



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 01/10/2007

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
01/10/2007	\$ / R 2007/12/14			Currency Future	6.9723	6.9569	(0.221)	6.9900	6.9800	24,524
01/10/2007	\$ / R 2008/03/17			Currency Future	7.0717	7.0568	(0.211)	0.0000	0.0000	8,614
01/10/2007	\$ / R 2008/06/13			Currency Future	7.1767	7.1616	(0.210)	0.0000	0.0000	0
01/10/2007	ALBI 2007/11/01			Index Future	258.1550	258.2000	0.017	0.0000	0.0000	0
01/10/2007	ALBI 2007/11/01	254.00	Put	Index Future	2,882.0000	2,434.0000	(15.545)	0	0	0
01/10/2007	ALBI 2007/11/01	254.00	Call	Index Future	44,432.0000	44,434.0000	0.005	0	0	0
01/10/2007	ALBI 2008/02/07			Index Future	265.2650	265.3120	0.018	0.0000	0.0000	0
01/10/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,600.0000	2,443.0000	(6.038)	0	0	0
01/10/2007	ALBI 2008/02/07	254.00	Call	Index Future	115,250.0000	115,563.0000	0.272	0	0	0
01/10/2007	ALBI 2008/05/02			Index Future	271.5760	271.5960	0.007	0.0000	0.0000	0
01/10/2007	ALBI 2008/05/02	265.00	Call	Index Future	82,209.0000	82,125.0000	(0.102)	0	0	0
01/10/2007	ALBI 2008/05/02	265.00	Put	Index Future	16,449.0000	16,165.0000	(1.727)	0	0	0
01/10/2007	ALBI 2008/08/07			Index Future	277.8870	277.8800	(0.003)	0.0000	0.0000	0
01/10/2007	ALBI 2008/08/07	265.00	Call	Index Future	138,884.0000	138,683.0000	(0.145)	0	0	0
01/10/2007	ALBI 2008/08/07	265.00	Put	Index Future	10,014.0000	9,883.0000	(1.308)	0	0	0
01/10/2007	ALBI 2008/11/06			Index Future	284.1980	284.1640	(0.012)	0.0000	0.0000	0
01/10/2007	ALBI 2008/11/06	265.00	Call	Index Future	198,178.0000	197,779.0000	(0.201)	0	0	0
01/10/2007	ALBI 2008/11/06	265.00	Put	Index Future	6,198.0000	6,139.0000	(0.952)	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
01/10/2007	CRD1	2007/11/01			Index Future	110.7540	110.7960	0.038	0.0000	0.0000	8
01/10/2007	CRD1	2008/02/07			Index Future	113.7370	113.7800	0.038	0.0000	0.0000	0
01/10/2007	GOVI	2007/11/01			jGovi	259.0765	259.0860	0.004	0.0000	0.0000	60
01/10/2007	GOVI	2007/11/01	265.00	Put	jGovi	59,575.0000	59,398.0000	(0.297)	0	0	0
01/10/2007	GOVI	2007/11/01	265.00	Call	jGovi	340.0000	258.0000	(24.118)	0	0	0
01/10/2007	GOVI	2008/02/07			jGovi	266.0540	266.0640	0.004	0.0000	0.0000	4
01/10/2007	GOVI	2008/02/07	265.00	Call	jGovi	30,406.0000	30,184.0000	(0.730)	0	0	0
01/10/2007	GOVI	2008/02/07	265.00	Put	jGovi	19,866.0000	19,544.0000	(1.621)	0	0	0
01/10/2007	GOVI	2008/05/02			jGovi	272.7700	272.7800	0.004	0.0000	0.0000	0
01/10/2007	GOVI	2008/05/02	264.00	Call	jGovi	99,124.0000	99,005.0000	(0.120)	0	0	0
01/10/2007	GOVI	2008/05/02	264.00	Put	jGovi	11,424.0000	11,205.0000	(1.917)	0	0	0
01/10/2007	ILBI	2007/11/01			Index Future	282.0980	281.6250	(0.168)	0.0000	0.0000	0
01/10/2007	ILBI	2008/02/07			Index Future	289.8670	289.3820	(0.167)	0.0000	0.0000	0
01/10/2007	J153	2010/08/31			jSwap	9.8690	9.9030	0.345	0.0000	0.0000	0
01/10/2007	J157	2015/09/15			jSwap	9.2970	9.3310	0.366	0.0000	0.0000	0
01/10/2007	J186	2026/12/21			jSwap	8.4390	8.4690	0.355	0.0000	0.0000	0
01/10/2007	J201	2014/12/22			jSwap	9.3790	9.4040	0.267	0.0000	0.0000	0
01/10/2007	J203	2017/09/15			jSwap	9.1490	9.1890	0.437	0.0000	0.0000	0
01/10/2007	J204	2018/12/21			jSwap	9.0640	9.0960	0.353	0.0000	0.0000	0
01/10/2007	J207	2020/01/15			jSwap	8.9620	8.9920	0.335	0.0000	0.0000	0

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01/10/2007	JBAR	2005/12/21			jBar	10.2130	10.2960	0.813	0.0000	0.0000	0
01/10/2007	JFRA	2007/11/01			jFra	10.2660	10.3010	0.341	0.0000	0.0000	0
01/10/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,227.0000	7,318.0000	1.259	0	0	0
01/10/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
01/10/2007	JFRA	2008/02/07			jFra	10.3090	10.3700	0.592	0.0000	0.0000	0
01/10/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	15,709.0000	15,646.0000	(0.401)	0	0	0
01/10/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	8,826.0000	8,644.0000	(2.062)	0	0	0
01/10/2007	JFRA	2008/05/02			jFra	10.2970	10.3520	0.534	0.0000	0.0000	0
01/10/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	15,322.0000	15,142.0000	(1.175)	0	0	0
