



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 11/06/2007

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
11/06/2007	ALBI 2007/08/02			Index Future	216.4220	215.5230	(0.415)	0.0000	0.0000	0
11/06/2007	ALBI 2007/08/02	254.00	Call	Index Future	0.0000	0.0000	-	0	0	0
11/06/2007	ALBI 2007/08/02	254.00	Put	Index Future	375,780.0000	384,770.0000	2.392	0	0	0
11/06/2007	ALBI 2007/11/01			Index Future	221.6940	220.7810	(0.412)	0.0000	0.0000	0
11/06/2007	ALBI 2007/11/01	254.00	Call	Index Future	0.0000	0.0000	-	0	0	0
11/06/2007	ALBI 2007/11/01	254.00	Put	Index Future	323,060.0000	332,190.0000	2.826	0	0	0
11/06/2007	ALBI 2008/02/07			Index Future	227.5560	226.6440	(0.401)	0.0000	0.0000	0
11/06/2007	ALBI 2008/02/07	254.00	Put	Index Future	264,548.0000	273,633.0000	3.434	0	0	0
11/06/2007	ALBI 2008/02/07	254.00	Call	Index Future	108.0000	73.0000	(32.407)	0	0	0
11/06/2007	CRD1 2007/08/02			Index Future	108.9540	108.6790	(0.252)	0.0000	0.0000	10
11/06/2007	GOVI 2007/08/02			jGovi	255.4480	254.5110	(0.367)	0.0000	0.0000	183
11/06/2007	GOVI 2007/08/02	240.50	Call	jGovi	149,480.0000	140,110.0000	(6.268)	0	0	0
11/06/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
11/06/2007	GOVI 2007/11/01			jGovi	261.2120	260.2540	(0.367)	0.0000	0.0000	118
11/06/2007	GOVI 2007/11/01	265.00	Put	jGovi	49,063.0000	55,960.0000	14.057	0	0	0
11/06/2007	GOVI 2007/11/01	265.00	Call	jGovi	11,183.0000	8,500.0000	(23.992)	0	0	0
11/06/2007	GOVI 2008/02/07			jGovi	267.6745	266.6930	(0.367)	0.0000	0.0000	30
11/06/2007	GOVI 2008/02/07	265.00	Call	jGovi	48,835.0000	42,665.0000	(12.634)	0	0	0
11/06/2007	GOVI 2008/02/07	265.00	Put	jGovi	22,090.0000	25,735.0000	16.501	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
11/06/2007	ILBI	2007/08/02			Index Future	280.1880	279.0480	(0.407)	0.0000	0.0000	0
11/06/2007	J153	2010/08/31			jSwap	9.5660	9.6610	0.993	0.0000	0.0000	0
11/06/2007	J157	2015/09/15			jSwap	9.0750	9.1550	0.882	0.0000	0.0000	0
11/06/2007	J186	2026/12/21			jSwap	8.4540	8.5540	1.183	0.0000	0.0000	0
11/06/2007	J201	2014/12/22			jSwap	9.1500	9.2360	0.940	0.0000	0.0000	0
11/06/2007	J203	2017/09/15			jSwap	8.9080	8.9970	0.999	0.0000	0.0000	0
11/06/2007	J204	2018/12/21			jSwap	8.8460	8.9380	1.040	0.0000	0.0000	0
11/06/2007	J207	2020/01/15			jSwap	8.7810	8.8770	1.093	0.0000	0.0000	0
11/06/2007	JBAR	2005/12/21			jBar	9.5710	9.5790	0.084	0.0000	0.0000	0
11/06/2007	JFRA	2007/08/02			jFra	9.7480	9.7620	0.144	0.0000	0.0000	0
11/06/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,472.0000	5,506.0000	0.621	0	0	0
11/06/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
11/06/2007	JFRA	2007/08/23			jFra	9.8540	9.8590	0.051	0.0000	0.0000	0
11/06/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	975.0000	977.0000	0.205	0	0	0
11/06/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	439.0000	417.0000	(5.011)	0	0	0
11/06/2007	JFRA	2007/11/01			jFra	9.8550	9.8970	0.426	0.0000	0.0000	0
11/06/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,165.0000	6,273.0000	1.752	0	0	0
11/06/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	5.0000	4.0000	(20.000)	0	0	0
11/06/2007	JFRA	2008/02/07			jFra	9.8310	9.8900	0.600	0.0000	0.0000	0
11/06/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	13,575.0000	13,411.0000	(1.208)	0	0	0
11/06/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,265.0000	19,244.0000	(0.109)	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
11/06/2007	JN02	2007/08/02			jNote	9.6710	9.7460	0.776	0.0000	0.0000	0
11/06/2007	JN02	2007/08/02	9.25	Put	Option on jNote	4,498.0000	3,851.0000	(14.384)	0	0	0
11/06/2007	JN02	2007/08/02	9.25	Call	Option on jNote	12,109.0000	12,813.0000	5.814	0	0	0
11/06/2007	JN02	2007/11/01			jNote	9.6150	9.7120	1.009	0.0000	0.0000	0
11/06/2007	JN02	2007/11/01	9.00	Put	Option on jNote	7,760.0000	7,018.0000	(9.562)	0	0	0
11/06/2007	JN02	2007/11/01	9.00	Call	Option on jNote	18,884.0000	19,886.0000	5.306	0	0	0
11/06/2007	JN02	2008/02/07			jNote	9.5320	9.6480	1.217	0.0000	0.0000	0
11/06/2007	JN02	2008/02/07	9.00	Put	Option on jNote	11,901.0000	10,966.0000	(7.856)	0	0	0
11/06/2007	JN02	2008/02/07	9.00	Call	Option on jNote	21,449.0000	22,585.0000	5.296	0	0	0
11/06/2007	JN05	2007/08/02			jNote	9.2940	9.3990	1.130	0.0000	0.0000	0
11/06/2007	JN05	2007/08/02	9.25	Call	Option on jNote	8,635.0000	10,803.0000	25.107	0	0	0
