



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 09/07/2007

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
09/07/2007	\$ / R 2007/09/17			Currency Future	7.0500	7.0351	(0.211)	0.0000	0.0000	910
09/07/2007	\$ / R 2007/12/14			Currency Future	7.1355	7.1207	(0.207)	0.0000	0.0000	5,085
09/07/2007	\$ / R 2008/03/17			Currency Future	7.2240	7.2087	(0.212)	0.0000	0.0000	500
09/07/2007	ALBI 2007/08/02			Index Future	251.1100	251.7140	0.241	0.0000	0.0000	0
09/07/2007	ALBI 2007/08/02	254.00	Call	Index Future	3,835.0000	4,592.0000	19.739	0	0	0
09/07/2007	ALBI 2007/08/02	254.00	Put	Index Future	32,735.0000	27,452.0000	(16.139)	0	0	0
09/07/2007	ALBI 2007/11/01			Index Future	257.3220	257.9410	0.241	0.0000	0.0000	0
09/07/2007	ALBI 2007/11/01	254.00	Call	Index Future	48,582.0000	52,571.0000	8.211	0	0	0
09/07/2007	ALBI 2007/11/01	254.00	Put	Index Future	15,362.0000	13,161.0000	(14.328)	0	0	0
09/07/2007	ALBI 2008/02/07			Index Future	264.3570	264.9760	0.234	0.0000	0.0000	0
09/07/2007	ALBI 2008/02/07	254.00	Put	Index Future	7,704.0000	6,697.0000	(13.071)	0	0	0
09/07/2007	ALBI 2008/02/07	254.00	Call	Index Future	111,274.0000	116,457.0000	4.658	0	0	0
09/07/2007	CRD1 2007/08/02			Index Future	107.9190	108.0980	0.166	0.0000	0.0000	10
09/07/2007	GOVI 2007/08/02			jGovi	252.1220	252.6330	0.203	0.0000	0.0000	69
09/07/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
09/07/2007	GOVI 2007/08/02	240.50	Call	jGovi	116,220.0000	121,330.0000	4.397	0	0	0
09/07/2007	GOVI 2007/11/01			jGovi	257.8820	258.4040	0.202	0.0000	0.0000	118

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09/07/2007	GOVI	2007/11/01	265.00	Call	jGovi	3,043.0000	3,517.0000	15.577	0	0	0
09/07/2007	GOVI	2007/11/01	265.00	Put	jGovi	74,223.0000	69,477.0000	(6.394)	0	0	0
09/07/2007	GOVI	2008/02/07			jGovi	264.3320	264.8670	0.202	0.0000	0.0000	30
09/07/2007	GOVI	2008/02/07	265.00	Call	jGovi	28,368.0000	30,746.0000	8.383	0	0	0
09/07/2007	GOVI	2008/02/07	265.00	Put	jGovi	35,048.0000	32,076.0000	(8.480)	0	0	0
09/07/2007	ILBI	2007/08/02			Index Future	275.7510	275.8440	0.034	0.0000	0.0000	0
09/07/2007	J153	2010/08/31			jSwap	9.7690	9.7560	(0.133)	0.0000	0.0000	0
09/07/2007	J157	2015/09/15			jSwap	9.3110	9.2990	(0.129)	0.0000	0.0000	0
09/07/2007	J186	2026/12/21			jSwap	8.5340	8.5570	0.270	0.0000	0.0000	0
09/07/2007	J201	2014/12/22			jSwap	9.3800	9.3670	(0.139)	0.0000	0.0000	0
09/07/2007	J203	2017/09/15			jSwap	9.1530	9.1450	(0.087)	0.0000	0.0000	0
09/07/2007	J204	2018/12/21			jSwap	9.0530	9.0480	(0.055)	0.0000	0.0000	0
09/07/2007	J207	2020/01/15			jSwap	8.9910	8.9900	(0.011)	0.0000	0.0000	0
09/07/2007	JBAR	2005/12/21			jBar	9.8170	9.8460	0.295	0.0000	0.0000	0
09/07/2007	JFRA	2007/08/02			jFra	9.9180	9.9220	0.040	0.0000	0.0000	0
09/07/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,883.0000	5,893.0000	0.170	0	0	0
09/07/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
09/07/2007	JFRA	2007/08/23			jFra	9.9160	9.9210	0.050	0.0000	0.0000	0
09/07/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	220.0000	224.0000	1.818	0	0	0
09/07/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	1,049.0000	986.0000	(6.006)	0	0	0
09/07/2007	JFRA	2007/11/01			jFra	10.1470	10.1350	(0.118)	0.0000	0.0000	0
09/07/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	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
09/07/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,919.0000	6,888.0000	(0.448)	0	0	0
09/07/2007	JFRA	2008/02/07			jFra	10.1480	10.1320	(0.158)	0.0000	0.0000	0
09/07/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	12,290.0000	12,199.0000	(0.740)	0	0	0
09/07/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,729.0000	18,607.0000	(0.651)	0	0	0
09/07/2007	JN02	2007/08/02			jNote	9.9330	9.9310	(0.020)	0.0000	0.0000	0
09/07/2007	JN02	2007/08/02	9.25	Call	Option on jNote	13,644.0000	13,416.0000	(1.671)	0	0	0
09/07/2007	JN02	2007/08/02	9.25	Put	Option on jNote	1,330.0000	1,137.0000	(14.511)	0	0	0
09/07/2007	JN02	2007/11/01			jNote	9.8860	9.8790	(0.071)	0.0000	0.0000	0
09/07/2007	JN02	2007/11/01	9.00	Call	Option on jNote	20,997.0000	20,786.0000	(1.005)	0	0	0
09/07/2007	JN02	2007/11/01	9.00	Put	Option on jNote	5,021.0000	4,935.0000	(1.713)	0	0	0
09/07/2007	JN02	2008/02/07			jNote	9.7910	9.7790	(0.123)	0.0000	0.0000	0
09/07/2007	JN02	2008/02/07	9.00	Put	Option on jNote	9,192.0000	9,171.0000	(0.228)	0	0	0
