



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 12/01/2007

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
12/01/2007	CRD1 2007/02/01			Index Future	107.4300	107.1920	(0.222)	0.0000	0.0000	10
12/01/2007	CRD1 2007/02/01	106.00	Call	Index Future	15,149.0000	13,051.0000	(13.849)	0	0	0
12/01/2007	CRD1 2007/02/01	106.00	Put	Index Future	849.0000	1,131.0000	33.216	0	0	0
12/01/2007	GOVI 2007/02/01			jGovi	250.8640	249.9620	(0.360)	0.0000	0.0000	66
12/01/2007	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
12/01/2007	GOVI 2007/02/01	230.00	Call	jGovi	208,640.0000	199,620.0000	(4.323)	0	0	0
12/01/2007	GOVI 2007/05/03			jGovi	256.3840	255.4620	(0.360)	0.0000	0.0000	141
12/01/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	1.0000	100.000	0	0	0
12/01/2007	GOVI 2007/05/03	235.00	Call	jGovi	213,840.0000	204,621.0000	(4.311)	0	0	0
12/01/2007	GOVI 2007/08/02			jGovi	262.0000	261.0580	(0.360)	261.7400	261.7400	175
12/01/2007	GOVI 2007/08/02	240.50	Call	jGovi	215,033.0000	205,629.0000	(4.373)	0	0	0
12/01/2007	GOVI 2007/08/02	240.50	Put	jGovi	33.0000	49.0000	48.485	0	0	0
12/01/2007	ILBI 2007/02/01			Index Future	269.4280	269.3660	(0.023)	0.0000	0.0000	0
12/01/2007	ILBI 2007/02/01	265.00	Call	Index Future	45,503.0000	44,816.0000	(1.510)	0	0	0
12/01/2007	ILBI 2007/02/01	265.00	Put	Index Future	1,223.0000	1,156.0000	(5.478)	0	0	0
12/01/2007	J153 2010/08/31			jSwap	8.7830	8.8500	0.763	0.0000	0.0000	0
12/01/2007	J157 2015/09/15			jSwap	8.3770	8.4800	1.230	0.0000	0.0000	0
12/01/2007	J186 2026/12/21			jSwap	7.7890	7.8810	1.181	0.0000	0.0000	0

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12/01/2007	J194	2008/02/28			jSwap	9.1640	9.2140	0.546	0.0000	0.0000	0
12/01/2007	J201	2014/12/22			jSwap	8.4190	8.5180	1.176	0.0000	0.0000	0
12/01/2007	J203	2017/09/15			jSwap	8.2690	8.3650	1.161	0.0000	0.0000	0
12/01/2007	J204	2018/12/21			jSwap	8.2000	8.2930	1.134	0.0000	0.0000	0
12/01/2007	J207	2020/01/15			jSwap	8.1380	8.2230	1.044	0.0000	0.0000	0
12/01/2007	JBAR	2005/12/21			jBar	9.2680	9.2750	0.076	0.0000	0.0000	0
12/01/2007	JFRA	2007/02/01			jFra	9.3150	9.3330	0.193	0.0000	0.0000	0
12/01/2007	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
12/01/2007	JFRA	2007/02/01	7.50	Call	Option on jFra	4,422.0000	4,466.0000	0.995	0	0	0
12/01/2007	JFRA	2007/05/03			jFra	9.4070	9.4870	0.850	0.0000	0.0000	0
12/01/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,654.0000	4,845.0000	4.104	0	0	0
12/01/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	8.0000	6.0000	(25.000)	0	0	0
12/01/2007	JFRA	2007/08/02			jFra	9.3930	9.4720	0.841	0.0000	0.0000	0
12/01/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,665.0000	4,848.0000	3.923	0	0	0
12/01/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	53.0000	45.0000	(15.094)	0	0	0
12/01/2007	JFRA	2007/11/01			jFra	9.2240	9.3220	1.062	0.0000	0.0000	0
12/01/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	158.0000	134.0000	(15.190)	0	0	0
12/01/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,675.0000	4,906.0000	4.941	0	0	0
12/01/2007	JFRA	2008/02/07			jFra	9.0770	9.1720	1.047	0.0000	0.0000	0
12/01/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	22,607.0000	22,704.0000	0.429	0	0	0
12/01/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,766.0000	18,627.0000	(0.741)	0	0	0
12/01/2007	JN02	2007/02/01			jNote	9.0860	9.1690	0.913	0.0000	0.0000	0
12/01/2007	JN02	2007/02/01	9.00	Put	Option on jNote	4,040.0000	3,287.0000	(18.639)	0	0	0

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12/01/2007	JN02	2007/02/01	9.00	Call	Option on jNote	5,602.0000	6,357.0000	13.477	0	0	0
12/01/2007	JN02	2007/05/03			jNote	8.9750	9.0650	1.003	0.0000	0.0000	0
12/01/2007	JN02	2007/05/03	9.25	Call	Option on jNote	8,753.0000	9,417.0000	7.586	0	0	0
12/01/2007	JN02	2007/05/03	9.25	Put	Option on jNote	13,760.0000	12,783.0000	(7.100)	0	0	0
12/01/2007	JN02	2007/08/02			jNote	8.8360	8.9230	0.985	0.0000	0.0000	0
12/01/2007	JN02	2007/08/02	9.25	Put	Option on jNote	19,008.0000	18,050.0000	(5.040)	0	0	0
12/01/2007	JN02	2007/08/02	9.25	Call	Option on jNote	11,460.0000	12,094.0000	5.532	0	0	0
12/01/2007	JN05	2007/02/01			jNote	8.5420	8.6230	0.948	0.0000	0.0000	0
12/01/2007	JN05	2007/02/01	9.25	Put	Option on jNote	28,467.0000	25,201.0000	(11.473)	0	0	0
12/01/2007	JN05	2007/02/01	9.25	Call	Option on jNote	40.0000	72.0000	80.000	0	0	0
12/01/2007	JN05	2007/05/03			jNote	8.4690	8.5560	1.027	0.0000	0.0000	0
12/01/2007	JN05	2007/05/03	9.25	Put	Option on jNote	33,288.0000	30,209.0000	(9.250)	0	0	0
12/01/2007	JN05	2007/05/03	9.25	Call	Option on jNote	1,866.0000	2,343.0000	25.563	0	0	0
12/01/2007	JN05	2007/08/02			jNote	8.3870	8.4760	1.061	0.0000	0.0000	0
12/01/2007	JN05	2007/08/02	9.25	Call	Option on jNote	3,688.0000	4,345.0000	17.815	0	0	0
12/01/2007	JN05	2007/08/02	9.25	Put	Option on jNote	38,496.0000	35,500.0000	(7.783)	0	0	0
12/01/2007	JN10	2007/02/01			jNote	8.1960	8.3010	1.281	0.0000	0.0000	0
12/01/2007	JN10	2007/02/01	9.00	Put	Option on jNote	54,022.0000	46,770.0000	(13.424)	0	0	0
12/01/2007	JN10	2007/02/01	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
12/01/2007	JN10	2007/05/03			jNote	8.1410	8.2460	1.290	0.0000	0.0000	0
12/01/2007	JN10	2007/05/03	9.00	Put	Option on jNote	58,105.0000	50,998.0000	(12.231)	0	0	0
12/01/2007	JN10	2007/05/03	9.00	Call	Option on jNote	222.0000	414.0000	86.486	0	0	0
12/01/2007	JN10	2007/08/02			jNote	8.0810	8.1850	1.287	0.0000	0.0000	0
12/01/2007	JN10	2007/08/02	9.00	Put	Option on jNote	62,986.0000	56,144.0000	(10.863)	0	0	0
12/01/2007	JN10	2007/08/02	9.00	Call	Option on jNote	859.0000	1,294.0000	50.640	0	0	0
12/01/2007	JROD	2007/01/31			jRod	8.4610	8.4570	(0.047)	0.0000	0.0000	0

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12/01/2007	JROD	2007/02/28			jRod	8.8120	8.8060	(0.068)	0.0000	0.0000	0
12/01/2007	JROD	2007/03/30			jRod	9.1440	9.1390	(0.055)	0.0000	0.0000	0
12/01/2007	JROD	2007/04/30			jRod	8.9290	8.9280	(0.011)	0.0000	0.0000	0
12/01/2007	JROD	2007/05/31			jRod	9.1670	9.1680	0.011	0.0000	0.0000	0
12/01/2007	OTH1	2007/02/01			Index Future	246.9740	246.3710	(0.244)	0.0000	0.0000	15
12/01/2007	OTH1	2007/02/01	243.58	Put	Index Future	1,813.0000	2,512.0000	38.555	0	0	0
