



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 11/04/2007

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
11/04/2007	ALBI	2007/05/03			Index Future	255.1460	255.6130	0.183	0.0000	0.0000	0
11/04/2007	ALBI	2007/05/03	254.00	Call	Index Future	19,288.0000	22,167.0000	14.926	0	0	0
11/04/2007	ALBI	2007/05/03	254.00	Put	Index Future	7,828.0000	6,037.0000	(22.879)	0	0	0
11/04/2007	ALBI	2007/08/02			Index Future	261.0030	261.4760	0.181	0.0000	0.0000	0
11/04/2007	ALBI	2007/08/02	254.00	Put	Index Future	6,305.0000	5,503.0000	(12.720)	0	0	0
11/04/2007	ALBI	2007/08/02	254.00	Call	Index Future	76,335.0000	80,263.0000	5.146	0	0	0
11/04/2007	ALBI	2007/11/01			Index Future	267.0140	267.5000	0.182	0.0000	0.0000	0
11/04/2007	ALBI	2007/11/01	254.00	Put	Index Future	4,135.0000	3,689.0000	(10.786)	0	0	0
11/04/2007	ALBI	2007/11/01	254.00	Call	Index Future	134,275.0000	138,689.0000	3.287	0	0	0
11/04/2007	ALBI	2008/02/07			Index Future	273.5830	274.0540	0.172	0.0000	0.0000	0
11/04/2007	ALBI	2008/02/07	254.00	Put	Index Future	2,597.0000	2,355.0000	(9.318)	0	0	0
11/04/2007	ALBI	2008/02/07	254.00	Call	Index Future	198,427.0000	202,895.0000	2.252	0	0	0
11/04/2007	CRD1	2007/05/03			Index Future	109.3020	109.4490	0.134	0.0000	0.0000	10
11/04/2007	GOVI	2007/05/03			jGovi	255.8290	256.3550	0.206	0.0000	0.0000	144
11/04/2007	GOVI	2007/05/03	235.00	Call	jGovi	208,290.0000	213,550.0000	2.525	0	0	0
11/04/2007	GOVI	2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
11/04/2007	GOVI	2007/08/02			jGovi	261.3630	261.9030	0.207	0.0000	0.0000	69
11/04/2007	GOVI	2007/08/02	240.50	Put	jGovi	1.0000	1.0000	-	0	0	0
11/04/2007	GOVI	2007/08/02	240.50	Call	jGovi	208,631.0000	214,031.0000	2.588	0	0	0

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11/04/2007	GOVI	2007/11/01			jGovi	267.1680	267.7190	0.206	0.0000	0.0000	0
11/04/2007	GOVI	2007/11/01	265.00	Call	jGovi	51,551.0000	54,785.0000	6.273	0	0	0
11/04/2007	GOVI	2007/11/01	265.00	Put	jGovi	29,871.0000	27,595.0000	(7.619)	0	0	0
11/04/2007	GOVI	2008/02/07			jGovi	273.7270	274.3200	0.217	0.0000	0.0000	0
11/04/2007	GOVI	2008/02/07	265.00	Put	jGovi	17,197.0000	15,806.0000	(8.089)	0	0	0
11/04/2007	GOVI	2008/02/07	265.00	Call	jGovi	104,467.0000	109,006.0000	4.345	0	0	0
11/04/2007	ILBI	2007/05/03			Index Future	275.7140	275.8150	0.037	0.0000	0.0000	0
11/04/2007	ILBI	2007/08/02			Index Future	282.0430	282.1410	0.035	0.0000	0.0000	0
11/04/2007	J153	2010/08/31			jSwap	8.7840	8.7470	(0.421)	0.0000	0.0000	0
11/04/2007	J157	2015/09/15			jSwap	8.3010	8.2640	(0.446)	0.0000	0.0000	0
11/04/2007	J186	2026/12/21			jSwap	7.7860	7.7670	(0.244)	0.0000	0.0000	0
11/04/2007	J201	2014/12/22			jSwap	8.3850	8.3480	(0.441)	0.0000	0.0000	0
11/04/2007	J203	2017/09/15			jSwap	8.1840	8.1510	(0.403)	0.0000	0.0000	0
11/04/2007	J204	2018/12/21			jSwap	8.1460	8.1210	(0.307)	0.0000	0.0000	0
11/04/2007	J207	2020/01/15			jSwap	8.0810	8.0590	(0.272)	0.0000	0.0000	0
11/04/2007	JBAR	2005/12/21			jBar	9.1920	9.2040	0.131	0.0000	0.0000	0
11/04/2007	JFRA	2007/05/03			jFra	9.2160	9.2120	(0.043)	0.0000	0.0000	0
11/04/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
11/04/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,182.0000	4,172.0000	(0.239)	0	0	0
11/04/2007	JFRA	2007/08/02			jFra	9.2360	9.2340	(0.022)	0.0000	0.0000	0
11/04/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,246.0000	4,241.0000	(0.118)	0	0	0

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11/04/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	15.0000	15.0000	-	0	0	0
11/04/2007	JFRA	2007/11/01			jFra	9.1640	9.1310	(0.360)	0.0000	0.0000	0
11/04/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	84.0000	89.0000	5.952	0	0	0
11/04/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,445.0000	4,364.0000	(1.822)	0	0	0
11/04/2007	JFRA	2008/02/07			jFra	9.1430	9.0940	(0.536)	0.0000	0.0000	0
11/04/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,205.0000	20,113.0000	(0.455)	0	0	0
11/04/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	16,207.0000	16,233.0000	0.160	0	0	0