09/07/2007	JN02	2008/02/07	9.00	Call	Option on jNote	23,347.0000	23,112.0000	(1.007)	0	0	0
09/07/2007	JN05	2007/08/02			jNote	9.5010	9.4860	(0.158)	0.0000	0.0000	0
09/07/2007	JN05	2007/08/02	9.25	Put	Option on jNote	1,842.0000	1,743.0000	(5.375)	0	0	0
09/07/2007	JN05	2007/08/02	9.25	Call	Option on jNote	11,699.0000	11,013.0000	(5.864)	0	0	0
09/07/2007	JN05	2007/11/01			jNote	9.4480	9.4300	(0.191)	0.0000	0.0000	0
09/07/2007	JN05	2007/11/01	9.00	Put	Option on jNote	4,561.0000	4,634.0000	1.601	0	0	0
09/07/2007	JN05	2007/11/01	9.00	Call	Option on jNote	22,176.0000	21,547.0000	(2.836)	0	0	0
09/07/2007	JN05	2008/02/07			jNote	9.3710	9.3520	(0.203)	0.0000	0.0000	0
09/07/2007	JN05	2008/02/07	9.00	Call	Option on jNote	23,643.0000	23,069.0000	(2.428)	0	0	0
09/07/2007	JN05	2008/02/07	9.00	Put	Option on jNote	9,026.0000	9,196.0000	1.883	0	0	0
09/07/2007	JN10	2007/08/02			jNote	9.0500	9.0410	(0.099)	0.0000	0.0000	0
09/07/2007	JN10	2007/08/02	9.00	Call	Option on jNote	7,183.0000	6,541.0000	(8.938)	0	0	0
09/07/2007	JN10	2007/08/02	9.00	Put	Option on jNote	3,955.0000	3,893.0000	(1.568)	0	0	0
09/07/2007	JN10	2007/11/01			jNote	8.9970	8.9880	(0.100)	0.0000	0.0000	0
09/07/2007	JN10	2007/11/01	9.00	Put	Option on jNote	11,441.0000	11,595.0000	1.346	0	0	0

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09/07/2007	JN10	2007/11/01	9.00	Call	Option on jNote	11,244.0000	10,815.0000	(3.815)	0	0	0
09/07/2007	JN10	2008/02/07			jNote	8.9290	8.9210	(0.090)	0.0000	0.0000	0
09/07/2007	JN10	2008/02/07	9.00	Call	Option on jNote	13,184.0000	12,847.0000	(2.556)	0	0	0
09/07/2007	JN10	2008/02/07	9.00	Put	Option on jNote	17,794.0000	17,979.0000	1.040	0	0	0
09/07/2007	JROD	2007/07/31			jRod	9.0090	9.0010	(0.089)	0.0000	0.0000	0
09/07/2007	JROD	2007/08/31			jRod	9.3910	9.3860	(0.053)	0.0000	0.0000	0
09/07/2007	JROD	2007/09/28			jRod	9.7210	9.7250	0.041	0.0000	0.0000	0
09/07/2007	JROD	2007/10/31			jRod	9.5160	9.5190	0.032	0.0000	0.0000	0
09/07/2007	JROD	2007/11/30			jRod	9.7780	9.7780	-	0.0000	0.0000	0
09/07/2007	JROD	2007/12/31			jRod	9.9770	9.9690	(0.080)	0.0000	0.0000	0
09/07/2007	OTH1	2007/08/02			Index Future	246.6150	247.2550	0.260	0.0000	0.0000	15
09/07/2007	R153	2007/08/02			Bond Future	8.9500	8.9200	(0.335)	0.0000	0.0000	1,140
09/07/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	4,800.0000	5,056.0000	5.333	0	0	0
09/07/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	3,398.0000	2,811.0000	(17.275)	0	0	0
09/07/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	7,385.0000	6,596.0000	(10.684)	0	0	0
09/07/2007	R153	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/07/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	6,431.0000	5,672.0000	(11.802)	0	0	0
09/07/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	1,753.0000	1,807.0000	3.080	0	0	0
09/07/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	415.0000	402.0000	(3.133)	0	0	0
09/07/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	8,412.0000	7,600.0000	(9.653)	0	0	0
09/07/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	13,137.0000	12,282.0000	(6.508)	0	0	0
09/07/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	2,211.0000	2,295.0000	3.799	0	0	0
09/07/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	1,367.0000	1,397.0000	2.195	0	0	0
09/07/2007	R153	2007/08/02	7.75	Put	Option on Bond Future	34,344.0000	33,502.0000	(2.452)	0	0	0
09/07/2007	R153	2007/11/01			Bond Future	8.9250	8.8950	(0.336)	0.0000	0.0000	0
09/07/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	403.0000	418.0000	3.722	0	0	0

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09/07/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	25,252.0000	24,509.0000	(2.942)	0	0	0
09/07/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	883.0000	920.0000	4.190	0	0	0
09/07/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	31,476.0000	30,712.0000	(2.427)	0	0	0
09/07/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	19,477.0000	18,774.0000	(3.609)	0	0	0
09/07/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	1,761.0000	1,839.0000	4.429	0	0	0
09/07/2007	R153	2008/02/07			Bond Future	8.8450	8.8150	(0.339)	0.0000	0.0000	0
09/07/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	4,824.0000	4,975.0000	3.130	0	0	0
09/07/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	19,027.0000	18,467.0000	(2.943)	0	0	0
