



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 09/05/2007

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/05/2007	ALBI	2007/08/02			Index Future	262.7430	263.4230	0.259	0.0000	0.0000	0
09/05/2007	ALBI	2007/08/02	254.00	Call	Index Future	89,757.0000	96,019.0000	6.977	0	0	0
09/05/2007	ALBI	2007/08/02	254.00	Put	Index Future	2,327.0000	1,789.0000	(23.120)	0	0	0
09/05/2007	ALBI	2007/11/01			Index Future	288.3170	269.4930	(6.529)	0.0000	0.0000	0
09/05/2007	ALBI	2007/11/01	254.00	Call	Index Future	343,173.0000	156,570.0000	(54.376)	0	0	0
09/05/2007	ALBI	2007/11/01	254.00	Put	Index Future	3.0000	1,640.0000	54566.667	0	0	0
09/05/2007	ALBI	2008/02/07			Index Future	275.4440	276.1560	0.258	0.0000	0.0000	0
09/05/2007	ALBI	2008/02/07	254.00	Call	Index Future	215,820.0000	222,731.0000	3.202	0	0	0
09/05/2007	ALBI	2008/02/07	254.00	Put	Index Future	1,380.0000	1,171.0000	(15.145)	0	0	0
09/05/2007	CRD1	2007/08/02			Index Future	112.0670	112.2340	0.149	0.0000	0.0000	10
09/05/2007	GOVI	2007/08/02			jGovi	263.2440	263.7885	0.207	0.0000	0.0000	195
09/05/2007	GOVI	2007/08/02	240.50	Call	jGovi	227,440.0000	232,885.0000	2.394	0	0	0
09/05/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
09/05/2007	GOVI	2007/11/01			jGovi	269.1210	269.6770	0.207	0.0000	0.0000	59
09/05/2007	GOVI	2007/11/01	265.00	Call	jGovi	61,283.0000	65,016.0000	6.091	0	0	0
09/05/2007	GOVI	2007/11/01	265.00	Put	jGovi	20,073.0000	18,246.0000	(9.102)	0	0	0
09/05/2007	GOVI	2008/02/07			jGovi	275.3810	275.9525	0.208	0.0000	0.0000	30
09/05/2007	GOVI	2008/02/07	265.00	Put	jGovi	12,092.0000	11,031.0000	(8.774)	0	0	0
09/05/2007	GOVI	2008/02/07	265.00	Call	jGovi	115,902.0000	120,556.0000	4.015	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
09/05/2007	ILBI	2007/08/02			Index Future	281.8160	281.7480	(0.024)	0.0000	0.0000	0
09/05/2007	J153	2010/08/31			jSwap	8.7990	8.7700	(0.330)	0.0000	0.0000	0
09/05/2007	J157	2015/09/15			jSwap	8.3010	8.2740	(0.325)	0.0000	0.0000	0
09/05/2007	J186	2026/12/21			jSwap	7.7700	7.7420	(0.360)	0.0000	0.0000	0
09/05/2007	J201	2014/12/22			jSwap	8.3830	8.3580	(0.298)	0.0000	0.0000	0
09/05/2007	J203	2017/09/15			jSwap	8.1880	8.1610	(0.330)	0.0000	0.0000	0
09/05/2007	J204	2018/12/21			jSwap	8.1510	8.1230	(0.344)	0.0000	0.0000	0
09/05/2007	J207	2020/01/15			jSwap	8.0820	8.0530	(0.359)	0.0000	0.0000	0
09/05/2007	JBAR	2005/12/21			jBar	9.2130	9.2130	-	0.0000	0.0000	0
09/05/2007	JFRA	2007/08/02			jFra	9.2700	9.2710	0.011	0.0000	0.0000	0
09/05/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,318.0000	4,320.0000	0.046	0	0	0
09/05/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	5.0000	5.0000	-	0	0	0
09/05/2007	JFRA	2007/11/01			jFra	9.1950	9.1980	0.033	0.0000	0.0000	0
09/05/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	56.0000	55.0000	(1.786)	0	0	0
09/05/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,497.0000	4,504.0000	0.156	0	0	0
09/05/2007	JFRA	2008/02/07			jFra	9.0770	9.0780	0.011	0.0000	0.0000	0
09/05/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	15,426.0000	15,394.0000	(0.207)	0	0	0
09/05/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,269.0000	19,238.0000	(0.161)	0	0	0
09/05/2007	JN02	2007/08/02			jNote	8.8700	8.8620	(0.090)	0.0000	0.0000	0
09/05/2007	JN02	2007/08/02	9.25	Call	Option on jNote	6,642.0000	6,532.0000	(1.656)	0	0	0
09/05/2007	JN02	2007/08/02	9.25	Put	Option on jNote	13,570.0000	13,606.0000	0.265	0	0	0

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09/05/2007	JN02	2007/11/01			jNote	8.7450	8.7270	(0.206)	0.0000	0.0000	0
09/05/2007	JN02	2007/11/01	9.00	Call	Option on jNote	11,718.0000	11,535.0000	(1.562)	0	0	0
09/05/2007	JN02	2007/11/01	9.00	Put	Option on jNote	16,374.0000	16,520.0000	0.892	0	0	0
09/05/2007	JN02	2008/02/07			jNote	8.6100	8.5800	(0.348)	0.0000	0.0000	0
09/05/2007	JN02	2008/02/07	9.00	Call	Option on jNote	14,068.0000	13,805.0000	(1.869)	0	0	0
09/05/2007	JN02	2008/02/07	9.00	Put	Option on jNote	21,137.0000	21,419.0000	1.334	0	0	0
09/05/2007	JN05	2007/08/02			jNote	8.3820	8.3570	(0.298)	0.0000	0.0000	0
09/05/2007	JN05	2007/08/02	9.25	Put	Option on jNote	35,872.0000	36,803.0000	2.595	0	0	0
09/05/2007	JN05	2007/08/02	9.25	Call	Option on jNote	871.0000	776.0000	(10.907)	0	0	0
09/05/2007	JN05	2007/11/01			jNote	8.3020	8.2750	(0.325)	0.0000	0.0000	0
