



Derivatives High/Low Report

High/Low for 12/02/2007

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
12/02/2007	CRD1 2007/05/03			Index Future	110.2970	109.9660	(0.300)	0.0000	0.0000	10
12/02/2007	GOVI 2007/05/03			jGovi	257.5800	256.3600	(0.474)	0.0000	0.0000	144
12/02/2007	GOVI 2007/05/03	235.00	Call	jGovi	225,800.0000	213,600.0000	(5.403)	0	0	0
12/02/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
12/02/2007	GOVI 2007/08/02			jGovi	263.2410	262.0000	(0.471)	0.0000	0.0000	0
12/02/2007	GOVI 2007/08/02	240.50	Call	jGovi	227,417.0000	215,012.0000	(5.455)	0	0	0
12/02/2007	GOVI 2007/08/02	240.50	Put	jGovi	7.0000	12.0000	71.429	0	0	0
12/02/2007	ILBI 2007/05/03			Index Future	275.9290	275.8630	(0.024)	0.0000	0.0000	0
12/02/2007	ILBI 2007/08/02			Index Future	275.9290	282.2650	2.296	0.0000	0.0000	0
12/02/2007	J153 2010/08/31			jSwap	8.6270	8.7230	1.113	0.0000	0.0000	0
12/02/2007	J157 2015/09/15			jSwap	8.3260	8.4360	1.321	0.0000	0.0000	0
12/02/2007	J186 2026/12/21			jSwap	7.8240	7.9360	1.431	0.0000	0.0000	0
12/02/2007	J194 2008/02/28			jSwap	9.0710	9.1080	0.408	0.0000	0.0000	0
12/02/2007	J201 2014/12/22			jSwap	8.3510	8.4660	1.377	0.0000	0.0000	0
12/02/2007	J203 2017/09/15			jSwap	8.2420	8.3560	1.383	0.0000	0.0000	0

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12/02/2007	J204	2018/12/21			jSwap	8.1710	8.2920	1.481	0.0000	0.0000	0
12/02/2007	J207	2020/01/15			jSwap	8.1070	8.2300	1.517	0.0000	0.0000	0
12/02/2007	JBAR	2005/12/21			jBar	9.3500	9.3630	0.139	0.0000	0.0000	0
12/02/2007	JFRA	2007/05/03			jFra	9.2900	9.3290	0.420	0.0000	0.0000	0
12/02/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,365.0000	4,459.0000	2.153	0	0	0
12/02/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	4.0000	3.0000	(25.000)	0	0	0
12/02/2007	JFRA	2007/08/02			jFra	9.1890	9.2380	0.533	0.0000	0.0000	0
12/02/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	57.0000	49.0000	(14.035)	0	0	0
12/02/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,174.0000	4,285.0000	2.659	0	0	0
12/02/2007	JFRA	2007/11/01			jFra	8.9740	9.0820	1.203	0.0000	0.0000	0
12/02/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	196.0000	161.0000	(17.857)	0	0	0
12/02/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,061.0000	4,308.0000	6.082	0	0	0
12/02/2007	JFRA	2008/02/07			jFra	8.7990	8.8900	1.034	0.0000	0.0000	0
12/02/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	21,481.0000	21,515.0000	0.158	0	0	0
12/02/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,317.0000	18,126.0000	(1.043)	0	0	0
12/02/2007	JN02	2007/05/03			jNote	8.7470	8.8400	1.063	0.0000	0.0000	0
12/02/2007	JN02	2007/05/03	9.25	Put	Option on jNote	14,838.0000	13,581.0000	(8.471)	0	0	0
12/02/2007	JN02	2007/05/03	9.25	Call	Option on jNote	5,659.0000	6,106.0000	7.899	0	0	0
12/02/2007	JN02	2007/08/02			jNote	8.5950	8.7050	1.280	0.0000	0.0000	0
12/02/2007	JN02	2007/08/02	9.25	Put	Option on jNote	20,655.0000	19,267.0000	(6.720)	0	0	0
12/02/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,683.0000	9,315.0000	7.279	0	0	0
12/02/2007	JN05	2007/05/03			jNote	8.3300	8.4370	1.285	0.0000	0.0000	0
12/02/2007	JN05	2007/05/03	9.25	Call	Option on jNote	663.0000	916.0000	38.160	0	0	0
12/02/2007	JN05	2007/05/03	9.25	Put	Option on jNote	37,838.0000	33,687.0000	(10.970)	0	0	0

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12/02/2007	JN05	2007/08/02			jNote	8.2550	8.3630	1.308	0.0000	0.0000	0
12/02/2007	JN05	2007/08/02	9.25	Put	Option on jNote	42,517.0000	38,583.0000	(9.253)	0	0	0
12/02/2007	JN05	2007/08/02	9.25	Call	Option on jNote	2,210.0000	2,746.0000	24.253	0	0	0
12/02/2007	JN10	2007/05/03			jNote	8.1100	8.2310	1.492	0.0000	0.0000	0
12/02/2007	JN10	2007/05/03	9.00	Put	Option on jNote	60,260.0000	51,899.0000	(13.875)	0	0	0
12/02/2007	JN10	2007/05/03	9.00	Call	Option on jNote	57.0000	133.0000	133.333	0	0	0
12/02/2007	JN10	2007/08/02			jNote	8.0540	8.1780	1.540	0.0000	0.0000	0
12/02/2007	JN10	2007/08/02	9.00	Put	Option on jNote	64,690.0000	56,350.0000	(12.892)	0	0	0
12/02/2007	JN10	2007/08/02	9.00	Call	Option on jNote	506.0000	860.0000	69.960	0	0	0