09/07/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	23,543.0000	22,939.0000	(2.566)	0	0	0
09/07/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	3,302.0000	3,409.0000	3.240	0	0	0
09/07/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	2,178.0000	2,250.0000	3.306	0	0	0
09/07/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	28,500.0000	27,861.0000	(2.242)	0	0	0
09/07/2007	R157	2007/08/02			Bond Future	8.3800	8.3500	(0.358)	0.0000	0.0000	11
09/07/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,532.0000	1,830.0000	(27.725)	0	0	0
09/07/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	6,070.0000	4,850.0000	(20.099)	0	0	0
09/07/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	14,316.0000	15,169.0000	5.958	0	0	0
09/07/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	24,367.0000	25,737.0000	5.622	0	0	0
09/07/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	81,210.0000	79,138.0000	(2.551)	0	0	0
09/07/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	44,664.0000	42,570.0000	(4.688)	0	0	57
09/07/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	197.0000	176.0000	(10.660)	0	0	0
09/07/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/07/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	27,189.0000	28,670.0000	5.447	0	0	0
09/07/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	30,072.0000	31,659.0000	5.277	0	0	0
09/07/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,515.0000	1,029.0000	(32.079)	0	0	0
09/07/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,987.0000	1,395.0000	(29.794)	0	0	0
09/07/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	42,307.0000	44,193.0000	4.458	0	0	0
09/07/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	446.0000	260.0000	(41.704)	0	0	0
09/07/2007	R157	2007/11/01			Bond Future	8.3650	8.3350	(0.359)	0.0000	0.0000	0
09/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	62,034.0000	60,115.0000	(3.093)	0	0	0
09/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	2,027.0000	2,128.0000	4.983	0	0	0
09/07/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	4,307.0000	4,528.0000	5.131	0	0	0
09/07/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	46,599.0000	44,798.0000	(3.865)	0	0	0
09/07/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	78,886.0000	76,905.0000	(2.511)	0	0	0

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09/07/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	851.0000	890.0000	4.583	0	0	0
09/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	62,034.0000	60,115.0000	(3.093)	0	0	0
09/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	2,027.0000	2,128.0000	4.983	0	0	0
09/07/2007	R157	2008/02/07			Bond Future	8.2950	8.2650	(0.362)	0.0000	0.0000	477
09/07/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	4,227.0000	4,406.0000	4.235	0	0	0
09/07/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	75,323.0000	73,530.0000	(2.380)	0	0	0
09/07/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	6,988.0000	7,275.0000	4.107	0	0	0
09/07/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	47,411.0000	45,869.0000	(3.252)	0	0	0
09/07/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	60,614.0000	58,930.0000	(2.778)	0	0	0
09/07/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	10,960.0000	11,390.0000	3.923	0	0	0
09/07/2007	R186	2007/08/02			Bond Future	8.1100	8.0700	(0.493)	0.0000	0.0000	5
09/07/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	2,115.0000	1,319.0000	(37.636)	0	0	0
09/07/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	41,344.0000	44,715.0000	8.154	0	0	0
09/07/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	602.0000	316.0000	(47.508)	0	0	0
09/07/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	3,597.0000	2,407.0000	(33.083)	0	0	0
09/07/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	24,688.0000	27,033.0000	9.499	0	0	0
09/07/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	50,629.0000	54,393.0000	7.434	0	0	0
09/07/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	8,928.0000	6,713.0000	(24.810)	0	0	0
09/07/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	70,205.0000	74,479.0000	6.088	0	0	0
09/07/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,800.0000	1,813.0000	(35.250)	0	0	0
09/07/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	45,949.0000	49,522.0000	7.776	0	0	0
