



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 10/04/2007

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/04/2007	ALBI 2007/05/03			Index Future	255.2240	255.1460	(0.031)	0.0000	0.0000	0
10/04/2007	ALBI 2007/05/03	254.00	Put	Index Future	8,786.0000	7,828.0000	(10.904)	0	0	0
10/04/2007	ALBI 2007/05/03	254.00	Call	Index Future	21,026.0000	19,288.0000	(8.266)	0	0	0
10/04/2007	ALBI 2007/08/02			Index Future	261.0700	261.0030	(0.026)	0.0000	0.0000	0
10/04/2007	ALBI 2007/08/02	254.00	Put	Index Future	6,585.0000	6,305.0000	(4.252)	0	0	0
10/04/2007	ALBI 2007/08/02	254.00	Call	Index Future	77,285.0000	76,335.0000	(1.229)	0	0	0
10/04/2007	ALBI 2007/11/01			Index Future	267.0680	267.0140	(0.020)	0.0000	0.0000	0
10/04/2007	ALBI 2007/11/01	254.00	Call	Index Future	134,963.0000	134,275.0000	(0.510)	0	0	0
10/04/2007	ALBI 2007/11/01	254.00	Put	Index Future	4,283.0000	4,135.0000	(3.456)	0	0	0
10/04/2007	ALBI 2008/02/07			Index Future	273.6340	273.5830	(0.019)	0.0000	0.0000	0
10/04/2007	ALBI 2008/02/07	254.00	Call	Index Future	199,017.0000	198,427.0000	(0.296)	0	0	0
10/04/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,677.0000	2,597.0000	(2.988)	0	0	0
10/04/2007	CRD1 2007/05/03			Index Future	109.3610	109.3020	(0.054)	0.0000	0.0000	10
10/04/2007	GOVI 2007/05/03			jGovi	256.1290	255.8290	(0.117)	0.0000	0.0000	144
10/04/2007	GOVI 2007/05/03	235.00	Call	jGovi	211,290.0000	208,290.0000	(1.420)	0	0	0
10/04/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
10/04/2007	GOVI 2007/08/02			jGovi	261.7890	261.3630	(0.163)	0.0000	0.0000	69
10/04/2007	GOVI 2007/08/02	240.50	Put	jGovi	1.0000	1.0000	-	0	0	0
10/04/2007	GOVI 2007/08/02	240.50	Call	jGovi	212,891.0000	208,631.0000	(2.001)	0	0	0

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10/04/2007	GOVI	2007/11/01			jGovi	267.4800	267.1680	(0.117)	0.0000	0.0000	0
10/04/2007	GOVI	2007/11/01	265.00	Put	jGovi	29,089.0000	29,871.0000	2.688	0	0	0
10/04/2007	GOVI	2007/11/01	265.00	Call	jGovi	53,889.0000	51,551.0000	(4.339)	0	0	0
10/04/2007	GOVI	2008/02/07			jGovi	274.0490	273.7270	(0.117)	0.0000	0.0000	0
10/04/2007	GOVI	2008/02/07	265.00	Call	jGovi	107,261.0000	104,467.0000	(2.605)	0	0	0
10/04/2007	GOVI	2008/02/07	265.00	Put	jGovi	16,771.0000	17,197.0000	2.540	0	0	0
10/04/2007	ILBI	2007/05/03			Index Future	275.6990	275.7140	0.005	0.0000	0.0000	0
10/04/2007	ILBI	2007/08/02			Index Future	282.0140	282.0430	0.010	0.0000	0.0000	0
10/04/2007	J153	2010/08/31			jSwap	8.7610	8.7840	0.263	0.0000	0.0000	0
10/04/2007	J157	2015/09/15			jSwap	8.2810	8.3010	0.242	0.0000	0.0000	0
10/04/2007	J186	2026/12/21			jSwap	7.7730	7.7860	0.167	0.0000	0.0000	0
10/04/2007	J201	2014/12/22			jSwap	8.3640	8.3850	0.251	0.0000	0.0000	0
10/04/2007	J203	2017/09/15			jSwap	8.1670	8.1840	0.208	0.0000	0.0000	0
10/04/2007	J204	2018/12/21			jSwap	8.1310	8.1460	0.184	0.0000	0.0000	0
10/04/2007	J207	2020/01/15			jSwap	8.0670	8.0810	0.174	0.0000	0.0000	0
10/04/2007	JBAR	2005/12/21			jBar	9.1790	9.1920	0.142	0.0000	0.0000	0
10/04/2007	JFRA	2007/05/03			jFra	9.1970	9.2160	0.207	0.0000	0.0000	0
10/04/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
10/04/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,136.0000	4,182.0000	1.112	0	0	0
10/04/2007	JFRA	2007/08/02			jFra	9.2160	9.2360	0.217	0.0000	0.0000	0
10/04/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	19.0000	15.0000	(21.053)	0	0	0

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10/04/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,201.0000	4,246.0000	1.071	0	0	0
10/04/2007	JFRA	2007/11/01			jFra	9.1570	9.1640	0.076	0.0000	0.0000	0
10/04/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,433.0000	4,445.0000	0.271	0	0	0
10/04/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	90.0000	84.0000	(6.667)	0	0	0
10/04/2007	JFRA	2008/02/07			jFra	9.1080	9.1430	0.384	0.0000	0.0000	0
10/04/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	16,397.0000	16,207.0000	(1.159)	0	0	0
10/04/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,308.0000	20,205.0000	(0.507)	0	0	0
10/04/2007	JN02	2007/05/03			jNote	8.9410	8.9650	0.268	0.0000	0.0000	0
