



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 11/01/2007

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
11/01/2007	CRD1 2007/02/01			Index Future	107.4680	107.4300	(0.035)	0.0000	0.0000	10
11/01/2007	CRD1 2007/02/01	106.00	Put	Index Future	863.0000	849.0000	(1.622)	0	0	0
11/01/2007	CRD1 2007/02/01	106.00	Call	Index Future	15,543.0000	15,149.0000	(2.535)	0	0	0
11/01/2007	GOVI 2007/02/01			jGovi	250.9680	250.8640	(0.041)	0.0000	0.0000	66
11/01/2007	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
11/01/2007	GOVI 2007/02/01	230.00	Call	jGovi	209,680.0000	208,640.0000	(0.496)	0	0	0
11/01/2007	GOVI 2007/05/03			jGovi	256.4910	256.3840	(0.042)	0.0000	0.0000	141
11/01/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
11/01/2007	GOVI 2007/05/03	235.00	Call	jGovi	214,910.0000	213,840.0000	(0.498)	0	0	0
11/01/2007	GOVI 2007/08/02			jGovi	262.1085	262.0000	(0.041)	0.0000	0.0000	0
11/01/2007	GOVI 2007/08/02	240.50	Call	jGovi	216,117.0000	215,033.0000	(0.502)	0	0	0
11/01/2007	GOVI 2007/08/02	240.50	Put	jGovi	32.0000	33.0000	3.125	0	0	0
11/01/2007	ILBI 2007/02/01			Index Future	269.4280	269.4280	-	0.0000	0.0000	0
11/01/2007	ILBI 2007/02/01	265.00	Call	Index Future	45,622.0000	45,503.0000	(0.261)	0	0	0
11/01/2007	ILBI 2007/02/01	265.00	Put	Index Future	1,342.0000	1,223.0000	(8.867)	0	0	0
11/01/2007	J153 2010/08/31			jSwap	8.7930	8.7830	(0.114)	0.0000	0.0000	0
11/01/2007	J157 2015/09/15			jSwap	8.3830	8.3770	(0.072)	0.0000	0.0000	0
11/01/2007	J186 2026/12/21			jSwap	7.8000	7.7890	(0.141)	0.0000	0.0000	0

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11/01/2007	J194	2008/02/28			jSwap	9.1610	9.1640	0.033	0.0000	0.0000	0
11/01/2007	J201	2014/12/22			jSwap	8.4290	8.4190	(0.119)	0.0000	0.0000	0
11/01/2007	J203	2017/09/15			jSwap	8.2700	8.2690	(0.012)	0.0000	0.0000	0
11/01/2007	J204	2018/12/21			jSwap	8.1940	8.2000	0.073	0.0000	0.0000	0
11/01/2007	J207	2020/01/15			jSwap	8.1290	8.1380	0.111	0.0000	0.0000	0
11/01/2007	JBAR	2005/12/21			jBar	9.2300	9.2680	0.412	0.0000	0.0000	0
11/01/2007	JFRA	2007/02/01			jFra	9.2820	9.3150	0.356	0.0000	0.0000	0
11/01/2007	JFRA	2007/02/01	7.50	Call	Option on jFra	4,342.0000	4,422.0000	1.842	0	0	0
11/01/2007	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
11/01/2007	JFRA	2007/05/03			jFra	9.4100	9.4070	(0.032)	0.0000	0.0000	0
11/01/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,661.0000	4,654.0000	(0.150)	0	0	0
11/01/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	8.0000	8.0000	-	0	0	0
11/01/2007	JFRA	2007/08/02			jFra	9.3820	9.3930	0.117	0.0000	0.0000	0
11/01/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,640.0000	4,665.0000	0.539	0	0	0
11/01/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	55.0000	53.0000	(3.636)	0	0	0
11/01/2007	JFRA	2007/11/01			jFra	9.2170	9.2240	0.076	0.0000	0.0000	0
11/01/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,660.0000	4,675.0000	0.322	0	0	0
11/01/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	161.0000	158.0000	(1.863)	0	0	0
11/01/2007	JFRA	2008/02/07			jFra	9.1060	9.0770	(0.318)	0.0000	0.0000	0
11/01/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,758.0000	18,766.0000	0.043	0	0	0
11/01/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	22,670.0000	22,607.0000	(0.278)	0	0	0
11/01/2007	JN02	2007/02/01			jNote	9.0860	9.0860	-	0.0000	0.0000	0
11/01/2007	JN02	2007/02/01	9.00	Call	Option on jNote	5,714.0000	5,602.0000	(1.960)	0	0	0

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11/01/2007	JN02	2007/02/01	9.00	Put	Option on jNote	4,152.0000	4,040.0000	(2.697)	0	0	0
11/01/2007	JN02	2007/05/03			jNote	8.9820	8.9750	(0.078)	0.0000	0.0000	0
11/01/2007	JN02	2007/05/03	9.25	Call	Option on jNote	8,855.0000	8,753.0000	(1.152)	0	0	0
11/01/2007	JN02	2007/05/03	9.25	Put	Option on jNote	13,735.0000	13,760.0000	0.182	0	0	0
11/01/2007	JN02	2007/08/02			jNote	8.8450	8.8360	(0.102)	0.0000	0.0000	0
11/01/2007	JN02	2007/08/02	9.25	Put	Option on jNote	18,947.0000	19,008.0000	0.322	0	0	0
11/01/2007	JN02	2007/08/02	9.25	Call	Option on jNote	11,564.0000	11,460.0000	(0.899)	0	0	0
11/01/2007	JN05	2007/02/01			jNote	8.5480	8.5420	(0.070)	0.0000	0.0000	0
11/01/2007	JN05	2007/02/01	9.25	Put	Option on jNote	28,234.0000	28,467.0000	0.825	0	0	0
11/01/2007	JN05	2007/02/01	9.25	Call	Option on jNote	51.0000	40.0000	(21.569)	0	0	0
11/01/2007	JN05	2007/05/03			jNote	8.4780	8.4690	(0.106)	0.0000	0.0000	0
11/01/2007	JN05	2007/05/03	9.25	Put	Option on jNote	32,995.0000	33,288.0000	0.888	0	0	0
11/01/2007	JN05	2007/05/03	9.25	Call	Option on jNote	1,941.0000	1,866.0000	(3.864)	0	0	0
11/01/2007	JN05	2007/08/02			jNote	8.3960	8.3870	(0.107)	0.0000	0.0000	0
11/01/2007	JN05	2007/08/02	9.25	Put	Option on jNote	38,215.0000	38,496.0000	0.735	0	0	0
11/01/2007	JN05	2007/08/02	9.25	Call	Option on jNote	3,778.0000	3,688.0000	(2.382)	0	0	0
11/01/2007	JN10	2007/02/01			jNote	8.1990	8.1960	(0.037)	0.0000	0.0000	0
11/01/2007	JN10	2007/02/01	9.00	Put	Option on jNote	53,805.0000	54,022.0000	0.403	0	0	0
11/01/2007	JN10	2007/02/01	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
11/01/2007	JN10	2007/05/03			jNote	8.1440	8.1410	(0.037)	0.0000	0.0000	0
11/01/2007	JN10	2007/05/03	9.00	Call	Option on jNote	233.0000	222.0000	(4.721)	0	0	0
11/01/2007	JN10	2007/05/03	9.00	Put	Option on jNote	57,893.0000	58,105.0000	0.366	0	0	0
11/01/2007	JN10	2007/08/02			jNote	8.0820	8.0810	(0.012)	0.0000	0.0000	0
11/01/2007	JN10	2007/08/02	9.00	Call	Option on jNote	874.0000	859.0000	(1.716)	0	0	0
11/01/2007	JN10	2007/08/02	9.00	Put	Option on jNote	62,910.0000	62,986.0000	0.121	0	0	0
11/01/2007	JROD	2007/01/31			jRod	8.4610	8.4610	-	0.0000	0.0000	0

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11/01/2007	JROD	2007/02/28			jRod	8.8040	8.8120	0.091	0.0000	0.0000	0
11/01/2007	JROD	2007/03/30			jRod	9.1220	9.1440	0.241	0.0000	0.0000	0
11/01/2007	JROD	2007/04/30			jRod	8.9100	8.9290	0.213	0.0000	0.0000	0
11/01/2007	JROD	2007/05/31			jRod	9.1420	9.1670	0.273	0.0000	0.0000	0
11/01/2007	OTH1	2007/02/01			Index Future	247.0440	246.9740	(0.028)	0.0000	0.0000	15
11/01/2007	OTH1	2007/02/01	243.58	Put	Index Future	1,869.0000	1,813.0000	(2.996)	0	0	0
