



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 11/07/2007

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
11/07/2007	\$ / R	2007/09/17			Currency Future	7.0697	7.0944	0.349	7.1300	7.0600	1,930
11/07/2007	\$ / R	2007/12/14			Currency Future	7.1555	7.1812	0.359	7.1600	7.1600	8,085
11/07/2007	\$ / R	2008/03/17			Currency Future	7.2437	7.2708	0.374	0.0000	0.0000	3,000
11/07/2007	ALBI	2007/08/02			Index Future	251.9220	251.1290	(0.315)	0.0000	0.0000	0
11/07/2007	ALBI	2007/08/02	254.00	Call	Index Future	4,896.0000	2,968.0000	(39.379)	0	0	0
11/07/2007	ALBI	2007/08/02	254.00	Put	Index Future	25,676.0000	31,678.0000	23.376	0	0	0
11/07/2007	ALBI	2007/11/01			Index Future	258.1540	257.3430	(0.314)	0.0000	0.0000	0
11/07/2007	ALBI	2007/11/01	254.00	Put	Index Future	12,455.0000	14,738.0000	18.330	0	0	0
11/07/2007	ALBI	2007/11/01	254.00	Call	Index Future	53,995.0000	48,168.0000	(10.792)	0	0	0
11/07/2007	ALBI	2008/02/07			Index Future	265.2070	264.3900	(0.308)	0.0000	0.0000	0
11/07/2007	ALBI	2008/02/07	254.00	Put	Index Future	6,354.0000	7,389.0000	16.289	0	0	0
11/07/2007	ALBI	2008/02/07	254.00	Call	Index Future	118,424.0000	111,289.0000	(6.025)	0	0	0
11/07/2007	CRD1	2007/08/02			Index Future	108.1690	107.9270	(0.224)	0.0000	0.0000	10
11/07/2007	GOVI	2007/08/02			jGovi	252.8690	252.0710	(0.316)	252.5200	252.5200	0
11/07/2007	GOVI	2007/08/02	240.50	Call	jGovi	123,690.0000	115,710.0000	(6.452)	0	0	0
11/07/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
11/07/2007	GOVI	2007/11/01			jGovi	258.6450	257.8280	(0.316)	0.0000	0.0000	118

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11/07/2007	GOVI	2007/11/01	265.00	Call	jGovi	3,779.0000	2,758.0000	(27.018)	0	0	0
11/07/2007	GOVI	2007/11/01	265.00	Put	jGovi	67,329.0000	74,478.0000	10.618	0	0	0
11/07/2007	GOVI	2008/02/07			jGovi	265.1140	264.3500	(0.288)	264.5600	264.5600	55
11/07/2007	GOVI	2008/02/07	265.00	Call	jGovi	31,921.0000	28,086.0000	(12.014)	0	0	0
11/07/2007	GOVI	2008/02/07	265.00	Put	jGovi	30,781.0000	34,586.0000	12.362	0	0	0
11/07/2007	ILBI	2007/08/02			Index Future	275.8440	275.9680	0.045	0.0000	0.0000	0
11/07/2007	J153	2010/08/31			jSwap	9.7450	9.7960	0.523	0.0000	0.0000	0
11/07/2007	J157	2015/09/15			jSwap	9.2710	9.3390	0.733	0.0000	0.0000	0
11/07/2007	J186	2026/12/21			jSwap	8.4910	8.5730	0.966	0.0000	0.0000	0
11/07/2007	J201	2014/12/22			jSwap	9.3350	9.4060	0.761	0.0000	0.0000	0
11/07/2007	J203	2017/09/15			jSwap	9.1140	9.1840	0.768	0.0000	0.0000	0
11/07/2007	J204	2018/12/21			jSwap	9.0060	9.0810	0.833	0.0000	0.0000	0
11/07/2007	J207	2020/01/15			jSwap	8.9440	9.0160	0.805	0.0000	0.0000	0
11/07/2007	JBAR	2005/12/21			jBar	9.8460	9.8460	-	0.0000	0.0000	0
11/07/2007	JFRA	2007/08/02			jFra	9.9210	9.9220	0.010	0.0000	0.0000	0
11/07/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,890.0000	5,893.0000	0.051	0	0	0
11/07/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
11/07/2007	JFRA	2007/08/23			jFra	9.9230	9.9260	0.030	0.0000	0.0000	0
11/07/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	980.0000	986.0000	0.612	0	0	0
11/07/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	219.0000	210.0000	(4.110)	0	0	0
11/07/2007	JFRA	2007/11/01			jFra	10.1520	10.1720	0.197	0.0000	0.0000	0
11/07/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,932.0000	6,984.0000	0.750	0	0	0

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11/07/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
11/07/2007	JFRA	2008/02/07			jFra	10.1600	10.1830	0.226	0.0000	0.0000	0
11/07/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	12,134.0000	12,075.0000	(0.486)	0	0	0
11/07/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,610.0000	18,605.0000	(0.027)	0	0	0
11/07/2007	JN02	2007/08/02			jNote	9.9400	9.9730	0.332	0.0000	0.0000	0
11/07/2007	JN02	2007/08/02	9.25	Put	Option on jNote	1,044.0000	890.0000	(14.751)	0	0	0
11/07/2007	JN02	2007/08/02	9.25	Call	Option on jNote	13,484.0000	13,922.0000	3.248	0	0	0
11/07/2007	JN02	2007/11/01			jNote	9.8830	9.9280	0.455	0.0000	0.0000	0
11/07/2007	JN02	2007/11/01	9.00	Put	Option on jNote	4,873.0000	4,605.0000	(5.500)	0	0	0
11/07/2007	JN02	2007/11/01	9.00	Call	Option on jNote	20,795.0000	21,332.0000	2.582	0	0	0
11/07/2007	JN02	2008/02/07			jNote	9.7740	9.8300	0.573	0.0000	0.0000	0