10/04/2007	JN02	2007/05/03	9.25	Call	Option on jNote	3,174.0000	2,845.0000	(10.365)	0	0	0
10/04/2007	JN02	2007/05/03	9.25	Put	Option on jNote	8,805.0000	8,038.0000	(8.711)	0	0	0
10/04/2007	JN02	2007/08/02			jNote	8.8310	8.8590	0.317	0.0000	0.0000	0
10/04/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,016.0000	7,982.0000	(0.424)	0	0	0
10/04/2007	JN02	2007/08/02	9.25	Put	Option on jNote	15,658.0000	15,111.0000	(3.493)	0	0	0
10/04/2007	JN05	2007/05/03			jNote	8.4390	8.4590	0.237	0.0000	0.0000	0
10/04/2007	JN05	2007/05/03	9.25	Call	Option on jNote	49.0000	26.0000	(46.939)	0	0	0
10/04/2007	JN05	2007/05/03	9.25	Put	Option on jNote	32,702.0000	31,857.0000	(2.584)	0	0	0
10/04/2007	JN05	2007/08/02			jNote	8.3670	8.3880	0.251	0.0000	0.0000	0
10/04/2007	JN05	2007/08/02	9.25	Put	Option on jNote	37,169.0000	36,280.0000	(2.392)	0	0	0
10/04/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,544.0000	1,522.0000	(1.425)	0	0	0
10/04/2007	JN10	2007/05/03			jNote	8.0900	8.1080	0.222	0.0000	0.0000	0
10/04/2007	JN10	2007/05/03	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
10/04/2007	JN10	2007/05/03	9.00	Put	Option on jNote	61,421.0000	60,154.0000	(2.063)	0	0	0
10/04/2007	JN10	2007/08/02			jNote	8.0330	8.0510	0.224	0.0000	0.0000	0
10/04/2007	JN10	2007/08/02	9.00	Call	Option on jNote	136.0000	131.0000	(3.676)	0	0	0
10/04/2007	JN10	2007/08/02	9.00	Put	Option on jNote	65,589.0000	64,311.0000	(1.948)	0	0	0
10/04/2007	JROD	2007/04/30			jRod	8.7040	8.6890	(0.172)	0.0000	0.0000	0

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10/04/2007	JROD	2007/05/31			jRod	8.8770	8.8500	(0.304)	0.0000	0.0000	0
10/04/2007	JROD	2007/06/29			jRod	9.1220	9.0910	(0.340)	0.0000	0.0000	0
10/04/2007	JROD	2007/07/31			jRod	9.0340	9.0190	(0.166)	0.0000	0.0000	0
10/04/2007	JROD	2007/08/31			jRod	9.1640	9.1480	(0.175)	0.0000	0.0000	0
10/04/2007	JROD	2007/09/28			jRod	9.2930	9.2740	(0.204)	0.0000	0.0000	0
10/04/2007	JROD	2007/10/31			jRod	9.1720	9.1580	(0.153)	0.0000	0.0000	0
10/04/2007	JROD	2007/11/30			jRod	9.2550	9.2400	(0.162)	0.0000	0.0000	0
10/04/2007	JROD	2007/12/31			jRod	9.3480	9.3330	(0.160)	0.0000	0.0000	0
10/04/2007	OTH1	2007/05/03			Index Future	252.5650	252.2200	(0.137)	0.0000	0.0000	15
10/04/2007	R153	2007/05/03			Bond Future	8.0650	8.0950	0.372	0.0000	0.0000	366
10/04/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	21,123.0000	20,166.0000	(4.531)	0	0	0
10/04/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	402.0000	336.0000	(16.418)	0	0	0
10/04/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	105.0000	73.0000	(30.476)	0	0	0
10/04/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	13,827.0000	12,829.0000	(7.218)	0	0	0
10/04/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	73.0000	48.0000	(34.247)	0	0	0
10/04/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	19,635.0000	18,671.0000	(4.910)	0	0	0
10/04/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	50.0000	31.0000	(38.000)	0	0	0
10/04/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	22,617.0000	21,666.0000	(4.205)	0	0	0
10/04/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	10.0000	5.0000	(50.000)	0	0	0
10/04/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	28,619.0000	27,682.0000	(3.274)	0	0	0
10/04/2007	R153	2007/08/02			Bond Future	8.0150	8.0450	0.374	0.0000	0.0000	0
10/04/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	3,000.0000	3,078.0000	2.600	0	0	0
10/04/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	16,921.0000	16,132.0000	(4.663)	0	0	0
10/04/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	1,953.0000	1,989.0000	1.843	0	0	0
10/04/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,748.0000	1,777.0000	1.659	0	0	0
10/04/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	22,761.0000	21,922.0000	(3.686)	0	0	0

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10/04/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	21,552.0000	20,721.0000	(3.856)	0	0	0
10/04/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	989.0000	993.0000	0.404	0	0	0
10/04/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,563.0000	1,586.0000	1.472	0	0	0