12/01/2007	OTH1	2007/02/01	243.58	Call	Index Future	35,753.0000	30,422.0000	(14.911)	0	0	0
12/01/2007	R153	2007/02/01			Bond Future	8.1600	8.1250	(0.429)	0.0000	0.0000	63
12/01/2007	R153	2007/02/01	8.45	Call	Option on Bond Future	10,882.0000	11,752.0000	7.995	0	0	0
12/01/2007	R153	2007/02/01	8.25	Put	Option on Bond Future	3,177.0000	2,641.0000	(16.871)	0	0	0
12/01/2007	R153	2007/02/01	8.00	Call	Option on Bond Future	2,242.0000	2,533.0000	12.979	0	0	0
12/01/2007	R153	2007/02/01	8.25	Call	Option on Bond Future	6,155.0000	6,779.0000	10.138	0	0	0
12/01/2007	R153	2007/02/01	8.75	Put	Option on Bond Future	259.0000	180.0000	(30.502)	0	0	0
12/01/2007	R153	2007/02/01	8.45	Put	Option on Bond Future	1,322.0000	1,032.0000	(21.936)	0	0	0
12/01/2007	R153	2007/02/01	8.75	Call	Option on Bond Future	19,601.0000	20,683.0000	5.520	0	0	0
12/01/2007	R153	2007/02/01	8.00	Put	Option on Bond Future	7,560.0000	6,690.0000	(11.508)	0	0	0
12/01/2007	R153	2007/02/01	7.25	Put	Option on Bond Future	30,673.0000	29,513.0000	(3.782)	0	0	0
12/01/2007	R153	2007/02/01	9.00	Call	Option on Bond Future	27,465.0000	28,606.0000	4.154	0	0	0
12/01/2007	R153	2007/02/01	6.50	Put	Option on Bond Future	56,725.0000	55,564.0000	(2.047)	0	0	0
12/01/2007	R153	2007/02/01	7.75	Put	Option on Bond Future	14,206.0000	13,125.0000	(7.609)	0	0	0
12/01/2007	R153	2007/02/01	8.55	Put	Option on Bond Future	801.0000	603.0000	(24.719)	0	0	0
12/01/2007	R153	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2007	R153	2007/02/01	8.55	Call	Option on Bond Future	13,633.0000	14,596.0000	7.064	0	0	0
12/01/2007	R153	2007/02/01	9.25	Call	Option on Bond Future	35,419.0000	36,576.0000	3.267	0	0	0
12/01/2007	R153	2007/02/01	9.00	Put	Option on Bond Future	53.0000	33.0000	(37.736)	0	0	0
12/01/2007	R153	2007/02/01	6.75	Put	Option on Bond Future	47,958.0000	46,797.0000	(2.421)	0	0	0
12/01/2007	R153	2007/02/01	8.50	Call	Option on Bond Future	12,232.0000	13,151.0000	7.513	0	0	0
12/01/2007	R153	2007/02/01	7.25	Call	Option on Bond Future	7.0000	8.0000	14.286	0	0	0
12/01/2007	R153	2007/02/01	7.75	Call	Option on Bond Future	517.0000	596.0000	15.280	0	0	0
12/01/2007	R153	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2007	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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12/01/2007	R153	2007/02/01	8.50	Put	Option on Bond Future	1,035.0000	794.0000	(23.285)	0	0	0
12/01/2007	R153	2007/02/01	7.00	Put	Option on Bond Future	39,272.0000	38,112.0000	(2.954)	0	0	0
12/01/2007	R153	2007/02/01	9.25	Put	Option on Bond Future	9.0000	5.0000	(44.444)	0	0	0
12/01/2007	R153	2007/02/01	7.50	Put	Option on Bond Future	22,218.0000	21,069.0000	(5.171)	0	0	0
12/01/2007	R153	2007/02/01	7.50	Call	Option on Bond Future	79.0000	91.0000	15.190	0	0	0
12/01/2007	R153	2007/05/03			Bond Future	8.0800	8.1550	0.928	0.0000	0.0000	0
12/01/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	25,104.0000	23,233.0000	(7.453)	0	0	0
12/01/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	3,004.0000	3,461.0000	15.213	0	0	0
12/01/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	5,376.0000	6,088.0000	13.244	0	0	0
12/01/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	18,334.0000	16,718.0000	(8.814)	0	0	0
12/01/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	3,680.0000	4,215.0000	14.538	0	0	0
12/01/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	22,743.0000	20,950.0000	(7.884)	0	0	0
12/01/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	3,328.0000	3,823.0000	14.874	0	0	0
12/01/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	23,912.0000	22,079.0000	(7.666)	0	0	0
12/01/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	30,090.0000	28,085.0000	(6.663)	0	0	0
12/01/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	1,947.0000	2,270.0000	16.590	0	0	0
12/01/2007	R153	2007/08/02			Bond Future	7.9230	8.0010	0.984	0.0000	0.0000	0
12/01/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	24,383.0000	22,837.0000	(6.340)	0	0	0
12/01/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	7,796.0000	8,510.0000	9.159	0	0	0
12/01/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	5,692.0000	6,257.0000	9.926	0	0	0
12/01/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	6,074.0000	6,667.0000	9.763	0	0	0
12/01/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	28,338.0000	26,672.0000	(5.879)	0	0	0
12/01/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	30,419.0000	28,696.0000	(5.664)	0	0	0
12/01/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	5,329.0000	5,867.0000	10.096	0	0	0
12/01/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	29,371.0000	27,675.0000	(5.774)	0	0	0
12/01/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	4,053.0000	4,488.0000	10.733	0	0	0
12/01/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	34,765.0000	32,939.0000	(5.252)	0	0	0
12/01/2007	R157	2007/02/01			Bond Future	7.7800	7.8550	0.964	0.0000	0.0000	0
12/01/2007	R157	2007/02/01	8.55	Put	Option on Bond Future	135.0000	208.0000	54.074	0	0	0
12/01/2007	R157	2007/02/01	9.75	Call	Option on Bond Future	138,930.0000	133,259.0000	(4.082)	0	0	0
12/01/2007	R157	2007/02/01	8.55	Call	Option on Bond Future	56,867.0000	51,269.0000	(9.844)	0	0	0
12/01/2007	R157	2007/02/01	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2007	R157	2007/02/01	9.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	150

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12/01/2007	R157	2007/02/01	7.00	Call	Option on Bond Future	60.0000	22.0000	(63.333)	0	0	0
12/01/2007	R157	2007/02/01	8.75	Put	Option on Bond Future	30.0000	47.0000	56.667	0	0	0
12/01/2007	R157	2007/02/01	8.75	Call	Option on Bond Future	70,973.0000	65,319.0000	(7.966)	0	0	0
12/01/2007	R157	2007/02/01	7.25	Call	Option on Bond Future	504.0000	243.0000	(51.786)	0	0	0
12/01/2007	R157	2007/02/01	9.55	Call	Option on Bond Future	125,730.0000	120,060.0000	(4.510)	0	0	0
12/01/2007	R157	2007/02/01	7.00	Put	Option on Bond Future	60,962.0000	66,596.0000	9.242	0	0	0
12/01/2007	R157	2007/02/01	8.65	Put	Option on Bond Future	65.0000	101.0000	55.385	0	0	0
12/01/2007	R157	2007/02/01	7.25	Put	Option on Bond Future	41,497.0000	46,906.0000	13.035	0	0	0