11/07/2007	JN02	2008/02/07	9.00	Call	Option on jNote	23,021.0000	23,626.0000	2.628	0	0	0
11/07/2007	JN02	2008/02/07	9.00	Put	Option on jNote	9,171.0000	8,780.0000	(4.263)	0	0	0
11/07/2007	JN05	2007/08/02			jNote	9.4610	9.5200	0.624	0.0000	0.0000	0
11/07/2007	JN05	2007/08/02	9.25	Call	Option on jNote	10,190.0000	11,897.0000	16.752	0	0	0
11/07/2007	JN05	2007/08/02	9.25	Put	Option on jNote	1,900.0000	1,300.0000	(31.579)	0	0	0
11/07/2007	JN05	2007/11/01			jNote	9.4030	9.4670	0.681	0.0000	0.0000	0
11/07/2007	JN05	2007/11/01	9.00	Put	Option on jNote	4,892.0000	4,172.0000	(14.718)	0	0	0
11/07/2007	JN05	2007/11/01	9.00	Call	Option on jNote	20,748.0000	22,522.0000	8.550	0	0	0
11/07/2007	JN05	2008/02/07			jNote	9.3200	9.3900	0.751	0.0000	0.0000	0
11/07/2007	JN05	2008/02/07	9.00	Call	Option on jNote	22,245.0000	23,956.0000	7.692	0	0	0
11/07/2007	JN05	2008/02/07	9.00	Put	Option on jNote	9,627.0000	8,601.0000	(10.658)	0	0	0
11/07/2007	JN10	2007/08/02			jNote	9.0090	9.0810	0.799	0.0000	0.0000	0
11/07/2007	JN10	2007/08/02	9.00	Put	Option on jNote	4,721.0000	2,710.0000	(42.597)	0	0	0
11/07/2007	JN10	2007/08/02	9.00	Call	Option on jNote	5,301.0000	7,936.0000	49.708	0	0	0
11/07/2007	JN10	2007/11/01			jNote	8.9520	9.0280	0.849	0.0000	0.0000	0
11/07/2007	JN10	2007/11/01	9.00	Call	Option on jNote	9,675.0000	12,016.0000	24.196	0	0	0

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11/07/2007	JN10	2007/11/01	9.00	Put	Option on jNote	12,792.0000	10,207.0000	(20.208)	0	0	0
11/07/2007	JN10	2008/02/07			jNote	8.8810	8.9600	0.890	0.0000	0.0000	0
11/07/2007	JN10	2008/02/07	9.00	Put	Option on jNote	19,441.0000	16,518.0000	(15.035)	0	0	0
11/07/2007	JN10	2008/02/07	9.00	Call	Option on jNote	11,701.0000	13,922.0000	18.981	0	0	0
11/07/2007	JROD	2007/07/31			jRod	8.9960	8.9920	(0.044)	0.0000	0.0000	0
11/07/2007	JROD	2007/08/31			jRod	9.3760	9.3670	(0.096)	0.0000	0.0000	0
11/07/2007	JROD	2007/09/28			jRod	9.7130	9.7020	(0.113)	0.0000	0.0000	0
11/07/2007	JROD	2007/10/31			jRod	9.5150	9.5090	(0.063)	0.0000	0.0000	0
11/07/2007	JROD	2007/11/30			jRod	9.7760	9.7700	(0.061)	0.0000	0.0000	0
11/07/2007	JROD	2007/12/31			jRod	9.9710	9.9650	(0.060)	0.0000	0.0000	0
11/07/2007	OTH1	2007/08/02			Index Future	247.5810	246.4050	(0.475)	0.0000	0.0000	15
11/07/2007	R153	2007/08/02			Bond Future	8.9100	8.9500	0.449	8.9600	8.9600	1,451
11/07/2007	R153	2007/08/02	7.75	Put	Option on Bond Future	33,221.0000	34,344.0000	3.380	0	0	0
11/07/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	2,323.0000	1,861.0000	(19.888)	0	0	0
11/07/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	1,825.0000	1,432.0000	(21.534)	0	0	0
11/07/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	6,333.0000	7,064.0000	11.543	0	0	0
11/07/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	5,147.0000	4,409.0000	(14.338)	0	0	0
11/07/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	11,996.0000	12,996.0000	8.336	0	0	0
11/07/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	7,328.0000	8,124.0000	10.862	0	0	0
11/07/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	397.0000	273.0000	(31.234)	0	0	0
11/07/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	2,621.0000	3,007.0000	14.727	0	0	0
11/07/2007	R153	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	1,406.0000	1,079.0000	(23.257)	0	0	0
11/07/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	5,420.0000	6,081.0000	12.196	0	0	0
11/07/2007	R153	2007/11/01			Bond Future	8.8850	8.9250	0.450	0.0000	0.0000	0
11/07/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	18,541.0000	19,374.0000	4.493	0	0	0

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11/07/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	24,262.0000	25,182.0000	3.792	0	0	0
11/07/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	933.0000	813.0000	(12.862)	0	0	0
11/07/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	1,865.0000	1,659.0000	(11.046)	0	0	0
11/07/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	30,457.0000	31,435.0000	3.211	0	0	0
11/07/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	423.0000	362.0000	(14.421)	0	0	0
11/07/2007	R153	2008/02/07			Bond Future	8.8050	8.8450	0.454	0.0000	0.0000	0
11/07/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	3,445.0000	3,212.0000	(6.763)	0	0	0
11/07/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	22,738.0000	23,453.0000	3.145	0	0	0