11/06/2007	JN05	2007/08/02	9.25	Put	Option on jNote	6,899.0000	4,935.0000	(28.468)	0	0	0
11/06/2007	JN05	2007/11/01			jNote	9.2360	9.3460	1.191	0.0000	0.0000	0
11/06/2007	JN05	2007/11/01	9.00	Put	Option on jNote	8,439.0000	6,753.0000	(19.979)	0	0	0
11/06/2007	JN05	2007/11/01	9.00	Call	Option on jNote	17,769.0000	20,398.0000	14.795	0	0	0
11/06/2007	JN05	2008/02/07			jNote	9.1620	9.2760	1.244	0.0000	0.0000	0
11/06/2007	JN05	2008/02/07	9.00	Call	Option on jNote	19,664.0000	22,153.0000	12.658	0	0	0
11/06/2007	JN05	2008/02/07	9.00	Put	Option on jNote	13,249.0000	11,251.0000	(15.080)	0	0	0
11/06/2007	JN10	2007/08/02			jNote	8.7940	8.8840	1.023	0.0000	0.0000	0
11/06/2007	JN10	2007/08/02	9.00	Put	Option on jNote	16,299.0000	11,922.0000	(26.854)	0	0	0
11/06/2007	JN10	2007/08/02	9.00	Call	Option on jNote	2,847.0000	4,376.0000	53.706	0	0	0
11/06/2007	JN10	2007/11/01			jNote	8.7390	8.8340	1.087	0.0000	0.0000	0
11/06/2007	JN10	2007/11/01	9.00	Call	Option on jNote	5,963.0000	7,876.0000	32.081	0	0	0
11/06/2007	JN10	2007/11/01	9.00	Put	Option on jNote	23,049.0000	18,699.0000	(18.873)	0	0	0
11/06/2007	JN10	2008/02/07			jNote	8.6760	8.7750	1.141	0.0000	0.0000	0
11/06/2007	JN10	2008/02/07	9.00	Call	Option on jNote	7,990.0000	10,021.0000	25.419	0	0	0
11/06/2007	JN10	2008/02/07	9.00	Put	Option on jNote	29,238.0000	24,714.0000	(15.473)	0	0	0

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11/06/2007	JROD	2007/06/29			jRod	8.8010	8.7950	(0.068)	0.0000	0.0000	0
11/06/2007	JROD	2007/07/31			jRod	9.1050	9.0960	(0.099)	0.0000	0.0000	0
11/06/2007	JROD	2007/08/31			jRod	9.4630	9.4570	(0.063)	0.0000	0.0000	0
11/06/2007	JROD	2007/09/28			jRod	9.2350	9.2340	(0.011)	0.0000	0.0000	0
11/06/2007	JROD	2007/10/31			jRod	9.4380	9.4380	-	0.0000	0.0000	0
11/06/2007	JROD	2007/11/30			jRod	9.6400	9.6380	(0.021)	0.0000	0.0000	0
11/06/2007	JROD	2007/12/31			jRod	9.4490	9.4440	(0.053)	0.0000	0.0000	0
11/06/2007	OTH1	2007/08/02			Index Future	250.4630	249.2810	(0.472)	0.0000	0.0000	15
11/06/2007	R153	2007/08/02			Bond Future	8.7050	8.7950	1.034	0.0000	0.0000	1,215
11/06/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	3,059.0000	2,158.0000	(29.454)	0	0	0
11/06/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	5,546.0000	4,218.0000	(23.945)	0	0	0
11/06/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	8,878.0000	10,519.0000	18.484	0	0	0
11/06/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	5,687.0000	6,902.0000	21.365	0	0	0
11/06/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	2,579.0000	3,226.0000	25.087	0	0	0
11/06/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	4,440.0000	5,448.0000	22.703	0	0	0
11/06/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	7,124.0000	5,589.0000	(21.547)	0	0	0
11/06/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	6,308.0000	4,875.0000	(22.717)	0	0	0
11/06/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	5,036.0000	6,145.0000	22.021	0	0	0
11/06/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	10,885.0000	8,989.0000	(17.418)	0	0	0
11/06/2007	R153	2007/11/01			Bond Future	8.6750	8.7650	1.037	0.0000	0.0000	0
11/06/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	3,956.0000	3,224.0000	(18.504)	0	0	0
11/06/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	15,153.0000	16,773.0000	10.691	0	0	0
11/06/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	20,187.0000	22,047.0000	9.214	0	0	0
11/06/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	2,337.0000	1,845.0000	(21.053)	0	0	0
11/06/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	1,287.0000	981.0000	(23.776)	0	0	0
11/06/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	25,842.0000	27,888.0000	7.917	0	0	0

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11/06/2007	R153	2008/02/07			Bond Future	8.6050	8.6950	1.046	0.0000	0.0000	0
11/06/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	15,869.0000	17,156.0000	8.110	0	0	0
11/06/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	7,367.0000	6,511.0000	(11.619)	0	0	0
11/06/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	3,753.0000	3,227.0000	(14.015)	0	0	0
11/06/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	24,374.0000	25,990.0000	6.630	0	0	0
11/06/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	5,341.0000	4,658.0000	(12.788)	0	0	0