12/01/2007	R157	2007/02/01	8.65	Call	Option on Bond Future	63,929.0000	58,294.0000	(8.814)	0	0	0
12/01/2007	R157	2007/02/01	9.25	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/01/2007	R157	2007/02/01	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2007	R157	2007/02/01	9.25	Call	Option on Bond Future	105,564.0000	99,894.0000	(5.371)	0	0	0
12/01/2007	R157	2007/02/01	9.00	Call	Option on Bond Future	88,417.0000	82,749.0000	(6.411)	0	0	0
12/01/2007	R157	2007/02/01	8.40	Put	Option on Bond Future	380.0000	572.0000	50.526	0	0	0
12/01/2007	R157	2007/02/01	9.00	Put	Option on Bond Future	4.0000	7.0000	75.000	0	0	0
12/01/2007	R157	2007/02/01	7.50	Put	Option on Bond Future	24,051.0000	28,664.0000	19.180	0	0	0
12/01/2007	R157	2007/02/01	9.50	Call	Option on Bond Future	122,400.0000	116,729.0000	(4.633)	0	0	0
12/01/2007	R157	2007/02/01	7.90	Call	Option on Bond Future	15,057.0000	11,406.0000	(24.248)	0	0	250
12/01/2007	R157	2007/02/01	8.50	Call	Option on Bond Future	53,338.0000	47,770.0000	(10.439)	0	0	0
12/01/2007	R157	2007/02/01	7.90	Put	Option on Bond Future	6,000.0000	8,019.0000	33.650	0	0	0
12/01/2007	R157	2007/02/01	8.50	Put	Option on Bond Future	193.0000	294.0000	52.332	0	0	0
12/01/2007	R157	2007/02/01	7.50	Call	Option on Bond Future	2,598.0000	1,541.0000	(40.685)	0	0	0
12/01/2007	R157	2007/02/01	8.60	Call	Option on Bond Future	60,398.0000	54,779.0000	(9.303)	0	0	0
12/01/2007	R157	2007/02/01	8.00	Call	Option on Bond Future	20,342.0000	16,091.0000	(20.898)	0	0	0
12/01/2007	R157	2007/02/01	8.60	Put	Option on Bond Future	94.0000	145.0000	54.255	0	0	0
12/01/2007	R157	2007/02/01	8.25	Put	Option on Bond Future	977.0000	1,428.0000	46.162	0	0	0
12/01/2007	R157	2007/02/01	8.25	Call	Option on Bond Future	35,992.0000	30,773.0000	(14.500)	0	0	0
12/01/2007	R157	2007/02/01	8.40	Call	Option on Bond Future	46,314.0000	40,836.0000	(11.828)	0	0	150
12/01/2007	R157	2007/02/01	7.75	Put	Option on Bond Future	10,926.0000	13,989.0000	28.034	0	0	0
12/01/2007	R157	2007/02/01	8.00	Put	Option on Bond Future	3,799.0000	5,219.0000	37.378	0	0	0
12/01/2007	R157	2007/02/01	7.75	Call	Option on Bond Future	8,649.0000	6,042.0000	(30.142)	0	0	0
12/01/2007	R157	2007/05/03			Bond Future	7.7300	7.8160	1.113	0.0000	0.0000	504
12/01/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	3,568.0000	4,320.0000	21.076	0	0	0
12/01/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	73,055.0000	67,446.0000	(7.678)	0	0	0
12/01/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	76,091.0000	70,410.0000	(7.466)	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
12/01/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	91,643.0000	85,673.0000	(6.514)	0	0	0
12/01/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	3,153.0000	3,833.0000	21.567	0	0	0
12/01/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	79,156.0000	73,408.0000	(7.262)	0	0	0
12/01/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	2,780.0000	3,393.0000	22.050	0	0	0
12/01/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	61,259.0000	55,996.0000	(8.591)	0	0	0
12/01/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	5,701.0000	6,799.0000	19.260	0	0	0
12/01/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	1,637.0000	2,029.0000	23.946	0	0	0
12/01/2007	R157	2007/08/02			Bond Future	7.6380	7.7230	1.113	0.0000	0.0000	0
12/01/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	99,379.0000	93,934.0000	(5.479)	0	0	0
12/01/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	4,934.0000	5,656.0000	14.633	0	0	0
12/01/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	82,325.0000	76,511.0000	(7.062)	0	0	0
12/01/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,184.0000	1,536.0000	29.730	0	0	0
12/01/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	85,268.0000	80,113.0000	(6.046)	0	0	0
12/01/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	8,103.0000	9,179.0000	13.279	0	0	0
12/01/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	7,483.0000	8,493.0000	13.497	0	0	0
12/01/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	82,522.0000	77,432.0000	(6.168)	0	0	0
12/01/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	11,012.0000	12,379.0000	12.414	0	0	0
12/01/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	71,842.0000	67,043.0000	(6.680)	0	0	0
12/01/2007	R186	2007/02/01			Bond Future	7.3760	7.4650	1.207	0.0000	0.0000	2
12/01/2007	R186	2007/02/01	7.25	Call	Option on Bond Future	8,142.0000	4,666.0000	(42.692)	0	0	0
12/01/2007	R186	2007/02/01	7.50	Call	Option on Bond Future	23,894.0000	16,608.0000	(30.493)	0	0	0
12/01/2007	R186	2007/02/01	7.75	Put	Option on Bond Future	1,922.0000	3,219.0000	67.482	0	0	0
12/01/2007	R186	2007/02/01	7.75	Call	Option on Bond Future	48,526.0000	38,503.0000	(20.655)	0	0	0
12/01/2007	R186	2007/02/01	7.50	Put	Option on Bond Future	8,162.0000	12,196.0000	49.424	0	0	0
12/01/2007	R186	2007/02/01	7.25	Put	Option on Bond Future	24,420.0000	32,265.0000	32.125	0	0	0
12/01/2007	R186	2007/02/01	8.50	Put	Option on Bond Future	4.0000	9.0000	125.000	0	0	0
12/01/2007	R186	2007/02/01	8.50	Call	Option on Bond Future	132,858.0000	121,542.0000	(8.517)	0	0	0
12/01/2007	R186	2007/02/01	8.25	Call	Option on Bond Future	105,159.0000	93,875.0000	(10.730)	0	0	0
12/01/2007	R186	2007/02/01	8.30	Put	Option on Bond Future	25.0000	50.0000	100.000	0	0	0
12/01/2007	R186	2007/02/01	6.75	Call	Option on Bond Future	190.0000	61.0000	(67.895)	0	0	0
12/01/2007	R186	2007/02/01	8.00	Call	Option on Bond Future	76,700.0000	65,646.0000	(14.412)	0	0	0
12/01/2007	R186	2007/02/01	8.25	Put	Option on Bond Future	38.0000	75.0000	97.368	0	0	0
12/01/2007	R186	2007/02/01	8.20	Call	Option on Bond Future	99,515.0000	88,251.0000	(11.319)	0	0	0
12/01/2007	R186	2007/02/01	6.75	Put	Option on Bond Future	84,108.0000	95,299.0000	13.306	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
12/01/2007	R186	2007/02/01	8.20	Put	Option on Bond Future	59.0000	116.0000	96.610	0	0	0
12/01/2007	R186	2007/02/01	7.00	Put	Option on Bond Future	51,162.0000	61,545.0000	20.294	0	0	0
12/01/2007	R186	2007/02/01	8.00	Put	Option on Bond Future	315.0000	581.0000	84.444	0	0	0
12/01/2007	R186	2007/02/01	6.50	Put	Option on Bond Future	119,663.0000	130,975.0000	9.453	0	0	0