11/04/2007	JN02	2007/05/03			jNote	8.9650	8.9340	(0.346)	0.0000	0.0000	0
11/04/2007	JN02	2007/05/03	9.25	Call	Option on jNote	2,845.0000	2,560.0000	(10.018)	0	0	0
11/04/2007	JN02	2007/05/03	9.25	Put	Option on jNote	8,038.0000	8,318.0000	3.483	0	0	0
11/04/2007	JN02	2007/08/02			jNote	8.8590	8.8210	(0.429)	0.0000	0.0000	0
11/04/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,982.0000	7,664.0000	(3.984)	0	0	0
11/04/2007	JN02	2007/08/02	9.25	Put	Option on jNote	15,111.0000	15,489.0000	2.501	0	0	0
11/04/2007	JN05	2007/05/03			jNote	8.4590	8.4200	(0.461)	0.0000	0.0000	0
11/04/2007	JN05	2007/05/03	9.25	Put	Option on jNote	31,857.0000	33,443.0000	4.978	0	0	0
11/04/2007	JN05	2007/05/03	9.25	Call	Option on jNote	26.0000	14.0000	(46.154)	0	0	0
11/04/2007	JN05	2007/08/02			jNote	8.3880	8.3460	(0.501)	0.0000	0.0000	0
11/04/2007	JN05	2007/08/02	9.25	Put	Option on jNote	36,280.0000	37,808.0000	4.212	0	0	0
11/04/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,522.0000	1,322.0000	(13.141)	0	0	0
11/04/2007	JN10	2007/05/03			jNote	8.1080	8.0730	(0.432)	0.0000	0.0000	0
11/04/2007	JN10	2007/05/03	9.00	Put	Option on jNote	60,154.0000	62,623.0000	4.104	0	0	0
11/04/2007	JN10	2007/05/03	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
11/04/2007	JN10	2007/08/02			jNote	8.0510	8.0170	(0.422)	0.0000	0.0000	0
11/04/2007	JN10	2007/08/02	9.00	Call	Option on jNote	131.0000	100.0000	(23.664)	0	0	0
11/04/2007	JN10	2007/08/02	9.00	Put	Option on jNote	64,311.0000	66,700.0000	3.715	0	0	0
11/04/2007	JROD	2007/04/30			jRod	8.6890	8.6870	(0.023)	0.0000	0.0000	0

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11/04/2007	JROD	2007/05/31			jRod	8.8500	8.8490	(0.011)	0.0000	0.0000	0
11/04/2007	JROD	2007/06/29			jRod	9.0910	9.0930	0.022	0.0000	0.0000	0
11/04/2007	JROD	2007/07/31			jRod	9.0190	9.0200	0.011	0.0000	0.0000	0
11/04/2007	JROD	2007/08/31			jRod	9.1480	9.1480	-	0.0000	0.0000	0
11/04/2007	JROD	2007/09/28			jRod	9.2740	9.2710	(0.032)	0.0000	0.0000	0
11/04/2007	JROD	2007/10/31			jRod	9.1580	9.1540	(0.044)	0.0000	0.0000	0
11/04/2007	JROD	2007/11/30			jRod	9.2400	9.2360	(0.043)	0.0000	0.0000	0
11/04/2007	JROD	2007/12/31			jRod	9.3330	9.3280	(0.054)	0.0000	0.0000	0
11/04/2007	OTH1	2007/05/03			Index Future	252.2200	252.7200	0.198	0.0000	0.0000	15
11/04/2007	R153	2007/05/03			Bond Future	8.0950	8.0450	(0.618)	0.0000	0.0000	366
11/04/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	20,166.0000	21,697.0000	7.592	0	0	0
11/04/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	336.0000	205.0000	(38.988)	0	0	0
11/04/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	48.0000	25.0000	(47.917)	0	0	0
11/04/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	31.0000	16.0000	(48.387)	0	0	0
11/04/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	12,829.0000	14,252.0000	11.092	0	0	0
11/04/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	21,666.0000	23,204.0000	7.099	0	0	0
11/04/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	73.0000	39.0000	(46.575)	0	0	0
11/04/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	18,671.0000	20,191.0000	8.141	0	0	0
11/04/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	27,682.0000	29,233.0000	5.603	0	0	0
11/04/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
11/04/2007	R153	2007/08/02			Bond Future	8.0450	7.9950	(0.622)	0.0000	0.0000	0
11/04/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	1,989.0000	1,724.0000	(13.323)	0	0	0
11/04/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	16,132.0000	17,201.0000	6.627	0	0	0
11/04/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	3,078.0000	2,700.0000	(12.281)	0	0	0
11/04/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	20,721.0000	21,902.0000	5.700	0	0	0
11/04/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,777.0000	1,535.0000	(13.618)	0	0	0

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11/04/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	23,142.0000	24,368.0000	5.298	0	0	0
11/04/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	21,922.0000	23,127.0000	5.497	0	0	0