11/01/2007	OTH1	2007/02/01	243.58	Call	Index Future	36,509.0000	35,753.0000	(2.071)	0	0	0
11/01/2007	R153	2007/02/01			Bond Future	8.1600	8.1600	-	8.1400	8.1700	63
11/01/2007	R153	2007/02/01	8.55	Put	Option on Bond Future	862.0000	801.0000	(7.077)	0	0	0
11/01/2007	R153	2007/02/01	8.00	Put	Option on Bond Future	7,652.0000	7,560.0000	(1.202)	0	0	0
11/01/2007	R153	2007/02/01	8.55	Call	Option on Bond Future	13,694.0000	13,633.0000	(0.445)	0	0	0
11/01/2007	R153	2007/02/01	8.45	Call	Option on Bond Future	10,959.0000	10,882.0000	(0.703)	0	0	0
11/01/2007	R153	2007/02/01	8.25	Call	Option on Bond Future	6,257.0000	6,155.0000	(1.630)	0	0	0
11/01/2007	R153	2007/02/01	8.00	Call	Option on Bond Future	2,334.0000	2,242.0000	(3.942)	0	0	0
11/01/2007	R153	2007/02/01	8.25	Put	Option on Bond Future	3,280.0000	3,177.0000	(3.140)	0	0	0
11/01/2007	R153	2007/02/01	8.75	Put	Option on Bond Future	290.0000	259.0000	(10.690)	0	0	0
11/01/2007	R153	2007/02/01	8.75	Call	Option on Bond Future	19,632.0000	19,601.0000	(0.158)	0	0	0
11/01/2007	R153	2007/02/01	8.45	Put	Option on Bond Future	1,400.0000	1,322.0000	(5.571)	0	0	0
11/01/2007	R153	2007/02/01	9.00	Call	Option on Bond Future	27,475.0000	27,465.0000	(0.036)	0	0	0
11/01/2007	R153	2007/02/01	8.50	Put	Option on Bond Future	1,104.0000	1,035.0000	(6.250)	0	0	0
11/01/2007	R153	2007/02/01	8.50	Call	Option on Bond Future	12,302.0000	12,232.0000	(0.569)	0	0	0
11/01/2007	R153	2007/02/01	9.00	Put	Option on Bond Future	63.0000	53.0000	(15.873)	0	0	0
11/01/2007	R153	2007/02/01	7.00	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
11/01/2007	R153	2007/02/01	7.00	Put	Option on Bond Future	39,273.0000	39,272.0000	(0.003)	0	0	0
11/01/2007	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2007	R153	2007/02/01	6.50	Put	Option on Bond Future	56,725.0000	56,725.0000	-	0	0	0
11/01/2007	R153	2007/02/01	7.25	Put	Option on Bond Future	30,675.0000	30,673.0000	(0.007)	0	0	0
11/01/2007	R153	2007/02/01	7.50	Call	Option on Bond Future	92.0000	79.0000	(14.130)	0	0	0
11/01/2007	R153	2007/02/01	7.50	Put	Option on Bond Future	22,231.0000	22,218.0000	(0.058)	0	0	0
11/01/2007	R153	2007/02/01	7.25	Call	Option on Bond Future	9.0000	7.0000	(22.222)	0	0	0
11/01/2007	R153	2007/02/01	7.75	Put	Option on Bond Future	14,252.0000	14,206.0000	(0.323)	0	0	0

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11/01/2007	R153	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2007	R153	2007/02/01	9.25	Call	Option on Bond Future	35,422.0000	35,419.0000	(0.008)	0	0	0
11/01/2007	R153	2007/02/01	6.75	Put	Option on Bond Future	47,958.0000	47,958.0000	-	0	0	0
11/01/2007	R153	2007/02/01	7.75	Call	Option on Bond Future	563.0000	517.0000	(8.171)	0	0	0
11/01/2007	R153	2007/02/01	9.25	Put	Option on Bond Future	12.0000	9.0000	(25.000)	0	0	0
11/01/2007	R153	2007/05/03			Bond Future	8.0800	8.0800	-	8.0600	8.0600	0
11/01/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	25,138.0000	25,104.0000	(0.135)	0	0	0
11/01/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	18,376.0000	18,334.0000	(0.229)	0	0	0
11/01/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	3,037.0000	3,004.0000	(1.087)	0	0	0
11/01/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	5,418.0000	5,376.0000	(0.775)	0	0	0
11/01/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	3,716.0000	3,680.0000	(0.969)	0	0	0
11/01/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	3,363.0000	3,328.0000	(1.041)	0	0	0
11/01/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	1,974.0000	1,947.0000	(1.368)	0	0	0
11/01/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	23,947.0000	23,912.0000	(0.146)	0	0	0
11/01/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	22,780.0000	22,743.0000	(0.162)	0	0	0
11/01/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	30,117.0000	30,090.0000	(0.090)	0	0	0
11/01/2007	R153	2007/08/02			Bond Future	7.9370	7.9230	(0.176)	0.0000	0.0000	0
11/01/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	24,140.0000	24,383.0000	1.007	0	0	0
11/01/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	7,959.0000	7,796.0000	(2.048)	0	0	0
11/01/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	28,071.0000	28,338.0000	0.951	0	0	0
11/01/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	6,213.0000	6,074.0000	(2.237)	0	0	0
11/01/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	30,140.0000	30,419.0000	0.926	0	0	0
11/01/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	5,456.0000	5,329.0000	(2.328)	0	0	0
11/01/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	29,097.0000	29,371.0000	0.942	0	0	0
11/01/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	5,825.0000	5,692.0000	(2.283)	0	0	0
11/01/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	4,159.0000	4,053.0000	(2.549)	0	0	0
11/01/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	34,464.0000	34,765.0000	0.873	0	0	0
11/01/2007	R157	2007/02/01			Bond Future	7.7700	7.7800	0.129	0.0000	0.0000	0
11/01/2007	R157	2007/02/01	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2007	R157	2007/02/01	9.75	Call	Option on Bond Future	139,688.0000	138,930.0000	(0.543)	0	0	0
11/01/2007	R157	2007/02/01	9.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	150
11/01/2007	R157	2007/02/01	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2007	R157	2007/02/01	8.60	Call	Option on Bond Future	61,166.0000	60,398.0000	(1.256)	0	0	0

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11/01/2007	R157	2007/02/01	9.50	Call	Option on Bond Future	123,158.0000	122,400.0000	(0.615)	0	0	0
11/01/2007	R157	2007/02/01	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
11/01/2007	R157	2007/02/01	7.00	Call	Option on Bond Future	79.0000	60.0000	(24.051)	0	0	0
11/01/2007	R157	2007/02/01	7.00	Put	Option on Bond Future	60,224.0000	60,962.0000	1.225	0	0	0
11/01/2007	R157	2007/02/01	9.55	Call	Option on Bond Future	126,488.0000	125,730.0000	(0.599)	0	0	0
11/01/2007	R157	2007/02/01	7.25	Put	Option on Bond Future	40,841.0000	41,497.0000	1.606	0	0	0
11/01/2007	R157	2007/02/01	8.60	Put	Option on Bond Future	104.0000	94.0000	(9.615)	0	0	0
11/01/2007	R157	2007/02/01	7.25	Call	Option on Bond Future	607.0000	504.0000	(16.969)	0	0	0