12/02/2007	JROD	2007/02/28			jRod	8.6550	8.6440	(0.127)	0.0000	0.0000	0
12/02/2007	JROD	2007/03/30			jRod	8.9320	8.9080	(0.269)	0.0000	0.0000	0
12/02/2007	JROD	2007/04/30			jRod	9.2550	9.2280	(0.292)	0.0000	0.0000	0
12/02/2007	JROD	2007/05/31			jRod	9.0750	9.0660	(0.099)	0.0000	0.0000	0
12/02/2007	OTH1	2007/05/03			Index Future	253.9270	252.7190	(0.476)	0.0000	0.0000	15
12/02/2007	R153	2007/05/03			Bond Future	7.9500	8.0700	1.509	0.0000	0.0000	54
12/02/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	2,117.0000	2,682.0000	26.689	0	0	0
12/02/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	3,228.0000	4,042.0000	25.217	0	0	0
12/02/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	26,530.0000	23,304.0000	(12.160)	0	0	0
12/02/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	1,699.0000	2,163.0000	27.310	0	0	0
12/02/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	27,848.0000	24,574.0000	(11.757)	0	0	0
12/02/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	1,898.0000	2,410.0000	26.976	0	0	0
12/02/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	25,230.0000	22,056.0000	(12.580)	0	0	0
12/02/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	20,236.0000	17,312.0000	(14.449)	0	0	0
12/02/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	33,267.0000	29,834.0000	(10.320)	0	0	0
12/02/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	1,075.0000	1,381.0000	28.465	0	0	0
12/02/2007	R153	2007/08/02			Bond Future	7.8700	8.0150	1.842	0.0000	0.0000	0
12/02/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	5,276.0000	6,284.0000	19.105	0	0	0

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12/02/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	29,080.0000	25,883.0000	(10.994)	0	0	0
12/02/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	24,775.0000	21,793.0000	(12.036)	0	0	0
12/02/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	6,648.0000	7,871.0000	18.397	0	0	0
12/02/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	4,690.0000	5,601.0000	19.424	0	0	0
12/02/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	31,318.0000	28,025.0000	(10.515)	0	0	0
12/02/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	35,942.0000	32,477.0000	(9.641)	0	0	0
12/02/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	3,690.0000	4,431.0000	20.081	0	0	0
12/02/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	30,193.0000	26,947.0000	(10.751)	0	0	0
12/02/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	4,975.0000	5,934.0000	19.276	0	0	0
12/02/2007	R157	2007/05/03			Bond Future	7.6400	7.7400	1.309	0.0000	0.0000	504
12/02/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	1,612.0000	1,999.0000	24.007	0	0	0
12/02/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	25,800.0000	29,953.0000	16.097	0	0	0
12/02/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	81,468.0000	74,462.0000	(8.600)	0	0	0
12/02/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	15,289.0000	12,001.0000	(21.506)	0	0	60
12/02/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	97,667.0000	90,458.0000	(7.381)	0	0	0
12/02/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	78,261.0000	71,310.0000	(8.882)	0	0	0
12/02/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	2,073.0000	2,565.0000	23.734	0	0	0
12/02/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	961.0000	1,195.0000	24.350	0	0	0
12/02/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	1,829.0000	2,266.0000	23.893	0	0	0
12/02/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	3,375.0000	4,150.0000	22.963	0	0	0
12/02/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	10,235.0000	12,295.0000	20.127	0	0	60
12/02/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	65,634.0000	58,967.0000	(10.158)	0	0	0
12/02/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	36,773.0000	31,391.0000	(14.636)	0	0	0
12/02/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	84,689.0000	77,633.0000	(8.332)	0	0	0
12/02/2007	R157	2007/08/02			Bond Future	7.5850	7.7050	1.582	0.0000	0.0000	0
12/02/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	103,091.0000	95,271.0000	(7.586)	0	0	0