12/01/2007	R186	2007/02/01	8.30	Call	Option on Bond Future	110,771.0000	99,475.0000	(10.198)	0	0	0
12/01/2007	R186	2007/02/01	7.00	Call	Option on Bond Future	1,684.0000	746.0000	(55.701)	0	0	0
12/01/2007	R186	2007/02/01	8.75	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
12/01/2007	R186	2007/02/01	9.00	Call	Option on Bond Future	185,472.0000	174,152.0000	(6.103)	0	0	0
12/01/2007	R186	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2007	R186	2007/02/01	6.50	Call	Option on Bond Future	11.0000	2.0000	(81.818)	0	0	0
12/01/2007	R186	2007/02/01	8.75	Call	Option on Bond Future	159,624.0000	148,304.0000	(7.092)	0	0	0
12/01/2007	R186	2007/05/03			Bond Future	7.3220	7.4170	1.297	0.0000	0.0000	0
12/01/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	116,968.0000	106,314.0000	(9.108)	0	0	0
12/01/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	5,677.0000	7,106.0000	25.172	0	0	0
12/01/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	136,766.0000	125,606.0000	(8.160)	0	0	0
12/01/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	3,348.0000	4,272.0000	27.599	0	0	0
12/01/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	146,783.0000	135,430.0000	(7.735)	0	0	0
12/01/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	2,533.0000	3,264.0000	28.859	0	0	0
12/01/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	166,873.0000	155,231.0000	(6.977)	0	0	0
12/01/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	1,407.0000	1,848.0000	31.343	0	0	0
12/01/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	141,768.0000	130,508.0000	(7.943)	0	0	0
12/01/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	2,916.0000	3,739.0000	28.224	0	0	0
12/01/2007	R186	2007/08/02			Bond Future	7.2760	7.3750	1.361	0.0000	0.0000	0
12/01/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	12,017.0000	14,157.0000	17.808	0	0	0
12/01/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	128,396.0000	117,959.0000	(8.129)	0	0	0
12/01/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	156,044.0000	144,841.0000	(7.179)	0	0	0
12/01/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	8,355.0000	9,958.0000	19.186	0	0	0
12/01/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	174,878.0000	163,293.0000	(6.625)	0	0	0
12/01/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	146,721.0000	135,747.0000	(7.480)	0	0	0
12/01/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	4,656.0000	5,648.0000	21.306	0	0	0
12/01/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	7,604.0000	9,090.0000	19.542	0	0	0
12/01/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	151,372.0000	140,281.0000	(7.327)	0	0	0
12/01/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	6,912.0000	8,286.0000	19.878	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
12/01/2007	R194	2007/02/01			Bond Future	8.8280	8.8270	(0.011)	0.0000	0.0000	0
12/01/2007	R194	2007/02/01	7.00	Put	Option on Bond Future	18,564.0000	18,554.0000	(0.054)	0	0	0
12/01/2007	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2007	R194	2007/02/01	7.75	Put	Option on Bond Future	10,887.0000	10,877.0000	(0.092)	0	0	0
12/01/2007	R194	2007/02/01	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/01/2007	R194	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2007	R194	2007/02/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2007	R194	2007/02/01	7.25	Put	Option on Bond Future	15,995.0000	15,985.0000	(0.063)	0	0	0
12/01/2007	R194	2007/02/01	8.00	Put	Option on Bond Future	8,361.0000	8,348.0000	(0.155)	0	0	0
12/01/2007	R194	2007/02/01	7.50	Put	Option on Bond Future	13,436.0000	13,426.0000	(0.074)	0	0	0
12/01/2007	R194	2007/02/01	8.25	Put	Option on Bond Future	5,920.0000	5,900.0000	(0.338)	0	0	0
12/01/2007	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2007	R194	2007/02/01	6.00	Put	Option on Bond Future	28,935.0000	28,925.0000	(0.035)	0	0	0
12/01/2007	R194	2007/02/01	6.25	Put	Option on Bond Future	26,328.0000	26,318.0000	(0.038)	0	0	0
12/01/2007	R194	2007/02/01	6.50	Put	Option on Bond Future	23,730.0000	23,720.0000	(0.042)	0	0	0
12/01/2007	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2007	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2007	R194	2007/02/01	8.50	Call	Option on Bond Future	441.0000	417.0000	(5.442)	0	0	0
12/01/2007	R194	2007/02/01	8.00	Call	Option on Bond Future	15.0000	12.0000	(20.000)	0	0	0
12/01/2007	R194	2007/02/01	8.70	Call	Option on Bond Future	1,046.0000	1,013.0000	(3.155)	0	0	0
12/01/2007	R194	2007/02/01	8.25	Call	Option on Bond Future	105.0000	94.0000	(10.476)	0	0	0
12/01/2007	R194	2007/02/01	8.50	Put	Option on Bond Future	3,735.0000	3,701.0000	(0.910)	0	0	0
12/01/2007	R194	2007/02/01	8.70	Put	Option on Bond Future	2,329.0000	2,286.0000	(1.846)	0	0	0
12/01/2007	R194	2007/02/01	8.75	Put	Option on Bond Future	2,037.0000	1,993.0000	(2.160)	0	0	0
12/01/2007	R194	2007/02/01	8.65	Call	Option on Bond Future	861.0000	829.0000	(3.717)	0	0	0
12/01/2007	R194	2007/02/01	8.65	Put	Option on Bond Future	2,646.0000	2,605.0000	(1.550)	0	0	0
12/01/2007	R194	2007/02/01	8.75	Call	Option on Bond Future	1,256.0000	1,222.0000	(2.707)	0	0	0
12/01/2007	R194	2007/02/01	6.75	Put	Option on Bond Future	21,142.0000	21,132.0000	(0.047)	0	0	0
12/01/2007	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2007	R194	2007/05/03			Bond Future	8.6030	8.6460	0.500	0.0000	0.0000	0
12/01/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,381.0000	5,156.0000	(4.181)	0	0	0
12/01/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	2,299.0000	2,408.0000	4.741	0	0	0
12/01/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	5,140.0000	4,920.0000	(4.280)	0	0	0
12/01/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	2,445.0000	2,559.0000	4.663	0	0	0
12/01/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,660.0000	1,745.0000	5.120	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
12/01/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	2,159.0000	2,263.0000	4.817	0	0	0
12/01/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	5,629.0000	5,398.0000	(4.104)	0	0	0
12/01/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	6,676.0000	6,427.0000	(3.730)	0	0	0
12/01/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,237.0000	4,039.0000	(4.673)	0	0	0
