



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 12/06/2007

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
12/06/2007	ALBI	2007/08/02			Index Future	215.5230	216.2160	0.322	0.0000	0.0000	0
12/06/2007	ALBI	2007/08/02	254.00	Call	Index Future	0.0000	0.0000	-	0	0	0
12/06/2007	ALBI	2007/08/02	254.00	Put	Index Future	384,770.0000	377,840.0000	(1.801)	0	0	0
12/06/2007	ALBI	2007/11/01			Index Future	220.7810	221.4810	0.317	0.0000	0.0000	0
12/06/2007	ALBI	2007/11/01	254.00	Put	Index Future	332,190.0000	325,190.0000	(2.107)	0	0	0
12/06/2007	ALBI	2007/11/01	254.00	Call	Index Future	0.0000	0.0000	-	0	0	0
12/06/2007	ALBI	2008/02/07			Index Future	226.6440	227.3510	0.312	0.0000	0.0000	0
12/06/2007	ALBI	2008/02/07	254.00	Call	Index Future	73.0000	92.0000	26.027	0	0	0
12/06/2007	ALBI	2008/02/07	254.00	Put	Index Future	273,633.0000	266,582.0000	(2.577)	0	0	0
12/06/2007	CRD1	2007/08/02			Index Future	108.6790	108.9100	0.213	0.0000	0.0000	10
12/06/2007	GOVI	2007/08/02			jGovi	254.5110	255.2935	0.307	0.0000	0.0000	183
12/06/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
12/06/2007	GOVI	2007/08/02	240.50	Call	jGovi	140,110.0000	147,935.0000	5.585	0	0	0
12/06/2007	GOVI	2007/11/01			jGovi	260.2540	261.0540	0.307	0.0000	0.0000	118
12/06/2007	GOVI	2007/11/01	265.00	Put	jGovi	55,960.0000	49,907.0000	(10.817)	0	0	0
12/06/2007	GOVI	2007/11/01	265.00	Call	jGovi	8,500.0000	10,447.0000	22.906	0	0	0
12/06/2007	GOVI	2008/02/07			jGovi	266.6930	267.5125	0.307	0.0000	0.0000	30
12/06/2007	GOVI	2008/02/07	265.00	Call	jGovi	42,665.0000	47,555.0000	11.461	0	0	0
12/06/2007	GOVI	2008/02/07	265.00	Put	jGovi	25,735.0000	22,430.0000	(12.842)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/06/2007	ILBI	2007/08/02			Index Future	279.0480	278.7230	(0.116)	0.0000	0.0000	0
12/06/2007	J153	2010/08/31			jSwap	9.6610	9.5710	(0.932)	0.0000	0.0000	0
12/06/2007	J157	2015/09/15			jSwap	9.1550	9.0620	(1.016)	0.0000	0.0000	0
12/06/2007	J186	2026/12/21			jSwap	8.5540	8.4510	(1.204)	0.0000	0.0000	0
12/06/2007	J201	2014/12/22			jSwap	9.2360	9.1420	(1.018)	0.0000	0.0000	0
12/06/2007	J203	2017/09/15			jSwap	8.9970	8.9100	(0.967)	0.0000	0.0000	0
12/06/2007	J204	2018/12/21			jSwap	8.9380	8.8400	(1.096)	0.0000	0.0000	0
12/06/2007	J207	2020/01/15			jSwap	8.8770	8.7700	(1.205)	0.0000	0.0000	0
12/06/2007	JBAR	2005/12/21			jBar	9.5790	9.6460	0.699	0.0000	0.0000	0
12/06/2007	JFRA	2007/08/02			jFra	9.7620	9.7590	(0.031)	0.0000	0.0000	0
12/06/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,506.0000	5,498.0000	(0.145)	0	0	0
12/06/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
12/06/2007	JFRA	2007/08/23			jFra	9.8590	9.7980	(0.619)	0.0000	0.0000	0
12/06/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	417.0000	445.0000	6.715	0	0	0
12/06/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	977.0000	920.0000	(5.834)	0	0	0
12/06/2007	JFRA	2007/11/01			jFra	9.8970	9.8690	(0.283)	0.0000	0.0000	0
12/06/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	4.0000	4.0000	-	0	0	0
12/06/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,273.0000	6,200.0000	(1.164)	0	0	0
12/06/2007	JFRA	2008/02/07			jFra	9.8900	9.8410	(0.495)	0.0000	0.0000	0
12/06/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	13,411.0000	13,432.0000	0.157	0	0	0
12/06/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,244.0000	19,145.0000	(0.514)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/06/2007	JN02	2007/08/02			jNote	9.7460	9.6920	(0.554)	0.0000	0.0000	0
12/06/2007	JN02	2007/08/02	9.25	Call	Option on jNote	12,813.0000	12,095.0000	(5.604)	0	0	0
12/06/2007	JN02	2007/08/02	9.25	Put	Option on jNote	3,851.0000	4,105.0000	6.596	0	0	0
12/06/2007	JN02	2007/11/01			jNote	9.7120	9.6350	(0.793)	0.0000	0.0000	0
12/06/2007	JN02	2007/11/01	9.00	Put	Option on jNote	7,018.0000	7,467.0000	6.398	0	0	0
12/06/2007	JN02	2007/11/01	9.00	Call	Option on jNote	19,886.0000	18,950.0000	(4.707)	0	0	0
12/06/2007	JN02	2008/02/07			jNote	9.6480	9.5490	(1.026)	0.0000	0.0000	0
12/06/2007	JN02	2008/02/07	9.00	Put	Option on jNote	10,966.0000	11,646.0000	6.201	0	0	0
12/06/2007	JN02	2008/02/07	9.00	Call	Option on jNote	22,585.0000	21,497.0000	(4.817)	0	0	0
12/06/2007	JN05	2007/08/02			jNote	9.3990	9.2950	(1.107)	0.0000	0.0000	0
12/06/2007	JN05	2007/08/02	9.25	Put	Option on jNote	4,935.0000	6,596.0000	33.658	0	0	0