09/07/2007	R186	2007/11/01			Bond Future	8.0700	8.0300	(0.496)	0.0000	0.0000	0
09/07/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	132,814.0000	128,405.0000	(3.320)	0	0	0
09/07/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	1,718.0000	1,865.0000	8.556	0	0	0
09/07/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	4,054.0000	4,393.0000	8.362	0	0	0
09/07/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	75,835.0000	71,956.0000	(5.115)	0	0	0
09/07/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	8,465.0000	9,140.0000	7.974	0	0	0
09/07/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	102,722.0000	98,506.0000	(4.104)	0	0	0
09/07/2007	R186	2008/02/07			Bond Future	8.0100	7.9700	(0.499)	0.0000	0.0000	0
09/07/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	102,383.0000	98,580.0000	(3.714)	0	0	0
09/07/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	11,295.0000	12,050.0000	6.684	0	0	0
09/07/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	57,856.0000	54,886.0000	(5.133)	0	0	0

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09/07/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	18,247.0000	19,381.0000	6.215	0	0	0
09/07/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	27,773.0000	29,361.0000	5.718	0	0	0
09/07/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	78,301.0000	74,876.0000	(4.374)	0	0	0
09/07/2007	R196	2007/08/02			Bond Future	9.3020	9.2640	(0.409)	0.0000	0.0000	0
09/07/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
09/07/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	78.0000	77.0000	(1.282)	0	0	0
09/07/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	15,274.0000	14,728.0000	(3.575)	0	0	0
09/07/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	8,053.0000	7,506.0000	(6.792)	0	0	0
09/07/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	9.0000	8.0000	(11.111)	0	0	0
09/07/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	11,624.0000	11,077.0000	(4.706)	0	0	0
09/07/2007	R196	2007/11/01			Bond Future	9.1400	9.1110	(0.317)	0.0000	0.0000	0
09/07/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	11,548.0000	11,213.0000	(2.901)	0	0	0
09/07/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	564.0000	584.0000	3.546	0	0	0
09/07/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	6,617.0000	6,330.0000	(4.337)	0	0	0
09/07/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	1,824.0000	1,892.0000	3.728	0	0	0
09/07/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	8,935.0000	8,619.0000	(3.537)	0	0	0
09/07/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	1,054.0000	1,093.0000	3.700	0	0	0
09/07/2007	R196	2008/02/07			Bond Future	8.9430	8.9560	0.145	0.0000	0.0000	0
09/07/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	4,293.0000	4,200.0000	(2.166)	0	0	0
09/07/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,196.0000	6,232.0000	0.581	0	0	0
09/07/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	9,335.0000	9,393.0000	0.621	0	0	0
09/07/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	3,297.0000	3,216.0000	(2.457)	0	0	0
09/07/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	7,674.0000	7,721.0000	0.612	0	0	0
09/07/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	2,475.0000	2,405.0000	(2.828)	0	0	0
09/07/2007	R201	2007/08/02			Bond Future	8.4150	8.3850	(0.357)	0.0000	0.0000	0
09/07/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,368.0000	943.0000	(31.067)	0	0	0
09/07/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	19,896.0000	21,030.0000	5.700	0	0	0
09/07/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,247.0000	1,644.0000	(26.836)	0	0	0
09/07/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,762.0000	1,252.0000	(28.944)	0	0	0
09/07/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	17,701.0000	18,742.0000	5.881	0	0	0
09/07/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	22,174.0000	23,393.0000	5.497	0	0	0
09/07/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	5,373.0000	4,343.0000	(19.170)	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
09/07/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	10,014.0000	10,628.0000	6.131	0	0	0
09/07/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	453.0000	273.0000	(39.735)	0	0	0
09/07/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	31,854.0000	33,318.0000	4.596	0	0	0
