



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 11/05/2007

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
11/05/2007	ALBI	2007/08/02			Index Future	262.5120	262.9060	0.150	0.0000	0.0000	0
11/05/2007	ALBI	2007/08/02	254.00	Call	Index Future	87,523.0000	91,103.0000	4.090	0	0	0
11/05/2007	ALBI	2007/08/02	254.00	Put	Index Future	2,403.0000	2,043.0000	(14.981)	0	0	0
11/05/2007	ALBI	2007/11/01			Index Future	268.5720	268.9700	0.148	0.0000	0.0000	0
11/05/2007	ALBI	2007/11/01	254.00	Put	Index Future	2,046.0000	1,823.0000	(10.899)	0	0	0
11/05/2007	ALBI	2007/11/01	254.00	Call	Index Future	147,766.0000	151,523.0000	2.543	0	0	0
11/05/2007	ALBI	2008/02/07			Index Future	275.2250	275.6360	0.149	0.0000	0.0000	0
11/05/2007	ALBI	2008/02/07	254.00	Call	Index Future	213,666.0000	217,642.0000	1.861	0	0	0
11/05/2007	ALBI	2008/02/07	254.00	Put	Index Future	1,416.0000	1,282.0000	(9.463)	0	0	0
11/05/2007	CRD1	2007/08/02			Index Future	111.9580	112.0940	0.121	0.0000	0.0000	10
11/05/2007	GOVI	2007/08/02			jGovi	262.9730	263.4425	0.179	0.0000	0.0000	195
11/05/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
11/05/2007	GOVI	2007/08/02	240.50	Call	jGovi	224,730.0000	229,425.0000	2.089	0	0	0
11/05/2007	GOVI	2007/11/01			jGovi	268.8425	269.3220	0.178	0.0000	0.0000	59
11/05/2007	GOVI	2007/11/01	265.00	Put	jGovi	20,794.0000	19,150.0000	(7.906)	0	0	0
11/05/2007	GOVI	2007/11/01	265.00	Call	jGovi	59,219.0000	62,370.0000	5.321	0	0	0
11/05/2007	GOVI	2008/02/07			jGovi	275.1000	275.5925	0.179	0.0000	0.0000	30
11/05/2007	GOVI	2008/02/07	265.00	Call	jGovi	113,495.0000	117,466.0000	3.499	0	0	0
11/05/2007	GOVI	2008/02/07	265.00	Put	jGovi	12,495.0000	11,541.0000	(7.635)	0	0	0

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11/05/2007	ILBI	2007/08/02			Index Future	281.5650	280.6990	(0.308)	0.0000	0.0000	0
11/05/2007	J153	2010/08/31			jSwap	8.8320	8.8270	(0.057)	0.0000	0.0000	0
11/05/2007	J157	2015/09/15			jSwap	8.3420	8.3380	(0.048)	0.0000	0.0000	0
11/05/2007	J186	2026/12/21			jSwap	7.7700	7.8010	0.399	0.0000	0.0000	0
11/05/2007	J201	2014/12/22			jSwap	8.4230	8.4190	(0.047)	0.0000	0.0000	0
11/05/2007	J203	2017/09/15			jSwap	8.2190	8.2140	(0.061)	0.0000	0.0000	0
11/05/2007	J204	2018/12/21			jSwap	8.1800	8.1740	(0.073)	0.0000	0.0000	0
11/05/2007	J207	2020/01/15			jSwap	8.1090	8.1050	(0.049)	0.0000	0.0000	0
11/05/2007	JBAR	2005/12/21			jBar	9.2130	9.2130	-	0.0000	0.0000	0
11/05/2007	JFRA	2007/08/02			jFra	9.2740	9.2660	(0.086)	0.0000	0.0000	0
11/05/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,327.0000	4,308.0000	(0.439)	0	0	0
11/05/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	4.0000	4.0000	-	0	0	0
11/05/2007	JFRA	2007/11/01			jFra	9.2210	9.2230	0.022	0.0000	0.0000	0
11/05/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,560.0000	4,565.0000	0.110	0	0	0
11/05/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	51.0000	50.0000	(1.961)	0	0	0
11/05/2007	JFRA	2008/02/07			jFra	9.1140	9.1320	0.197	0.0000	0.0000	0
11/05/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,255.0000	19,246.0000	(0.047)	0	0	0
11/05/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	15,320.0000	15,268.0000	(0.339)	0	0	0
11/05/2007	JN02	2007/08/02			jNote	8.9060	8.9140	0.090	0.0000	0.0000	0
11/05/2007	JN02	2007/08/02	9.25	Put	Option on jNote	13,058.0000	12,914.0000	(1.103)	0	0	0
11/05/2007	JN02	2007/08/02	9.25	Call	Option on jNote	6,788.0000	6,790.0000	0.029	0	0	0

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11/05/2007	JN02	2007/11/01			jNote	8.7850	8.7900	0.057	0.0000	0.0000	0
11/05/2007	JN02	2007/11/01	9.00	Call	Option on jNote	11,965.0000	11,966.0000	0.008	0	0	0
11/05/2007	JN02	2007/11/01	9.00	Put	Option on jNote	15,889.0000	15,799.0000	(0.566)	0	0	0
11/05/2007	JN02	2008/02/07			jNote	8.6530	8.6510	(0.023)	0.0000	0.0000	0
11/05/2007	JN02	2008/02/07	9.00	Put	Option on jNote	20,629.0000	20,618.0000	(0.053)	0	0	0
11/05/2007	JN02	2008/02/07	9.00	Call	Option on jNote	14,342.0000	14,295.0000	(0.328)	0	0	0
11/05/2007	JN05	2007/08/02			jNote	8.4200	8.4230	0.036	0.0000	0.0000	0
11/05/2007	JN05	2007/08/02	9.25	Call	Option on jNote	952.0000	940.0000	(1.261)	0	0	0
11/05/2007	JN05	2007/08/02	9.25	Put	Option on jNote	34,392.0000	34,257.0000	(0.393)	0	0	0
11/05/2007	JN05	2007/11/01			jNote	8.3440	8.3450	0.012	0.0000	0.0000	0
