



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 12/09/2007

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
12/09/2007	\$ / R 2007/09/17			Currency Future	7.1945	7.1531	(0.575)	7.1700	7.1500	1,788
12/09/2007	\$ / R 2007/12/14			Currency Future	7.2861	7.2449	(0.565)	7.2800	7.2800	23,660
12/09/2007	\$ / R 2008/03/17			Currency Future	7.3910	7.3486	(0.574)	0.0000	0.0000	7,600
12/09/2007	ALBI 2007/11/01			Index Future	253.2040	253.2490	0.018	0.0000	0.0000	0
12/09/2007	ALBI 2007/11/01	254.00	Call	Index Future	15,195.0000	15,208.0000	0.086	0	0	0
12/09/2007	ALBI 2007/11/01	254.00	Put	Index Future	23,155.0000	22,718.0000	(1.887)	0	0	0
12/09/2007	ALBI 2008/02/07			Index Future	260.2530	260.3100	0.022	0.0000	0.0000	8
12/09/2007	ALBI 2008/02/07	254.00	Put	Index Future	10,564.0000	10,358.0000	(1.950)	0	0	0
12/09/2007	ALBI 2008/02/07	254.00	Call	Index Future	73,094.0000	73,458.0000	0.498	0	0	0
12/09/2007	CRD1 2007/11/01			Index Future	109.0840	108.9740	(0.101)	0.0000	0.0000	8
12/09/2007	CRD1 2008/02/07			Index Future	112.0430	111.9290	(0.102)	0.0000	0.0000	0
12/09/2007	GOVI 2007/11/01			jGovi	254.1735	254.1490	(0.010)	0.0000	0.0000	60
12/09/2007	GOVI 2007/11/01	265.00	Put	jGovi	108,288.0000	108,530.0000	0.223	0	0	0
12/09/2007	GOVI 2007/11/01	265.00	Call	jGovi	23.0000	20.0000	(13.043)	0	0	0
12/09/2007	GOVI 2008/02/07			jGovi	261.0680	261.0395	(0.011)	0.0000	0.0000	12
12/09/2007	GOVI 2008/02/07	265.00	Put	jGovi	50,320.0000	50,453.0000	0.264	0	0	0
12/09/2007	GOVI 2008/02/07	265.00	Call	jGovi	11,000.0000	10,848.0000	(1.382)	0	0	0

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12/09/2007	GOVI	2008/05/02			jGovi	267.6515	268.6230	0.363	0.0000	0.0000	0
12/09/2007	GOVI	2008/05/02	264.00	Put	jGovi	26,670.0000	23,269.0000	(12.752)	0	0	0
12/09/2007	GOVI	2008/05/02	264.00	Call	jGovi	63,185.0000	69,499.0000	9.993	0	0	0
12/09/2007	ILBI	2007/11/01			Index Future	280.5760	280.8400	0.094	0.0000	0.0000	0
12/09/2007	ILBI	2008/02/07			Index Future	288.3870	288.6710	0.098	0.0000	0.0000	0
12/09/2007	J153	2010/08/31			jSwap	10.1560	10.1480	(0.079)	0.0000	0.0000	0
12/09/2007	J157	2015/09/15			jSwap	9.6500	9.6410	(0.093)	0.0000	0.0000	0
12/09/2007	J186	2026/12/21			jSwap	8.6850	8.6710	(0.161)	0.0000	0.0000	0
12/09/2007	J201	2014/12/22			jSwap	9.7280	9.7240	(0.041)	0.0000	0.0000	0
12/09/2007	J203	2017/09/15			jSwap	9.4950	9.4900	(0.053)	0.0000	0.0000	0
12/09/2007	J204	2018/12/21			jSwap	9.3870	9.3800	(0.075)	0.0000	0.0000	0
12/09/2007	J207	2020/01/15			jSwap	9.2830	9.2740	(0.097)	0.0000	0.0000	0
12/09/2007	JBAR	2005/12/21			jBar	10.1710	10.1670	(0.039)	0.0000	0.0000	0
12/09/2007	JFRA	2007/11/01			jFra	10.3680	10.3820	0.135	0.0000	0.0000	0
12/09/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
12/09/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,492.0000	7,528.0000	0.481	0	0	0
12/09/2007	JFRA	2008/02/07			jFra	10.4700	10.4810	0.105	0.0000	0.0000	0
12/09/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	16,653.0000	16,626.0000	(0.162)	0	0	0
12/09/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	9,399.0000	9,347.0000	(0.553)	0	0	0
12/09/2007	JFRA	2008/05/02			jFra	10.4670	10.4740	0.067	0.0000	0.0000	0
12/09/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	15,690.0000	15,647.0000	(0.274)	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
12/09/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	16,245.0000	16,220.0000	(0.154)	0	0	0
12/09/2007	JFRA	2008/08/07			jFra	10.3390	10.3320	(0.068)	0.0000	0.0000	0
12/09/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,884.0000	18,864.0000	(0.106)	0	0	0
12/09/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	19,100.0000	19,063.0000	(0.194)	0	0	0
12/09/2007	JFRA	2008/11/06			jFra	10.1230	10.1280	0.049	0.0000	0.0000	0
12/09/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	21,295.0000	21,275.0000	(0.094)	0	0	0
12/09/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,604.0000	21,572.0000	(0.148)	0	0	0
12/09/2007	JN02	2007/11/01			jNote	10.1790	10.1890	0.098	0.0000	0.0000	0