11/07/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	18,282.0000	18,922.0000	3.501	0	0	0
11/07/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	5,027.0000	4,720.0000	(6.107)	0	0	0
11/07/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	2,274.0000	2,105.0000	(7.432)	0	0	0
11/07/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	27,648.0000	28,426.0000	2.814	0	0	0
11/07/2007	R157	2007/08/02			Bond Future	8.3300	8.3800	0.600	0.0000	0.0000	11
11/07/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	29,806.0000	26,648.0000	(10.595)	0	0	0
11/07/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	26,817.0000	23,748.0000	(11.444)	0	0	0
11/07/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	15,954.0000	13,437.0000	(15.777)	0	0	0
11/07/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	4,251.0000	5,191.0000	22.112	0	0	0
11/07/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,525.0000	1,913.0000	25.443	0	0	0
11/07/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,147.0000	1,446.0000	26.068	0	0	0
11/07/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	41,194.0000	44,566.0000	8.186	0	0	57
11/07/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	184.0000	99.0000	(46.196)	0	0	0
11/07/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	77,753.0000	81,210.0000	4.446	0	0	0
11/07/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	45,513.0000	42,115.0000	(7.466)	0	0	0
11/07/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	32,847.0000	29,615.0000	(9.840)	0	0	0
11/07/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	195.0000	254.0000	30.256	0	0	0
11/07/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	832.0000	1,057.0000	27.043	0	0	0
11/07/2007	R157	2007/11/01			Bond Future	8.3150	8.3650	0.601	0.0000	0.0000	0
11/07/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	43,656.0000	46,350.0000	6.171	0	0	0
11/07/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	4,736.0000	4,058.0000	(14.316)	0	0	0
11/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	2,235.0000	1,865.0000	(16.555)	0	0	0
11/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	58,871.0000	61,872.0000	5.098	0	0	0
11/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	2,235.0000	1,865.0000	(16.555)	0	0	0

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11/07/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	938.0000	760.0000	(18.977)	0	0	0
11/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	58,871.0000	61,872.0000	5.098	0	0	0
11/07/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	75,603.0000	78,796.0000	4.223	0	0	0
11/07/2007	R157	2008/02/07			Bond Future	8.2450	8.2950	0.606	8.3600	8.3600	343
11/07/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	11,737.0000	10,714.0000	(8.716)	0	0	0
11/07/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	4,563.0000	4,069.0000	(10.826)	0	0	0
11/07/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	44,899.0000	47,164.0000	5.045	0	0	0
11/07/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	72,371.0000	75,166.0000	3.862	0	0	0
11/07/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	57,854.0000	60,410.0000	4.418	0	0	0
11/07/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	7,516.0000	6,784.0000	(9.739)	0	0	0
11/07/2007	R186	2007/08/02			Bond Future	8.0500	8.1200	0.870	0.0000	0.0000	5
11/07/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	76,686.0000	68,828.0000	(10.247)	0	0	0
11/07/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	51,469.0000	44,140.0000	(14.240)	0	0	0
11/07/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	46,578.0000	39,445.0000	(15.314)	0	0	0
11/07/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	1,982.0000	2,834.0000	42.987	0	0	0
11/07/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	233.0000	361.0000	54.936	0	0	0
11/07/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	1,471.0000	2,127.0000	44.596	0	0	0
11/07/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,052.0000	1,543.0000	46.673	0	0	0
11/07/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	5,828.0000	7,917.0000	35.844	0	0	0
11/07/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	56,415.0000	48,921.0000	(13.284)	0	0	0
11/07/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	28,438.0000	22,542.0000	(20.733)	0	0	0