11/05/2007	JN05	2007/11/01	9.00	Put	Option on jNote	31,050.0000	30,986.0000	(0.206)	0	0	0
11/05/2007	JN05	2007/11/01	9.00	Call	Option on jNote	4,559.0000	4,539.0000	(0.439)	0	0	0
11/05/2007	JN05	2008/02/07			jNote	8.2630	8.2610	(0.024)	0.0000	0.0000	0
11/05/2007	JN05	2008/02/07	9.00	Put	Option on jNote	36,321.0000	36,355.0000	0.094	0	0	0
11/05/2007	JN05	2008/02/07	9.00	Call	Option on jNote	6,485.0000	6,441.0000	(0.678)	0	0	0
11/05/2007	JN10	2007/08/02			jNote	8.0840	8.0790	(0.062)	0.0000	0.0000	0
11/05/2007	JN10	2007/08/02	9.00	Call	Option on jNote	49.0000	45.0000	(8.163)	0	0	0
11/05/2007	JN10	2007/08/02	9.00	Put	Option on jNote	61,910.0000	62,254.0000	0.556	0	0	0
11/05/2007	JN10	2007/11/01			jNote	8.0250	8.0200	(0.062)	0.0000	0.0000	0
11/05/2007	JN10	2007/11/01	9.00	Put	Option on jNote	66,499.0000	66,830.0000	0.498	0	0	0
11/05/2007	JN10	2007/11/01	9.00	Call	Option on jNote	453.0000	435.0000	(3.974)	0	0	0
11/05/2007	JN10	2008/02/07			jNote	7.9620	7.9570	(0.063)	0.0000	0.0000	0
11/05/2007	JN10	2008/02/07	9.00	Put	Option on jNote	71,561.0000	71,884.0000	0.451	0	0	0
11/05/2007	JN10	2008/02/07	9.00	Call	Option on jNote	1,104.0000	1,075.0000	(2.627)	0	0	0
11/05/2007	JROD	2007/05/31			jRod	8.6930	8.6880	(0.058)	0.0000	0.0000	0
11/05/2007	JROD	2007/06/29			jRod	8.8610	8.8490	(0.135)	0.0000	0.0000	0

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11/05/2007	JROD	2007/07/31			jRod	9.1250	9.1080	(0.186)	0.0000	0.0000	0
11/05/2007	JROD	2007/08/31			jRod	9.0190	9.0110	(0.089)	0.0000	0.0000	0
11/05/2007	JROD	2007/09/28			jRod	9.1320	9.1250	(0.077)	0.0000	0.0000	0
11/05/2007	JROD	2007/10/31			jRod	9.2440	9.2400	(0.043)	0.0000	0.0000	0
11/05/2007	JROD	2007/11/30			jRod	9.1160	9.1160	-	0.0000	0.0000	0
11/05/2007	JROD	2007/12/31			jRod	9.1980	9.2000	0.022	0.0000	0.0000	0
11/05/2007	OTH1	2007/08/02			Index Future	259.3610	259.9490	0.227	0.0000	0.0000	15
11/05/2007	R153	2007/08/02			Bond Future	7.9200	7.9000	(0.253)	0.0000	0.0000	215
11/05/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	337.0000	302.0000	(10.386)	0	0	0
11/05/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	31,136.0000	31,682.0000	1.754	0	0	0
11/05/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	628.0000	570.0000	(9.236)	0	0	0
11/05/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	25,804.0000	26,327.0000	2.027	0	0	0
11/05/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	730.0000	664.0000	(9.041)	0	0	0
11/05/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	24,495.0000	25,010.0000	2.102	0	0	0
11/05/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	847.0000	773.0000	(8.737)	0	0	0
11/05/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	23,199.0000	23,705.0000	2.181	0	0	0
11/05/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	1,506.0000	1,389.0000	(7.769)	0	0	0
11/05/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	18,181.0000	18,644.0000	2.547	0	0	0
11/05/2007	R153	2007/11/01			Bond Future	7.8550	7.8350	(0.255)	0.0000	0.0000	0
11/05/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	17,374.0000	17,050.0000	(1.865)	0	0	0
11/05/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	14,551.0000	14,764.0000	1.464	0	0	0
11/05/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	17,893.0000	18,142.0000	1.392	0	0	0
11/05/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	14,011.0000	13,723.0000	(2.056)	0	0	0
11/05/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	11,117.0000	10,866.0000	(2.258)	0	0	0
11/05/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	21,653.0000	21,939.0000	1.321	0	0	0
11/05/2007	R153	2008/02/07			Bond Future	7.6150	7.5920	(0.302)	0.0000	0.0000	0
11/05/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	18,746.0000	18,447.0000	(1.595)	0	0	0

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11/05/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	22,047.0000	22,312.0000	1.202	0	0	0
11/05/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	15,954.0000	15,683.0000	(1.699)	0	0	0
11/05/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	28,887.0000	29,206.0000	1.104	0	0	0
11/05/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	13,466.0000	13,222.0000	(1.812)	0	0	0
11/05/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	25,337.0000	25,629.0000	1.152	0	0	0