12/09/2007	JN02	2007/11/01	9.00	Call	Option on jNote	22,350.0000	22,468.0000	0.528	0	0	0
12/09/2007	JN02	2007/11/01	9.00	Put	Option on jNote	1,157.0000	1,098.0000	(5.099)	0	0	0
12/09/2007	JN02	2008/02/07			jNote	10.0910	10.0930	0.020	0.0000	0.0000	0
12/09/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,206.0000	5,161.0000	(0.864)	0	0	0
12/09/2007	JN02	2008/02/07	9.00	Call	Option on jNote	24,663.0000	24,653.0000	(0.041)	0	0	0
12/09/2007	JN02	2008/05/02			jNote	9.9880	9.9800	(0.080)	0.0000	0.0000	0
12/09/2007	JN02	2008/05/02	10.00	Call	Option on jNote	16,651.0000	16,544.0000	(0.643)	0	0	0
12/09/2007	JN02	2008/05/02	10.00	Put	Option on jNote	15,287.0000	15,324.0000	0.242	0	0	0
12/09/2007	JN05	2007/11/01			jNote	9.7800	9.7760	(0.041)	0.0000	0.0000	0
12/09/2007	JN05	2007/11/01	9.00	Put	Option on jNote	376.0000	365.0000	(2.926)	0	0	0
12/09/2007	JN05	2007/11/01	9.00	Call	Option on jNote	30,822.0000	30,656.0000	(0.539)	0	0	0
12/09/2007	JN05	2008/02/07			jNote	9.7130	9.7050	(0.082)	0.0000	0.0000	0
12/09/2007	JN05	2008/02/07	9.00	Call	Option on jNote	31,129.0000	30,850.0000	(0.896)	0	0	0
12/09/2007	JN05	2008/02/07	9.00	Put	Option on jNote	3,251.0000	3,282.0000	0.954	0	0	0
12/09/2007	JN05	2008/05/02			jNote	9.6460	9.6360	(0.104)	0.0000	0.0000	0
12/09/2007	JN05	2008/05/02	9.50	Put	Option on jNote	12,568.0000	12,705.0000	1.090	0	0	0
12/09/2007	JN05	2008/05/02	9.50	Call	Option on jNote	19,776.0000	19,523.0000	(1.279)	0	0	0
12/09/2007	JN10	2007/11/01			jNote	9.3580	9.3530	(0.053)	0.0000	0.0000	0
12/09/2007	JN10	2007/11/01	9.00	Call	Option on jNote	23,803.0000	23,490.0000	(1.315)	0	0	0

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12/09/2007	JN10	2007/11/01	9.00	Put	Option on jNote	962.0000	962.0000	-	0	0	0
12/09/2007	JN10	2008/02/07			jNote	9.2920	9.2860	(0.065)	0.0000	0.0000	0
12/09/2007	JN10	2008/02/07	9.00	Put	Option on jNote	5,428.0000	5,500.0000	1.326	0	0	0
12/09/2007	JN10	2008/02/07	9.00	Call	Option on jNote	24,089.0000	23,782.0000	(1.274)	0	0	0
12/09/2007	JN10	2008/05/02			jNote	9.2250	9.2170	(0.087)	0.0000	0.0000	0
12/09/2007	JN10	2008/05/02	9.00	Call	Option on jNote	25,005.0000	24,645.0000	(1.440)	0	0	0
12/09/2007	JN10	2008/05/02	9.00	Put	Option on jNote	9,169.0000	9,318.0000	1.625	0	0	0
12/09/2007	JROD	2007/09/28			jRod	9.4210	9.4180	(0.032)	0.0000	0.0000	0
12/09/2007	JROD	2007/10/31			jRod	9.7440	9.7360	(0.082)	0.0000	0.0000	0
12/09/2007	JROD	2007/11/30			jRod	10.0700	10.0570	(0.129)	0.0000	0.0000	0
12/09/2007	JROD	2007/12/31			jRod	9.8770	9.8710	(0.061)	0.0000	0.0000	0
12/09/2007	JROD	2008/01/31			jRod	10.1280	10.1220	(0.059)	0.0000	0.0000	0
12/09/2007	JROD	2008/02/29			jRod	10.3410	10.3360	(0.048)	0.0000	0.0000	0
12/09/2007	JROD	2008/03/31			jRod	10.1330	10.1290	(0.039)	0.0000	0.0000	0
12/09/2007	OTH1	2007/11/01			Index Future	248.2090	248.2360	0.011	0.0000	0.0000	12
12/09/2007	OTH1	2008/02/07			Index Future	254.9420	254.9650	0.009	0.0000	0.0000	0
12/09/2007	R153	2007/11/01			Bond Future	9.3140	9.3040	(0.107)	0.0000	0.0000	124
12/09/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	34,425.0000	34,168.0000	(0.747)	0	0	0
12/09/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	10.0000	10.0000	-	0	0	0
12/09/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	27,814.0000	27,556.0000	(0.928)	0	0	0
12/09/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	52.0000	52.0000	-	0	0	0
12/09/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	41,121.0000	40,864.0000	(0.625)	0	0	0
12/09/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0

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12/09/2007	R153	2008/02/07			Bond Future	9.1990	9.1890	(0.109)	0.0000	0.0000	724
12/09/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	949.0000	959.0000	1.054	0	0	0
12/09/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	29,528.0000	29,303.0000	(0.762)	0	0	0
12/09/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	511.0000	516.0000	0.978	0	0	0
12/09/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	1,660.0000	1,678.0000	1.084	0	0	0