12/06/2007	JN05	2007/08/02	9.25	Call	Option on jNote	10,803.0000	8,370.0000	(22.522)	0	0	0
12/06/2007	JN05	2007/11/01			jNote	9.3460	9.2340	(1.198)	0.0000	0.0000	0
12/06/2007	JN05	2007/11/01	9.00	Put	Option on jNote	6,753.0000	8,305.0000	22.982	0	0	0
12/06/2007	JN05	2007/11/01	9.00	Call	Option on jNote	20,398.0000	17,554.0000	(13.943)	0	0	0
12/06/2007	JN05	2008/02/07			jNote	9.2760	9.1560	(1.294)	0.0000	0.0000	0
12/06/2007	JN05	2008/02/07	9.00	Call	Option on jNote	22,153.0000	19,400.0000	(12.427)	0	0	0
12/06/2007	JN05	2008/02/07	9.00	Put	Option on jNote	11,251.0000	13,223.0000	17.527	0	0	0
12/06/2007	JN10	2007/08/02			jNote	8.8840	8.7940	(1.013)	0.0000	0.0000	0
12/06/2007	JN10	2007/08/02	9.00	Call	Option on jNote	4,376.0000	2,621.0000	(40.105)	0	0	0
12/06/2007	JN10	2007/08/02	9.00	Put	Option on jNote	11,922.0000	16,073.0000	34.818	0	0	0
12/06/2007	JN10	2007/11/01			jNote	8.8340	8.7390	(1.075)	0.0000	0.0000	0
12/06/2007	JN10	2007/11/01	9.00	Put	Option on jNote	18,699.0000	22,897.0000	22.450	0	0	0
12/06/2007	JN10	2007/11/01	9.00	Call	Option on jNote	7,876.0000	5,811.0000	(26.219)	0	0	0
12/06/2007	JN10	2008/02/07			jNote	8.7750	8.6750	(1.140)	0.0000	0.0000	0
12/06/2007	JN10	2008/02/07	9.00	Put	Option on jNote	24,714.0000	29,167.0000	18.018	0	0	0
12/06/2007	JN10	2008/02/07	9.00	Call	Option on jNote	10,021.0000	7,851.0000	(21.655)	0	0	0

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12/06/2007	JROD	2007/06/29			jRod	8.7950	8.7970	0.023	0.0000	0.0000	0
12/06/2007	JROD	2007/07/31			jRod	9.0960	9.1190	0.253	0.0000	0.0000	0
12/06/2007	JROD	2007/08/31			jRod	9.4570	9.5090	0.550	0.0000	0.0000	0
12/06/2007	JROD	2007/09/28			jRod	9.2340	9.2670	0.357	0.0000	0.0000	0
12/06/2007	JROD	2007/10/31			jRod	9.4380	9.4690	0.328	0.0000	0.0000	0
12/06/2007	JROD	2007/11/30			jRod	9.6380	9.6620	0.249	0.0000	0.0000	0
12/06/2007	JROD	2007/12/31			jRod	9.4440	9.4550	0.116	0.0000	0.0000	0
12/06/2007	OTH1	2007/08/02			Index Future	249.2810	250.3890	0.444	0.0000	0.0000	15
12/06/2007	R153	2007/08/02			Bond Future	8.7950	8.7350	(0.682)	8.7300	8.7300	1,140
12/06/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	5,448.0000	4,601.0000	(15.547)	0	0	0
12/06/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	5,589.0000	6,436.0000	15.155	0	0	0
12/06/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	4,218.0000	4,926.0000	16.785	0	0	0
12/06/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	6,902.0000	5,915.0000	(14.300)	0	0	0
12/06/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	2,158.0000	2,602.0000	20.575	0	0	0
12/06/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	10,519.0000	9,269.0000	(11.883)	0	0	0
12/06/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	4,875.0000	5,652.0000	15.938	0	0	0
12/06/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	3,226.0000	2,639.0000	(18.196)	0	0	0
12/06/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	8,989.0000	10,097.0000	12.326	0	0	0
12/06/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	6,145.0000	5,228.0000	(14.923)	0	0	0
12/06/2007	R153	2007/11/01			Bond Future	8.7650	8.7050	(0.685)	0.0000	0.0000	0
12/06/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	16,773.0000	15,608.0000	(6.946)	0	0	0
12/06/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	3,224.0000	3,627.0000	12.500	0	0	0
12/06/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	1,845.0000	2,105.0000	14.092	0	0	0
12/06/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	22,047.0000	20,740.0000	(5.928)	0	0	0
12/06/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	981.0000	1,136.0000	15.800	0	0	0
12/06/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	27,888.0000	26,475.0000	(5.067)	0	0	0

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12/06/2007	R153	2008/02/07			Bond Future	8.6950	8.6350	(0.690)	0.0000	0.0000	0
12/06/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	6,511.0000	7,010.0000	7.664	0	0	0
12/06/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	17,156.0000	16,226.0000	(5.421)	0	0	0
12/06/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	25,990.0000	24,856.0000	(4.363)	0	0	0
12/06/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	4,658.0000	5,047.0000	8.351	0	0	0
12/06/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	21,341.0000	20,302.0000	(4.869)	0	0	0