09/05/2007	JN05	2007/11/01	9.00	Put	Option on jNote	32,464.0000	33,319.0000	2.634	0	0	0
09/05/2007	JN05	2007/11/01	9.00	Call	Option on jNote	4,251.0000	3,998.0000	(5.952)	0	0	0
09/05/2007	JN05	2008/02/07			jNote	8.2200	8.1880	(0.389)	0.0000	0.0000	0
09/05/2007	JN05	2008/02/07	9.00	Put	Option on jNote	37,726.0000	38,723.0000	2.643	0	0	0
09/05/2007	JN05	2008/02/07	9.00	Call	Option on jNote	6,118.0000	5,796.0000	(5.263)	0	0	0
09/05/2007	JN10	2007/08/02			jNote	8.0530	8.0240	(0.360)	0.0000	0.0000	0
09/05/2007	JN10	2007/08/02	9.00	Put	Option on jNote	64,097.0000	66,127.0000	3.167	0	0	0
09/05/2007	JN10	2007/08/02	9.00	Call	Option on jNote	42.0000	31.0000	(26.190)	0	0	0
09/05/2007	JN10	2007/11/01			jNote	7.9930	7.9640	(0.363)	0.0000	0.0000	0
09/05/2007	JN10	2007/11/01	9.00	Put	Option on jNote	68,726.0000	70,724.0000	2.907	0	0	0
09/05/2007	JN10	2007/11/01	9.00	Call	Option on jNote	400.0000	340.0000	(15.000)	0	0	0
09/05/2007	JN10	2008/02/07			jNote	7.9310	7.9000	(0.391)	0.0000	0.0000	0
09/05/2007	JN10	2008/02/07	9.00	Call	Option on jNote	1,004.0000	889.0000	(11.454)	0	0	0
09/05/2007	JN10	2008/02/07	9.00	Put	Option on jNote	73,686.0000	75,781.0000	2.843	0	0	0
09/05/2007	JROD	2007/05/31			jRod	8.7010	8.6960	(0.057)	0.0000	0.0000	0
09/05/2007	JROD	2007/06/29			jRod	8.8760	8.8660	(0.113)	0.0000	0.0000	0

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09/05/2007	JROD	2007/07/31			jRod	9.1420	9.1300	(0.131)	0.0000	0.0000	0
09/05/2007	JROD	2007/08/31			jRod	9.0270	9.0210	(0.066)	0.0000	0.0000	0
09/05/2007	JROD	2007/09/28			jRod	9.1400	9.1350	(0.055)	0.0000	0.0000	0
09/05/2007	JROD	2007/10/31			jRod	9.2540	9.2500	(0.043)	0.0000	0.0000	0
09/05/2007	JROD	2007/11/30			jRod	9.1240	9.1220	(0.022)	0.0000	0.0000	0
09/05/2007	JROD	2007/12/31			jRod	9.2080	9.2050	(0.033)	0.0000	0.0000	0
09/05/2007	OTH1	2007/08/02			Index Future	259.6650	260.2570	0.228	0.0000	0.0000	15
09/05/2007	R153	2007/08/02			Bond Future	7.9000	7.8600	(0.506)	0.0000	0.0000	215
09/05/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	1,463.0000	1,265.0000	(13.534)	0	0	0
09/05/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	18,718.0000	19,682.0000	5.150	0	0	0
09/05/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	332.0000	276.0000	(16.867)	0	0	0
09/05/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	713.0000	604.0000	(15.288)	0	0	0
09/05/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	614.0000	518.0000	(15.635)	0	0	0
09/05/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	25,059.0000	26,113.0000	4.206	0	0	0
09/05/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	26,371.0000	27,438.0000	4.046	0	0	0
09/05/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	827.0000	703.0000	(14.994)	0	0	0
09/05/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	23,759.0000	24,798.0000	4.373	0	0	0
09/05/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	31,712.0000	32,818.0000	3.488	0	0	0
09/05/2007	R153	2007/11/01			Bond Future	7.9000	7.7950	(1.329)	0.0000	0.0000	0
09/05/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	18,100.0000	16,592.0000	(8.331)	0	0	0
09/05/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	21,010.0000	22,694.0000	8.015	0	0	0
09/05/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	14,071.0000	15,381.0000	9.310	0	0	0
09/05/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	11,681.0000	10,546.0000	(9.717)	0	0	0
09/05/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	17,332.0000	18,830.0000	8.643	0	0	0
09/05/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	14,656.0000	13,336.0000	(9.007)	0	0	0
09/05/2007	R153	2008/02/07			Bond Future	7.5930	7.5050	(1.159)	0.0000	0.0000	0
09/05/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	22,411.0000	23,555.0000	5.105	0	0	0

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09/05/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	18,570.0000	17,554.0000	(5.471)	0	0	0
09/05/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	25,724.0000	26,970.0000	4.844	0	0	0
09/05/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	15,803.0000	14,889.0000	(5.784)	0	0	0
09/05/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	29,297.0000	30,642.0000	4.591	0	0	0
09/05/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	13,337.0000	12,522.0000	(6.111)	0	0	0