11/07/2007	R186	2007/11/01			Bond Future	8.0100	8.0800	0.874	0.0000	0.0000	0
11/07/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	126,217.0000	133,717.0000	5.942	0	0	0
11/07/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	9,548.0000	7,784.0000	(18.475)	0	0	0
11/07/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	1,963.0000	1,487.0000	(24.249)	0	0	0
11/07/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	70,077.0000	76,289.0000	8.865	0	0	0
11/07/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	4,608.0000	3,628.0000	(21.267)	0	0	0
11/07/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	96,434.0000	103,430.0000	7.255	0	0	0
11/07/2007	R186	2008/02/07			Bond Future	7.9500	8.0200	0.881	0.0000	0.0000	0
11/07/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	73,221.0000	78,696.0000	7.477	0	0	0
11/07/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	20,015.0000	17,508.0000	(12.526)	0	0	0
11/07/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	53,469.0000	58,084.0000	8.631	0	0	0

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11/07/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	30,232.0000	26,864.0000	(11.141)	0	0	0
11/07/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	96,723.0000	102,956.0000	6.444	0	0	0
11/07/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	12,481.0000	10,732.0000	(14.013)	0	0	0
11/07/2007	R196	2007/08/02			Bond Future	9.2490	9.2840	0.378	0.0000	0.0000	0
11/07/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	14,512.0000	15,015.0000	3.466	0	0	0
11/07/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	0
11/07/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	10,861.0000	11,361.0000	4.604	0	0	0
11/07/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	78.0000	51.0000	(34.615)	0	0	0
11/07/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	7,291.0000	7,768.0000	6.542	0	0	0
11/07/2007	R196	2007/11/01			Bond Future	9.0950	9.1340	0.429	0.0000	0.0000	0
11/07/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	1,123.0000	1,012.0000	(9.884)	0	0	0
11/07/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	1,941.0000	1,776.0000	(8.501)	0	0	0
11/07/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	600.0000	533.0000	(11.167)	0	0	0
11/07/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	6,182.0000	6,495.0000	5.063	0	0	0
11/07/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	11,033.0000	11,443.0000	3.716	0	0	0
11/07/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	8,453.0000	8,820.0000	4.342	0	0	0
11/07/2007	R196	2008/02/07			Bond Future	8.9400	8.9820	0.470	0.0000	0.0000	0
11/07/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	3,263.0000	3,101.0000	(4.965)	0	0	0
11/07/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	7,610.0000	7,861.0000	3.298	0	0	0
11/07/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	9,272.0000	9,553.0000	3.031	0	0	0
11/07/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	4,258.0000	4,065.0000	(4.533)	0	0	0
11/07/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	2,442.0000	2,310.0000	(5.405)	0	0	0
11/07/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,132.0000	6,352.0000	3.588	0	0	0
11/07/2007	R201	2007/08/02			Bond Future	8.3750	8.4150	0.478	0.0000	0.0000	0
11/07/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	225.0000	269.0000	19.556	0	0	0
11/07/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	23,818.0000	21,783.0000	(8.544)	0	0	0
11/07/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	4,012.0000	4,671.0000	16.426	0	0	0
11/07/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	10,846.0000	9,311.0000	(14.153)	0	0	0
11/07/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	819.0000	977.0000	19.292	0	0	0
11/07/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	33,818.0000	31,669.0000	(6.355)	0	0	0
11/07/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,100.0000	1,309.0000	19.000	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
11/07/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,461.0000	1,733.0000	18.617	0	0	0
11/07/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	19,108.0000	17,187.0000	(10.053)	0	0	0
11/07/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	21,428.0000	19,444.0000	(9.259)	0	0	0