12/02/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	4,783.0000	5,690.0000	18.963	0	0	0
12/02/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	85,533.0000	78,128.0000	(8.657)	0	0	0
12/02/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	7,251.0000	8,572.0000	18.218	0	0	0
12/02/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	91,324.0000	83,765.0000	(8.277)	0	0	0
12/02/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	9,509.0000	11,187.0000	17.646	0	0	0
12/02/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	74,202.0000	67,153.0000	(9.500)	0	0	0
12/02/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	88,419.0000	80,935.0000	(8.464)	0	0	0
12/02/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	6,770.0000	8,013.0000	18.360	0	0	0

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12/02/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	6,319.0000	7,487.0000	18.484	0	0	0
12/02/2007	R186	2007/05/03			Bond Future	7.2950	7.4030	1.480	0.0000	0.0000	0
12/02/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	139,038.0000	125,905.0000	(9.446)	0	0	0
12/02/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	2,156.0000	2,801.0000	29.917	0	0	0
12/02/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	3,661.0000	4,719.0000	28.899	0	0	0
12/02/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	149,358.0000	136,078.0000	(8.891)	0	0	0
12/02/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	1,644.0000	2,142.0000	30.292	0	0	0
12/02/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	118,417.0000	105,697.0000	(10.742)	0	0	0
12/02/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	144,201.0000	130,990.0000	(9.162)	0	0	0
12/02/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	946.0000	1,237.0000	30.761	0	0	0
12/02/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	1,884.0000	2,451.0000	30.096	0	0	0
12/02/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	169,876.0000	156,390.0000	(7.939)	0	0	0
12/02/2007	R186	2007/08/02			Bond Future	7.2500	7.3590	1.503	0.0000	0.0000	0
12/02/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	154,351.0000	141,886.0000	(8.076)	0	0	0
12/02/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	7,251.0000	8,674.0000	19.625	0	0	0
12/02/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	159,166.0000	146,601.0000	(7.894)	0	0	0
12/02/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	130,433.0000	118,569.0000	(9.096)	0	0	0
12/02/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	149,543.0000	137,183.0000	(8.265)	0	0	0
12/02/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	7,844.0000	9,373.0000	19.493	0	0	0
12/02/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	6,701.0000	8,025.0000	19.758	0	0	0
12/02/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	10,721.0000	12,746.0000	18.888	0	0	0
12/02/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	4,882.0000	5,870.0000	20.238	0	0	0
12/02/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	178,437.0000	165,536.0000	(7.230)	0	0	0
12/02/2007	R194	2007/05/03			Bond Future	8.5250	8.5980	0.856	0.0000	0.0000	0
12/02/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,085.0000	3,701.0000	(9.400)	0	0	0
12/02/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	5,581.0000	5,139.0000	(7.920)	0	0	0
12/02/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	2,334.0000	2,519.0000	7.926	0	0	0
12/02/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	1,503.0000	1,630.0000	8.450	0	0	0
12/02/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	5,054.0000	4,631.0000	(8.370)	0	0	0
12/02/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,086.0000	1,181.0000	8.748	0	0	0
12/02/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	6,710.0000	6,236.0000	(7.064)	0	0	0
12/02/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	1,752.0000	1,896.0000	8.219	0	0	0
12/02/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	1,624.0000	1,759.0000	8.313	0	0	0

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12/02/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,314.0000	4,881.0000	(8.148)	0	0	0