10/04/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	29,035.0000	28,172.0000	(2.972)	0	0	0
10/04/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	23,987.0000	23,142.0000	(3.523)	0	0	0
10/04/2007	R157	2007/05/03			Bond Future	7.7100	7.7400	0.389	0.0000	0.0000	481
10/04/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	2,097.0000	1,936.0000	(7.678)	0	0	60
10/04/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	91,491.0000	89,264.0000	(2.434)	0	0	0
10/04/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	70,984.0000	68,751.0000	(3.146)	0	0	0
10/04/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	65.0000	38.0000	(41.538)	0	0	0
10/04/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	23,420.0000	21,033.0000	(10.192)	0	0	0
10/04/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	57,109.0000	54,855.0000	(3.947)	0	0	0
10/04/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
10/04/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	77,866.0000	75,636.0000	(2.864)	0	0	0
10/04/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	8.0000	3.0000	(62.500)	0	0	0
10/04/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	74,431.0000	72,199.0000	(2.999)	0	0	0
10/04/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	12.0000	5.0000	(58.333)	0	0	0
10/04/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	2,879.0000	1,852.0000	(35.672)	0	0	75
10/04/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	18,604.0000	19,805.0000	6.456	0	0	0
10/04/2007	R157	2007/08/02			Bond Future	7.6700	7.7000	0.391	0.0000	0.0000	0
10/04/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	92,962.0000	90,774.0000	(2.354)	0	0	0
10/04/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,827.0000	1,826.0000	(0.055)	0	0	0
10/04/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	844.0000	831.0000	(1.540)	0	0	0
10/04/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,575.0000	1,571.0000	(0.254)	0	0	0
10/04/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	80,391.0000	78,211.0000	(2.712)	0	0	0
10/04/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,063.0000	2,068.0000	0.242	0	0	0
10/04/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	77,287.0000	75,111.0000	(2.815)	0	0	0
10/04/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	74,156.0000	71,986.0000	(2.926)	0	0	0
10/04/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	3,321.0000	3,364.0000	1.295	0	0	0
10/04/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	61,825.0000	59,693.0000	(3.448)	0	0	0
10/04/2007	R186	2007/05/03			Bond Future	7.4160	7.4370	0.283	0.0000	0.0000	0
10/04/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	56.0000	27.0000	(51.786)	0	0	0

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10/04/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	99,389.0000	96,711.0000	(2.694)	0	0	0
10/04/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
10/04/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	9.0000	3.0000	(66.667)	0	0	0
10/04/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	121,469.0000	118,814.0000	(2.186)	0	0	0
10/04/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	132,296.0000	129,644.0000	(2.005)	0	0	0
10/04/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	153,509.0000	150,860.0000	(1.726)	0	0	0
10/04/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	126,901.0000	124,248.0000	(2.091)	0	0	0
10/04/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	6.0000	2.0000	(66.667)	0	0	0
10/04/2007	R186	2007/08/02			Bond Future	7.3680	7.3890	0.285	0.0000	0.0000	0
10/04/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	109,104.0000	106,394.0000	(2.484)	0	0	0
10/04/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	129,355.0000	126,636.0000	(2.102)	0	0	0
10/04/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	134,437.0000	131,719.0000	(2.022)	0	0	0
10/04/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,682.0000	2,611.0000	(2.647)	0	0	0
10/04/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	2,024.0000	1,956.0000	(3.360)	0	0	0
10/04/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	139,462.0000	136,747.0000	(1.947)	0	0	0