09/05/2007	R157	2007/08/02			Bond Future	7.5500	7.5000	(0.662)	0.0000	0.0000	5
09/05/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	639.0000	505.0000	(20.970)	0	0	0
09/05/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	444.0000	347.0000	(21.847)	0	0	0
09/05/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	543.0000	427.0000	(21.363)	0	0	0
09/05/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	101,057.0000	104,679.0000	3.584	0	0	0
09/05/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	81,481.0000	85,014.0000	4.336	0	0	0
09/05/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	84,751.0000	88,303.0000	4.191	0	0	0
09/05/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	189.0000	144.0000	(23.810)	0	0	0
09/05/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	1,214.0000	978.0000	(19.440)	0	0	0
09/05/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	88,008.0000	91,578.0000	4.056	0	0	0
09/05/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	10,037.0000	8,708.0000	(13.241)	0	0	86
09/05/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	68,467.0000	71,898.0000	5.011	0	0	0
09/05/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	24,576.0000	26,915.0000	9.517	0	0	0
09/05/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	28,979.0000	26,346.0000	(9.086)	0	0	0
09/05/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	6,776.0000	7,810.0000	15.260	0	0	96
09/05/2007	R157	2007/11/01			Bond Future	7.4460	7.4500	0.054	0.0000	0.0000	0
09/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	21,058.0000	20,850.0000	(0.988)	0	0	0
09/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	21,058.0000	20,850.0000	(0.988)	0	0	0
09/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	17,191.0000	17,270.0000	0.460	0	0	0
09/05/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	27,093.0000	27,216.0000	0.454	0	0	0
09/05/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	12,933.0000	12,769.0000	(1.268)	0	0	0
09/05/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	31,655.0000	31,411.0000	(0.771)	0	0	0
09/05/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	10,071.0000	10,115.0000	0.437	0	0	0
09/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	17,191.0000	17,270.0000	0.460	0	0	0
09/05/2007	R157	2008/02/07			Bond Future	7.3850	7.3950	0.135	0.0000	0.0000	477
09/05/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	13,595.0000	13,787.0000	1.412	0	0	0
09/05/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	19,978.0000	19,623.0000	(1.777)	0	0	0
09/05/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	20,480.0000	20,744.0000	1.289	0	0	0

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09/05/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	28,479.0000	28,046.0000	(1.520)	0	0	0
09/05/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	38,770.0000	38,264.0000	(1.305)	0	0	0
09/05/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	29,449.0000	29,792.0000	1.165	0	0	0
09/05/2007	R186	2007/08/02			Bond Future	7.2440	7.1900	(0.745)	0.0000	0.0000	6
09/05/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	153,739.0000	160,581.0000	4.450	0	0	0
09/05/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	1,451.0000	1,128.0000	(22.261)	0	0	0
09/05/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	207.0000	150.0000	(27.536)	0	0	0
09/05/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	121,934.0000	128,578.0000	5.449	0	0	0
09/05/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	174,532.0000	181,443.0000	3.960	0	0	0
09/05/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	504.0000	378.0000	(25.000)	0	0	0
09/05/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	143,209.0000	149,999.0000	4.741	0	0	0
09/05/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	148,494.0000	155,310.0000	4.590	0	0	0
09/05/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	622.0000	471.0000	(24.277)	0	0	0
09/05/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	739.0000	562.0000	(23.951)	0	0	0
09/05/2007	R186	2007/11/01			Bond Future	7.2000	7.1430	(0.792)	0.0000	0.0000	0
09/05/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	43,426.0000	49,362.0000	13.669	0	0	0
09/05/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	9,045.0000	11,409.0000	26.136	0	0	0