12/02/2007	R194	2007/08/02			Bond Future	8.2490	8.3300	0.982	0.0000	0.0000	0
12/02/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	6,965.0000	6,646.0000	(4.580)	0	0	0
12/02/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	2,770.0000	2,891.0000	4.368	0	0	0
12/02/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,139.0000	6,817.0000	(4.510)	0	0	0
12/02/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	2,868.0000	2,993.0000	4.358	0	0	0
12/02/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	7,857.0000	7,521.0000	(4.276)	0	0	0
12/02/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,403.0000	2,510.0000	4.453	0	0	0
12/02/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,130.0000	5,830.0000	(4.894)	0	0	0
12/02/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,394.0000	3,537.0000	4.213	0	0	0
12/02/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	2,968.0000	3,096.0000	4.313	0	0	0
12/02/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	6,793.0000	6,478.0000	(4.637)	0	0	0
12/02/2007	R196	2007/05/03			Bond Future	8.4710	8.5350	0.756	0.0000	0.0000	0
12/02/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	2,939.0000	3,419.0000	16.332	0	0	0
12/02/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,663.0000	1,295.0000	(22.129)	0	0	0
12/02/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	3,425.0000	2,832.0000	(17.314)	0	0	0
12/02/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	5,381.0000	6,086.0000	13.102	0	0	0
12/02/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	1,367.0000	1,638.0000	19.824	0	0	0
12/02/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	6,036.0000	5,233.0000	(13.304)	0	0	0
12/02/2007	R196	2007/08/02			Bond Future	8.3570	8.4220	0.778	0.0000	0.0000	0
12/02/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	5,531.0000	6,030.0000	9.022	0	0	0
12/02/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,963.0000	3,512.0000	(11.380)	0	0	0
12/02/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	3,727.0000	4,108.0000	10.223	0	0	0
12/02/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,817.0000	5,247.0000	(9.799)	0	0	0
12/02/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,101.0000	7,423.0000	(8.369)	0	0	0
12/02/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	2,371.0000	2,643.0000	11.472	0	0	0
12/02/2007	R201	2007/05/03			Bond Future	7.5920	7.6960	1.370	0.0000	0.0000	0
12/02/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	80,413.0000	74,436.0000	(7.433)	0	0	0
12/02/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	1,370.0000	1,709.0000	24.745	0	0	0
12/02/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	724.0000	906.0000	25.138	0	0	0
12/02/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	67,478.0000	61,657.0000	(8.627)	0	0	0
12/02/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	64,914.0000	59,136.0000	(8.901)	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
12/02/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	1,551.0000	1,933.0000	24.629	0	0	0
12/02/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	54,804.0000	49,244.0000	(10.145)	0	0	0
12/02/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	2,516.0000	3,117.0000	23.887	0	0	0
12/02/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	70,052.0000	64,193.0000	(8.364)	0	0	0
12/02/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	1,208.0000	1,509.0000	24.917	0	0	0
12/02/2007	R201	2007/08/02			Bond Future	7.5250	7.6320	1.422	0.0000	0.0000	0
12/02/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	70,629.0000	65,242.0000	(7.627)	0	0	0
12/02/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	84,839.0000	79,183.0000	(6.667)	0	0	0
12/02/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	6,556.0000	7,610.0000	16.077	0	0	0
12/02/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	3,194.0000	3,743.0000	17.188	0	0	0
12/02/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	4,270.0000	4,987.0000	16.792	0	0	0
12/02/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	75,319.0000	69,832.0000	(7.285)	0	0	0