01/10/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	15,435.0000	15,400.0000	(0.227)	0	0	0
01/10/2007	JFRA	2008/08/07			jFra	10.1660	10.2200	0.531	0.0000	0.0000	0
01/10/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,604.0000	18,448.0000	(0.839)	0	0	0
01/10/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	18,400.0000	18,375.0000	(0.136)	0	0	0
01/10/2007	JFRA	2008/11/06			jFra	9.9410	10.0040	0.634	0.0000	0.0000	0
01/10/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,395.0000	21,238.0000	(0.734)	0	0	0
01/10/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,644.0000	20,640.0000	(0.019)	0	0	0
01/10/2007	JN02	2007/11/01			jNote	9.9770	10.0170	0.401	0.0000	0.0000	0
01/10/2007	JN02	2007/11/01	9.00	Put	Option on jNote	915.0000	704.0000	(23.060)	0	0	0
01/10/2007	JN02	2007/11/01	9.00	Call	Option on jNote	18,508.0000	19,008.0000	2.702	0	0	0
01/10/2007	JN02	2008/02/07			jNote	9.8370	9.8760	0.396	0.0000	0.0000	0
01/10/2007	JN02	2008/02/07	9.00	Call	Option on jNote	20,851.0000	21,208.0000	1.712	0	0	0
01/10/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,891.0000	5,559.0000	(5.636)	0	0	0
01/10/2007	JN02	2008/05/02			jNote	9.6860	9.7200	0.351	0.0000	0.0000	0
01/10/2007	JN02	2008/05/02	10.00	Call	Option on jNote	13,453.0000	13,627.0000	1.293	0	0	0
01/10/2007	JN02	2008/05/02	10.00	Put	Option on jNote	17,541.0000	17,096.0000	(2.537)	0	0	0
01/10/2007	JN05	2007/11/01			jNote	9.4230	9.4400	0.180	0.0000	0.0000	0
01/10/2007	JN05	2007/11/01	9.00	Put	Option on jNote	1,041.0000	816.0000	(21.614)	0	0	0

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01/10/2007	JN05	2007/11/01	9.00	Call	Option on jNote	17,670.0000	18,101.0000	2.439	0	0	0
01/10/2007	JN05	2008/02/07			jNote	9.3370	9.3540	0.182	0.0000	0.0000	0
01/10/2007	JN05	2008/02/07	9.00	Put	Option on jNote	6,434.0000	6,094.0000	(5.284)	0	0	0
01/10/2007	JN05	2008/02/07	9.00	Call	Option on jNote	19,714.0000	20,035.0000	1.628	0	0	0
01/10/2007	JN05	2008/05/02			jNote	9.2560	9.2700	0.151	0.0000	0.0000	0
01/10/2007	JN05	2008/05/02	9.50	Call	Option on jNote	11,707.0000	11,833.0000	1.076	0	0	0
01/10/2007	JN05	2008/05/02	9.50	Put	Option on jNote	19,859.0000	19,425.0000	(2.185)	0	0	0
01/10/2007	JN10	2007/11/01			jNote	9.0180	9.0590	0.455	0.0000	0.0000	0
01/10/2007	JN10	2007/11/01	9.00	Call	Option on jNote	6,684.0000	7,906.0000	18.282	0	0	0
01/10/2007	JN10	2007/11/01	9.00	Put	Option on jNote	5,520.0000	4,094.0000	(25.833)	0	0	0
01/10/2007	JN10	2008/02/07			jNote	8.9450	8.9840	0.436	0.0000	0.0000	0
01/10/2007	JN10	2008/02/07	9.00	Call	Option on jNote	10,315.0000	11,352.0000	10.053	0	0	0
01/10/2007	JN10	2008/02/07	9.00	Put	Option on jNote	13,886.0000	12,391.0000	(10.766)	0	0	0
01/10/2007	JN10	2008/05/02			jNote	8.8740	8.9110	0.417	0.0000	0.0000	0
01/10/2007	JN10	2008/05/02	9.00	Call	Option on jNote	12,261.0000	13,209.0000	7.732	0	0	0
01/10/2007	JN10	2008/05/02	9.00	Put	Option on jNote	19,080.0000	17,604.0000	(7.736)	0	0	0
01/10/2007	JROD	2007/10/31			jRod	9.6660	9.6650	(0.010)	0.0000	0.0000	0
01/10/2007	JROD	2007/11/30			jRod	9.9620	9.9810	0.191	0.0000	0.0000	0
01/10/2007	JROD	2007/12/31			jRod	10.2290	10.2720	0.420	0.0000	0.0000	0
01/10/2007	JROD	2008/01/31			jRod	10.0580	10.0840	0.259	0.0000	0.0000	0
01/10/2007	JROD	2008/02/29			jRod	10.2560	10.2780	0.215	0.0000	0.0000	0
01/10/2007	JROD	2008/03/31			jRod	10.4010	10.4140	0.125	0.0000	0.0000	0
01/10/2007	OTH1	2007/11/01			Index Future	254.2500	254.0730	(0.070)	0.0000	0.0000	12

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01/10/2007	OTH1	2008/02/07			Index Future	261.0980	260.9150	(0.070)	0.0000	0.0000	0
01/10/2007	R153	2007/11/01			Bond Future	8.9180	8.8980	(0.224)	0.0000	0.0000	1,340
01/10/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	177.0000	1,717.0000	870.056	0	0	0
01/10/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	2.0000	15.0000	650.000	0	0	0
01/10/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/10/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	309.0000	3,037.0000	882.848	0	0	0
01/10/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	242.0000	2,369.0000	878.926	0	0	0
01/10/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	0.0000	2.0000	100.000	0	0	0