11/04/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	993.0000	845.0000	(14.904)	0	0	0
11/04/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	28,172.0000	29,470.0000	4.607	0	0	0
11/04/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,586.0000	1,366.0000	(13.871)	0	0	0
11/04/2007	R157	2007/05/03			Bond Future	7.7400	7.6900	(0.646)	0.0000	0.0000	477
11/04/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
11/04/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	72,199.0000	75,912.0000	5.143	0	0	0
11/04/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	54,855.0000	58,548.0000	6.732	0	0	0
11/04/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	38.0000	18.0000	(52.632)	0	0	0
11/04/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
11/04/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
11/04/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	68,751.0000	72,462.0000	5.398	0	0	0
11/04/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	21,033.0000	24,087.0000	14.520	0	0	0
11/04/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	75,636.0000	79,349.0000	4.909	0	0	0
11/04/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	19,805.0000	16,725.0000	(15.552)	0	0	0
11/04/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	89,264.0000	92,978.0000	4.161	0	0	0
11/04/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	1,852.0000	2,486.0000	34.233	0	0	75
11/04/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	1,936.0000	1,277.0000	(34.039)	0	0	60
11/04/2007	R157	2007/08/02			Bond Future	7.7000	7.6500	(0.649)	0.0000	0.0000	0
11/04/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,826.0000	1,540.0000	(15.663)	0	0	0
11/04/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	831.0000	684.0000	(17.690)	0	0	0
11/04/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	90,774.0000	94,256.0000	3.836	0	0	0
11/04/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	75,111.0000	78,452.0000	4.448	0	0	0
11/04/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,068.0000	1,749.0000	(15.426)	0	0	0
11/04/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	78,211.0000	81,586.0000	4.315	0	0	0
11/04/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,571.0000	1,318.0000	(16.104)	0	0	0
11/04/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	71,986.0000	75,294.0000	4.595	0	0	0
11/04/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	59,693.0000	62,837.0000	5.267	0	0	0
11/04/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	3,364.0000	2,880.0000	(14.388)	0	0	0
11/04/2007	R186	2007/05/03			Bond Future	7.4370	7.3930	(0.592)	0.0000	0.0000	0
11/04/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	96,711.0000	102,257.0000	5.735	0	0	0

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11/04/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	27.0000	12.0000	(55.556)	0	0	0
11/04/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
11/04/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
11/04/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	118,814.0000	124,372.0000	4.678	0	0	0
11/04/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	129,644.0000	135,204.0000	4.289	0	0	0
11/04/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	150,860.0000	156,420.0000	3.686	0	0	0
11/04/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
11/04/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	124,248.0000	129,807.0000	4.474	0	0	0
11/04/2007	R186	2007/08/02			Bond Future	7.3890	7.3440	(0.609)	0.0000	0.0000	0
11/04/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,611.0000	2,214.0000	(15.205)	0	0	0
11/04/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	126,636.0000	131,922.0000	4.174	0	0	0
11/04/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	131,719.0000	137,048.0000	4.046	0	0	0
11/04/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,292.0000	1,938.0000	(15.445)	0	0	0
11/04/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	106,394.0000	111,461.0000	4.762	0	0	0