12/01/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	3,094.0000	3,230.0000	4.396	0	0	0
12/01/2007	R194	2007/08/02			Bond Future	8.3390	8.4440	1.259	0.0000	0.0000	0
12/01/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,175.0000	6,810.0000	(5.087)	0	0	0
12/01/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	7,865.0000	7,482.0000	(4.870)	0	0	0
12/01/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,904.0000	3,095.0000	6.577	0	0	0
12/01/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	7,008.0000	6,648.0000	(5.137)	0	0	0
12/01/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	3,404.0000	3,618.0000	6.287	0	0	0
12/01/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	3,299.0000	3,509.0000	6.366	0	0	0
12/01/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	6,843.0000	6,488.0000	(5.188)	0	0	0
12/01/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	3,511.0000	3,730.0000	6.238	0	0	0
12/01/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,962.0000	4,200.0000	6.007	0	0	0
12/01/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,206.0000	5,870.0000	(5.414)	0	0	0
12/01/2007	R196	2007/02/01			Bond Future	8.6350	8.6270	(0.093)	0.0000	0.0000	0
12/01/2007	R196	2007/02/01	8.50	Call	Option on Bond Future	671.0000	679.0000	1.192	0	0	0
12/01/2007	R196	2007/02/01	8.75	Call	Option on Bond Future	2,939.0000	3,012.0000	2.484	0	0	0
12/01/2007	R196	2007/02/01	8.50	Put	Option on Bond Future	3,217.0000	3,075.0000	(4.414)	0	0	0
12/01/2007	R196	2007/02/01	8.75	Put	Option on Bond Future	776.0000	699.0000	(9.923)	0	0	0
12/01/2007	R196	2007/02/01	8.25	Put	Option on Bond Future	7,347.0000	7,194.0000	(2.082)	0	0	0
12/01/2007	R196	2007/02/01	8.25	Call	Option on Bond Future	63.0000	61.0000	(3.175)	0	0	0
12/01/2007	R196	2007/05/03			Bond Future	8.5010	8.5110	0.118	0.0000	0.0000	0
12/01/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	3,697.0000	3,765.0000	1.839	0	0	0
12/01/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	3,680.0000	3,580.0000	(2.717)	0	0	0
12/01/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,962.0000	1,894.0000	(3.466)	0	0	0
12/01/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	6,184.0000	6,283.0000	1.601	0	0	0
12/01/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	1,967.0000	2,007.0000	2.034	0	0	0
12/01/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	6,133.0000	6,005.0000	(2.087)	0	0	0
12/01/2007	R196	2007/08/02			Bond Future	8.3830	8.4120	0.346	0.0000	0.0000	0
12/01/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	4,264.0000	4,443.0000	4.198	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
12/01/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	6,116.0000	6,343.0000	3.712	0	0	0
12/01/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	4,167.0000	3,970.0000	(4.728)	0	0	0
12/01/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,974.0000	5,729.0000	(4.101)	0	0	0
12/01/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,183.0000	7,892.0000	(3.556)	0	0	0
12/01/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	2,833.0000	2,966.0000	4.695	0	0	0
12/01/2007	R201	2007/02/01			Bond Future	7.7830	7.8510	0.874	0.0000	0.0000	0
12/01/2007	R201	2007/02/01	7.25	Call	Option on Bond Future	355.0000	178.0000	(49.859)	0	0	0
12/01/2007	R201	2007/02/01	7.75	Put	Option on Bond Future	8,609.0000	10,803.0000	25.485	0	0	0
12/01/2007	R201	2007/02/01	9.25	Call	Option on Bond Future	83,678.0000	79,601.0000	(4.872)	0	0	0
12/01/2007	R201	2007/02/01	7.00	Call	Option on Bond Future	39.0000	15.0000	(61.538)	0	0	0
12/01/2007	R201	2007/02/01	8.00	Put	Option on Bond Future	2,910.0000	3,899.0000	33.986	0	0	0
12/01/2007	R201	2007/02/01	7.75	Call	Option on Bond Future	6,623.0000	4,739.0000	(28.446)	0	0	0
12/01/2007	R201	2007/02/01	7.25	Put	Option on Bond Future	33,021.0000	36,921.0000	11.811	0	0	0
12/01/2007	R201	2007/02/01	7.00	Put	Option on Bond Future	48,468.0000	52,521.0000	8.362	0	0	0
12/01/2007	R201	2007/02/01	8.25	Call	Option on Bond Future	28,324.0000	24,547.0000	(13.335)	0	0	0
12/01/2007	R201	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2007	R201	2007/02/01	6.75	Put	Option on Bond Future	64,484.0000	68,559.0000	6.319	0	0	0
12/01/2007	R201	2007/02/01	8.25	Put	Option on Bond Future	722.0000	1,022.0000	41.551	0	0	0
12/01/2007	R201	2007/02/01	9.00	Put	Option on Bond Future	2.0000	4.0000	100.000	0	0	0
12/01/2007	R201	2007/02/01	6.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
12/01/2007	R201	2007/02/01	9.00	Call	Option on Bond Future	70,036.0000	65,960.0000	(5.820)	0	0	0
12/01/2007	R201	2007/02/01	8.00	Call	Option on Bond Future	15,852.0000	12,764.0000	(19.480)	0	0	0
12/01/2007	R201	2007/02/01	7.50	Call	Option on Bond Future	1,925.0000	1,176.0000	(38.909)	0	0	0
12/01/2007	R201	2007/02/01	7.50	Put	Option on Bond Future	19,111.0000	22,440.0000	17.419	0	0	0
12/01/2007	R201	2007/02/01	8.55	Call	Option on Bond Future	44,941.0000	40,907.0000	(8.976)	0	0	0
12/01/2007	R201	2007/02/01	8.55	Put	Option on Bond Future	91.0000	134.0000	47.253	0	0	0
12/01/2007	R201	2007/02/01	8.60	Call	Option on Bond Future	47,751.0000	43,703.0000	(8.477)	0	0	0
12/01/2007	R201	2007/02/01	8.75	Put	Option on Bond Future	19.0000	28.0000	47.368	0	0	0
12/01/2007	R201	2007/02/01	8.60	Put	Option on Bond Future	62.0000	92.0000	48.387	0	0	0
12/01/2007	R201	2007/02/01	8.75	Call	Option on Bond Future	56,162.0000	52,094.0000	(7.243)	0	0	0
12/01/2007	R201	2007/02/01	8.50	Call	Option on Bond Future	42,133.0000	38,117.0000	(9.532)	0	0	0
12/01/2007	R201	2007/02/01	8.50	Put	Option on Bond Future	131.0000	193.0000	47.328	0	0	0
12/01/2007	R201	2007/02/01	8.65	Call	Option on Bond Future	50,559.0000	46,502.0000	(8.024)	0	0	0
12/01/2007	R201	2007/02/01	8.65	Put	Option on Bond Future	42.0000	62.0000	47.619	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
12/01/2007	R201	2007/05/03			Bond Future	7.7080	7.7860	1.012	0.0000	0.0000	0
12/01/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	4,572.0000	5,342.0000	16.842	0	0	0
12/01/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	49,991.0000	46,175.0000	(7.633)	0	0	0
12/01/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	74,166.0000	69,859.0000	(5.807)	0	0	0