09/05/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	5,735.0000	4,327.0000	(24.551)	0	0	0
09/05/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	35,079.0000	30,099.0000	(14.197)	0	0	0
09/05/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	16,086.0000	13,021.0000	(19.054)	0	0	0
09/05/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	22,480.0000	26,759.0000	19.035	0	0	0
09/05/2007	R186	2008/02/07			Bond Future	7.1590	7.1000	(0.824)	0.0000	0.0000	0
09/05/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	18,076.0000	15,089.0000	(16.525)	0	0	0
09/05/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	29,646.0000	34,240.0000	15.496	0	0	0
09/05/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	50,416.0000	56,405.0000	11.879	0	0	0
09/05/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	7,811.0000	6,219.0000	(20.382)	0	0	0
09/05/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	2,806.0000	2,120.0000	(24.448)	0	0	0
09/05/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	75,381.0000	82,276.0000	9.147	0	0	0
09/05/2007	R196	2007/08/02			Bond Future	8.1900	8.1100	(0.977)	0.0000	0.0000	0
09/05/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	1,521.0000	1,192.0000	(21.631)	0	0	0
09/05/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,771.0000	4,424.0000	17.316	0	0	0
09/05/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	2,891.0000	2,368.0000	(18.091)	0	0	0

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09/05/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,883.0000	9,880.0000	11.224	0	0	0
09/05/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	705.0000	525.0000	(25.532)	0	0	0
09/05/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	6,059.0000	6,906.0000	13.979	0	0	0
09/05/2007	R196	2007/11/01			Bond Future	8.0420	7.9330	(1.355)	0.0000	0.0000	0
09/05/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	19,231.0000	20,022.0000	4.113	0	0	0
09/05/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	10,448.0000	9,878.0000	(5.456)	0	0	0
09/05/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	17,462.0000	18,208.0000	4.272	0	0	0
09/05/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	11,769.0000	11,152.0000	(5.243)	0	0	0
09/05/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	13,200.0000	12,537.0000	(5.023)	0	0	0
09/05/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	15,791.0000	16,490.0000	4.427	0	0	0
09/05/2007	R196	2008/02/07			Bond Future	7.8940	7.7520	(1.799)	0.0000	0.0000	0
09/05/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	21,581.0000	22,353.0000	3.577	0	0	0
09/05/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	15,547.0000	14,898.0000	(4.174)	0	0	0
09/05/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	14,444.0000	13,825.0000	(4.286)	0	0	0
09/05/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	22,951.0000	23,754.0000	3.499	0	0	0
09/05/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	16,707.0000	16,028.0000	(4.064)	0	0	0
09/05/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	20,258.0000	21,000.0000	3.663	0	0	0
09/05/2007	R201	2007/08/02			Bond Future	7.5900	7.5300	(0.791)	0.0000	0.0000	0
09/05/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	62,445.0000	65,801.0000	5.374	0	0	0
09/05/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	1,008.0000	780.0000	(22.619)	0	0	0
09/05/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	186.0000	136.0000	(26.882)	0	0	0
09/05/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	52,118.0000	55,373.0000	6.245	0	0	0
09/05/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	78,056.0000	81,490.0000	4.399	0	0	0
09/05/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	521.0000	394.0000	(24.376)	0	0	0
09/05/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	440.0000	331.0000	(24.773)	0	0	0
09/05/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	371.0000	278.0000	(25.067)	0	0	0
09/05/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	67,647.0000	71,036.0000	5.010	0	0	0
09/05/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	65,044.0000	68,418.0000	5.187	0	0	0
09/05/2007	R201	2007/11/01			Bond Future	7.5110	7.4500	(0.812)	0.0000	0.0000	0
09/05/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	15,600.0000	13,889.0000	(10.968)	0	0	0