11/01/2007	R157	2007/02/01	9.25	Call	Option on Bond Future	106,322.0000	105,564.0000	(0.713)	0	0	0
11/01/2007	R157	2007/02/01	8.25	Put	Option on Bond Future	1,006.0000	977.0000	(2.883)	0	0	0
11/01/2007	R157	2007/02/01	9.00	Call	Option on Bond Future	89,176.0000	88,417.0000	(0.851)	0	0	0
11/01/2007	R157	2007/02/01	8.50	Put	Option on Bond Future	208.0000	193.0000	(7.212)	0	0	0
11/01/2007	R157	2007/02/01	9.00	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
11/01/2007	R157	2007/02/01	8.55	Put	Option on Bond Future	147.0000	135.0000	(8.163)	0	0	0
11/01/2007	R157	2007/02/01	8.25	Call	Option on Bond Future	36,780.0000	35,992.0000	(2.142)	0	0	0
11/01/2007	R157	2007/02/01	8.75	Put	Option on Bond Future	34.0000	30.0000	(11.765)	0	0	0
11/01/2007	R157	2007/02/01	8.55	Call	Option on Bond Future	57,638.0000	56,867.0000	(1.338)	0	0	0
11/01/2007	R157	2007/02/01	8.40	Call	Option on Bond Future	47,094.0000	46,314.0000	(1.656)	0	0	150
11/01/2007	R157	2007/02/01	8.00	Call	Option on Bond Future	21,099.0000	20,342.0000	(3.588)	0	0	0
11/01/2007	R157	2007/02/01	8.65	Call	Option on Bond Future	64,694.0000	63,929.0000	(1.182)	0	0	0
11/01/2007	R157	2007/02/01	8.40	Put	Option on Bond Future	402.0000	380.0000	(5.473)	0	0	0
11/01/2007	R157	2007/02/01	8.75	Call	Option on Bond Future	71,736.0000	70,973.0000	(1.064)	0	0	0
11/01/2007	R157	2007/02/01	7.50	Call	Option on Bond Future	2,911.0000	2,598.0000	(10.752)	0	0	0
11/01/2007	R157	2007/02/01	7.90	Call	Option on Bond Future	15,767.0000	15,057.0000	(4.503)	0	0	250
11/01/2007	R157	2007/02/01	7.90	Put	Option on Bond Future	5,951.0000	6,000.0000	0.823	0	0	0
11/01/2007	R157	2007/02/01	7.75	Put	Option on Bond Future	10,755.0000	10,926.0000	1.590	0	0	0
11/01/2007	R157	2007/02/01	8.65	Put	Option on Bond Future	72.0000	65.0000	(9.722)	0	0	0
11/01/2007	R157	2007/02/01	8.00	Put	Option on Bond Future	3,798.0000	3,799.0000	0.026	0	0	0
11/01/2007	R157	2007/02/01	7.75	Call	Option on Bond Future	9,236.0000	8,649.0000	(6.356)	0	0	0
11/01/2007	R157	2007/02/01	7.50	Put	Option on Bond Future	23,606.0000	24,051.0000	1.885	0	0	0
11/01/2007	R157	2007/02/01	8.50	Call	Option on Bond Future	54,112.0000	53,338.0000	(1.430)	0	0	0
11/01/2007	R157	2007/05/03			Bond Future	7.7200	7.7300	0.130	0.0000	0.0000	504
11/01/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	73,764.0000	73,055.0000	(0.961)	0	0	0
11/01/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	2,756.0000	2,780.0000	0.871	0	0	0
11/01/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	79,874.0000	79,156.0000	(0.899)	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
11/01/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	3,534.0000	3,568.0000	0.962	0	0	0
11/01/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	92,372.0000	91,643.0000	(0.789)	0	0	0
11/01/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	1,625.0000	1,637.0000	0.738	0	0	0
11/01/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	3,125.0000	3,153.0000	0.896	0	0	0
11/01/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	61,944.0000	61,259.0000	(1.106)	0	0	0
11/01/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	5,644.0000	5,701.0000	1.010	0	0	0
11/01/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	76,805.0000	76,091.0000	(0.930)	0	0	0
11/01/2007	R157	2007/08/02			Bond Future	7.6280	7.6380	0.131	0.0000	0.0000	0
11/01/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	85,929.0000	85,268.0000	(0.769)	0	0	0
11/01/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	100,062.0000	99,379.0000	(0.683)	0	0	0
11/01/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	4,890.0000	4,934.0000	0.900	0	0	0
11/01/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	83,176.0000	82,522.0000	(0.786)	0	0	0
11/01/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	83,029.0000	82,325.0000	(0.848)	0	0	0
11/01/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	7,415.0000	7,483.0000	0.917	0	0	0
11/01/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,160.0000	1,184.0000	2.069	0	0	0
11/01/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	8,030.0000	8,103.0000	0.909	0	0	0
11/01/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	72,471.0000	71,842.0000	(0.868)	0	0	0
11/01/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	10,914.0000	11,012.0000	0.898	0	0	0
11/01/2007	R186	2007/02/01			Bond Future	7.3490	7.3760	0.367	0.0000	0.0000	2
11/01/2007	R186	2007/02/01	7.50	Put	Option on Bond Future	7,382.0000	8,162.0000	10.566	0	0	0
11/01/2007	R186	2007/02/01	8.20	Call	Option on Bond Future	102,975.0000	99,515.0000	(3.360)	0	0	0
11/01/2007	R186	2007/02/01	7.50	Call	Option on Bond Future	26,577.0000	23,894.0000	(10.095)	0	0	0
11/01/2007	R186	2007/02/01	8.20	Put	Option on Bond Future	56.0000	59.0000	5.357	0	0	0
11/01/2007	R186	2007/02/01	7.75	Put	Option on Bond Future	1,736.0000	1,922.0000	10.714	0	0	0
11/01/2007	R186	2007/02/01	7.75	Call	Option on Bond Future	51,803.0000	48,526.0000	(6.326)	0	0	0
11/01/2007	R186	2007/02/01	8.00	Put	Option on Bond Future	289.0000	315.0000	8.997	0	0	0
11/01/2007	R186	2007/02/01	8.00	Call	Option on Bond Future	80,138.0000	76,700.0000	(4.290)	0	0	0
11/01/2007	R186	2007/02/01	8.50	Call	Option on Bond Future	136,321.0000	132,858.0000	(2.540)	0	0	0
11/01/2007	R186	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2007	R186	2007/02/01	7.25	Put	Option on Bond Future	22,513.0000	24,420.0000	8.471	0	0	0
11/01/2007	R186	2007/02/01	6.75	Call	Option on Bond Future	289.0000	190.0000	(34.256)	0	0	0
11/01/2007	R186	2007/02/01	8.50	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
11/01/2007	R186	2007/02/01	7.25	Call	Option on Bond Future	9,697.0000	8,142.0000	(16.036)	0	0	0
11/01/2007	R186	2007/02/01	8.75	Call	Option on Bond Future	163,087.0000	159,624.0000	(2.123)	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
11/01/2007	R186	2007/02/01	7.00	Call	Option on Bond Future	2,223.0000	1,684.0000	(24.247)	0	0	0
11/01/2007	R186	2007/02/01	6.75	Put	Option on Bond Future	80,743.0000	84,108.0000	4.168	0	0	0
11/01/2007	R186	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2007	R186	2007/02/01	9.00	Call	Option on Bond Future	188,936.0000	185,472.0000	(1.833)	0	0	0