11/04/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	4,356.0000	3,739.0000	(14.164)	0	0	0
11/04/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,956.0000	1,647.0000	(15.798)	0	0	0
11/04/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	136,747.0000	142,121.0000	3.930	0	0	0
11/04/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	1,005.0000	831.0000	(17.313)	0	0	0
11/04/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	156,886.0000	162,395.0000	3.511	0	0	0
11/04/2007	R196	2007/05/03			Bond Future	8.4660	8.4270	(0.461)	0.0000	0.0000	0
11/04/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	267.0000	178.0000	(33.333)	0	0	0
11/04/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	5,020.0000	5,585.0000	11.255	0	0	0
11/04/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	449.0000	562.0000	25.167	0	0	0
11/04/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	4,083.0000	3,542.0000	(13.250)	0	0	0
11/04/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	1,973.0000	2,321.0000	17.638	0	0	0
11/04/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,402.0000	1,096.0000	(21.826)	0	0	0
11/04/2007	R196	2007/08/02			Bond Future	8.3070	8.2610	(0.554)	0.0000	0.0000	0
11/04/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,407.0000	3,715.0000	9.040	0	0	0
11/04/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	7,872.0000	8,374.0000	6.377	0	0	0
11/04/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	4,243.0000	3,876.0000	(8.650)	0	0	0
11/04/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,409.0000	1,237.0000	(12.207)	0	0	0
11/04/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,558.0000	2,294.0000	(10.321)	0	0	0

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11/04/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,381.0000	5,791.0000	7.619	0	0	0
11/04/2007	R201	2007/05/03			Bond Future	7.7800	7.7300	(0.643)	0.0000	0.0000	0
11/04/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	41,222.0000	44,141.0000	7.081	0	0	0
11/04/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	36.0000	17.0000	(52.778)	0	0	0
11/04/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
11/04/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	57,743.0000	60,680.0000	5.086	0	0	0
11/04/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
11/04/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
11/04/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	68,587.0000	71,526.0000	4.285	0	0	0
11/04/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	52,266.0000	55,202.0000	5.617	0	0	0
11/04/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	55,009.0000	57,946.0000	5.339	0	0	0
11/04/2007	R201	2007/08/02			Bond Future	7.7300	7.6800	(0.647)	0.0000	0.0000	0
11/04/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,631.0000	1,375.0000	(15.696)	0	0	0
11/04/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	57,966.0000	60,611.0000	4.563	0	0	0
11/04/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	55,482.0000	58,100.0000	4.719	0	0	0
11/04/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	747.0000	618.0000	(17.269)	0	0	0
11/04/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	70,545.0000	73,290.0000	3.891	0	0	0
11/04/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,434.0000	1,205.0000	(15.969)	0	0	0
11/04/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,261.0000	1,056.0000	(16.257)	0	0	0
11/04/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	2,693.0000	2,301.0000	(14.556)	0	0	0
11/04/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	60,464.0000	63,134.0000	4.416	0	0	0
11/04/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	45,731.0000	48,213.0000	5.427	0	0	0
11/04/2007	R203	2007/05/03			Bond Future	7.6540	7.6100	(0.575)	0.0000	0.0000	0
11/04/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	91,954.0000	95,154.0000	3.480	0	0	0
11/04/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
11/04/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	72,418.0000	75,616.0000	4.416	0	0	0