01/10/2007	R153	2008/02/07			Bond Future	8.8070	8.7870	(0.227)	0.0000	0.0000	6,220
01/10/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	32.0000	322.0000	906.250	0	0	0
01/10/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	165.0000	1,605.0000	872.727	0	0	0
01/10/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	212.0000	2,079.0000	880.660	0	0	0
01/10/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	19.0000	192.0000	910.526	0	0	0
01/10/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	11.0000	107.0000	872.727	0	0	0
01/10/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	265.0000	2,602.0000	881.887	0	0	0
01/10/2007	R153	2008/05/02			Bond Future	8.7100	8.6900	(0.230)	0.0000	0.0000	0
01/10/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	126.0000	1,275.0000	911.905	0	0	0
01/10/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	63.0000	604.0000	858.730	0	0	0
01/10/2007	R157	2007/11/01			Bond Future	8.2390	8.2490	0.121	0.0000	0.0000	266
01/10/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	208.0000	1,995.0000	859.135	0	0	75
01/10/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	93.0000	916.0000	884.946	0	0	0
01/10/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	100.0000	923.0000	823.000	0	0	35
01/10/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	33.0000	307.0000	830.303	0	0	0
01/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	2.0000	11.0000	450.000	0	0	0
01/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	517.0000	5,228.0000	911.219	0	0	0
01/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	2.0000	11.0000	450.000	0	0	0
01/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	517.0000	5,228.0000	911.219	0	0	0
01/10/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
01/10/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	695.0000	7,021.0000	910.216	0	0	0
01/10/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	8.0000	72.0000	800.000	0	0	50
01/10/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	349.0000	3,413.0000	877.937	0	0	0

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01/10/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	9.0000	72.0000	700.000	0	0	0
01/10/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	347.0000	3,518.0000	913.833	0	0	0
01/10/2007	R157	2008/02/07			Bond Future	8.1760	8.1860	0.122	0.0000	0.0000	358
01/10/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	24.0000	227.0000	845.833	0	0	0
01/10/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	657.0000	6,618.0000	907.306	0	0	0
01/10/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	86.0000	821.0000	854.651	0	0	0
01/10/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	48.0000	451.0000	839.583	0	0	0
01/10/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	372.0000	3,748.0000	907.527	0	0	0
01/10/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	506.0000	5,095.0000	906.917	0	0	0
01/10/2007	R157	2008/05/02			Bond Future	8.1290	8.1390	0.123	0.0000	0.0000	0
01/10/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	352.0000	3,461.0000	883.239	0	0	0
01/10/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	115.0000	1,156.0000	905.217	0	0	0
01/10/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	464.0000	4,577.0000	886.422	0	0	0
01/10/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	70.0000	708.0000	911.429	0	0	0
01/10/2007	R186	2007/11/01			Bond Future	7.9570	7.9770	0.251	0.0000	0.0000	0
01/10/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	359.0000	22.0000	(93.872)	0	0	0
01/10/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	41.0000	2.0000	(95.122)	0	0	0
01/10/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	118,204.0000	12,049.0000	(89.807)	0	0	0
01/10/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	86,094.0000	8,826.0000	(89.748)	0	0	0
01/10/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	56,413.0000	5,820.0000	(89.683)	0	0	0
01/10/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	1,975.0000	146.0000	(92.608)	0	0	0
01/10/2007	R186	2008/02/07			Bond Future	7.8980	7.9180	0.253	0.0000	0.0000	0