12/09/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	24,200.0000	23,985.0000	(0.888)	0	0	0
12/09/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	35,171.0000	34,942.0000	(0.651)	0	0	0
12/09/2007	R153	2008/05/02			Bond Future	9.1140	9.1040	(0.110)	0.0000	0.0000	0
12/09/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	10,651.0000	10,515.0000	(1.277)	0	0	0
12/09/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	8,194.0000	8,274.0000	0.976	0	0	0
12/09/2007	R157	2007/11/01			Bond Future	8.6610	8.6510	(0.115)	0.0000	0.0000	266
12/09/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	97,761.0000	97,101.0000	(0.675)	0	0	0
12/09/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	7,031.0000	7,165.0000	1.906	0	0	50
12/09/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
12/09/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	17,708.0000	17,181.0000	(2.976)	0	0	0
12/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	35.0000	34.0000	(2.857)	0	0	0
12/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	79,763.0000	79,103.0000	(0.827)	0	0	0
12/09/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	62,208.0000	61,548.0000	(1.061)	0	0	0
12/09/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	196.0000	195.0000	(0.510)	0	0	0
12/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	35.0000	34.0000	(2.857)	0	0	0
12/09/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	2,730.0000	2,773.0000	1.575	0	0	35
12/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	79,763.0000	79,103.0000	(0.827)	0	0	0
12/09/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	8,832.0000	8,451.0000	(4.314)	0	0	50
12/09/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	30,222.0000	29,606.0000	(2.038)	0	0	0
12/09/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	14,683.0000	14,961.0000	1.893	0	0	0
12/09/2007	R157	2008/02/07			Bond Future	8.5770	8.5670	(0.117)	0.0000	0.0000	358
12/09/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	90,391.0000	89,760.0000	(0.698)	0	0	0
12/09/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	3,877.0000	3,935.0000	1.496	0	0	0
12/09/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	58,669.0000	58,081.0000	(1.002)	0	0	0
12/09/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	954.0000	967.0000	1.363	0	0	0
12/09/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	2,005.0000	2,034.0000	1.446	0	0	0
12/09/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	73,972.0000	73,356.0000	(0.833)	0	0	0

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12/09/2007	R157	2008/05/02			Bond Future	8.5150	8.5050	(0.117)	0.0000	0.0000	0
12/09/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	29,881.0000	30,225.0000	1.151	0	0	0
12/09/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	15,182.0000	14,895.0000	(1.890)	0	0	0
12/09/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	21,409.0000	21,680.0000	1.266	0	0	0
12/09/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	22,355.0000	21,995.0000	(1.610)	0	0	0
12/09/2007	R186	2007/11/01			Bond Future	8.3270	8.3170	(0.120)	0.0000	0.0000	0
12/09/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	96,622.0000	95,526.0000	(1.134)	0	0	0
12/09/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	585.0000	585.0000	-	0	0	0
12/09/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	16.0000	15.0000	(6.250)	0	0	0
12/09/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	127,447.0000	126,349.0000	(0.862)	0	0	0
12/09/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	159,778.0000	158,681.0000	(0.687)	0	0	0
12/09/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	113.0000	111.0000	(1.770)	0	0	0
12/09/2007	R186	2008/02/07			Bond Future	8.2640	8.2540	(0.121)	0.0000	0.0000	0
12/09/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	70,709.0000	69,803.0000	(1.281)	0	0	0
12/09/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	6,682.0000	6,790.0000	1.616	0	0	0
12/09/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	122,770.0000	121,725.0000	(0.851)	0	0	0