09/05/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	14,977.0000	16,730.0000	11.705	0	0	0
09/05/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	23,987.0000	21,772.0000	(9.234)	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
09/05/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	9,405.0000	8,191.0000	(12.908)	0	0	0
09/05/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	22,846.0000	25,098.0000	9.857	0	0	0
09/05/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	9,061.0000	10,311.0000	13.795	0	0	0
09/05/2007	R201	2008/02/07			Bond Future	7.4510	7.3780	(0.980)	0.0000	0.0000	0
09/05/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	17,377.0000	15,520.0000	(10.687)	0	0	0
09/05/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	20,078.0000	22,260.0000	10.868	0	0	0
09/05/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	27,884.0000	30,524.0000	9.468	0	0	0
09/05/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	11,538.0000	10,138.0000	(12.134)	0	0	0
09/05/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	13,757.0000	15,467.0000	12.430	0	0	0
09/05/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	24,925.0000	22,596.0000	(9.344)	0	0	0
09/05/2007	R203	2007/08/02			Bond Future	7.4650	7.4090	(0.750)	0.0000	0.0000	0
09/05/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	88,496.0000	92,483.0000	4.505	0	0	0
09/05/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	120.0000	87.0000	(27.500)	0	0	0
09/05/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	104,265.0000	108,308.0000	3.878	0	0	0
09/05/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	91,658.0000	95,660.0000	4.366	0	0	0
09/05/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	72,605.0000	76,492.0000	5.354	0	0	0
09/05/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	838.0000	650.0000	(22.434)	0	0	0
09/05/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	361.0000	273.0000	(24.377)	0	0	0
09/05/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	85,319.0000	89,291.0000	4.655	0	0	0
09/05/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	429.0000	326.0000	(24.009)	0	0	0
09/05/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	293.0000	219.0000	(25.256)	0	0	0
09/05/2007	R203	2007/11/01			Bond Future	7.4100	7.3500	(0.810)	0.0000	0.0000	0
09/05/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	11,821.0000	10,048.0000	(14.999)	0	0	0
09/05/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	18,247.0000	20,785.0000	13.909	0	0	0
09/05/2007	R203	2008/02/07			Bond Future	7.3620	7.2980	(0.869)	0.0000	0.0000	0
09/05/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	24,093.0000	26,812.0000	11.285	0	0	0
09/05/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	14,414.0000	12,606.0000	(12.543)	0	0	0
09/05/2007	R204	2007/08/02			Bond Future	7.4620	7.4060	(0.750)	0.0000	0.0000	0
09/05/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	871.0000	695.0000	(20.207)	0	0	0
09/05/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	362.0000	280.0000	(22.652)	0	0	0
09/05/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,028.0000	825.0000	(19.747)	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
09/05/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	111,427.0000	115,715.0000	3.848	0	0	0
09/05/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	1,927.0000	1,582.0000	(17.903)	0	0	0
09/05/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	735.0000	584.0000	(20.544)	0	0	0
09/05/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	78,701.0000	82,725.0000	5.113	0	0	0
09/05/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	98,284.0000	102,501.0000	4.291	0	0	0
09/05/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	94,998.0000	99,192.0000	4.415	0	0	0
09/05/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	91,718.0000	95,885.0000	4.543	0	0	0
09/05/2007	R204	2007/11/01			Bond Future	7.4120	7.3520	(0.809)	0.0000	0.0000	0
09/05/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	11,739.0000	9,857.0000	(16.032)	0	0	0
09/05/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	18,490.0000	21,244.0000	14.895	0	0	0
09/05/2007	R204	2008/02/07			Bond Future	7.3660	7.3030	(0.855)	0.0000	0.0000	0
09/05/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	13,612.0000	11,735.0000	(13.789)	0	0	0