12/01/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	1,345.0000	1,623.0000	20.669	0	0	0
12/01/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	61,797.0000	57,690.0000	(6.646)	0	0	0
12/01/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	2,556.0000	3,036.0000	18.779	0	0	0
12/01/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	2,259.0000	2,692.0000	19.168	0	0	0
12/01/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	2,885.0000	3,416.0000	18.406	0	0	0
12/01/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	64,235.0000	60,081.0000	(6.467)	0	0	0
12/01/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	59,381.0000	55,325.0000	(6.830)	0	0	0
12/01/2007	R201	2007/08/02			Bond Future	7.6450	7.7300	1.112	0.0000	0.0000	0
12/01/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	56,370.0000	52,551.0000	(6.775)	0	0	0
12/01/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	78,382.0000	74,046.0000	(5.532)	0	0	0
12/01/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	3,693.0000	4,248.0000	15.028	0	0	0
12/01/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	8,440.0000	9,513.0000	12.713	0	0	0
12/01/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	5,673.0000	6,458.0000	13.837	0	0	0
12/01/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	5,220.0000	5,955.0000	14.080	0	0	0
12/01/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	69,314.0000	65,158.0000	(5.996)	0	0	0
12/01/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	67,096.0000	62,990.0000	(6.120)	0	0	0
12/01/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	64,901.0000	60,848.0000	(6.245)	0	0	0
12/01/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	6,158.0000	6,996.0000	13.608	0	0	0
12/01/2007	R203	2007/02/01			Bond Future	7.6700	7.7480	1.017	0.0000	0.0000	0
12/01/2007	R203	2007/02/01	8.25	Put	Option on Bond Future	59.0000	123.0000	108.475	0	0	0
12/01/2007	R203	2007/02/01	8.60	Put	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
12/01/2007	R203	2007/02/01	8.50	Put	Option on Bond Future	2.0000	5.0000	150.000	0	0	0
12/01/2007	R203	2007/02/01	8.60	Call	Option on Bond Future	65,619.0000	59,897.0000	(8.720)	0	0	0
12/01/2007	R203	2007/02/01	8.25	Call	Option on Bond Future	41,641.0000	35,982.0000	(13.590)	0	0	0
12/01/2007	R203	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2007	R203	2007/02/01	8.50	Call	Option on Bond Future	58,832.0000	53,112.0000	(9.723)	0	0	0
12/01/2007	R203	2007/02/01	8.55	Call	Option on Bond Future	62,233.0000	56,511.0000	(9.194)	0	0	0
12/01/2007	R203	2007/02/01	8.55	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
12/01/2007	R203	2007/02/01	8.75	Call	Option on Bond Future	75,685.0000	69,962.0000	(7.562)	0	0	0
12/01/2007	R203	2007/02/01	8.00	Put	Option on Bond Future	765.0000	1,347.0000	76.078	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
12/01/2007	R203	2007/02/01	8.00	Call	Option on Bond Future	24,697.0000	19,557.0000	(20.812)	0	0	0
12/01/2007	R203	2007/02/01	7.50	Call	Option on Bond Future	2,656.0000	1,398.0000	(47.364)	0	0	0
12/01/2007	R203	2007/02/01	7.50	Put	Option on Bond Future	15,274.0000	19,739.0000	29.233	0	0	0
12/01/2007	R203	2007/02/01	7.25	Put	Option on Bond Future	31,869.0000	37,387.0000	17.315	0	0	0
12/01/2007	R203	2007/02/01	7.25	Call	Option on Bond Future	329.0000	124.0000	(62.310)	0	0	0
12/01/2007	R203	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2007	R203	2007/02/01	9.00	Call	Option on Bond Future	92,158.0000	86,435.0000	(6.210)	0	0	0
12/01/2007	R203	2007/02/01	7.75	Call	Option on Bond Future	10,542.0000	7,112.0000	(32.537)	0	0	0
12/01/2007	R203	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2007	R203	2007/02/01	7.75	Put	Option on Bond Future	4,673.0000	6,966.0000	49.069	0	0	0
12/01/2007	R203	2007/02/01	8.65	Call	Option on Bond Future	68,990.0000	63,267.0000	(8.295)	0	0	0
12/01/2007	R203	2007/02/01	7.00	Call	Option on Bond Future	17.0000	4.0000	(76.471)	0	0	0
12/01/2007	R203	2007/02/01	6.75	Put	Option on Bond Future	70,735.0000	76,458.0000	8.091	0	0	0
12/01/2007	R203	2007/02/01	7.00	Put	Option on Bond Future	50,926.0000	56,635.0000	11.210	0	0	0
12/01/2007	R203	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2007	R203	2007/02/01	6.50	Put	Option on Bond Future	91,032.0000	96,755.0000	6.287	0	0	0
12/01/2007	R203	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2007	R203	2007/05/03			Bond Future	7.6050	7.6910	1.131	0.0000	0.0000	0
12/01/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	76,411.0000	70,352.0000	(7.929)	0	0	0
12/01/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	343.0000	495.0000	44.315	0	0	0
12/01/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	63,675.0000	57,817.0000	(9.200)	0	0	0
12/01/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	431.0000	617.0000	43.155	0	0	0
12/01/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	271.0000	395.0000	45.756	0	0	0
12/01/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	1,016.0000	1,402.0000	37.992	0	0	0
12/01/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	82,823.0000	76,702.0000	(7.390)	0	0	0
12/01/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	79,616.0000	73,524.0000	(7.652)	0	0	0
12/01/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	95,618.0000	89,425.0000	(6.477)	0	0	0
12/01/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	100.0000	151.0000	51.000	0	0	0
12/01/2007	R203	2007/08/02			Bond Future	7.5490	7.6410	1.219	0.0000	0.0000	0
12/01/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	80,654.0000	74,557.0000	(7.559)	0	0	0
12/01/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,839.0000	2,343.0000	27.406	0	0	0
12/01/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	68,833.0000	63,014.0000	(8.454)	0	0	0
12/01/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,141.0000	3,923.0000	24.897	0	0	0
12/01/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,597.0000	2,045.0000	28.053	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
12/01/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,384.0000	1,781.0000	28.685	0	0	0
12/01/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	86,674.0000	80,470.0000	(7.158)	0	0	0