12/02/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	72,966.0000	67,527.0000	(7.454)	0	0	0
12/02/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	4,931.0000	5,748.0000	16.569	0	0	0
12/02/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	61,440.0000	56,291.0000	(8.381)	0	0	0
12/02/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	4,588.0000	5,353.0000	16.674	0	0	0
12/02/2007	R203	2007/05/03			Bond Future	7.4970	7.5960	1.321	0.0000	0.0000	0
12/02/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	70,836.0000	63,722.0000	(10.043)	0	0	0
12/02/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	266.0000	407.0000	53.008	0	0	0
12/02/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	61.0000	98.0000	60.656	0	0	0
12/02/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	87,246.0000	80,027.0000	(8.274)	0	0	0
12/02/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	90,508.0000	83,279.0000	(7.987)	0	0	0
12/02/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	44.0000	72.0000	63.636	0	0	0
12/02/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	83,975.0000	76,769.0000	(8.581)	0	0	0
12/02/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	83.0000	132.0000	59.036	0	0	0
12/02/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	103,441.0000	96,193.0000	(7.007)	0	0	0
12/02/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	11.0000	19.0000	72.727	0	0	0
12/02/2007	R203	2007/08/02			Bond Future	7.4390	7.5390	1.344	0.0000	0.0000	0
12/02/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	87,697.0000	80,754.0000	(7.917)	0	0	0
12/02/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	918.0000	1,218.0000	32.680	0	0	0
12/02/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,724.0000	2,241.0000	29.988	0	0	0
12/02/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	75,380.0000	68,654.0000	(8.923)	0	0	0
12/02/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	777.0000	1,037.0000	33.462	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
12/02/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	90,802.0000	83,818.0000	(7.691)	0	0	0
12/02/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	322.0000	441.0000	36.957	0	0	0
12/02/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	93,911.0000	86,891.0000	(7.475)	0	0	0
12/02/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	106,357.0000	99,232.0000	(6.699)	0	0	0
12/02/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	656.0000	880.0000	34.146	0	0	0
12/02/2007	R204	2007/05/03			Bond Future	7.4670	7.5650	1.312	0.0000	0.0000	0
12/02/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	95,829.0000	88,364.0000	(7.790)	0	0	0
12/02/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	712.0000	906.0000	27.247	0	0	0
12/02/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	92,504.0000	85,077.0000	(8.029)	0	0	0
12/02/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	347.0000	446.0000	28.530	0	0	0
12/02/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	1,000.0000	1,265.0000	26.500	0	0	0
12/02/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	99,158.0000	91,660.0000	(7.562)	0	0	0
12/02/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	112,470.0000	104,877.0000	(6.751)	0	0	0
12/02/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	845.0000	1,073.0000	26.982	0	0	0
12/02/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	1,891.0000	2,366.0000	25.119	0	0	0
12/02/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	79,305.0000	72,087.0000	(9.102)	0	0	0
12/02/2007	R204	2007/08/02			Bond Future	7.4150	7.5140	1.335	0.0000	0.0000	0
12/02/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	5,964.0000	6,962.0000	16.734	0	0	0
12/02/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	116,907.0000	109,626.0000	(6.228)	0	0	0
12/02/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	3,318.0000	3,924.0000	18.264	0	0	0
12/02/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	98,414.0000	91,435.0000	(7.091)	0	0	0
12/02/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	2,176.0000	2,596.0000	19.301	0	0	0