11/05/2007	R157	2007/08/02			Bond Future	7.5600	7.5300	(0.397)	0.0000	0.0000	5
11/05/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	67,716.0000	69,755.0000	3.011	0	0	0
11/05/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	1,195.0000	1,037.0000	(13.222)	0	0	0
11/05/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	430.0000	365.0000	(15.116)	0	0	0
11/05/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	10,120.0000	9,261.0000	(8.488)	0	0	86
11/05/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	623.0000	533.0000	(14.446)	0	0	0
11/05/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	87,262.0000	89,394.0000	2.443	0	0	0
11/05/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	29,353.0000	27,710.0000	(5.597)	0	0	0
11/05/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	80,733.0000	82,840.0000	2.610	0	0	0
11/05/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	100,317.0000	102,484.0000	2.160	0	0	0
11/05/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	181.0000	151.0000	(16.575)	0	0	0
11/05/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	528.0000	450.0000	(14.773)	0	0	0
11/05/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	6,417.0000	6,972.0000	8.649	0	0	96
11/05/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	84,004.0000	86,124.0000	2.524	0	0	0
11/05/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	23,927.0000	25,266.0000	5.596	0	0	0
11/05/2007	R157	2007/11/01			Bond Future	7.5100	7.4800	(0.399)	0.0000	0.0000	0
11/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	19,282.0000	18,176.0000	(5.736)	0	0	0
11/05/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	11,125.0000	11,850.0000	6.517	0	0	0
11/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	18,568.0000	19,607.0000	5.596	0	0	0
11/05/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	29,867.0000	28,448.0000	(4.751)	0	0	0
11/05/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	28,511.0000	29,868.0000	4.760	0	0	0
11/05/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	11,510.0000	10,721.0000	(6.855)	0	0	0
11/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	19,282.0000	18,176.0000	(5.736)	0	0	0
11/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	18,568.0000	19,607.0000	5.596	0	0	0
11/05/2007	R157	2008/02/07			Bond Future	7.4500	7.4250	(0.336)	0.0000	0.0000	477
11/05/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	35,717.0000	36,803.0000	3.041	0	0	0
11/05/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	31,932.0000	30,885.0000	(3.279)	0	0	0
11/05/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	15,071.0000	14,417.0000	(4.339)	0	0	0

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11/05/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	17,933.0000	18,625.0000	3.859	0	0	0
11/05/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	22,447.0000	21,598.0000	(3.782)	0	0	0
11/05/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	25,918.0000	26,808.0000	3.434	0	0	0
11/05/2007	R186	2007/08/02			Bond Future	7.2460	7.1960	(0.690)	0.0000	0.0000	6
11/05/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	694.0000	534.0000	(23.055)	0	0	0
11/05/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	142,906.0000	149,194.0000	4.400	0	0	0
11/05/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	153,448.0000	159,783.0000	4.128	0	0	0
11/05/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	148,197.0000	154,508.0000	4.259	0	0	0
11/05/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	469.0000	357.0000	(23.881)	0	0	0
11/05/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	582.0000	446.0000	(23.368)	0	0	0
11/05/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	189.0000	140.0000	(25.926)	0	0	0
11/05/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	174,258.0000	180,656.0000	3.672	0	0	0
11/05/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	1,379.0000	1,084.0000	(21.392)	0	0	0
11/05/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	121,605.0000	127,758.0000	5.060	0	0	0
11/05/2007	R186	2007/11/01			Bond Future	7.2010	7.1500	(0.708)	0.0000	0.0000	0
11/05/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	22,301.0000	26,097.0000	17.022	0	0	0
11/05/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	16,035.0000	13,264.0000	(17.281)	0	0	0