11/01/2007	R186	2007/02/01	6.50	Put	Option on Bond Future	116,208.0000	119,663.0000	2.973	0	0	0
11/01/2007	R186	2007/02/01	6.50	Call	Option on Bond Future	20.0000	11.0000	(45.000)	0	0	0
11/01/2007	R186	2007/02/01	7.00	Put	Option on Bond Future	48,238.0000	51,162.0000	6.062	0	0	0
11/01/2007	R186	2007/02/01	8.25	Put	Option on Bond Future	36.0000	38.0000	5.556	0	0	0
11/01/2007	R186	2007/02/01	8.25	Call	Option on Bond Future	108,620.0000	105,159.0000	(3.186)	0	0	0
11/01/2007	R186	2007/02/01	8.30	Call	Option on Bond Future	114,233.0000	110,771.0000	(3.031)	0	0	0
11/01/2007	R186	2007/02/01	8.30	Put	Option on Bond Future	24.0000	25.0000	4.167	0	0	0
11/01/2007	R186	2007/05/03			Bond Future	7.2990	7.3220	0.315	0.0000	0.0000	0
11/01/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	149,617.0000	146,783.0000	(1.894)	0	0	0
11/01/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	2,416.0000	2,533.0000	4.843	0	0	0
11/01/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	5,432.0000	5,677.0000	4.510	0	0	0
11/01/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	119,674.0000	116,968.0000	(2.261)	0	0	0
11/01/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	169,757.0000	166,873.0000	(1.699)	0	0	0
11/01/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	1,340.0000	1,407.0000	5.000	0	0	0
11/01/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	3,197.0000	3,348.0000	4.723	0	0	0
11/01/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	139,565.0000	136,766.0000	(2.006)	0	0	0
11/01/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	144,586.0000	141,768.0000	(1.949)	0	0	0
11/01/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	2,783.0000	2,916.0000	4.779	0	0	0
11/01/2007	R186	2007/08/02			Bond Future	7.2560	7.2760	0.276	0.0000	0.0000	0
11/01/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	130,621.0000	128,396.0000	(1.703)	0	0	0
11/01/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	11,679.0000	12,017.0000	2.894	0	0	0
11/01/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	7,378.0000	7,604.0000	3.063	0	0	0
11/01/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	8,109.0000	8,355.0000	3.034	0	0	0
11/01/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	153,708.0000	151,372.0000	(1.520)	0	0	0
11/01/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	149,038.0000	146,721.0000	(1.555)	0	0	0
11/01/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	177,294.0000	174,878.0000	(1.363)	0	0	0
11/01/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	4,510.0000	4,656.0000	3.237	0	0	0
11/01/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	158,399.0000	156,044.0000	(1.487)	0	0	0
11/01/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	6,704.0000	6,912.0000	3.103	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
11/01/2007	R194	2007/02/01			Bond Future	8.7910	8.8280	0.421	0.0000	0.0000	0
11/01/2007	R194	2007/02/01	8.75	Call	Option on Bond Future	1,457.0000	1,256.0000	(13.795)	0	0	0
11/01/2007	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2007	R194	2007/02/01	8.75	Put	Option on Bond Future	1,869.0000	2,037.0000	8.989	0	0	0
11/01/2007	R194	2007/02/01	6.50	Put	Option on Bond Future	23,359.0000	23,730.0000	1.588	0	0	0
11/01/2007	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2007	R194	2007/02/01	6.25	Put	Option on Bond Future	25,957.0000	26,328.0000	1.429	0	0	0
11/01/2007	R194	2007/02/01	7.75	Put	Option on Bond Future	10,517.0000	10,887.0000	3.518	0	0	0
11/01/2007	R194	2007/02/01	6.00	Put	Option on Bond Future	28,564.0000	28,935.0000	1.299	0	0	0
11/01/2007	R194	2007/02/01	8.65	Call	Option on Bond Future	1,024.0000	861.0000	(15.918)	0	0	0
11/01/2007	R194	2007/02/01	8.25	Call	Option on Bond Future	144.0000	105.0000	(27.083)	0	0	0
11/01/2007	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2007	R194	2007/02/01	8.65	Put	Option on Bond Future	2,439.0000	2,646.0000	8.487	0	0	0
11/01/2007	R194	2007/02/01	6.75	Put	Option on Bond Future	20,771.0000	21,142.0000	1.786	0	0	0
11/01/2007	R194	2007/02/01	8.70	Put	Option on Bond Future	2,141.0000	2,329.0000	8.781	0	0	0
11/01/2007	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2007	R194	2007/02/01	8.00	Call	Option on Bond Future	23.0000	15.0000	(34.783)	0	0	0
11/01/2007	R194	2007/02/01	8.50	Call	Option on Bond Future	549.0000	441.0000	(19.672)	0	0	0
11/01/2007	R194	2007/02/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2007	R194	2007/02/01	7.50	Put	Option on Bond Future	13,065.0000	13,436.0000	2.840	0	0	0
11/01/2007	R194	2007/02/01	7.25	Put	Option on Bond Future	15,624.0000	15,995.0000	2.375	0	0	0
11/01/2007	R194	2007/02/01	8.70	Call	Option on Bond Future	1,229.0000	1,046.0000	(14.890)	0	0	0
11/01/2007	R194	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2007	R194	2007/02/01	8.50	Put	Option on Bond Future	3,473.0000	3,735.0000	7.544	0	0	0
11/01/2007	R194	2007/02/01	8.00	Put	Option on Bond Future	7,999.0000	8,361.0000	4.526	0	0	0
11/01/2007	R194	2007/02/01	7.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
11/01/2007	R194	2007/02/01	7.00	Put	Option on Bond Future	18,193.0000	18,564.0000	2.039	0	0	0
11/01/2007	R194	2007/02/01	8.25	Put	Option on Bond Future	5,588.0000	5,920.0000	5.941	0	0	0
11/01/2007	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2007	R194	2007/05/03			Bond Future	8.6140	8.6030	(0.128)	0.0000	0.0000	0
11/01/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	3,149.0000	3,094.0000	(1.747)	0	0	0
11/01/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	2,204.0000	2,159.0000	(2.042)	0	0	0
11/01/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,206.0000	4,237.0000	0.737	0	0	0
11/01/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	5,588.0000	5,629.0000	0.734	0	0	0
11/01/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	2,493.0000	2,445.0000	(1.925)	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
11/01/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,699.0000	1,660.0000	(2.295)	0	0	0
11/01/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	5,103.0000	5,140.0000	0.725	0	0	0
11/01/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,342.0000	5,381.0000	0.730	0	0	0