11/06/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	19,881.0000	21,341.0000	7.344	0	0	0
11/06/2007	R157	2007/08/02			Bond Future	8.1050	8.1850	0.987	0.0000	0.0000	0
11/06/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	46,173.0000	41,012.0000	(11.178)	0	0	0
11/06/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	43,159.0000	38,083.0000	(11.761)	0	0	0
11/06/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,805.0000	2,259.0000	25.152	0	0	0
11/06/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	31,663.0000	27,058.0000	(14.544)	0	0	0
11/06/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	4,252.0000	5,261.0000	23.730	0	0	0
11/06/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,159.0000	2,697.0000	24.919	0	0	0
11/06/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	604.0000	766.0000	26.821	0	0	0
11/06/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	61,630.0000	56,178.0000	(8.846)	0	0	0
11/06/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	49,193.0000	43,954.0000	(10.650)	0	0	0
11/06/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	62,278.0000	67,770.0000	8.819	0	0	0
11/06/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	3,963.0000	2,651.0000	(33.106)	0	0	0
11/06/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,470.0000	1,846.0000	25.578	0	0	0
11/06/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	233.0000	111.0000	(52.361)	0	0	0
11/06/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	29,264.0000	33,567.0000	14.704	0	0	86
11/06/2007	R157	2007/11/01			Bond Future	8.0600	8.1400	0.993	0.0000	0.0000	0
11/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	45,798.0000	49,979.0000	9.129	0	0	0
11/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	45,798.0000	49,979.0000	9.129	0	0	0
11/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	6,539.0000	5,235.0000	(19.942)	0	0	0
11/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	6,539.0000	5,235.0000	(19.942)	0	0	0
11/06/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	32,877.0000	36,407.0000	10.737	0	0	0
11/06/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	11,334.0000	9,379.0000	(17.249)	0	0	0
11/06/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	3,468.0000	2,676.0000	(22.837)	0	0	0
11/06/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	60,756.0000	65,449.0000	7.724	0	0	0
11/06/2007	R157	2008/02/07			Bond Future	8.0050	8.0850	0.999	0.0000	0.0000	477
11/06/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	8,768.0000	7,482.0000	(14.667)	0	0	0

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11/06/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	60,636.0000	64,692.0000	6.689	0	0	0
11/06/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	47,628.0000	51,226.0000	7.554	0	0	0
11/06/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	13,230.0000	11,486.0000	(13.182)	0	0	0
11/06/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	19,113.0000	16,857.0000	(11.803)	0	0	0
11/06/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	36,335.0000	39,421.0000	8.493	0	0	0
11/06/2007	R186	2007/08/02			Bond Future	7.8150	7.9050	1.152	0.0000	0.0000	5
11/06/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	74,840.0000	65,140.0000	(12.961)	0	0	0
11/06/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	84,664.0000	74,686.0000	(11.785)	0	0	0
11/06/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	79,757.0000	69,912.0000	(12.344)	0	0	0
11/06/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,852.0000	3,749.0000	31.452	0	0	0
11/06/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	5,807.0000	7,525.0000	29.585	0	0	0
11/06/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,367.0000	3,119.0000	31.770	0	0	0
11/06/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	104,602.0000	94,267.0000	(9.880)	0	0	0
11/06/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	55,809.0000	46,928.0000	(15.913)	0	0	0
11/06/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,910.0000	2,529.0000	32.408	0	0	0
11/06/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	758.0000	1,020.0000	34.565	0	0	0
11/06/2007	R186	2007/11/01			Bond Future	7.7750	7.8650	1.158	0.0000	0.0000	0
11/06/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	21,097.0000	17,143.0000	(18.742)	0	0	0
11/06/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	54,273.0000	60,900.0000	12.210	0	0	0