10/04/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	4,419.0000	4,356.0000	(1.426)	0	0	0
10/04/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,363.0000	2,292.0000	(3.005)	0	0	0
10/04/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	1,056.0000	1,005.0000	(4.830)	0	0	0
10/04/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	159,585.0000	156,886.0000	(1.691)	0	0	0
10/04/2007	R196	2007/05/03			Bond Future	8.4350	8.4660	0.368	0.0000	0.0000	0
10/04/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	5,564.0000	5,020.0000	(9.777)	0	0	0
10/04/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	694.0000	449.0000	(35.303)	0	0	0
10/04/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	291.0000	267.0000	(8.247)	0	0	0
10/04/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	3,808.0000	4,083.0000	7.222	0	0	0
10/04/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	2,442.0000	1,973.0000	(19.206)	0	0	0
10/04/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,351.0000	1,402.0000	3.775	0	0	0
10/04/2007	R196	2007/08/02			Bond Future	8.2740	8.3070	0.399	0.0000	0.0000	0
10/04/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	4,072.0000	4,243.0000	4.199	0	0	0
10/04/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,357.0000	1,409.0000	3.832	0	0	0
10/04/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,720.0000	3,407.0000	(8.414)	0	0	0
10/04/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,303.0000	7,872.0000	(5.191)	0	0	0
10/04/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,456.0000	2,558.0000	4.153	0	0	0

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10/04/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,762.0000	5,381.0000	(6.612)	0	0	0
10/04/2007	R201	2007/05/03			Bond Future	7.7500	7.7800	0.387	0.0000	0.0000	0
10/04/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	61.0000	36.0000	(40.984)	0	0	0
10/04/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	43,008.0000	41,222.0000	(4.153)	0	0	0
10/04/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	56,775.0000	55,009.0000	(3.111)	0	0	0
10/04/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	7.0000	3.0000	(57.143)	0	0	0
10/04/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
10/04/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	59,508.0000	57,743.0000	(2.966)	0	0	0
10/04/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
10/04/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	70,350.0000	68,587.0000	(2.506)	0	0	0
10/04/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	54,034.0000	52,266.0000	(3.272)	0	0	0
10/04/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	11.0000	5.0000	(54.545)	0	0	0
10/04/2007	R201	2007/08/02			Bond Future	7.7000	7.7300	0.390	0.0000	0.0000	0
10/04/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,262.0000	1,261.0000	(0.079)	0	0	0
10/04/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,431.0000	1,434.0000	0.210	0	0	0
10/04/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	59,686.0000	57,966.0000	(2.882)	0	0	0
10/04/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	62,189.0000	60,464.0000	(2.774)	0	0	0
10/04/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	72,278.0000	70,545.0000	(2.398)	0	0	0
10/04/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	2,652.0000	2,693.0000	1.546	0	0	0
10/04/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	47,414.0000	45,731.0000	(3.550)	0	0	0
10/04/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,623.0000	1,631.0000	0.493	0	0	0
10/04/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	57,198.0000	55,482.0000	(3.000)	0	0	0
10/04/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	757.0000	747.0000	(1.321)	0	0	0
10/04/2007	R203	2007/05/03			Bond Future	7.6320	7.6540	0.288	0.0000	0.0000	0
10/04/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
10/04/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	93,552.0000	91,954.0000	(1.708)	0	0	0
10/04/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	80,587.0000	78,988.0000	(1.984)	0	0	0