12/06/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	3,227.0000	3,520.0000	9.080	0	0	0
12/06/2007	R157	2007/08/02			Bond Future	8.1850	8.1250	(0.733)	0.0000	0.0000	0
12/06/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	27,058.0000	30,179.0000	11.534	0	0	0
12/06/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	2,259.0000	1,710.0000	(24.303)	0	0	0
12/06/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	2,651.0000	3,331.0000	25.651	0	0	0
12/06/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	33,567.0000	30,039.0000	(10.510)	0	0	86
12/06/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	43,954.0000	47,697.0000	8.516	0	0	0
12/06/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	5,261.0000	4,174.0000	(20.661)	0	0	0
12/06/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,697.0000	2,062.0000	(23.545)	0	0	0
12/06/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,846.0000	1,381.0000	(25.190)	0	0	0
12/06/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	41,012.0000	44,671.0000	8.922	0	0	0
12/06/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	38,083.0000	41,655.0000	9.380	0	0	0
12/06/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	56,178.0000	60,164.0000	7.095	0	0	0
12/06/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	766.0000	545.0000	(28.851)	0	0	0
12/06/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	111.0000	157.0000	41.441	0	0	0
12/06/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	67,770.0000	63,609.0000	(6.140)	0	0	0
12/06/2007	R157	2007/11/01			Bond Future	8.1400	8.0800	(0.737)	0.0000	0.0000	0
12/06/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	36,407.0000	33,534.0000	(7.891)	0	0	0
12/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	5,235.0000	6,027.0000	15.129	0	0	0
12/06/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	9,379.0000	10,616.0000	13.189	0	0	0
12/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	49,979.0000	46,661.0000	(6.639)	0	0	0
12/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	49,979.0000	46,661.0000	(6.639)	0	0	0
12/06/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	2,676.0000	3,136.0000	17.190	0	0	0
12/06/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	65,449.0000	61,797.0000	(5.580)	0	0	0
12/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	5,235.0000	6,027.0000	15.129	0	0	0
12/06/2007	R157	2008/02/07			Bond Future	8.0850	8.0250	(0.742)	0.0000	0.0000	477
12/06/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	16,857.0000	18,359.0000	8.910	0	0	0

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12/06/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	7,482.0000	8,299.0000	10.920	0	0	0
12/06/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	39,421.0000	36,920.0000	(6.344)	0	0	0
12/06/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	11,486.0000	12,621.0000	9.882	0	0	0
12/06/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	51,226.0000	48,357.0000	(5.601)	0	0	0
12/06/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	64,692.0000	61,505.0000	(4.926)	0	0	0
12/06/2007	R186	2007/08/02			Bond Future	7.9050	7.8350	(0.886)	0.0000	0.0000	5
12/06/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	94,267.0000	102,155.0000	8.368	0	0	0
12/06/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	3,749.0000	2,706.0000	(27.821)	0	0	0
12/06/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	69,912.0000	77,250.0000	10.496	0	0	0
12/06/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	1,020.0000	677.0000	(33.627)	0	0	0
12/06/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	2,529.0000	1,781.0000	(29.577)	0	0	0
12/06/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	74,686.0000	82,168.0000	10.018	0	0	0
12/06/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	65,140.0000	72,328.0000	11.035	0	0	0
12/06/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	3,119.0000	2,227.0000	(28.599)	0	0	0
12/06/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	7,525.0000	5,676.0000	(24.571)	0	0	0
12/06/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	46,928.0000	53,310.0000	13.600	0	0	0
12/06/2007	R186	2007/11/01			Bond Future	7.8650	7.7950	(0.890)	0.0000	0.0000	0
12/06/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	4,935.0000	5,939.0000	20.344	0	0	0