09/07/2007	R201	2007/11/01			Bond Future	8.3600	8.3300	(0.359)	0.0000	0.0000	0
09/07/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	4,031.0000	4,219.0000	4.664	0	0	0
09/07/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	49,433.0000	47,915.0000	(3.071)	0	0	0
09/07/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	37,383.0000	35,962.0000	(3.801)	0	0	0
09/07/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	2,015.0000	2,106.0000	4.516	0	0	0
09/07/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	911.0000	949.0000	4.171	0	0	0
09/07/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	62,631.0000	61,060.0000	(2.508)	0	0	0
09/07/2007	R201	2008/02/07			Bond Future	8.2650	8.2350	(0.363)	0.0000	0.0000	0
09/07/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	6,103.0000	6,347.0000	3.998	0	0	0
09/07/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	47,174.0000	45,846.0000	(2.815)	0	0	0
09/07/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	9,429.0000	9,790.0000	3.829	0	0	0
09/07/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	36,855.0000	35,643.0000	(3.289)	0	0	0
09/07/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	58,697.0000	57,280.0000	(2.414)	0	0	0
09/07/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	3,757.0000	3,912.0000	4.126	0	0	0
09/07/2007	R203	2007/08/02			Bond Future	8.2950	8.2650	(0.362)	0.0000	0.0000	0
09/07/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	233.0000	126.0000	(45.923)	0	0	0
09/07/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	34,176.0000	35,881.0000	4.989	0	0	0
09/07/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	46,307.0000	48,224.0000	4.140	0	0	0
09/07/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,187.0000	785.0000	(33.867)	0	0	0
09/07/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	4,038.0000	3,089.0000	(23.502)	0	0	0
09/07/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	28,364.0000	29,899.0000	5.412	0	0	0
09/07/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	17,733.0000	18,809.0000	6.068	0	0	0
09/07/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	882.0000	562.0000	(36.281)	0	0	0
09/07/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,546.0000	1,056.0000	(31.695)	0	0	0
09/07/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	31,250.0000	32,873.0000	5.194	0	0	0
09/07/2007	R203	2007/11/01			Bond Future	8.2450	8.2150	(0.364)	0.0000	0.0000	0
09/07/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	2,866.0000	3,014.0000	5.164	0	0	0
09/07/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	54,152.0000	52,299.0000	(3.422)	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
09/07/2007	R203	2008/02/07			Bond Future	8.1700	8.1400	(0.367)	0.0000	0.0000	0
09/07/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	8,504.0000	8,857.0000	4.151	0	0	0
09/07/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	53,901.0000	52,277.0000	(3.013)	0	0	0
09/07/2007	R204	2007/08/02			Bond Future	8.2900	8.2600	(0.362)	0.0000	0.0000	0
09/07/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	5,786.0000	4,599.0000	(20.515)	0	0	0
09/07/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	20,694.0000	21,662.0000	4.678	0	0	0
09/07/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	34,255.0000	35,821.0000	4.572	0	0	0
09/07/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	37,246.0000	38,908.0000	4.462	0	0	0
09/07/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,562.0000	1,070.0000	(31.498)	0	0	0
09/07/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,992.0000	1,404.0000	(29.518)	0	0	0
09/07/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,514.0000	1,820.0000	(27.605)	0	0	0
09/07/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	31,340.0000	32,801.0000	4.662	0	0	0
09/07/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	49,733.0000	51,676.0000	3.907	0	0	0
09/07/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	533.0000	320.0000	(39.962)	0	0	0
09/07/2007	R204	2007/11/01			Bond Future	8.2400	8.2100	(0.364)	0.0000	0.0000	0
09/07/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	7,377.0000	7,597.0000	2.982	0	0	0
09/07/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	61,927.0000	60,010.0000	(3.096)	0	0	0
09/07/2007	R204	2008/02/07			Bond Future	8.1500	8.1200	(0.368)	0.0000	0.0000	0