12/09/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	12,260.0000	12,453.0000	1.574	0	0	0
12/09/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	95,100.0000	94,110.0000	(1.041)	0	0	0
12/09/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	3,316.0000	3,370.0000	1.628	0	0	0
12/09/2007	R186	2008/05/02			Bond Future	8.2180	8.2080	(0.122)	0.0000	0.0000	0
12/09/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	52,534.0000	51,815.0000	(1.369)	0	0	0
12/09/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	28,257.0000	28,636.0000	1.341	0	0	0
12/09/2007	R196	2007/11/01			Bond Future	9.5420	9.5170	(0.262)	0.0000	0.0000	0
12/09/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	43.0000	46.0000	6.977	0	0	0
12/09/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	12,831.0000	12,530.0000	(2.346)	0	0	0
12/09/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	9,851.0000	9,557.0000	(2.984)	0	0	0
12/09/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	10.0000	10.0000	-	0	0	0
12/09/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	151.0000	162.0000	7.285	0	0	0
12/09/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	15,901.0000	15,597.0000	(1.912)	0	0	0
12/09/2007	R196	2008/02/07			Bond Future	9.3230	9.2950	(0.300)	0.0000	0.0000	0

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12/09/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,414.0000	1,466.0000	3.678	0	0	0
12/09/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	9,522.0000	9,300.0000	(2.331)	0	0	0
12/09/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	936.0000	973.0000	3.953	0	0	0
12/09/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	11,527.0000	11,290.0000	(2.056)	0	0	0
12/09/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	7,694.0000	7,491.0000	(2.638)	0	0	0
12/09/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,059.0000	2,130.0000	3.448	0	0	0
12/09/2007	R196	2008/05/02			Bond Future	9.1460	9.1190	(0.295)	0.0000	0.0000	0
12/09/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	4,392.0000	4,271.0000	(2.755)	0	0	0
12/09/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,261.0000	3,349.0000	2.699	0	0	0
12/09/2007	R201	2007/11/01			Bond Future	8.6840	8.6740	(0.115)	0.0000	0.0000	91
12/09/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	64,631.0000	64,105.0000	(0.814)	0	0	0
12/09/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	40.0000	39.0000	(2.500)	0	0	0
12/09/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	196.0000	195.0000	(0.510)	0	0	0
12/09/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	50,722.0000	50,196.0000	(1.037)	0	0	0
12/09/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	78,899.0000	78,374.0000	(0.665)	0	0	0
12/09/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	6.0000	6.0000	-	0	0	0
12/09/2007	R201	2008/02/07			Bond Future	8.5900	8.5800	(0.116)	0.0000	0.0000	0
12/09/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	47,387.0000	46,919.0000	(0.988)	0	0	0
12/09/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	3,115.0000	3,160.0000	1.445	0	0	0
12/09/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	59,546.0000	59,056.0000	(0.823)	0	0	0
12/09/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	1,628.0000	1,652.0000	1.474	0	0	0
12/09/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	786.0000	797.0000	1.399	0	0	0
12/09/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	72,572.0000	72,070.0000	(0.692)	0	0	0
12/09/2007	R201	2008/05/02			Bond Future	8.5200	8.5100	(0.117)	0.0000	0.0000	0
12/09/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	16,965.0000	17,180.0000	1.267	0	0	0
12/09/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	17,970.0000	17,682.0000	(1.603)	0	0	0
12/09/2007	R203	2007/11/01			Bond Future	8.5600	8.5500	(0.117)	0.0000	0.0000	0
12/09/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	72,057.0000	71,407.0000	(0.902)	0	0	0
12/09/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	67.0000	67.0000	-	0	0	0