11/06/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	12,301.0000	9,643.0000	(21.608)	0	0	0
11/06/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	6,554.0000	4,935.0000	(24.702)	0	0	0
11/06/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	103,454.0000	112,417.0000	8.664	0	0	0
11/06/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	76,774.0000	84,697.0000	10.320	0	0	0
11/06/2007	R186	2008/02/07			Bond Future	7.7200	7.8100	1.166	0.0000	0.0000	0
11/06/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	22,226.0000	18,769.0000	(15.554)	0	0	0
11/06/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	46,026.0000	40,350.0000	(12.332)	0	0	0
11/06/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	42,485.0000	47,389.0000	11.543	0	0	0
11/06/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	59,197.0000	65,231.0000	10.193	0	0	0
11/06/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	32,769.0000	28,223.0000	(13.873)	0	0	0
11/06/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	79,689.0000	86,813.0000	8.940	0	0	0
11/06/2007	R196	2007/08/02			Bond Future	9.0590	9.0830	0.265	0.0000	0.0000	0
11/06/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	8,461.0000	8,740.0000	3.297	0	0	0

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11/06/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	346.0000	279.0000	(19.364)	0	0	0
11/06/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	11,871.0000	12,193.0000	2.712	0	0	0
11/06/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	98.0000	73.0000	(25.510)	0	0	0
11/06/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	972.0000	833.0000	(14.300)	0	0	0
11/06/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	5,446.0000	5,654.0000	3.819	0	0	0
11/06/2007	R196	2007/11/01			Bond Future	8.9520	8.9790	0.302	0.0000	0.0000	0
11/06/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	1,198.0000	1,101.0000	(8.097)	0	0	0
11/06/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	9,876.0000	10,111.0000	2.380	0	0	0
11/06/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	1,965.0000	1,831.0000	(6.819)	0	0	0
11/06/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	5,528.0000	5,685.0000	2.840	0	0	0
11/06/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	3,041.0000	2,867.0000	(5.722)	0	0	0
11/06/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	7,540.0000	7,738.0000	2.626	0	0	0
11/06/2007	R196	2008/02/07			Bond Future	8.8500	8.8840	0.384	0.0000	0.0000	0
11/06/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	9,002.0000	9,196.0000	2.155	0	0	0
11/06/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	7,426.0000	7,594.0000	2.262	0	0	0
11/06/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	3,965.0000	3,799.0000	(4.187)	0	0	0
11/06/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	5,038.0000	4,847.0000	(3.791)	0	0	0
11/06/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,025.0000	6,169.0000	2.390	0	0	0
11/06/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	3,060.0000	2,917.0000	(4.673)	0	0	0
11/06/2007	R201	2007/08/02			Bond Future	8.1700	8.2500	0.979	0.0000	0.0000	0
11/06/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	4,000.0000	4,951.0000	23.775	0	0	0
11/06/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	22,168.0000	18,677.0000	(15.748)	0	0	0
11/06/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	661.0000	834.0000	26.172	0	0	0
11/06/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	45,589.0000	41,320.0000	(9.364)	0	0	0
11/06/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,420.0000	1,786.0000	25.775	0	0	0
11/06/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	33,365.0000	29,359.0000	(12.007)	0	0	0
11/06/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	31,019.0000	27,093.0000	(12.657)	0	0	0
11/06/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,704.0000	2,139.0000	25.528	0	0	0
11/06/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,038.0000	2,554.0000	25.319	0	0	0
11/06/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	35,753.0000	31,677.0000	(11.400)	0	0	0
11/06/2007	R201	2007/11/01			Bond Future	8.1100	8.1900	0.986	0.0000	0.0000	0
11/06/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	28,790.0000	31,639.0000	9.896	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