12/01/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	83,657.0000	77,504.0000	(7.355)	0	0	0
12/01/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	758.0000	995.0000	31.266	0	0	0
12/01/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	98,828.0000	92,465.0000	(6.438)	0	0	0
12/01/2007	R204	2007/02/01			Bond Future	7.6150	7.6840	0.906	0.0000	0.0000	0
12/01/2007	R204	2007/02/01	7.50	Call	Option on Bond Future	6,026.0000	4,084.0000	(32.227)	0	0	0
12/01/2007	R204	2007/02/01	7.50	Put	Option on Bond Future	15,140.0000	18,614.0000	22.946	0	0	0
12/01/2007	R204	2007/02/01	9.00	Call	Option on Bond Future	101,799.0000	96,383.0000	(5.320)	0	0	0
12/01/2007	R204	2007/02/01	6.75	Put	Option on Bond Future	71,276.0000	76,679.0000	7.580	0	0	0
12/01/2007	R204	2007/02/01	6.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
12/01/2007	R204	2007/02/01	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/01/2007	R204	2007/02/01	6.75	Call	Option on Bond Future	21.0000	7.0000	(66.667)	0	0	0
12/01/2007	R204	2007/02/01	6.50	Put	Option on Bond Future	93,058.0000	98,474.0000	5.820	0	0	0
12/01/2007	R204	2007/02/01	7.25	Call	Option on Bond Future	1,509.0000	858.0000	(43.141)	0	0	0
12/01/2007	R204	2007/02/01	8.00	Put	Option on Bond Future	1,447.0000	2,046.0000	41.396	0	0	0
12/01/2007	R204	2007/02/01	7.00	Call	Option on Bond Future	232.0000	106.0000	(54.310)	0	0	0
12/01/2007	R204	2007/02/01	8.00	Call	Option on Bond Future	31,192.0000	26,374.0000	(15.446)	0	0	0
12/01/2007	R204	2007/02/01	8.65	Call	Option on Bond Future	77,413.0000	72,003.0000	(6.988)	0	0	0
12/01/2007	R204	2007/02/01	8.65	Put	Option on Bond Future	12.0000	18.0000	50.000	0	0	0
12/01/2007	R204	2007/02/01	7.00	Put	Option on Bond Future	50,239.0000	55,530.0000	10.532	0	0	0
12/01/2007	R204	2007/02/01	7.25	Put	Option on Bond Future	30,807.0000	35,573.0000	15.471	0	0	0
12/01/2007	R204	2007/02/01	8.25	Put	Option on Bond Future	282.0000	418.0000	48.227	0	0	0
12/01/2007	R204	2007/02/01	7.75	Put	Option on Bond Future	5,439.0000	7,215.0000	32.653	0	0	0
12/01/2007	R204	2007/02/01	8.25	Call	Option on Bond Future	48,728.0000	43,447.0000	(10.838)	0	0	0
12/01/2007	R204	2007/02/01	8.50	Call	Option on Bond Future	66,721.0000	61,325.0000	(8.087)	0	0	0
12/01/2007	R204	2007/02/01	7.75	Call	Option on Bond Future	16,002.0000	12,361.0000	(22.753)	0	0	0
12/01/2007	R204	2007/02/01	8.50	Put	Option on Bond Future	41.0000	63.0000	53.659	0	0	0
12/01/2007	R204	2007/02/01	8.55	Call	Option on Bond Future	70,299.0000	64,897.0000	(7.684)	0	0	0
12/01/2007	R204	2007/02/01	8.55	Put	Option on Bond Future	27.0000	42.0000	55.556	0	0	0
12/01/2007	R204	2007/02/01	8.60	Put	Option on Bond Future	18.0000	28.0000	55.556	0	0	0
12/01/2007	R204	2007/02/01	8.60	Call	Option on Bond Future	73,864.0000	68,456.0000	(7.322)	0	0	0
12/01/2007	R204	2007/02/01	8.75	Put	Option on Bond Future	5.0000	8.0000	60.000	0	0	0
12/01/2007	R204	2007/02/01	8.75	Call	Option on Bond Future	84,465.0000	79,050.0000	(6.411)	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
12/01/2007	R204	2007/05/03			Bond Future	7.5540	7.6300	1.006	0.0000	0.0000	0
12/01/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	1,125.0000	1,367.0000	21.511	0	0	0
12/01/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	90,376.0000	84,890.0000	(6.070)	0	0	0
12/01/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	1,951.0000	2,339.0000	19.887	0	0	0
12/01/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	106,416.0000	100,738.0000	(5.336)	0	0	0
12/01/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	2,225.0000	2,659.0000	19.506	0	0	0
12/01/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	93,563.0000	88,032.0000	(5.912)	0	0	0
12/01/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	4,142.0000	4,872.0000	17.624	0	0	0
12/01/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	74,723.0000	69,533.0000	(6.946)	0	0	0
12/01/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	2,531.0000	3,016.0000	19.162	0	0	0
12/01/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	87,203.0000	81,767.0000	(6.234)	0	0	0
12/01/2007	R204	2007/08/02			Bond Future	7.5030	7.5840	1.080	0.0000	0.0000	0
12/01/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	5,637.0000	6,429.0000	14.050	0	0	0
12/01/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	96,581.0000	91,122.0000	(5.652)	0	0	0
12/01/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	3,576.0000	4,119.0000	15.185	0	0	0
12/01/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	111,458.0000	105,750.0000	(5.121)	0	0	0
12/01/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	99,525.0000	94,010.0000	(5.541)	0	0	0
12/01/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	8,608.0000	9,720.0000	12.918	0	0	0
12/01/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	5,160.0000	5,896.0000	14.264	0	0	0
12/01/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	82,198.0000	77,058.0000	(6.253)	0	0	0
12/01/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	6,151.0000	7,001.0000	13.819	0	0	0
12/01/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	93,658.0000	88,256.0000	(5.768)	0	0	0
12/01/2007	R206	2007/02/01			Bond Future	7.8030	7.8760	0.936	0.0000	0.0000	0
12/01/2007	R206	2007/02/01	7.75	Call	Option on Bond Future	4,220.0000	2,693.0000	(36.185)	0	0	0
12/01/2007	R206	2007/02/01	8.25	Put	Option on Bond Future	252.0000	433.0000	71.825	0	0	0
12/01/2007	R206	2007/02/01	8.00	Call	Option on Bond Future	12,038.0000	9,139.0000	(24.082)	0	0	0
12/01/2007	R206	2007/02/01	8.25	Call	Option on Bond Future	23,287.0000	19,660.0000	(15.575)	0	0	0
12/01/2007	R206	2007/02/01	8.00	Put	Option on Bond Future	1,802.0000	2,711.0000	50.444	0	0	0
12/01/2007	R206	2007/02/01	7.75	Put	Option on Bond Future	6,996.0000	9,278.0000	32.619	0	0	0
12/01/2007	R206	2007/05/03			Bond Future	7.7260	7.8090	1.074	0.0000	0.0000	0
12/01/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	29,799.0000	26,429.0000	(11.309)	0	0	0
12/01/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	3,454.0000	4,315.0000	24.928	0	0	0
12/01/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	6,772.0000	8,191.0000	20.954	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
12/01/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	13,210.0000	11,059.0000	(16.283)	0	0	0