01/10/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	61,554.0000	6,289.0000	(89.783)	0	0	0
01/10/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	14,327.0000	1,335.0000	(90.682)	0	0	0
01/10/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	7,652.0000	701.0000	(90.839)	0	0	0
01/10/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	85,914.0000	8,758.0000	(89.806)	0	0	0
01/10/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	24,378.0000	2,305.0000	(90.545)	0	0	0
01/10/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	41,635.0000	4,261.0000	(89.766)	0	0	0
01/10/2007	R186	2008/05/02			Bond Future	7.8510	7.8710	0.255	0.0000	0.0000	0
01/10/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	47,477.0000	4,588.0000	(90.336)	0	0	0
01/10/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	30,462.0000	3,117.0000	(89.768)	0	0	0

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01/10/2007	R196	2007/11/01			Bond Future	9.2230	9.2510	0.304	0.0000	0.0000	0
01/10/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	12,015.0000	1,235.0000	(89.721)	0	0	0
01/10/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	310.0000	23.0000	(92.581)	0	0	0
01/10/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	78.0000	5.0000	(93.590)	0	0	0
01/10/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	6,119.0000	638.0000	(89.573)	0	0	0
01/10/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	8,976.0000	929.0000	(89.650)	0	0	0
01/10/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	15.0000	1.0000	(93.333)	0	0	0
01/10/2007	R196	2008/02/07			Bond Future	8.9030	8.9720	0.775	0.0000	0.0000	0
01/10/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	3,347.0000	301.0000	(91.007)	0	0	0
01/10/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	6,360.0000	677.0000	(89.355)	0	0	0
01/10/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	4,856.0000	520.0000	(89.292)	0	0	0
01/10/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	2,377.0000	211.0000	(91.123)	0	0	0
01/10/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,626.0000	142.0000	(91.267)	0	0	0
01/10/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	8,091.0000	856.0000	(89.420)	0	0	0
01/10/2007	R196	2008/05/02			Bond Future	8.6390	8.7770	1.597	0.0000	0.0000	0
01/10/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	5,239.0000	457.0000	(91.277)	0	0	0
01/10/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	2,433.0000	284.0000	(88.327)	0	0	0
01/10/2007	R201	2007/11/01			Bond Future	8.2670	8.2770	0.121	0.0000	0.0000	91
01/10/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
01/10/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	57.0000	5,727.0000	9947.368	0	0	0
01/10/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	1.0000	61.0000	6000.000	0	0	0
01/10/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	29.0000	2,951.0000	10075.862	0	0	0
01/10/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	0.0000	10.0000	100.000	0	0	0
01/10/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	43.0000	4,306.0000	9913.953	0	0	0
01/10/2007	R201	2008/02/07			Bond Future	8.1790	8.1890	0.122	0.0000	0.0000	0
01/10/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	30.0000	3,011.0000	9936.667	0	0	0
01/10/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	7.0000	667.0000	9428.571	0	0	0
01/10/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	4.0000	371.0000	9175.000	0	0	0
01/10/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	41.0000	4,079.0000	9848.780	0	0	0
01/10/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	2.0000	189.0000	9350.000	0	0	0
01/10/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	53.0000	5,284.0000	9869.811	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
01/10/2007	R201	2008/05/02			Bond Future	8.1080	8.1180	0.123	0.0000	0.0000	0
01/10/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	9.0000	890.0000	9788.889	0	0	0
01/10/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	29.0000	2,833.0000	9668.966	0	0	0
01/10/2007	R203	2007/11/01			Bond Future	8.1630	8.1730	0.123	0.0000	0.0000	0