11/06/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	8,943.0000	7,446.0000	(16.739)	0	0	0
11/06/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	2,898.0000	2,265.0000	(21.843)	0	0	0
11/06/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	51,112.0000	54,825.0000	7.264	0	0	0
11/06/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	39,198.0000	42,529.0000	8.498	0	0	0
11/06/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	5,286.0000	4,270.0000	(19.221)	0	0	0
11/06/2007	R201	2008/02/07			Bond Future	8.0300	8.1100	0.996	0.0000	0.0000	0
11/06/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	29,993.0000	32,475.0000	8.275	0	0	0
11/06/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	14,969.0000	13,208.0000	(11.764)	0	0	0
11/06/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	49,461.0000	52,696.0000	6.541	0	0	0
11/06/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	6,923.0000	5,914.0000	(14.575)	0	0	0
11/06/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	10,395.0000	9,031.0000	(13.122)	0	0	0
11/06/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	39,065.0000	41,944.0000	7.370	0	0	0
11/06/2007	R203	2007/08/02			Bond Future	7.9900	8.0700	1.001	0.0000	0.0000	0
11/06/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	67,239.0000	61,807.0000	(8.079)	0	0	0
11/06/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	324.0000	413.0000	27.469	0	0	0
11/06/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,286.0000	1,624.0000	26.283	0	0	0
11/06/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	51,966.0000	46,723.0000	(10.089)	0	0	0
11/06/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	48,947.0000	43,762.0000	(10.593)	0	0	0
11/06/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,061.0000	1,340.0000	26.296	0	0	0
11/06/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	849.0000	1,075.0000	26.620	0	0	0
11/06/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	54,984.0000	49,689.0000	(9.630)	0	0	0
11/06/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,681.0000	3,360.0000	25.326	0	0	0
11/06/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	37,218.0000	32,376.0000	(13.010)	0	0	0
11/06/2007	R203	2007/11/01			Bond Future	7.9350	8.0150	1.008	0.0000	0.0000	0
11/06/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	38,899.0000	42,752.0000	9.905	0	0	0
11/06/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	8,549.0000	6,944.0000	(18.774)	0	0	0
11/06/2007	R203	2008/02/07			Bond Future	7.8700	7.9500	1.017	0.0000	0.0000	0
11/06/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	41,299.0000	44,658.0000	8.133	0	0	0
11/06/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	15,907.0000	13,882.0000	(12.730)	0	0	0
11/06/2007	R204	2007/08/02			Bond Future	7.9900	8.0600	0.876	0.0000	0.0000	0
11/06/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,570.0000	5,273.0000	15.383	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
11/06/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	41,314.0000	36,865.0000	(10.769)	0	0	0
11/06/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,994.0000	2,313.0000	15.998	0	0	0
11/06/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	56,092.0000	51,259.0000	(8.616)	0	0	0
11/06/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	767.0000	889.0000	15.906	0	0	0
11/06/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	53,038.0000	48,264.0000	(9.001)	0	0	0
11/06/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	71,803.0000	66,773.0000	(7.005)	0	0	0
11/06/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,377.0000	2,755.0000	15.902	0	0	0
11/06/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	59,183.0000	54,298.0000	(8.254)	0	0	0
11/06/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,664.0000	1,931.0000	16.046	0	0	0
11/06/2007	R204	2007/11/01			Bond Future	7.9450	8.0150	0.881	0.0000	0.0000	0
11/06/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	48,877.0000	52,059.0000	6.510	0	0	0
11/06/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	15,607.0000	13,685.0000	(12.315)	0	0	0
11/06/2007	R204	2008/02/07			Bond Future	7.8800	7.9500	0.888	0.0000	0.0000	0
11/06/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	52,949.0000	55,826.0000	5.434	0	0	0
11/06/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	24,900.0000	22,719.0000	(8.759)	0	0	0