10/04/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	77,310.0000	75,710.0000	(2.070)	0	0	0
10/04/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	2.0000	0.0000	(100.000)	0	0	0
10/04/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
10/04/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	74,019.0000	72,418.0000	(2.163)	0	0	0
10/04/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	28.0000	13.0000	(53.571)	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
10/04/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	60,721.0000	59,108.0000	(2.656)	0	0	0
10/04/2007	R203	2007/08/02			Bond Future	7.5710	7.5920	0.277	0.0000	0.0000	0
10/04/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	81,768.0000	80,216.0000	(1.898)	0	0	0
10/04/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	97,060.0000	95,522.0000	(1.585)	0	0	0
10/04/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,291.0000	1,248.0000	(3.331)	0	0	0
10/04/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	573.0000	543.0000	(5.236)	0	0	0
10/04/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	84,812.0000	83,262.0000	(1.828)	0	0	0
10/04/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,415.0000	2,373.0000	(1.739)	0	0	0
10/04/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,105.0000	1,064.0000	(3.710)	0	0	0
10/04/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	66,524.0000	64,973.0000	(2.331)	0	0	0
10/04/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,466.0000	1,422.0000	(3.001)	0	0	0
10/04/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	78,698.0000	77,145.0000	(1.973)	0	0	0
10/04/2007	R204	2007/05/03			Bond Future	7.6240	7.6410	0.223	0.0000	0.0000	0
10/04/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	218.0000	123.0000	(43.578)	0	0	0
10/04/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	65,345.0000	63,931.0000	(2.164)	0	0	0
10/04/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	38.0000	16.0000	(57.895)	0	0	0
10/04/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	82,734.0000	81,393.0000	(1.621)	0	0	0
10/04/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	86,184.0000	84,850.0000	(1.548)	0	0	0
10/04/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	26.0000	10.0000	(61.538)	0	0	0
10/04/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	55.0000	25.0000	(54.545)	0	0	0
10/04/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	79,272.0000	77,923.0000	(1.702)	0	0	0
10/04/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	5.0000	1.0000	(80.000)	0	0	0
10/04/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	99,841.0000	98,519.0000	(1.324)	0	0	0
10/04/2007	R204	2007/08/02			Bond Future	7.5690	7.5860	0.225	0.0000	0.0000	0
10/04/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	88,357.0000	86,946.0000	(1.597)	0	0	0
10/04/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,511.0000	2,407.0000	(4.142)	0	0	0
10/04/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	2,213.0000	2,115.0000	(4.428)	0	0	0
10/04/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	73,056.0000	71,622.0000	(1.963)	0	0	0
10/04/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	91,480.0000	90,074.0000	(1.537)	0	0	0
10/04/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,564.0000	4,438.0000	(2.761)	0	0	0
10/04/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	85,252.0000	83,835.0000	(1.662)	0	0	0
10/04/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,843.0000	2,733.0000	(3.869)	0	0	0
10/04/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,304.0000	1,229.0000	(5.752)	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
10/04/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	104,088.0000	102,706.0000	(1.328)	0	0	0
10/04/2007	R206	2007/05/03			Bond Future	7.7550	7.7770	0.284	0.0000	0.0000	0
10/04/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	14,315.0000	13,003.0000	(9.165)	0	0	0
10/04/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	25,229.0000	24,011.0000	(4.828)	0	0	0
10/04/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	1,910.0000	1,720.0000	(9.948)	0	0	0