11/04/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	75,710.0000	78,909.0000	4.225	0	0	0
11/04/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
11/04/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	78,988.0000	82,187.0000	4.050	0	0	0
11/04/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	13.0000	6.0000	(53.846)	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
11/04/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	59,108.0000	62,300.0000	5.400	0	0	0
11/04/2007	R203	2007/08/02			Bond Future	7.5920	7.5470	(0.593)	0.0000	0.0000	0
11/04/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,248.0000	1,057.0000	(15.304)	0	0	0
11/04/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,373.0000	2,039.0000	(14.075)	0	0	0
11/04/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	64,973.0000	67,875.0000	4.466	0	0	0
11/04/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	80,216.0000	83,261.0000	3.796	0	0	0
11/04/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,064.0000	897.0000	(15.695)	0	0	0
11/04/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	543.0000	450.0000	(17.127)	0	0	0
11/04/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	95,522.0000	98,665.0000	3.290	0	0	0
11/04/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	77,145.0000	80,167.0000	3.917	0	0	0
11/04/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,422.0000	1,208.0000	(15.049)	0	0	0
11/04/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	83,262.0000	86,331.0000	3.686	0	0	0
11/04/2007	R204	2007/05/03			Bond Future	7.6410	7.5970	(0.576)	0.0000	0.0000	0
11/04/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	98,519.0000	101,936.0000	3.468	0	0	0
11/04/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
11/04/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	10.0000	5.0000	(50.000)	0	0	0
11/04/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	84,850.0000	88,263.0000	4.022	0	0	0
11/04/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	16.0000	8.0000	(50.000)	0	0	0
11/04/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	81,393.0000	84,804.0000	4.191	0	0	0
11/04/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	77,923.0000	81,329.0000	4.371	0	0	0
11/04/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	25.0000	13.0000	(48.000)	0	0	0
11/04/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	63,931.0000	67,299.0000	5.268	0	0	0
11/04/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	123.0000	73.0000	(40.650)	0	0	0
11/04/2007	R204	2007/08/02			Bond Future	7.5860	7.5400	(0.606)	0.0000	0.0000	0
11/04/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	90,074.0000	93,339.0000	3.625	0	0	0
11/04/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	102,706.0000	106,073.0000	3.278	0	0	0
11/04/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,229.0000	1,053.0000	(14.321)	0	0	0
11/04/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,115.0000	1,836.0000	(13.191)	0	0	0
11/04/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	86,946.0000	90,180.0000	3.720	0	0	0
11/04/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,407.0000	2,097.0000	(12.879)	0	0	0
11/04/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	71,622.0000	74,657.0000	4.238	0	0	0
11/04/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,733.0000	2,389.0000	(12.587)	0	0	0
11/04/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,438.0000	3,929.0000	(11.469)	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
11/04/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	83,835.0000	87,035.0000	3.817	0	0	0
11/04/2007	R206	2007/05/03			Bond Future	7.7770	7.7280	(0.630)	0.0000	0.0000	0
11/04/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	24,011.0000	26,396.0000	9.933	0	0	0
11/04/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	5,035.0000	6,158.0000	22.304	0	0	0
11/04/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	268.0000	152.0000	(43.284)	0	0	0
11/04/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	6,412.0000	5,035.0000	(21.475)	0	0	0