11/01/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	6,630.0000	6,676.0000	0.694	0	0	0
11/01/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	2,345.0000	2,299.0000	(1.962)	0	0	0
11/01/2007	R194	2007/08/02			Bond Future	8.4230	8.3390	(0.997)	0.0000	0.0000	0
11/01/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	6,904.0000	7,175.0000	3.925	0	0	0
11/01/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	3,076.0000	2,904.0000	(5.592)	0	0	0
11/01/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	3,487.0000	3,299.0000	(5.391)	0	0	0
11/01/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	7,578.0000	7,865.0000	3.787	0	0	0
11/01/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	6,741.0000	7,008.0000	3.961	0	0	0
11/01/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	3,596.0000	3,404.0000	(5.339)	0	0	0
11/01/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	3,707.0000	3,511.0000	(5.287)	0	0	0
11/01/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	6,580.0000	6,843.0000	3.997	0	0	0
11/01/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	4,173.0000	3,962.0000	(5.056)	0	0	0
11/01/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	5,958.0000	6,206.0000	4.162	0	0	0
11/01/2007	R196	2007/02/01			Bond Future	8.6370	8.6350	(0.023)	0.0000	0.0000	0
11/01/2007	R196	2007/02/01	8.50	Call	Option on Bond Future	692.0000	671.0000	(3.035)	0	0	0
11/01/2007	R196	2007/02/01	8.50	Put	Option on Bond Future	3,277.0000	3,217.0000	(1.831)	0	0	0
11/01/2007	R196	2007/02/01	8.75	Call	Option on Bond Future	2,946.0000	2,939.0000	(0.238)	0	0	0
11/01/2007	R196	2007/02/01	8.75	Put	Option on Bond Future	821.0000	776.0000	(5.481)	0	0	0
11/01/2007	R196	2007/02/01	8.25	Call	Option on Bond Future	70.0000	63.0000	(10.000)	0	0	0
11/01/2007	R196	2007/02/01	8.25	Put	Option on Bond Future	7,392.0000	7,347.0000	(0.609)	0	0	0
11/01/2007	R196	2007/05/03			Bond Future	8.5300	8.5010	(0.340)	0.0000	0.0000	0
11/01/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	3,458.0000	3,680.0000	6.420	0	0	0
11/01/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,823.0000	1,962.0000	7.625	0	0	0
11/01/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	3,961.0000	3,697.0000	(6.665)	0	0	0
11/01/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	6,531.0000	6,184.0000	(5.313)	0	0	0
11/01/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	2,145.0000	1,967.0000	(8.298)	0	0	0
11/01/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	5,824.0000	6,133.0000	5.306	0	0	0
11/01/2007	R196	2007/08/02			Bond Future	8.4440	8.3830	(0.722)	0.0000	0.0000	0
11/01/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,503.0000	5,974.0000	8.559	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
11/01/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	4,685.0000	4,264.0000	(8.986)	0	0	0
11/01/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,798.0000	4,167.0000	9.716	0	0	0
11/01/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	6,638.0000	6,116.0000	(7.864)	0	0	0
11/01/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	7,613.0000	8,183.0000	7.487	0	0	0
11/01/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	3,154.0000	2,833.0000	(10.178)	0	0	0
11/01/2007	R201	2007/02/01			Bond Future	7.7600	7.7830	0.296	0.0000	0.0000	0
11/01/2007	R201	2007/02/01	7.00	Call	Option on Bond Future	59.0000	39.0000	(33.898)	0	0	0
11/01/2007	R201	2007/02/01	7.75	Put	Option on Bond Future	8,063.0000	8,609.0000	6.772	0	0	0
11/01/2007	R201	2007/02/01	9.00	Call	Option on Bond Future	71,420.0000	70,036.0000	(1.938)	0	0	0
11/01/2007	R201	2007/02/01	8.25	Call	Option on Bond Future	29,670.0000	28,324.0000	(4.537)	0	0	0
11/01/2007	R201	2007/02/01	7.00	Put	Option on Bond Future	47,104.0000	48,468.0000	2.896	0	0	0
11/01/2007	R201	2007/02/01	8.25	Put	Option on Bond Future	683.0000	722.0000	5.710	0	0	0
11/01/2007	R201	2007/02/01	9.00	Put	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
11/01/2007	R201	2007/02/01	8.50	Call	Option on Bond Future	43,513.0000	42,133.0000	(3.171)	0	0	0
11/01/2007	R201	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2007	R201	2007/02/01	7.75	Call	Option on Bond Future	7,460.0000	6,623.0000	(11.220)	0	0	0
11/01/2007	R201	2007/02/01	8.50	Put	Option on Bond Future	128.0000	131.0000	2.344	0	0	0
11/01/2007	R201	2007/02/01	7.25	Call	Option on Bond Future	474.0000	355.0000	(25.105)	0	0	0
11/01/2007	R201	2007/02/01	9.25	Call	Option on Bond Future	85,062.0000	83,678.0000	(1.627)	0	0	0
11/01/2007	R201	2007/02/01	6.75	Put	Option on Bond Future	63,102.0000	64,484.0000	2.190	0	0	0
11/01/2007	R201	2007/02/01	7.25	Put	Option on Bond Future	31,756.0000	33,021.0000	3.983	0	0	0
11/01/2007	R201	2007/02/01	7.50	Put	Option on Bond Future	18,129.0000	19,111.0000	5.417	0	0	0
11/01/2007	R201	2007/02/01	6.75	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
11/01/2007	R201	2007/02/01	7.50	Call	Option on Bond Future	2,326.0000	1,925.0000	(17.240)	0	0	0
11/01/2007	R201	2007/02/01	8.00	Put	Option on Bond Future	2,720.0000	2,910.0000	6.985	0	0	0
11/01/2007	R201	2007/02/01	8.00	Call	Option on Bond Future	17,045.0000	15,852.0000	(6.999)	0	0	0
11/01/2007	R201	2007/02/01	8.75	Call	Option on Bond Future	57,546.0000	56,162.0000	(2.405)	0	0	0
11/01/2007	R201	2007/02/01	8.75	Put	Option on Bond Future	19.0000	19.0000	-	0	0	0
11/01/2007	R201	2007/02/01	8.65	Call	Option on Bond Future	51,943.0000	50,559.0000	(2.664)	0	0	0
11/01/2007	R201	2007/02/01	8.60	Put	Option on Bond Future	61.0000	62.0000	1.639	0	0	0
11/01/2007	R201	2007/02/01	8.65	Put	Option on Bond Future	42.0000	42.0000	-	0	0	0
11/01/2007	R201	2007/02/01	8.55	Put	Option on Bond Future	89.0000	91.0000	2.247	0	0	0
11/01/2007	R201	2007/02/01	8.55	Call	Option on Bond Future	46,323.0000	44,941.0000	(2.983)	0	0	0
11/01/2007	R201	2007/02/01	8.60	Call	Option on Bond Future	49,134.0000	47,751.0000	(2.815)	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
11/01/2007	R201	2007/05/03			Bond Future	7.6920	7.7080	0.208	0.0000	0.0000	0
11/01/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	50,833.0000	49,991.0000	(1.656)	0	0	0
11/01/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	4,469.0000	4,572.0000	2.305	0	0	0