12/06/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	112,417.0000	105,202.0000	(6.418)	0	0	0
12/06/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	84,697.0000	78,197.0000	(7.674)	0	0	0
12/06/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	9,643.0000	11,361.0000	17.816	0	0	0
12/06/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	60,900.0000	55,336.0000	(9.136)	0	0	0
12/06/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	17,143.0000	19,797.0000	15.482	0	0	0
12/06/2007	R186	2008/02/07			Bond Future	7.8100	7.7400	(0.896)	0.0000	0.0000	0
12/06/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	65,231.0000	60,212.0000	(7.694)	0	0	0
12/06/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	86,813.0000	80,977.0000	(6.722)	0	0	0
12/06/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	18,769.0000	21,151.0000	12.691	0	0	0
12/06/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	40,350.0000	44,421.0000	10.089	0	0	0
12/06/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	47,389.0000	43,242.0000	(8.751)	0	0	0
12/06/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	28,223.0000	31,422.0000	11.335	0	0	0
12/06/2007	R196	2007/08/02			Bond Future	9.0830	9.0430	(0.440)	0.0000	0.0000	0
12/06/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	5,654.0000	5,196.0000	(8.100)	0	0	0

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12/06/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	8,740.0000	8,210.0000	(6.064)	0	0	0
12/06/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	279.0000	326.0000	16.846	0	0	0
12/06/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	833.0000	952.0000	14.286	0	0	0
12/06/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	12,193.0000	11,629.0000	(4.626)	0	0	0
12/06/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	73.0000	87.0000	19.178	0	0	0
12/06/2007	R196	2007/11/01			Bond Future	8.9790	8.9080	(0.791)	0.0000	0.0000	0
12/06/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	10,111.0000	9,407.0000	(6.963)	0	0	0
12/06/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	2,867.0000	3,211.0000	11.999	0	0	0
12/06/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	1,101.0000	1,270.0000	15.350	0	0	0
12/06/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	5,685.0000	5,157.0000	(9.288)	0	0	0
12/06/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	7,738.0000	7,115.0000	(8.051)	0	0	0
12/06/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	1,831.0000	2,080.0000	13.599	0	0	0
12/06/2007	R196	2008/02/07			Bond Future	8.8840	8.7810	(1.159)	0.0000	0.0000	0
12/06/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	9,196.0000	8,514.0000	(7.416)	0	0	0
12/06/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	4,847.0000	5,322.0000	9.800	0	0	0
12/06/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	2,917.0000	3,252.0000	11.484	0	0	0
12/06/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,169.0000	5,628.0000	(8.770)	0	0	0
12/06/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	3,799.0000	4,202.0000	10.608	0	0	0
12/06/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	7,594.0000	6,982.0000	(8.059)	0	0	0
12/06/2007	R201	2007/08/02			Bond Future	8.2500	8.1900	(0.727)	0.0000	0.0000	0
12/06/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	834.0000	605.0000	(27.458)	0	0	0
12/06/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,786.0000	1,348.0000	(24.524)	0	0	0
12/06/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	41,320.0000	44,420.0000	7.502	0	0	0
12/06/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	31,677.0000	34,568.0000	9.126	0	0	0
12/06/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	18,677.0000	21,014.0000	12.513	0	0	0
12/06/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	4,951.0000	3,959.0000	(20.036)	0	0	0
12/06/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,554.0000	1,965.0000	(23.062)	0	0	0
12/06/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	29,359.0000	32,179.0000	9.605	0	0	0
12/06/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	27,093.0000	29,833.0000	10.113	0	0	0
12/06/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	2,139.0000	1,630.0000	(23.796)	0	0	0
12/06/2007	R201	2007/11/01			Bond Future	8.1900	8.1300	(0.733)	0.0000	0.0000	0