11/04/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	1,720.0000	1,176.0000	(31.628)	0	0	0
11/04/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	13,003.0000	14,959.0000	15.043	0	0	0
11/04/2007	R206	2007/08/02			Bond Future	7.7030	7.6520	(0.662)	0.0000	0.0000	0
11/04/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	29,978.0000	32,035.0000	6.862	0	0	0
11/04/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	6,352.0000	5,550.0000	(12.626)	0	0	0
11/04/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	3,241.0000	2,758.0000	(14.903)	0	0	0
11/04/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	13,587.0000	14,936.0000	9.929	0	0	0
11/04/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	20,982.0000	22,718.0000	8.274	0	0	0
11/04/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	11,254.0000	10,063.0000	(10.583)	0	0	0
11/04/2007	R207	2007/05/03			Bond Future	7.5770	7.5330	(0.581)	0.0000	0.0000	0
11/04/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
11/04/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	69,576.0000	73,068.0000	5.019	0	0	0
11/04/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	83,760.0000	87,253.0000	4.170	0	0	0
11/04/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	90,740.0000	94,233.0000	3.849	0	0	0
11/04/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	87,259.0000	90,753.0000	4.004	0	0	0
11/04/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/04/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	104,478.0000	107,971.0000	3.343	0	0	0
11/04/2007	R207	2007/08/02			Bond Future	7.5250	7.4790	(0.611)	0.0000	0.0000	0
11/04/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	448.0000	356.0000	(20.536)	0	0	0
11/04/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	87,374.0000	90,910.0000	4.047	0	0	0
11/04/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	112.0000	86.0000	(23.214)	0	0	0
11/04/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	73,903.0000	77,343.0000	4.655	0	0	0
11/04/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	107,553.0000	111,156.0000	3.350	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
11/04/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	90,751.0000	94,303.0000	3.914	0	0	0
11/04/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,019.0000	829.0000	(18.646)	0	0	0
11/04/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	361.0000	284.0000	(21.330)	0	0	0
11/04/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	94,125.0000	97,691.0000	3.789	0	0	0
11/04/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	289.0000	226.0000	(21.799)	0	0	0
11/04/2007	R209	2007/05/03			Bond Future	7.1550	7.1050	(0.699)	0.0000	0.0000	0
11/04/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	685.0000	976.0000	42.482	0	0	0
11/04/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	47,390.0000	42,118.0000	(11.125)	0	0	0
11/04/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	4,814.0000	6,315.0000	31.180	0	0	0
11/04/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	17,274.0000	20,870.0000	20.817	0	0	0
11/04/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	22,242.0000	18,180.0000	(18.263)	0	0	0
11/04/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	6,855.0000	4,887.0000	(28.709)	0	0	0
11/04/2007	R209	2007/08/02			Bond Future	7.1200	7.0700	(0.702)	0.0000	0.0000	314
11/04/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	52,953.0000	48,853.0000	(7.743)	0	0	0
11/04/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	10,238.0000	11,728.0000	14.554	0	0	0
11/04/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	33,230.0000	36,581.0000	10.084	0	0	0
11/04/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	33,160.0000	29,963.0000	(9.641)	0	0	0
11/04/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	19,651.0000	22,044.0000	12.177	0	0	0
11/04/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	18,952.0000	16,714.0000	(11.809)	0	0	0
11/04/2007	TRT1	2007/05/03			Index Future	252.7900	253.3080	0.205	0.0000	0.0000	500
Grand Total:											2,030