10/04/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	364.0000	268.0000	(26.374)	0	0	0
10/04/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	6,162.0000	5,035.0000	(18.290)	0	0	0
10/04/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	6,418.0000	6,412.0000	(0.093)	0	0	0
10/04/2007	R206	2007/08/02			Bond Future	7.6810	7.7030	0.286	0.0000	0.0000	0
10/04/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	14,449.0000	13,587.0000	(5.966)	0	0	0
10/04/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	3,218.0000	3,241.0000	0.715	0	0	0
10/04/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	11,021.0000	11,254.0000	2.114	0	0	0
10/04/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	31,050.0000	29,978.0000	(3.452)	0	0	0
10/04/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	21,977.0000	20,982.0000	(4.527)	0	0	0
10/04/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	6,253.0000	6,352.0000	1.583	0	0	0
10/04/2007	R207	2007/05/03			Bond Future	7.5550	7.5770	0.291	0.0000	0.0000	0
10/04/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	71,324.0000	69,576.0000	(2.451)	0	0	0
10/04/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	5.0000	2.0000	(60.000)	0	0	0
10/04/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	85,505.0000	83,760.0000	(2.041)	0	0	0
10/04/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/04/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	89,004.0000	87,259.0000	(1.961)	0	0	0
10/04/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	106,223.0000	104,478.0000	(1.643)	0	0	0
10/04/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	92,484.0000	90,740.0000	(1.886)	0	0	0
10/04/2007	R207	2007/08/02			Bond Future	7.5030	7.5250	0.293	0.0000	0.0000	0
10/04/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	376.0000	361.0000	(3.989)	0	0	0
10/04/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	465.0000	448.0000	(3.656)	0	0	0
10/04/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	120.0000	112.0000	(6.667)	0	0	0
10/04/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	89,124.0000	87,374.0000	(1.964)	0	0	0
10/04/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	95,872.0000	94,125.0000	(1.822)	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
10/04/2007	R207 2007/08/02	8.75	Call	Option on Bond Future	92,499.0000	90,751.0000	(1.890)	0	0	0
10/04/2007	R207 2007/08/02	8.50	Put	Option on Bond Future	1,037.0000	1,019.0000	(1.736)	0	0	0
10/04/2007	R207 2007/08/02	8.50	Call	Option on Bond Future	75,655.0000	73,903.0000	(2.316)	0	0	0
10/04/2007	R207 2007/08/02	8.80	Put	Option on Bond Future	302.0000	289.0000	(4.305)	0	0	0
10/04/2007	R207 2007/08/02	9.00	Call	Option on Bond Future	109,295.0000	107,553.0000	(1.594)	0	0	0
10/04/2007	R209 2007/05/03			Bond Future	7.1250	7.1550	0.421	0.0000	0.0000	0
10/04/2007	R209 2007/05/03	6.75	Call	Option on Bond Future	1,347.0000	685.0000	(49.146)	0	0	0
10/04/2007	R209 2007/05/03	7.00	Call	Option on Bond Future	6,873.0000	4,814.0000	(29.958)	0	0	0
10/04/2007	R209 2007/05/03	6.75	Put	Option on Bond Future	44,721.0000	47,390.0000	5.968	0	0	0
10/04/2007	R209 2007/05/03	7.00	Put	Option on Bond Future	20,970.0000	22,242.0000	6.066	0	0	0
10/04/2007	R209 2007/05/03	7.25	Call	Option on Bond Future	20,561.0000	17,274.0000	(15.987)	0	0	0
10/04/2007	R209 2007/05/03	7.25	Put	Option on Bond Future	6,811.0000	6,855.0000	0.646	0	0	0
10/04/2007	R209 2007/08/02			Bond Future	7.0900	7.1200	0.423	0.0000	0.0000	314
10/04/2007	R209 2007/08/02	7.00	Put	Option on Bond Future	31,845.0000	33,160.0000	4.129	0	0	0
10/04/2007	R209 2007/08/02	7.25	Put	Option on Bond Future	18,187.0000	18,952.0000	4.206	0	0	0
10/04/2007	R209 2007/08/02	7.25	Call	Option on Bond Future	35,811.0000	33,230.0000	(7.207)	0	0	0
10/04/2007	R209 2007/08/02	7.00	Call	Option on Bond Future	21,683.0000	19,651.0000	(9.371)	0	0	0
10/04/2007	R209 2007/08/02	6.75	Put	Option on Bond Future	51,016.0000	52,953.0000	3.797	0	0	0
10/04/2007	R209 2007/08/02	6.75	Call	Option on Bond Future	11,648.0000	10,238.0000	(12.105)	0	0	0
10/04/2007	TRT1 2007/05/03			Index Future	253.0860	252.7900	(0.117)	0.0000	0.0000	500
Grand Total:										2,034