11/05/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	35,074.0000	30,584.0000	(12.802)	0	0	0
11/05/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	8,911.0000	10,989.0000	23.319	0	0	0
11/05/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	5,684.0000	4,410.0000	(22.414)	0	0	0
11/05/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	43,246.0000	48,540.0000	12.242	0	0	0
11/05/2007	R186	2008/02/07			Bond Future	7.1600	7.1070	(0.740)	0.0000	0.0000	0
11/05/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	29,487.0000	33,587.0000	13.904	0	0	0
11/05/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	18,045.0000	15,339.0000	(14.996)	0	0	0
11/05/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	2,781.0000	2,159.0000	(22.366)	0	0	0
11/05/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	75,228.0000	81,412.0000	8.220	0	0	0
11/05/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	7,775.0000	6,332.0000	(18.559)	0	0	0
11/05/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	50,252.0000	55,615.0000	10.672	0	0	0
11/05/2007	R196	2007/08/02			Bond Future	8.2070	8.1850	(0.268)	0.0000	0.0000	0
11/05/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	1,561.0000	1,450.0000	(7.111)	0	0	0
11/05/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	721.0000	658.0000	(8.738)	0	0	0
11/05/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	2,967.0000	2,799.0000	(5.662)	0	0	0

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11/05/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,850.0000	6,062.0000	3.624	0	0	0
11/05/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,598.0000	3,753.0000	4.308	0	0	0
11/05/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,650.0000	8,910.0000	3.006	0	0	0
11/05/2007	R196	2007/11/01			Bond Future	8.0580	8.0340	(0.298)	0.0000	0.0000	0
11/05/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	11,774.0000	11,604.0000	(1.444)	0	0	0
11/05/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	17,268.0000	17,398.0000	0.753	0	0	0
11/05/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	19,031.0000	19,172.0000	0.741	0	0	0
11/05/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	15,603.0000	15,722.0000	0.763	0	0	0
11/05/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	13,211.0000	13,031.0000	(1.363)	0	0	0
11/05/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	10,448.0000	10,289.0000	(1.522)	0	0	0
11/05/2007	R196	2008/02/07			Bond Future	7.9100	7.8820	(0.354)	0.0000	0.0000	0
11/05/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	21,425.0000	21,548.0000	0.574	0	0	0
11/05/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	15,551.0000	15,395.0000	(1.003)	0	0	0
11/05/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	22,793.0000	22,922.0000	0.566	0	0	0
11/05/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	14,445.0000	14,295.0000	(1.038)	0	0	0
11/05/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	20,105.0000	20,223.0000	0.587	0	0	0
11/05/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	16,714.0000	16,552.0000	(0.969)	0	0	0
11/05/2007	R201	2007/08/02			Bond Future	7.5900	7.5600	(0.395)	0.0000	0.0000	0
11/05/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	67,621.0000	69,308.0000	2.495	0	0	0
11/05/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	62,412.0000	64,080.0000	2.673	0	0	0
11/05/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	78,041.0000	79,753.0000	2.194	0	0	0
11/05/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	65,015.0000	66,693.0000	2.581	0	0	0
11/05/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	488.0000	417.0000	(14.549)	0	0	0
11/05/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	956.0000	829.0000	(13.285)	0	0	0
11/05/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	52,066.0000	53,679.0000	3.098	0	0	0
11/05/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	346.0000	293.0000	(15.318)	0	0	0
11/05/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	171.0000	143.0000	(16.374)	0	0	0
11/05/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	411.0000	350.0000	(14.842)	0	0	0
11/05/2007	R201	2007/11/01			Bond Future	7.5100	7.4800	(0.399)	0.0000	0.0000	0
11/05/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	22,802.0000	23,876.0000	4.710	0	0	0