09/05/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	23,747.0000	26,680.0000	12.351	0	0	0
09/05/2007	R206	2007/08/02			Bond Future	7.5660	7.5070	(0.780)	0.0000	0.0000	0
09/05/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	6,823.0000	5,752.0000	(15.697)	0	0	0
09/05/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	3,242.0000	2,628.0000	(18.939)	0	0	0
09/05/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	15,995.0000	17,888.0000	11.835	0	0	0
09/05/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	34,911.0000	37,575.0000	7.631	0	0	0
09/05/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	1,334.0000	1,035.0000	(22.414)	0	0	0
09/05/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	24,710.0000	27,060.0000	9.510	0	0	0
09/05/2007	R206	2007/11/01			Bond Future	7.4930	7.4280	(0.867)	0.0000	0.0000	0
09/05/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	8,765.0000	7,648.0000	(12.744)	0	0	0
09/05/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	21,222.0000	23,287.0000	9.730	0	0	0
09/05/2007	R206	2008/02/07			Bond Future	7.4260	7.3560	(0.943)	0.0000	0.0000	0
09/05/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	10,791.0000	9,629.0000	(10.768)	0	0	0
09/05/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	25,987.0000	28,145.0000	8.304	0	0	0
09/05/2007	R207	2007/08/02			Bond Future	7.3950	7.3400	(0.744)	0.0000	0.0000	0
09/05/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	117,757.0000	122,154.0000	3.734	0	0	0
09/05/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	249.0000	177.0000	(28.916)	0	0	0
09/05/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	104,185.0000	108,572.0000	4.211	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
09/05/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	46.0000	30.0000	(34.783)	0	0	0
09/05/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	83,436.0000	87,767.0000	5.191	0	0	0
09/05/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	100,755.0000	105,137.0000	4.349	0	0	0
09/05/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	13.0000	8.0000	(38.462)	0	0	0
09/05/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	62.0000	41.0000	(33.871)	0	0	0
09/05/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	83.0000	56.0000	(32.530)	0	0	0
09/05/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	97,311.0000	101,687.0000	4.497	0	0	0
09/05/2007	R207	2007/11/01			Bond Future	7.3450	7.2870	(0.790)	0.0000	0.0000	0
09/05/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	20,937.0000	23,974.0000	14.505	0	0	0
09/05/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	8,752.0000	7,177.0000	(17.996)	0	0	0
09/05/2007	R207	2008/02/07			Bond Future	7.3000	7.2390	(0.836)	0.0000	0.0000	0
09/05/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	26,082.0000	29,269.0000	12.219	0	0	0
09/05/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	10,538.0000	8,920.0000	(15.354)	0	0	0
09/05/2007	R209	2007/08/02			Bond Future	6.9600	6.9200	(0.575)	0.0000	0.0000	314
09/05/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	42,143.0000	45,459.0000	7.868	0	0	0
09/05/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	9,780.0000	8,484.0000	(13.252)	0	0	0
09/05/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	25,031.0000	27,484.0000	9.800	0	0	0
09/05/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	37,404.0000	34,331.0000	(8.216)	0	0	0
09/05/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	12,774.0000	14,313.0000	12.048	0	0	0
09/05/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	20,456.0000	18,296.0000	(10.559)	0	0	0
09/05/2007	R209	2007/11/01			Bond Future	6.9150	6.8750	(0.578)	0.0000	0.0000	0
09/05/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	18,225.0000	21,224.0000	16.455	0	0	0
09/05/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	8,483.0000	6,839.0000	(19.380)	0	0	0
09/05/2007	R209	2008/02/07			Bond Future	6.8700	6.8300	(0.582)	0.0000	0.0000	0
09/05/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	9,867.0000	8,307.0000	(15.810)	0	0	0
09/05/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	24,794.0000	27,905.0000	12.547	0	0	0
09/05/2007	TRT1	2007/08/02			Index Future	260.1130	260.6510	0.207	0.0000	0.0000	500
Grand Total:											2,008