11/01/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	75,079.0000	74,166.0000	(1.216)	0	0	0
11/01/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	1,314.0000	1,345.0000	2.359	0	0	0
11/01/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	62,682.0000	61,797.0000	(1.412)	0	0	0
11/01/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	2,498.0000	2,556.0000	2.322	0	0	0
11/01/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	2,820.0000	2,885.0000	2.305	0	0	0
11/01/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	65,127.0000	64,235.0000	(1.370)	0	0	0
11/01/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	2,208.0000	2,259.0000	2.310	0	0	0
11/01/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	60,259.0000	59,381.0000	(1.457)	0	0	0
11/01/2007	R201	2007/08/02			Bond Future	7.6350	7.6450	0.131	0.0000	0.0000	0
11/01/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	8,362.0000	8,440.0000	0.933	0	0	0
11/01/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	3,659.0000	3,693.0000	0.929	0	0	0
11/01/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	78,926.0000	78,382.0000	(0.689)	0	0	0
11/01/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	56,869.0000	56,370.0000	(0.877)	0	0	0
11/01/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	67,621.0000	67,096.0000	(0.776)	0	0	0
11/01/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	5,171.0000	5,220.0000	0.948	0	0	0
11/01/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	5,620.0000	5,673.0000	0.943	0	0	0
11/01/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	69,843.0000	69,314.0000	(0.757)	0	0	0
11/01/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	6,100.0000	6,158.0000	0.951	0	0	0
11/01/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	65,421.0000	64,901.0000	(0.795)	0	0	0
11/01/2007	R203	2007/02/01			Bond Future	7.6470	7.6700	0.301	0.0000	0.0000	0
11/01/2007	R203	2007/02/01	8.50	Call	Option on Bond Future	60,527.0000	58,832.0000	(2.800)	0	0	0
11/01/2007	R203	2007/02/01	8.55	Call	Option on Bond Future	63,928.0000	62,233.0000	(2.651)	0	0	0
11/01/2007	R203	2007/02/01	8.50	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
11/01/2007	R203	2007/02/01	7.00	Put	Option on Bond Future	49,242.0000	50,926.0000	3.420	0	0	0
11/01/2007	R203	2007/02/01	8.75	Call	Option on Bond Future	77,381.0000	75,685.0000	(2.192)	0	0	0
11/01/2007	R203	2007/02/01	6.50	Put	Option on Bond Future	89,337.0000	91,032.0000	1.897	0	0	0
11/01/2007	R203	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2007	R203	2007/02/01	8.60	Call	Option on Bond Future	67,314.0000	65,619.0000	(2.518)	0	0	0
11/01/2007	R203	2007/02/01	6.75	Put	Option on Bond Future	69,040.0000	70,735.0000	2.455	0	0	0
11/01/2007	R203	2007/02/01	7.50	Call	Option on Bond Future	3,246.0000	2,656.0000	(18.176)	0	0	0
11/01/2007	R203	2007/02/01	8.55	Put	Option on Bond Future	1.0000	1.0000	-	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
11/01/2007	R203	2007/02/01	7.00	Call	Option on Bond Future	29.0000	17.0000	(41.379)	0	0	0
11/01/2007	R203	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2007	R203	2007/02/01	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
11/01/2007	R203	2007/02/01	8.25	Put	Option on Bond Future	54.0000	59.0000	9.259	0	0	0
11/01/2007	R203	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2007	R203	2007/02/01	8.25	Call	Option on Bond Future	43,332.0000	41,641.0000	(3.902)	0	0	0
11/01/2007	R203	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2007	R203	2007/02/01	9.00	Call	Option on Bond Future	93,854.0000	92,158.0000	(1.807)	0	0	0
11/01/2007	R203	2007/02/01	8.65	Call	Option on Bond Future	70,685.0000	68,990.0000	(2.398)	0	0	0
11/01/2007	R203	2007/02/01	8.00	Call	Option on Bond Future	26,315.0000	24,697.0000	(6.149)	0	0	0
11/01/2007	R203	2007/02/01	7.25	Call	Option on Bond Future	460.0000	329.0000	(28.478)	0	0	0
11/01/2007	R203	2007/02/01	8.00	Put	Option on Bond Future	687.0000	765.0000	11.354	0	0	0
11/01/2007	R203	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2007	R203	2007/02/01	7.50	Put	Option on Bond Future	14,168.0000	15,274.0000	7.806	0	0	0
11/01/2007	R203	2007/02/01	7.25	Put	Option on Bond Future	30,305.0000	31,869.0000	5.161	0	0	0
11/01/2007	R203	2007/02/01	7.75	Put	Option on Bond Future	4,232.0000	4,673.0000	10.421	0	0	0
11/01/2007	R203	2007/02/01	7.75	Call	Option on Bond Future	11,796.0000	10,542.0000	(10.631)	0	0	0
11/01/2007	R203	2007/05/03			Bond Future	7.5880	7.6050	0.224	0.0000	0.0000	0
11/01/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	80,839.0000	79,616.0000	(1.513)	0	0	0
11/01/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	258.0000	271.0000	5.039	0	0	0
11/01/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	84,049.0000	82,823.0000	(1.459)	0	0	0
11/01/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	326.0000	343.0000	5.215	0	0	0
11/01/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	77,630.0000	76,411.0000	(1.570)	0	0	0
11/01/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	410.0000	431.0000	5.122	0	0	0
11/01/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	64,867.0000	63,675.0000	(1.838)	0	0	0
11/01/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	968.0000	1,016.0000	4.959	0	0	0
11/01/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	96,853.0000	95,618.0000	(1.275)	0	0	0
11/01/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	95.0000	100.0000	5.263	0	0	0
11/01/2007	R203	2007/08/02			Bond Future	7.5360	7.5490	0.173	0.0000	0.0000	0
11/01/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,792.0000	1,839.0000	2.623	0	0	0
11/01/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,556.0000	1,597.0000	2.635	0	0	0
11/01/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	81,544.0000	80,654.0000	(1.091)	0	0	0
11/01/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	84,553.0000	83,657.0000	(1.060)	0	0	0
11/01/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	69,693.0000	68,833.0000	(1.234)	0	0	0

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11/01/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,064.0000	3,141.0000	2.513	0	0	0
11/01/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,347.0000	1,384.0000	2.747	0	0	0