11/07/2007	R201	2007/11/01			Bond Future	8.3200	8.3600	0.481	0.0000	0.0000	0
11/07/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	47,409.0000	49,282.0000	3.951	0	0	0
11/07/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	962.0000	821.0000	(14.657)	0	0	0
11/07/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	2,138.0000	1,864.0000	(12.816)	0	0	0
11/07/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	60,536.0000	62,541.0000	3.312	0	0	0
11/07/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	4,283.0000	3,810.0000	(11.044)	0	0	0
11/07/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	35,490.0000	37,162.0000	4.711	0	0	0
11/07/2007	R201	2008/02/07			Bond Future	8.2250	8.2650	0.486	0.0000	0.0000	0
11/07/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	35,242.0000	36,651.0000	3.998	0	0	0
11/07/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	9,913.0000	9,225.0000	(6.940)	0	0	0
11/07/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	56,808.0000	58,563.0000	3.089	0	0	0
11/07/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	45,405.0000	47,003.0000	3.519	0	0	0
11/07/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	3,966.0000	3,623.0000	(8.649)	0	0	0
11/07/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	6,431.0000	5,932.0000	(7.759)	0	0	0
11/07/2007	R203	2007/08/02			Bond Future	8.2350	8.2950	0.729	0.0000	0.0000	0
11/07/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	20,257.0000	16,982.0000	(16.167)	0	0	0
11/07/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	50,212.0000	46,193.0000	(8.004)	0	0	0
11/07/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	83.0000	119.0000	43.373	0	0	0
11/07/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,506.0000	3,287.0000	31.165	0	0	0
11/07/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	410.0000	567.0000	38.293	0	0	0
11/07/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	31,674.0000	27,907.0000	(11.893)	0	0	0
11/07/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	34,703.0000	30,864.0000	(11.062)	0	0	0
11/07/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	585.0000	801.0000	36.923	0	0	0
11/07/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	801.0000	1,089.0000	35.955	0	0	0
11/07/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	37,759.0000	33,860.0000	(10.326)	0	0	0
11/07/2007	R203	2007/11/01			Bond Future	8.1850	8.2450	0.733	0.0000	0.0000	0
11/07/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	50,538.0000	53,953.0000	6.757	0	0	0
11/07/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	3,259.0000	2,667.0000	(18.165)	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
11/07/2007	R203	2008/02/07			Bond Future	8.1100	8.1700	0.740	0.0000	0.0000	0
11/07/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	9,319.0000	8,282.0000	(11.128)	0	0	0
11/07/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	50,756.0000	53,679.0000	5.759	0	0	0
11/07/2007	R204	2007/08/02			Bond Future	8.2300	8.2900	0.729	0.0000	0.0000	0
11/07/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	230.0000	304.0000	32.174	0	0	0
11/07/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	53,746.0000	49,504.0000	(7.893)	0	0	0
11/07/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,448.0000	1,849.0000	27.693	0	0	0
11/07/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	825.0000	1,067.0000	29.333	0	0	0
11/07/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	3,868.0000	4,791.0000	23.862	0	0	0
11/07/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,100.0000	1,413.0000	28.455	0	0	0
11/07/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	23,093.0000	19,700.0000	(14.693)	0	0	0
11/07/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	34,590.0000	30,675.0000	(11.318)	0	0	0
11/07/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	37,678.0000	33,676.0000	(10.622)	0	0	0
11/07/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	40,824.0000	36,750.0000	(9.979)	0	0	0
11/07/2007	R204	2007/11/01			Bond Future	8.1800	8.2400	0.733	0.0000	0.0000	0
11/07/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	58,261.0000	61,536.0000	5.621	0	0	0
11/07/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	7,991.0000	6,986.0000	(12.577)	0	0	0