11/05/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	9,304.0000	8,675.0000	(6.761)	0	0	0
11/05/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	9,000.0000	9,578.0000	6.422	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
11/05/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	23,869.0000	22,745.0000	(4.709)	0	0	0
11/05/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	14,918.0000	15,743.0000	5.530	0	0	0
11/05/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	15,486.0000	14,608.0000	(5.670)	0	0	0
11/05/2007	R201	2008/02/07			Bond Future	7.4530	7.4310	(0.295)	0.0000	0.0000	0
11/05/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	11,513.0000	11,056.0000	(3.969)	0	0	0
11/05/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	19,951.0000	20,568.0000	3.093	0	0	0
11/05/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	27,749.0000	28,507.0000	2.732	0	0	0
11/05/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	17,361.0000	16,763.0000	(3.445)	0	0	0
11/05/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	24,923.0000	24,183.0000	(2.969)	0	0	0
11/05/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	13,645.0000	14,120.0000	3.481	0	0	0
11/05/2007	R203	2007/08/02			Bond Future	7.4780	7.4580	(0.267)	0.0000	0.0000	0
11/05/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	421.0000	373.0000	(11.401)	0	0	0
11/05/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	90,708.0000	92,125.0000	1.562	0	0	0
11/05/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	286.0000	251.0000	(12.238)	0	0	0
11/05/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	87,546.0000	88,955.0000	1.609	0	0	0
11/05/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	354.0000	312.0000	(11.864)	0	0	0
11/05/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	84,368.0000	85,771.0000	1.663	0	0	0
11/05/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	116.0000	100.0000	(13.793)	0	0	0
11/05/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	103,318.0000	104,754.0000	1.390	0	0	0
11/05/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	71,655.0000	73,020.0000	1.905	0	0	0
11/05/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	832.0000	745.0000	(10.457)	0	0	0
11/05/2007	R203	2007/11/01			Bond Future	7.4230	7.4030	(0.269)	0.0000	0.0000	0
11/05/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	12,138.0000	11,486.0000	(5.372)	0	0	0
11/05/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	17,632.0000	18,413.0000	4.429	0	0	0
11/05/2007	R203	2008/02/07			Bond Future	7.3740	7.3530	(0.285)	0.0000	0.0000	0
11/05/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	23,529.0000	24,368.0000	3.566	0	0	0
11/05/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	14,697.0000	14,055.0000	(4.368)	0	0	0
11/05/2007	R204	2007/08/02			Bond Future	7.4750	7.4550	(0.268)	0.0000	0.0000	0
11/05/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	93,972.0000	95,445.0000	1.567	0	0	0
11/05/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	855.0000	772.0000	(9.708)	0	0	0
11/05/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	720.0000	649.0000	(9.861)	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
11/05/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	97,258.0000	98,742.0000	1.526	0	0	0
11/05/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	77,672.0000	79,069.0000	1.799	0	0	0
11/05/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,011.0000	916.0000	(9.397)	0	0	0
11/05/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	90,690.0000	92,151.0000	1.611	0	0	0
11/05/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	1,910.0000	1,751.0000	(8.325)	0	0	0
11/05/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	110,406.0000	111,922.0000	1.373	0	0	0
11/05/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	351.0000	312.0000	(11.111)	0	0	0
11/05/2007	R204	2007/11/01			Bond Future	7.4240	7.4040	(0.269)	0.0000	0.0000	0
11/05/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	12,050.0000	11,357.0000	(5.751)	0	0	0
11/05/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	17,877.0000	18,725.0000	4.744	0	0	0
11/05/2007	R204	2008/02/07			Bond Future	7.3780	7.3570	(0.285)	0.0000	0.0000	0
11/05/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	13,920.0000	13,241.0000	(4.878)	0	0	0