12/02/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	86,402.0000	79,699.0000	(7.758)	0	0	0
12/02/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	4,059.0000	4,779.0000	17.738	0	0	0
12/02/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	104,531.0000	97,437.0000	(6.787)	0	0	0
12/02/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	101,465.0000	94,426.0000	(6.937)	0	0	0
12/02/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	3,672.0000	4,334.0000	18.028	0	0	0
12/02/2007	R206	2007/05/03			Bond Future	7.6040	7.7090	1.381	0.0000	0.0000	0
12/02/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	23,735.0000	19,551.0000	(17.628)	0	0	0
12/02/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	15,021.0000	11,723.0000	(21.956)	0	0	0
12/02/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	7,533.0000	9,628.0000	27.811	0	0	0
12/02/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	3,587.0000	4,795.0000	33.677	0	0	0
12/02/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	1,473.0000	2,060.0000	39.851	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
12/02/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	34,080.0000	29,275.0000	(14.099)	0	0	0
12/02/2007	R206	2007/08/02			Bond Future	7.5340	7.6420	1.434	0.0000	0.0000	0
12/02/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	21,353.0000	18,029.0000	(15.567)	0	0	0
12/02/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	29,502.0000	25,548.0000	(13.402)	0	0	0
12/02/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	10,575.0000	12,657.0000	19.688	0	0	0
12/02/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	38,833.0000	34,363.0000	(11.511)	0	0	0
12/02/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	6,427.0000	7,880.0000	22.608	0	0	0
12/02/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	3,650.0000	4,588.0000	25.699	0	0	0
12/02/2007	R207	2007/05/03			Bond Future	7.4110	7.5140	1.390	0.0000	0.0000	0
12/02/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	255.0000	390.0000	52.941	0	0	0
12/02/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	104,053.0000	95,821.0000	(7.911)	0	0	0
12/02/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	13.0000	21.0000	61.538	0	0	0
12/02/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	83,097.0000	74,971.0000	(9.779)	0	0	0
12/02/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	117,758.0000	109,506.0000	(7.008)	0	0	0
12/02/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	46.0000	74.0000	60.870	0	0	0
12/02/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	100,589.0000	92,365.0000	(8.176)	0	0	0
12/02/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	62.0000	99.0000	59.677	0	0	0
12/02/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	84.0000	132.0000	57.143	0	0	0
12/02/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	97,111.0000	88,899.0000	(8.456)	0	0	0
12/02/2007	R207	2007/08/02			Bond Future	7.3620	7.4660	1.413	0.0000	0.0000	0
12/02/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	283.0000	393.0000	38.869	0	0	0
12/02/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	107,357.0000	99,285.0000	(7.519)	0	0	0
12/02/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	120,665.0000	112,493.0000	(6.772)	0	0	0
12/02/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	580.0000	791.0000	36.379	0	0	0
12/02/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	689.0000	934.0000	35.559	0	0	0
12/02/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	100,682.0000	92,683.0000	(7.945)	0	0	0
12/02/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,547.0000	2,044.0000	32.127	0	0	0
12/02/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	87,373.0000	79,586.0000	(8.912)	0	0	0
12/02/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	815.0000	1,100.0000	34.969	0	0	0
12/02/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	104,020.0000	95,982.0000	(7.727)	0	0	0
12/02/2007	TRT1	2007/05/03			Index Future	254.5250	253.3220	(0.473)	0.0000	0.0000	500

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:										1,347
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