/01			Bond Future	8.2230	8.2230	-	0.0000	0.0000	0
10/10/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	2,276.0000	2,273.0000	(0.132)	0	0	0
10/10/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	33.0000	29.0000	(12.121)	0	0	0
10/10/2007	R206	2008/02/07			Bond Future	8.1200	8.1200	-	0.0000	0.0000	0
10/10/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,294.0000	2,289.0000	(0.218)	0	0	0
10/10/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	593.0000	589.0000	(0.675)	0	0	0
10/10/2007	R206	2008/05/02			Bond Future	8.0370	8.0370	-	0.0000	0.0000	0
10/10/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,970.0000	1,967.0000	(0.152)	0	0	0
10/10/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,032.0000	1,029.0000	(0.291)	0	0	0
10/10/2007	R207	2007/11/01			Bond Future	8.0320	8.0320	-	0.0000	0.0000	0
10/10/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	4,056.0000	4,054.0000	(0.049)	0	0	0
10/10/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	22.0000	19.0000	(13.636)	0	0	0
10/10/2007	R207	2008/02/07			Bond Future	7.9630	7.9630	-	0.0000	0.0000	0
10/10/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,126.0000	4,120.0000	(0.145)	0	0	0
10/10/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	648.0000	642.0000	(0.926)	0	0	0
10/10/2007	R207	2008/05/02			Bond Future	7.9090	7.9090	-	0.0000	0.0000	0
10/10/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,691.0000	3,686.0000	(0.135)	0	0	0
10/10/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,247.0000	1,242.0000	(0.401)	0	0	0
10/10/2007	R209	2007/11/01			Bond Future	7.6060	7.6060	-	0.0000	0.0000	0
10/10/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
10/10/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	6,502.0000	6,501.0000	(0.015)	0	0	0
10/10/2007	R209	2008/02/07			Bond Future	7.5520	7.5520	-	0.0000	0.0000	6,590
10/10/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	6,574.0000	6,567.0000	(0.106)	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
10/10/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	643.0000	636.0000	(1.089)	0	0	0
10/10/2007	R209 2008/05/02			Bond Future	7.5080	7.5080	-	0.0000	0.0000	0
10/10/2007	R209 2008/05/02	7.75	Call	Option on Bond Future	4,625.0000	4,618.0000	(0.151)	0	0	0
10/10/2007	R209 2008/05/02	7.75	Put	Option on Bond Future	2,202.0000	2,195.0000	(0.318)	0	0	0
10/10/2007	TRT1 2007/11/01			Index Future	256.7690	256.6470	(0.048)	0.0000	0.0000	400
10/10/2007	TRT1 2008/02/07			Index Future	263.6790	263.5520	(0.048)	0.0000	0.0000	0
Grand Total:										65,637