11/01/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	87,575.0000	86,674.0000	(1.029)	0	0	0
11/01/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	737.0000	758.0000	2.849	0	0	0
11/01/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	99,745.0000	98,828.0000	(0.919)	0	0	0
11/01/2007	R204	2007/02/01			Bond Future	7.5920	7.6150	0.303	0.0000	0.0000	0
11/01/2007	R204	2007/02/01	8.25	Call	Option on Bond Future	50,531.0000	48,728.0000	(3.568)	0	0	0
11/01/2007	R204	2007/02/01	9.00	Call	Option on Bond Future	103,613.0000	101,799.0000	(1.751)	0	0	0
11/01/2007	R204	2007/02/01	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
11/01/2007	R204	2007/02/01	7.50	Put	Option on Bond Future	14,231.0000	15,140.0000	6.387	0	0	0
11/01/2007	R204	2007/02/01	8.25	Put	Option on Bond Future	271.0000	282.0000	4.059	0	0	0
11/01/2007	R204	2007/02/01	6.50	Put	Option on Bond Future	91,245.0000	93,058.0000	1.987	0	0	0
11/01/2007	R204	2007/02/01	7.75	Call	Option on Bond Future	17,446.0000	16,002.0000	(8.277)	0	0	0
11/01/2007	R204	2007/02/01	6.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
11/01/2007	R204	2007/02/01	7.50	Call	Option on Bond Future	6,932.0000	6,026.0000	(13.070)	0	0	0
11/01/2007	R204	2007/02/01	6.75	Put	Option on Bond Future	69,474.0000	71,276.0000	2.594	0	0	0
11/01/2007	R204	2007/02/01	6.75	Call	Option on Bond Future	33.0000	21.0000	(36.364)	0	0	0
11/01/2007	R204	2007/02/01	7.75	Put	Option on Bond Future	5,069.0000	5,439.0000	7.299	0	0	0
11/01/2007	R204	2007/02/01	8.65	Call	Option on Bond Future	79,228.0000	77,413.0000	(2.291)	0	0	0
11/01/2007	R204	2007/02/01	8.00	Put	Option on Bond Future	1,359.0000	1,447.0000	6.475	0	0	0
11/01/2007	R204	2007/02/01	8.65	Put	Option on Bond Future	12.0000	12.0000	-	0	0	0
11/01/2007	R204	2007/02/01	8.00	Call	Option on Bond Future	32,918.0000	31,192.0000	(5.243)	0	0	0
11/01/2007	R204	2007/02/01	7.00	Call	Option on Bond Future	322.0000	232.0000	(27.950)	0	0	0
11/01/2007	R204	2007/02/01	8.50	Put	Option on Bond Future	41.0000	41.0000	-	0	0	0
11/01/2007	R204	2007/02/01	8.75	Call	Option on Bond Future	86,279.0000	84,465.0000	(2.102)	0	0	0
11/01/2007	R204	2007/02/01	7.00	Put	Option on Bond Future	48,516.0000	50,239.0000	3.551	0	0	0
11/01/2007	R204	2007/02/01	8.55	Put	Option on Bond Future	28.0000	27.0000	(3.571)	0	0	0
11/01/2007	R204	2007/02/01	7.25	Put	Option on Bond Future	29,364.0000	30,807.0000	4.914	0	0	0
11/01/2007	R204	2007/02/01	8.60	Put	Option on Bond Future	18.0000	18.0000	-	0	0	0
11/01/2007	R204	2007/02/01	7.25	Call	Option on Bond Future	1,879.0000	1,509.0000	(19.691)	0	0	0
11/01/2007	R204	2007/02/01	8.55	Call	Option on Bond Future	72,114.0000	70,299.0000	(2.517)	0	0	0
11/01/2007	R204	2007/02/01	8.50	Call	Option on Bond Future	68,535.0000	66,721.0000	(2.647)	0	0	0
11/01/2007	R204	2007/02/01	8.75	Put	Option on Bond Future	5.0000	5.0000	-	0	0	0
11/01/2007	R204	2007/02/01	8.60	Call	Option on Bond Future	75,678.0000	73,864.0000	(2.397)	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
11/01/2007	R204	2007/05/03			Bond Future	7.5370	7.5540	0.226	0.0000	0.0000	0
11/01/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	107,718.0000	106,416.0000	(1.209)	0	0	0
11/01/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	4,037.0000	4,142.0000	2.601	0	0	0
11/01/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	1,900.0000	1,951.0000	2.684	0	0	0
11/01/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	1,096.0000	1,125.0000	2.646	0	0	0
11/01/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	75,949.0000	74,723.0000	(1.614)	0	0	0
11/01/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	94,844.0000	93,563.0000	(1.351)	0	0	0
11/01/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	88,468.0000	87,203.0000	(1.430)	0	0	0
11/01/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	2,466.0000	2,531.0000	2.636	0	0	0
11/01/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	91,649.0000	90,376.0000	(1.389)	0	0	0
11/01/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	2,168.0000	2,225.0000	2.629	0	0	0
11/01/2007	R204	2007/08/02			Bond Future	7.4900	7.5030	0.174	0.0000	0.0000	0
11/01/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	112,412.0000	111,458.0000	(0.849)	0	0	0
11/01/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	83,083.0000	82,198.0000	(1.065)	0	0	0
11/01/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	3,522.0000	3,576.0000	1.533	0	0	0
11/01/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	8,486.0000	8,608.0000	1.438	0	0	0
11/01/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	100,457.0000	99,525.0000	(0.928)	0	0	0
11/01/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	5,084.0000	5,160.0000	1.495	0	0	0
11/01/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	5,555.0000	5,637.0000	1.476	0	0	0
11/01/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	94,576.0000	93,658.0000	(0.971)	0	0	0
11/01/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	6,061.0000	6,151.0000	1.485	0	0	0
11/01/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	97,507.0000	96,581.0000	(0.950)	0	0	0
11/01/2007	R206	2007/02/01			Bond Future	7.7850	7.8030	0.231	0.0000	0.0000	0
11/01/2007	R206	2007/02/01	8.00	Put	Option on Bond Future	1,692.0000	1,802.0000	6.501	0	0	0
11/01/2007	R206	2007/02/01	7.75	Call	Option on Bond Future	4,759.0000	4,220.0000	(11.326)	0	0	0
11/01/2007	R206	2007/02/01	7.75	Put	Option on Bond Future	6,594.0000	6,996.0000	6.096	0	0	0
11/01/2007	R206	2007/02/01	8.00	Call	Option on Bond Future	12,870.0000	12,038.0000	(6.465)	0	0	0
11/01/2007	R206	2007/02/01	8.25	Call	Option on Bond Future	24,218.0000	23,287.0000	(3.844)	0	0	0
11/01/2007	R206	2007/02/01	8.25	Put	Option on Bond Future	241.0000	252.0000	4.564	0	0	0
11/01/2007	R206	2007/05/03			Bond Future	7.7160	7.7260	0.130	0.0000	0.0000	0
11/01/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	13,534.0000	13,210.0000	(2.394)	0	0	0
11/01/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	11,797.0000	11,984.0000	1.585	0	0	0
11/01/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	21,056.0000	20,658.0000	(1.890)	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