11/06/2007	R206	2007/08/02			Bond Future	8.1550	8.2350	0.981	0.0000	0.0000	0
11/06/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	2,027.0000	1,299.0000	(35.915)	0	0	0
11/06/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	21,853.0000	24,982.0000	14.318	0	0	0
11/06/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	6,310.0000	7,797.0000	23.566	0	0	0
11/06/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	12,746.0000	15,124.0000	18.657	0	0	0
11/06/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	10,889.0000	8,519.0000	(21.765)	0	0	0
11/06/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	5,217.0000	3,737.0000	(28.369)	0	0	0
11/06/2007	R206	2007/11/01			Bond Future	8.0900	8.1700	0.989	0.0000	0.0000	0
11/06/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	23,695.0000	26,161.0000	10.407	0	0	0
11/06/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	7,505.0000	6,210.0000	(17.255)	0	0	0
11/06/2007	R206	2008/02/07			Bond Future	8.0000	8.0800	1.000	0.0000	0.0000	0
11/06/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	24,377.0000	26,493.0000	8.680	0	0	0
11/06/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	12,844.0000	11,305.0000	(11.982)	0	0	0
11/06/2007	R207	2007/08/02			Bond Future	7.9450	8.0350	1.133	0.0000	0.0000	0
11/06/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,363.0000	1,929.0000	41.526	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
11/06/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	41,922.0000	35,748.0000	(14.727)	0	0	0
11/06/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	61,759.0000	55,140.0000	(10.717)	0	0	0
11/06/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	58,403.0000	51,824.0000	(11.265)	0	0	0
11/06/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	248.0000	369.0000	48.790	0	0	0
11/06/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	55,057.0000	48,529.0000	(11.857)	0	0	0
11/06/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	75,181.0000	68,474.0000	(8.921)	0	0	0
11/06/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	338.0000	500.0000	47.929	0	0	0
11/06/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	457.0000	669.0000	46.389	0	0	0
11/06/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	64.0000	98.0000	53.125	0	0	0
11/06/2007	R207	2007/11/01			Bond Future	7.8950	7.9850	1.140	0.0000	0.0000	0
11/06/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	9,463.0000	7,463.0000	(21.135)	0	0	0
11/06/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	39,632.0000	44,333.0000	11.862	0	0	0
11/06/2007	R207	2008/02/07			Bond Future	7.8350	7.9250	1.149	0.0000	0.0000	0
11/06/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	16,340.0000	13,865.0000	(15.147)	0	0	0
11/06/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	41,667.0000	45,848.0000	10.034	0	0	0
11/06/2007	R209	2007/08/02			Bond Future	7.5150	7.6050	1.198	0.0000	0.0000	631
11/06/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	85,478.0000	94,395.0000	10.432	0	0	0
11/06/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	57,920.0000	66,135.0000	14.183	0	0	0
11/06/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	2,137.0000	1,169.0000	(45.297)	0	0	0
11/06/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	489.0000	223.0000	(54.397)	0	0	0
11/06/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	34,760.0000	41,479.0000	19.330	0	0	0
11/06/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	6,764.0000	4,300.0000	(36.428)	0	0	0
11/06/2007	R209	2007/11/01			Bond Future	7.4800	7.5700	1.203	0.0000	0.0000	0
11/06/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	61,500.0000	68,482.0000	11.353	0	0	0
11/06/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	9,446.0000	7,200.0000	(23.777)	0	0	0
11/06/2007	R209	2008/02/07			Bond Future	7.4300	7.5200	1.211	0.0000	0.0000	0
11/06/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	65,134.0000	71,378.0000	9.586	0	0	0
11/06/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	18,388.0000	15,333.0000	(16.614)	0	0	0
11/06/2007	TRT1	2007/08/02			Index Future	252.3690	251.4380	(0.369)	0.0000	0.0000	500

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
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Grand Total:										3,270
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