12/01/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	20,658.0000	17,845.0000	(13.617)	0	0	0
12/01/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	11,984.0000	14,065.0000	17.365	0	0	0
12/01/2007	R206	2007/08/02			Bond Future	7.6600	7.7520	1.201	0.0000	0.0000	0
12/01/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	9,400.0000	10,984.0000	16.851	0	0	0
12/01/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	26,170.0000	23,181.0000	(11.421)	0	0	0
12/01/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	14,404.0000	16,516.0000	14.663	0	0	0
12/01/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	5,803.0000	6,918.0000	19.214	0	0	0
12/01/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	34,681.0000	31,224.0000	(9.968)	0	0	0
12/01/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	18,878.0000	16,417.0000	(13.036)	0	0	0
12/01/2007	R207	2007/02/01			Bond Future	7.5400	7.6140	0.981	0.0000	0.0000	0
12/01/2007	R207	2007/02/01	7.25	Call	Option on Bond Future	1,228.0000	586.0000	(52.280)	0	0	0
12/01/2007	R207	2007/02/01	7.50	Put	Option on Bond Future	9,753.0000	13,234.0000	35.692	0	0	0
12/01/2007	R207	2007/02/01	8.00	Call	Option on Bond Future	36,340.0000	30,629.0000	(15.715)	0	0	0
12/01/2007	R207	2007/02/01	7.50	Call	Option on Bond Future	6,529.0000	4,082.0000	(37.479)	0	0	0
12/01/2007	R207	2007/02/01	8.00	Put	Option on Bond Future	263.0000	479.0000	82.129	0	0	0
12/01/2007	R207	2007/02/01	7.25	Put	Option on Bond Future	24,931.0000	30,217.0000	21.203	0	0	0
12/01/2007	R207	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2007	R207	2007/02/01	7.75	Put	Option on Bond Future	2,244.0000	3,519.0000	56.818	0	0	0
12/01/2007	R207	2007/02/01	7.75	Call	Option on Bond Future	18,941.0000	14,288.0000	(24.566)	0	0	0
12/01/2007	R207	2007/02/01	8.75	Call	Option on Bond Future	91,137.0000	85,209.0000	(6.504)	0	0	0
12/01/2007	R207	2007/02/01	6.75	Call	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
12/01/2007	R207	2007/02/01	8.45	Call	Option on Bond Future	69,653.0000	63,726.0000	(8.509)	0	0	0
12/01/2007	R207	2007/02/01	6.50	Put	Option on Bond Future	88,664.0000	94,592.0000	6.686	0	0	0
12/01/2007	R207	2007/02/01	8.25	Put	Option on Bond Future	14.0000	30.0000	114.286	0	0	0
12/01/2007	R207	2007/02/01	9.00	Call	Option on Bond Future	108,514.0000	102,586.0000	(5.463)	0	0	0
12/01/2007	R207	2007/02/01	8.65	Call	Option on Bond Future	84,053.0000	78,125.0000	(7.053)	0	0	0
12/01/2007	R207	2007/02/01	6.75	Put	Option on Bond Future	66,409.0000	72,333.0000	8.920	0	0	0
12/01/2007	R207	2007/02/01	8.55	Call	Option on Bond Future	76,892.0000	70,964.0000	(7.710)	0	0	0
12/01/2007	R207	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2007	R207	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2007	R207	2007/02/01	8.25	Call	Option on Bond Future	54,948.0000	49,036.0000	(10.759)	0	0	0
12/01/2007	R207	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2007	R207	2007/02/01	8.50	Put	Option on Bond Future	0.0000	1.0000	100.000	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
12/01/2007	R207	2007/02/01	8.45	Put	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
12/01/2007	R207	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2007	R207	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/01/2007	R207	2007/02/01	7.00	Put	Option on Bond Future	44,865.0000	50,721.0000	13.052	0	0	0
12/01/2007	R207	2007/02/01	8.50	Call	Option on Bond Future	73,282.0000	67,355.0000	(8.088)	0	0	0
12/01/2007	R207	2007/02/01	7.00	Call	Option on Bond Future	108.0000	36.0000	(66.667)	0	0	0
12/01/2007	R207	2007/02/01	8.60	Call	Option on Bond Future	80,482.0000	74,554.0000	(7.366)	0	0	0
12/01/2007	R207	2007/05/03			Bond Future	7.4840	7.5640	1.069	0.0000	0.0000	0
12/01/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	867.0000	1,164.0000	34.256	0	0	0
12/01/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	77,844.0000	71,769.0000	(7.804)	0	0	0
12/01/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	111,972.0000	105,640.0000	(5.655)	0	0	0
12/01/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	91.0000	132.0000	45.055	0	0	0
12/01/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	374.0000	518.0000	38.503	0	0	0
12/01/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	91,538.0000	85,308.0000	(6.806)	0	0	0
12/01/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	238.0000	335.0000	40.756	0	0	0
12/01/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	98,382.0000	92,105.0000	(6.380)	0	0	0
12/01/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	300.0000	417.0000	39.000	0	0	0
12/01/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	94,962.0000	88,707.0000	(6.587)	0	0	0
12/01/2007	R207	2007/08/02			Bond Future	7.4350	7.5200	1.143	0.0000	0.0000	0
12/01/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	82,631.0000	76,530.0000	(7.383)	0	0	0
12/01/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	1,512.0000	1,904.0000	25.926	0	0	0
12/01/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	2,629.0000	3,252.0000	23.697	0	0	0
12/01/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	95,555.0000	89,224.0000	(6.626)	0	0	0
12/01/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	115,167.0000	108,622.0000	(5.683)	0	0	0
12/01/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	608.0000	787.0000	29.441	0	0	0
12/01/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	98,815.0000	92,438.0000	(6.453)	0	0	0
12/01/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	1,128.0000	1,434.0000	27.128	0	0	0
12/01/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	1,308.0000	1,655.0000	26.529	0	0	0
12/01/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	102,082.0000	95,664.0000	(6.287)	0	0	0
12/01/2007	TRT1	2007/02/01			Index Future	247.8640	246.9860	(0.354)	0.0000	0.0000	500
12/01/2007	TRT1	2007/02/01	243.60	Call	Index Future	43,614.0000	35,540.0000	(18.512)	0	0	0
12/01/2007	TRT1	2007/02/01	243.60	Put	Index Future	974.0000	1,680.0000	72.485	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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<b>Grand Total:</b>										<b>2,026</b>
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