12/06/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	54,825.0000	51,931.0000	(5.279)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/06/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	2,265.0000	2,628.0000	16.026	0	0	0
12/06/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	4,270.0000	4,880.0000	14.286	0	0	0
12/06/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	31,639.0000	29,318.0000	(7.336)	0	0	0
12/06/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	7,446.0000	8,382.0000	12.571	0	0	0
12/06/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	42,529.0000	39,881.0000	(6.226)	0	0	0
12/06/2007	R201	2008/02/07			Bond Future	8.1100	8.0500	(0.740)	0.0000	0.0000	0
12/06/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	52,696.0000	50,154.0000	(4.824)	0	0	0
12/06/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	41,944.0000	39,649.0000	(5.472)	0	0	0
12/06/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	32,475.0000	30,464.0000	(6.192)	0	0	0
12/06/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	13,208.0000	14,377.0000	8.851	0	0	0
12/06/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	5,914.0000	6,553.0000	10.805	0	0	0
12/06/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	9,031.0000	9,916.0000	9.800	0	0	0
12/06/2007	R203	2007/08/02			Bond Future	8.0700	8.0100	(0.743)	0.0000	0.0000	0
12/06/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,624.0000	1,204.0000	(25.862)	0	0	0
12/06/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	43,762.0000	47,480.0000	8.496	0	0	0
12/06/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	61,807.0000	65,816.0000	6.486	0	0	0
12/06/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	413.0000	284.0000	(31.235)	0	0	0
12/06/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	32,376.0000	35,746.0000	10.409	0	0	0
12/06/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,340.0000	984.0000	(26.567)	0	0	0
12/06/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,360.0000	2,593.0000	(22.827)	0	0	0
12/06/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,075.0000	779.0000	(27.535)	0	0	0
12/06/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	49,689.0000	53,531.0000	7.732	0	0	0
12/06/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	46,723.0000	50,505.0000	8.095	0	0	0
12/06/2007	R203	2007/11/01			Bond Future	8.0150	7.9550	(0.749)	0.0000	0.0000	0
12/06/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	42,752.0000	39,659.0000	(7.235)	0	0	0
12/06/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	6,944.0000	7,940.0000	14.343	0	0	0
12/06/2007	R203	2008/02/07			Bond Future	7.9500	7.8900	(0.755)	0.0000	0.0000	0
12/06/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	13,882.0000	15,219.0000	9.631	0	0	0
12/06/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	44,658.0000	41,960.0000	(6.041)	0	0	0
12/06/2007	R204	2007/08/02			Bond Future	8.0600	8.0000	(0.744)	0.0000	0.0000	0
12/06/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	889.0000	657.0000	(26.097)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/06/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,755.0000	2,158.0000	(21.670)	0	0	0
12/06/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	48,264.0000	52,081.0000	7.909	0	0	0
12/06/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	51,259.0000	55,155.0000	7.601	0	0	0
12/06/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,313.0000	1,794.0000	(22.438)	0	0	0
12/06/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	66,773.0000	70,955.0000	6.263	0	0	0
12/06/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	54,298.0000	58,265.0000	7.306	0	0	0
12/06/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,931.0000	1,484.0000	(23.149)	0	0	0
12/06/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	36,865.0000	40,283.0000	9.272	0	0	0
12/06/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	5,273.0000	4,277.0000	(18.889)	0	0	0
12/06/2007	R204	2007/11/01			Bond Future	8.0150	7.9550	(0.749)	0.0000	0.0000	0
12/06/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	13,685.0000	15,000.0000	9.609	0	0	0
12/06/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	52,059.0000	49,000.0000	(5.876)	0	0	0
12/06/2007	R204	2008/02/07			Bond Future	7.9500	7.8900	(0.755)	0.0000	0.0000	0
12/06/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	55,826.0000	53,094.0000	(4.894)	0	0	0