12/09/2007	R203	2008/02/07			Bond Future	8.4820	8.4720	(0.118)	0.0000	0.0000	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
12/09/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	68,107.0000	67,503.0000	(0.887)	0	0	0
12/09/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	2,439.0000	2,476.0000	1.517	0	0	0
12/09/2007	R203	2008/05/02			Bond Future	8.4220	8.4120	(0.119)	0.0000	0.0000	0
12/09/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	16,577.0000	16,806.0000	1.381	0	0	0
12/09/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	27,565.0000	27,159.0000	(1.473)	0	0	0
12/09/2007	R204	2007/11/01			Bond Future	8.5220	8.5220	-	0.0000	0.0000	0
12/09/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	691.0000	656.0000	(5.065)	0	0	0
12/09/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	75,027.0000	74,991.0000	(0.048)	0	0	0
12/09/2007	R204	2008/02/07			Bond Future	8.4470	8.4470	-	0.0000	0.0000	35
12/09/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	6,535.0000	6,474.0000	(0.933)	0	0	0
12/09/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	74,605.0000	74,544.0000	(0.082)	0	0	0
12/09/2007	R204	2008/05/02			Bond Future	8.3910	8.3910	-	0.0000	0.0000	0
12/09/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	28,372.0000	28,323.0000	(0.173)	0	0	0
12/09/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	18,697.0000	18,648.0000	(0.262)	0	0	0
12/09/2007	R206	2007/11/01			Bond Future	8.6790	8.6690	(0.115)	0.0000	0.0000	0
12/09/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	43,601.0000	43,146.0000	(1.044)	0	0	0
12/09/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	133.0000	132.0000	(0.752)	0	0	0
12/09/2007	R206	2008/02/07			Bond Future	8.5740	8.5640	(0.117)	0.0000	0.0000	0
12/09/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	2,521.0000	2,560.0000	1.547	0	0	0
12/09/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	39,912.0000	39,508.0000	(1.012)	0	0	0
12/09/2007	R206	2008/05/02			Bond Future	8.5000	8.4900	(0.118)	0.0000	0.0000	0
12/09/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	10,504.0000	10,645.0000	1.342	0	0	0
12/09/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	21,375.0000	21,084.0000	(1.361)	0	0	0
12/09/2007	R207	2007/11/01			Bond Future	8.4630	8.4530	(0.118)	0.0000	0.0000	0
12/09/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	71,527.0000	70,821.0000	(0.987)	0	0	0
12/09/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	106.0000	105.0000	(0.943)	0	0	0
12/09/2007	R207	2008/02/07			Bond Future	8.3910	8.3810	(0.119)	0.0000	0.0000	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
12/09/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	2,591.0000	2,637.0000	1.775	0	0	0
12/09/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	68,070.0000	67,414.0000	(0.964)	0	0	0
12/09/2007	R207	2008/05/02			Bond Future	8.3400	8.3300	(0.120)	0.0000	0.0000	0
12/09/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	27,015.0000	26,597.0000	(1.547)	0	0	0
12/09/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	20,706.0000	20,985.0000	1.347	0	0	0
12/09/2007	R209	2007/11/01			Bond Future	7.9390	7.9290	(0.126)	0.0000	0.0000	0
12/09/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	110.0000	109.0000	(0.909)	0	0	0
12/09/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	97,594.0000	96,646.0000	(0.971)	0	0	0
12/09/2007	R209	2008/02/07			Bond Future	7.8820	7.8720	(0.127)	0.0000	0.0000	659
12/09/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	95,133.0000	94,236.0000	(0.943)	0	0	0
12/09/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	3,272.0000	3,332.0000	1.834	0	0	0
12/09/2007	R209	2008/05/02			Bond Future	7.8390	7.8290	(0.128)	0.0000	0.0000	0
12/09/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	30,056.0000	30,448.0000	1.304	0	0	0
12/09/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	38,689.0000	38,118.0000	(1.476)	0	0	0
12/09/2007	TRT1	2007/11/01			Index Future	251.0930	251.0680	(0.010)	0.0000	0.0000	400
12/09/2007	TRT1	2008/02/07			Index Future	257.9040	257.8750	(0.011)	0.0000	0.0000	0
Grand Total:											35,940