11/01/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	6,658.0000	6,772.0000	1.712	0	0	0
11/01/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	3,394.0000	3,454.0000	1.768	0	0	0
11/01/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	30,251.0000	29,799.0000	(1.494)	0	0	0
11/01/2007	R206	2007/08/02			Bond Future	7.6560	7.6600	0.052	0.0000	0.0000	0
11/01/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	26,340.0000	26,170.0000	(0.645)	0	0	0
11/01/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	19,028.0000	18,878.0000	(0.788)	0	0	0
11/01/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	9,371.0000	9,400.0000	0.309	0	0	0
11/01/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	14,356.0000	14,404.0000	0.334	0	0	0
11/01/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	34,865.0000	34,681.0000	(0.528)	0	0	0
11/01/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	5,788.0000	5,803.0000	0.259	0	0	0
11/01/2007	R207	2007/02/01			Bond Future	7.5230	7.5400	0.226	0.0000	0.0000	0
11/01/2007	R207	2007/02/01	7.50	Put	Option on Bond Future	9,194.0000	9,753.0000	6.080	0	0	0
11/01/2007	R207	2007/02/01	7.25	Call	Option on Bond Future	1,514.0000	1,228.0000	(18.890)	0	0	0
11/01/2007	R207	2007/02/01	7.50	Call	Option on Bond Future	7,338.0000	6,529.0000	(11.025)	0	0	0
11/01/2007	R207	2007/02/01	7.25	Put	Option on Bond Future	23,849.0000	24,931.0000	4.537	0	0	0
11/01/2007	R207	2007/02/01	8.25	Put	Option on Bond Future	15.0000	14.0000	(6.667)	0	0	0
11/01/2007	R207	2007/02/01	7.75	Call	Option on Bond Future	20,176.0000	18,941.0000	(6.121)	0	0	0
11/01/2007	R207	2007/02/01	7.75	Put	Option on Bond Future	2,111.0000	2,244.0000	6.300	0	0	0
11/01/2007	R207	2007/02/01	8.25	Call	Option on Bond Future	56,317.0000	54,948.0000	(2.431)	0	0	0
11/01/2007	R207	2007/02/01	8.00	Put	Option on Bond Future	253.0000	263.0000	3.953	0	0	0
11/01/2007	R207	2007/02/01	8.00	Call	Option on Bond Future	37,699.0000	36,340.0000	(3.605)	0	0	0
11/01/2007	R207	2007/02/01	8.45	Call	Option on Bond Future	71,021.0000	69,653.0000	(1.926)	0	0	0
11/01/2007	R207	2007/02/01	8.45	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
11/01/2007	R207	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2007	R207	2007/02/01	7.00	Call	Option on Bond Future	152.0000	108.0000	(28.947)	0	0	0
11/01/2007	R207	2007/02/01	9.00	Call	Option on Bond Future	109,882.0000	108,514.0000	(1.245)	0	0	0
11/01/2007	R207	2007/02/01	8.65	Call	Option on Bond Future	85,422.0000	84,053.0000	(1.603)	0	0	0
11/01/2007	R207	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2007	R207	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2007	R207	2007/02/01	6.50	Put	Option on Bond Future	87,296.0000	88,664.0000	1.567	0	0	0
11/01/2007	R207	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2007	R207	2007/02/01	8.55	Call	Option on Bond Future	78,260.0000	76,892.0000	(1.748)	0	0	0
11/01/2007	R207	2007/02/01	6.75	Put	Option on Bond Future	65,043.0000	66,409.0000	2.100	0	0	0
11/01/2007	R207	2007/02/01	8.75	Put	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
11/01/2007	R207	2007/02/01	7.00	Put	Option on Bond Future	43,541.0000	44,865.0000	3.041	0	0	0
11/01/2007	R207	2007/02/01	8.50	Call	Option on Bond Future	74,651.0000	73,282.0000	(1.834)	0	0	0
11/01/2007	R207	2007/02/01	6.75	Call	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	0
11/01/2007	R207	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2007	R207	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/01/2007	R207	2007/02/01	8.75	Call	Option on Bond Future	92,505.0000	91,137.0000	(1.479)	0	0	0
11/01/2007	R207	2007/02/01	8.60	Call	Option on Bond Future	81,851.0000	80,482.0000	(1.673)	0	0	0
11/01/2007	R207	2007/05/03			Bond Future	7.4710	7.4840	0.174	0.0000	0.0000	0
11/01/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	89.0000	91.0000	2.247	0	0	0
11/01/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	113,011.0000	111,972.0000	(0.919)	0	0	0
11/01/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	841.0000	867.0000	3.092	0	0	0
11/01/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	78,860.0000	77,844.0000	(1.288)	0	0	0
11/01/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	95,994.0000	94,962.0000	(1.075)	0	0	0
11/01/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	291.0000	300.0000	3.093	0	0	0
11/01/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	363.0000	374.0000	3.030	0	0	0
11/01/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	232.0000	238.0000	2.586	0	0	0
11/01/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	99,416.0000	98,382.0000	(1.040)	0	0	0
11/01/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	92,567.0000	91,538.0000	(1.112)	0	0	0
11/01/2007	R207	2007/08/02			Bond Future	7.4270	7.4350	0.108	0.0000	0.0000	0
11/01/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	2,598.0000	2,629.0000	1.193	0	0	0
11/01/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	83,236.0000	82,631.0000	(0.727)	0	0	0
11/01/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	115,796.0000	115,167.0000	(0.543)	0	0	0
11/01/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	601.0000	608.0000	1.165	0	0	0
11/01/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	96,173.0000	95,555.0000	(0.643)	0	0	0
11/01/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	1,494.0000	1,512.0000	1.205	0	0	0
11/01/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	99,436.0000	98,815.0000	(0.625)	0	0	0
11/01/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	102,705.0000	102,082.0000	(0.607)	0	0	0
11/01/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	1,293.0000	1,308.0000	1.160	0	0	0
11/01/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	1,115.0000	1,128.0000	1.166	0	0	0
11/01/2007	TRT1	2007/02/01			Index Future	247.9660	247.8640	(0.041)	0.0000	0.0000	500
11/01/2007	TRT1	2007/02/01	243.60	Call	Index Future	44,656.0000	43,614.0000	(2.333)	0	0	0
11/01/2007	TRT1	2007/02/01	243.60	Put	Index Future	996.0000	974.0000	(2.209)	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
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Grand Total:										1,851
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