11/05/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	23,142.0000	24,061.0000	3.971	0	0	0
11/05/2007	R206	2007/08/02			Bond Future	7.5740	7.5540	(0.264)	0.0000	0.0000	0
11/05/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	1,318.0000	1,192.0000	(9.560)	0	0	0
11/05/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	24,302.0000	25,055.0000	3.099	0	0	0
11/05/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	34,494.0000	35,371.0000	2.542	0	0	0
11/05/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	3,234.0000	2,984.0000	(7.730)	0	0	0
11/05/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	15,621.0000	16,204.0000	3.732	0	0	0
11/05/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	6,849.0000	6,430.0000	(6.118)	0	0	0
11/05/2007	R206	2007/11/01			Bond Future	7.5010	7.4800	(0.280)	0.0000	0.0000	0
11/05/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	20,896.0000	21,521.0000	2.991	0	0	0
11/05/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	8,829.0000	8,429.0000	(4.531)	0	0	0
11/05/2007	R206	2008/02/07			Bond Future	7.4330	7.4120	(0.283)	0.0000	0.0000	0
11/05/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	25,714.0000	26,327.0000	2.384	0	0	0
11/05/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	10,850.0000	10,469.0000	(3.512)	0	0	0
11/05/2007	R207	2007/08/02			Bond Future	7.4130	7.3870	(0.351)	0.0000	0.0000	0
11/05/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	102,750.0000	104,814.0000	2.009	0	0	0
11/05/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	254.0000	211.0000	(16.929)	0	0	0
11/05/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	82,005.0000	84,037.0000	2.478	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
11/05/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	46.0000	36.0000	(21.739)	0	0	0
11/05/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	62.0000	50.0000	(19.355)	0	0	0
11/05/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	99,320.0000	101,381.0000	2.075	0	0	0
11/05/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	83.0000	67.0000	(19.277)	0	0	0
11/05/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	95,877.0000	97,935.0000	2.147	0	0	0
11/05/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	13.0000	10.0000	(23.077)	0	0	0
11/05/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	116,321.0000	118,392.0000	1.780	0	0	0
11/05/2007	R207	2007/11/01			Bond Future	7.3630	7.3370	(0.353)	0.0000	0.0000	0
11/05/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	9,197.0000	8,416.0000	(8.492)	0	0	0
11/05/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	19,957.0000	21,235.0000	6.404	0	0	0
11/05/2007	R207	2008/02/07			Bond Future	7.3170	7.2910	(0.355)	0.0000	0.0000	0
11/05/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	10,955.0000	10,205.0000	(6.846)	0	0	0
11/05/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	25,165.0000	26,456.0000	5.130	0	0	0
11/05/2007	R209	2007/08/02			Bond Future	6.9600	6.9200	(0.575)	0.0000	0.0000	314
11/05/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	37,159.0000	34,076.0000	(8.297)	0	0	0
11/05/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	12,529.0000	14,057.0000	12.196	0	0	0
11/05/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	9,560.0000	8,274.0000	(13.452)	0	0	0
11/05/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	41,922.0000	45,248.0000	7.934	0	0	0
11/05/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	20,191.0000	18,032.0000	(10.693)	0	0	0
11/05/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	24,767.0000	27,220.0000	9.904	0	0	0
11/05/2007	R209	2007/11/01			Bond Future	6.9150	6.8750	(0.578)	0.0000	0.0000	0
11/05/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	18,156.0000	21,158.0000	16.534	0	0	0
11/05/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	8,413.0000	6,774.0000	(19.482)	0	0	0
11/05/2007	R209	2008/02/07			Bond Future	6.8700	6.8300	(0.582)	0.0000	0.0000	0
11/05/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	24,739.0000	27,852.0000	12.583	0	0	0
11/05/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	9,812.0000	8,254.0000	(15.879)	0	0	0
11/05/2007	TRT1	2007/08/02			Index Future	259.8440	260.3110	0.180	0.0000	0.0000	500
Grand Total:											2,008