12/06/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	22,719.0000	24,320.0000	7.047	0	0	0
12/06/2007	R206	2007/08/02			Bond Future	8.2350	8.1750	(0.729)	0.0000	0.0000	0
12/06/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	24,982.0000	22,459.0000	(10.099)	0	0	0
12/06/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	15,124.0000	13,080.0000	(13.515)	0	0	0
12/06/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	1,299.0000	1,668.0000	28.406	0	0	0
12/06/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	7,797.0000	6,408.0000	(17.815)	0	0	0
12/06/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	8,519.0000	10,021.0000	17.631	0	0	0
12/06/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	3,737.0000	4,585.0000	22.692	0	0	0
12/06/2007	R206	2007/11/01			Bond Future	8.1700	8.1100	(0.734)	0.0000	0.0000	0
12/06/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	6,210.0000	7,025.0000	13.124	0	0	0
12/06/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	26,161.0000	24,157.0000	(7.660)	0	0	0
12/06/2007	R206	2008/02/07			Bond Future	8.0800	8.0200	(0.743)	0.0000	0.0000	0
12/06/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	11,305.0000	12,332.0000	9.084	0	0	0
12/06/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	26,493.0000	24,779.0000	(6.470)	0	0	0
12/06/2007	R207	2007/08/02			Bond Future	8.0350	7.9750	(0.747)	0.0000	0.0000	0
12/06/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,929.0000	1,379.0000	(28.512)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/06/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	35,748.0000	39,684.0000	11.010	0	0	0
12/06/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	98.0000	58.0000	(40.816)	0	0	0
12/06/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	48,529.0000	52,792.0000	8.784	0	0	0
12/06/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	669.0000	445.0000	(33.483)	0	0	0
12/06/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	55,140.0000	59,494.0000	7.896	0	0	0
12/06/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	369.0000	236.0000	(36.043)	0	0	0
12/06/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	51,824.0000	56,138.0000	8.324	0	0	0
12/06/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	68,474.0000	72,920.0000	6.493	0	0	0
12/06/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	500.0000	326.0000	(34.800)	0	0	0
12/06/2007	R207	2007/11/01			Bond Future	7.9850	7.9250	(0.751)	0.0000	0.0000	0
12/06/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	7,463.0000	8,577.0000	14.927	0	0	0
12/06/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	44,333.0000	40,987.0000	(7.547)	0	0	0
12/06/2007	R207	2008/02/07			Bond Future	7.9250	7.8650	(0.757)	0.0000	0.0000	0
12/06/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	45,848.0000	42,882.0000	(6.469)	0	0	0
12/06/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	13,865.0000	15,330.0000	10.566	0	0	0
12/06/2007	R209	2007/08/02			Bond Future	7.6050	7.5350	(0.920)	0.0000	0.0000	631
12/06/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	1,169.0000	1,663.0000	42.258	0	0	0
12/06/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	4,300.0000	5,734.0000	33.349	0	0	0
12/06/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	66,135.0000	59,501.0000	(10.031)	0	0	0
12/06/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	94,395.0000	87,383.0000	(7.428)	0	0	0
12/06/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	223.0000	340.0000	52.466	0	0	0
12/06/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	41,479.0000	35,785.0000	(13.727)	0	0	0
12/06/2007	R209	2007/11/01			Bond Future	7.5700	7.5000	(0.925)	0.0000	0.0000	0
12/06/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	7,200.0000	8,668.0000	20.389	0	0	0
12/06/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	68,482.0000	62,786.0000	(8.318)	0	0	0
12/06/2007	R209	2008/02/07			Bond Future	7.5200	7.4500	(0.931)	0.0000	0.0000	0
12/06/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	71,378.0000	66,278.0000	(7.145)	0	0	0
12/06/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	15,333.0000	17,452.0000	13.820	0	0	0
12/06/2007	TRT1	2007/08/02			Index Future	251.4380	252.2190	0.311	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:										3,195
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