11/07/2007	R204	2008/02/07			Bond Future	8.0900	8.1500	0.742	0.0000	0.0000	0
11/07/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	17,118.0000	15,709.0000	(8.231)	0	0	0
11/07/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	60,240.0000	63,083.0000	4.719	0	0	0
11/07/2007	R206	2007/08/02			Bond Future	8.3750	8.4150	0.478	0.0000	0.0000	0
11/07/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	64.0000	35.0000	(45.313)	0	0	0
11/07/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	30,453.0000	32,329.0000	6.160	0	0	0
11/07/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	585.0000	389.0000	(33.504)	0	0	0
11/07/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	2,930.0000	2,246.0000	(23.345)	0	0	0
11/07/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	18,677.0000	20,386.0000	9.150	0	0	0
11/07/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	8,915.0000	10,136.0000	13.696	0	0	0
11/07/2007	R206	2007/11/01			Bond Future	8.3100	8.3500	0.481	0.0000	0.0000	0
11/07/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	29,923.0000	31,385.0000	4.886	0	0	0
11/07/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	3,432.0000	3,036.0000	(11.538)	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
11/07/2007	R206	2008/02/07			Bond Future	8.2100	8.2500	0.487	0.0000	0.0000	0
11/07/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	8,249.0000	7,660.0000	(7.140)	0	0	0
11/07/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	29,341.0000	30,559.0000	4.151	0	0	0
11/07/2007	R207	2007/08/02			Bond Future	8.1800	8.2400	0.733	0.0000	0.0000	0
11/07/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,184.0000	1,703.0000	43.834	0	0	0
11/07/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	24,278.0000	20,407.0000	(15.944)	0	0	0
11/07/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	82.0000	131.0000	59.756	0	0	0
11/07/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	221.0000	341.0000	54.299	0	0	0
11/07/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	40,736.0000	36,424.0000	(10.585)	0	0	0
11/07/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	8.0000	14.0000	75.000	0	0	0
11/07/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	44,128.0000	39,786.0000	(9.840)	0	0	0
11/07/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	57,659.0000	53,275.0000	(7.603)	0	0	0
11/07/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	136.0000	214.0000	57.353	0	0	0
11/07/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	37,356.0000	33,087.0000	(11.428)	0	0	0
11/07/2007	R207	2007/11/01			Bond Future	8.1300	8.1900	0.738	0.0000	0.0000	0
11/07/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	3,735.0000	3,044.0000	(18.501)	0	0	0
11/07/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	51,268.0000	54,943.0000	7.168	0	0	0
11/07/2007	R207	2008/02/07			Bond Future	8.0650	8.1250	0.744	0.0000	0.0000	0
11/07/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	51,639.0000	54,849.0000	6.216	0	0	0
11/07/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	9,424.0000	8,294.0000	(11.991)	0	0	0
11/07/2007	R209	2007/08/02			Bond Future	7.7600	7.8500	1.160	0.0000	0.0000	633
11/07/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	109,615.0000	118,371.0000	7.988	0	0	0
11/07/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	80,426.0000	89,169.0000	10.871	0	0	0
11/07/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	17.0000	4.0000	(76.471)	0	0	0
11/07/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	300.0000	103.0000	(65.667)	0	0	0
11/07/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	52,922.0000	61,481.0000	16.173	0	0	0
11/07/2007	R209	2007/11/01			Bond Future	7.7200	7.8100	1.166	0.0000	0.0000	0
11/07/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	79,473.0000	87,360.0000	9.924	0	0	0
11/07/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	3,164.0000	2,240.0000	(29.204)	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
11/07/2007	R209 2008/02/07			Bond Future	7.6700	7.7600	1.173	0.0000	0.0000	0
11/07/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	9,751.0000	7,910.0000	(18.880)	0	0	0
11/07/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	80,939.0000	87,977.0000	8.695	0	0	0
11/07/2007	TRT1 2007/08/02			Index Future	249.8160	249.0180	(0.319)	0.0000	0.0000	500
Grand Total:										16,213