01/10/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	46,080.0000	4,667.0000	(89.872)	0	0	0
01/10/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	276.0000	19.0000	(93.116)	0	0	0
01/10/2007	R203	2008/02/07			Bond Future	8.0910	8.1010	0.124	0.0000	0.0000	0
01/10/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	45,834.0000	4,620.0000	(89.920)	0	0	0
01/10/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	5,656.0000	536.0000	(90.523)	0	0	0
01/10/2007	R203	2008/05/02			Bond Future	8.0320	8.0420	0.125	0.0000	0.0000	0
01/10/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	14,762.0000	1,487.0000	(89.927)	0	0	0
01/10/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	28,917.0000	2,837.0000	(90.189)	0	0	0
01/10/2007	R204	2007/11/01			Bond Future	8.1440	8.1440	-	0.0000	0.0000	0
01/10/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	14.0000	118.0000	742.857	0	0	0
01/10/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	491.0000	4,887.0000	895.316	0	0	0
01/10/2007	R204	2008/02/07			Bond Future	8.0750	8.0750	-	0.0000	0.0000	38
01/10/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	533.0000	5,300.0000	894.371	0	0	0
01/10/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	112.0000	1,095.0000	877.679	0	0	0
01/10/2007	R204	2008/05/02			Bond Future	8.0200	8.0200	-	0.0000	0.0000	0
01/10/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	316.0000	3,142.0000	894.304	0	0	0
01/10/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	155.0000	1,536.0000	890.968	0	0	0
01/10/2007	R206	2007/11/01			Bond Future	8.2640	8.2740	0.121	0.0000	0.0000	0
01/10/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	24,935.0000	2,526.0000	(89.870)	0	0	0
01/10/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	587.0000	45.0000	(92.334)	0	0	0
01/10/2007	R206	2008/02/07			Bond Future	8.1660	8.1760	0.122	0.0000	0.0000	0
01/10/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	5,798.0000	554.0000	(90.445)	0	0	0
01/10/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	24,896.0000	2,509.0000	(89.922)	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
01/10/2007	R206	2008/05/02			Bond Future	8.0910	8.1010	0.124	0.0000	0.0000	0
01/10/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	18,654.0000	1,830.0000	(90.190)	0	0	0
01/10/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	11,661.0000	1,175.0000	(89.924)	0	0	0
01/10/2007	R207	2007/11/01			Bond Future	8.0740	8.0840	0.124	0.0000	0.0000	0
01/10/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	43,897.0000	4,450.0000	(89.863)	0	0	0
01/10/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	463.0000	33.0000	(92.873)	0	0	0
01/10/2007	R207	2008/02/07			Bond Future	8.0080	8.0180	0.125	0.0000	0.0000	0
01/10/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	6,347.0000	601.0000	(90.531)	0	0	0
01/10/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	44,414.0000	4,481.0000	(89.911)	0	0	0
01/10/2007	R207	2008/05/02			Bond Future	7.9570	7.9670	0.126	0.0000	0.0000	0
01/10/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	14,196.0000	1,430.0000	(89.927)	0	0	0
01/10/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	35,140.0000	3,452.0000	(90.176)	0	0	0
01/10/2007	R209	2007/11/01			Bond Future	7.6090	7.6390	0.394	0.0000	0.0000	0
01/10/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	4.0000	20.0000	400.000	0	0	0
01/10/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	656.0000	6,845.0000	943.445	0	0	0
01/10/2007	R209	2008/02/07			Bond Future	7.5560	7.5860	0.397	0.0000	0.0000	659
01/10/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	668.0000	6,909.0000	934.281	0	0	0
01/10/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	71.0000	633.0000	791.549	0	0	0
01/10/2007	R209	2008/05/02			Bond Future	7.5120	7.5420	0.399	0.0000	0.0000	0
01/10/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	230.0000	2,393.0000	940.435	0	0	0
01/10/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	468.0000	4,469.0000	854.915	0	0	0
01/10/2007	TRT1	2007/11/01			Index Future	255.9650	255.9700	0.002	0.0000	0.0000	400
01/10/2007	TRT1	2008/02/07			Index Future	262.8590	262.8640	0.002	0.0000	0.0000	0
Grand Total:											42,754