09/07/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	63,431.0000	61,760.0000	(2.634)	0	0	0
09/07/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	16,057.0000	16,509.0000	2.815	0	0	0
09/07/2007	R206	2007/08/02			Bond Future	8.4150	8.3850	(0.357)	0.0000	0.0000	0
09/07/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	32,372.0000	30,933.0000	(4.445)	0	0	0
09/07/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	78.0000	68.0000	(12.821)	0	0	0
09/07/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	596.0000	589.0000	(1.174)	0	0	0
09/07/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	2,731.0000	2,879.0000	5.419	0	0	0
09/07/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	20,594.0000	19,158.0000	(6.973)	0	0	0
09/07/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	10,621.0000	9,340.0000	(12.061)	0	0	0
09/07/2007	R206	2007/11/01			Bond Future	8.3500	8.3200	(0.359)	0.0000	0.0000	0
09/07/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	3,216.0000	3,377.0000	5.006	0	0	0
09/07/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	31,565.0000	30,332.0000	(3.906)	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
09/07/2007	R206	2008/02/07			Bond Future	8.2500	8.2200	(0.364)	0.0000	0.0000	0
09/07/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	7,829.0000	8,142.0000	3.998	0	0	0
09/07/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	30,729.0000	29,686.0000	(3.394)	0	0	0
09/07/2007	R207	2007/08/02			Bond Future	8.2300	8.2100	(0.243)	0.0000	0.0000	0
09/07/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	347.0000	209.0000	(39.769)	0	0	0
09/07/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	37,287.0000	38,610.0000	3.548	0	0	0
09/07/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	21,546.0000	22,465.0000	4.265	0	0	0
09/07/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	33,995.0000	35,265.0000	3.736	0	0	0
09/07/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	2,113.0000	1,570.0000	(25.698)	0	0	0
09/07/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	40,613.0000	41,977.0000	3.359	0	0	0
09/07/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	520.0000	328.0000	(36.923)	0	0	0
09/07/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	33.0000	15.0000	(54.545)	0	0	0
09/07/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	54,024.0000	55,467.0000	2.671	0	0	0
09/07/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	227.0000	130.0000	(42.731)	0	0	0
09/07/2007	R207	2007/11/01			Bond Future	8.1800	8.1600	(0.244)	0.0000	0.0000	0
09/07/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	54,540.0000	53,164.0000	(2.523)	0	0	0
09/07/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	3,366.0000	3,444.0000	2.317	0	0	0
09/07/2007	R207	2008/02/07			Bond Future	8.1150	8.0950	(0.246)	0.0000	0.0000	0
09/07/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	8,693.0000	8,914.0000	2.542	0	0	0
09/07/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	54,526.0000	53,303.0000	(2.243)	0	0	0
09/07/2007	R209	2007/08/02			Bond Future	7.8200	7.7800	(0.512)	7.7900	7.7900	633
09/07/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	58,757.0000	54,863.0000	(6.627)	0	0	0
09/07/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
09/07/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	280.0000	282.0000	0.714	0	0	0
09/07/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	19.0000	17.0000	(10.526)	0	0	0
09/07/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	86,283.0000	82,384.0000	(4.519)	0	0	0
09/07/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	115,470.0000	111,574.0000	(3.374)	0	0	0
09/07/2007	R209	2007/11/01			Bond Future	7.7800	7.7400	(0.514)	0.0000	0.0000	0
09/07/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	2,723.0000	2,994.0000	9.952	0	0	0
09/07/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	84,923.0000	81,274.0000	(4.297)	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
09/07/2007	R209 2008/02/07			Bond Future	7.7300	7.6900	(0.517)	0.0000	0.0000	0
09/07/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	8,738.0000	9,382.0000	7.370	0	0	0
09/07/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	85,862.0000	82,557.0000	(3.849)	0	0	0
09/07/2007	TRT1 2007/08/02			Index Future	249.0730	249.5810	0.204	0.0000	0.0000	500
<b>Grand Total:</b>										<b>9,560</b>