



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 12/04/2007

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
12/04/2007	ALBI	2007/05/03			Index Future	255.6130	255.5350	(0.031)	0.0000	0.0000	0
12/04/2007	ALBI	2007/05/03	254.00	Call	Index Future	22,167.0000	21,371.0000	(3.591)	0	0	0
12/04/2007	ALBI	2007/05/03	254.00	Put	Index Future	6,037.0000	6,021.0000	(0.265)	0	0	0
12/04/2007	ALBI	2007/08/02			Index Future	261.4760	261.4050	(0.027)	0.0000	0.0000	0
12/04/2007	ALBI	2007/08/02	254.00	Put	Index Future	5,503.0000	5,533.0000	0.545	0	0	0
12/04/2007	ALBI	2007/08/02	254.00	Call	Index Future	80,263.0000	79,583.0000	(0.847)	0	0	0
12/04/2007	ALBI	2007/11/01			Index Future	267.5000	267.4520	(0.018)	0.0000	0.0000	0
12/04/2007	ALBI	2007/11/01	254.00	Call	Index Future	138,689.0000	138,211.0000	(0.345)	0	0	0
12/04/2007	ALBI	2007/11/01	254.00	Put	Index Future	3,689.0000	3,691.0000	0.054	0	0	0
12/04/2007	ALBI	2008/02/07			Index Future	274.0540	274.0230	(0.011)	0.0000	0.0000	0
12/04/2007	ALBI	2008/02/07	254.00	Call	Index Future	202,895.0000	202,579.0000	(0.156)	0	0	0
12/04/2007	ALBI	2008/02/07	254.00	Put	Index Future	2,355.0000	2,349.0000	(0.255)	0	0	0
12/04/2007	CRD1	2007/05/03			Index Future	109.4490	109.4330	(0.015)	0.0000	0.0000	10
12/04/2007	GOVI	2007/05/03			jGovi	256.3550	256.2190	(0.053)	0.0000	0.0000	144
12/04/2007	GOVI	2007/05/03	235.00	Call	jGovi	213,550.0000	212,190.0000	(0.637)	0	0	0
12/04/2007	GOVI	2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
12/04/2007	GOVI	2007/08/02			jGovi	261.9030	261.8180	(0.032)	0.0000	0.0000	69
12/04/2007	GOVI	2007/08/02	240.50	Call	jGovi	214,031.0000	213,180.0000	(0.398)	0	0	0
12/04/2007	GOVI	2007/08/02	240.50	Put	jGovi	1.0000	0.0000	(100.000)	0	0	0

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12/04/2007	GOVI	2007/11/01			jGovi	267.7190	267.5930	(0.047)	266.9300	266.9300	59
12/04/2007	GOVI	2007/11/01	265.00	Put	jGovi	27,595.0000	27,989.0000	1.428	0	0	0
12/04/2007	GOVI	2007/11/01	265.00	Call	jGovi	54,785.0000	53,919.0000	(1.581)	0	0	0
12/04/2007	GOVI	2008/02/07			jGovi	274.3200	274.2480	(0.026)	0.0000	0.0000	0
12/04/2007	GOVI	2008/02/07	265.00	Call	jGovi	109,006.0000	108,382.0000	(0.572)	0	0	0
12/04/2007	GOVI	2008/02/07	265.00	Put	jGovi	15,806.0000	15,902.0000	0.607	0	0	0
12/04/2007	ILBI	2007/05/03			Index Future	275.8150	275.9620	0.053	0.0000	0.0000	0
12/04/2007	ILBI	2007/08/02			Index Future	282.1410	282.3000	0.056	0.0000	0.0000	0
12/04/2007	J153	2010/08/31			jSwap	8.7470	8.7590	0.137	0.0000	0.0000	0
12/04/2007	J157	2015/09/15			jSwap	8.2640	8.2760	0.145	0.0000	0.0000	0
12/04/2007	J186	2026/12/21			jSwap	7.7670	7.7620	(0.064)	0.0000	0.0000	0
12/04/2007	J201	2014/12/22			jSwap	8.3480	8.3620	0.168	0.0000	0.0000	0
12/04/2007	J203	2017/09/15			jSwap	8.1510	8.1600	0.110	0.0000	0.0000	0
12/04/2007	J204	2018/12/21			jSwap	8.1210	8.1300	0.111	0.0000	0.0000	0
12/04/2007	J207	2020/01/15			jSwap	8.0590	8.0680	0.112	0.0000	0.0000	0
12/04/2007	JBAR	2005/12/21			jBar	9.2040	9.2080	0.043	0.0000	0.0000	0
12/04/2007	JFRA	2007/05/03			jFra	9.2120	9.2240	0.130	0.0000	0.0000	0
12/04/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,172.0000	4,202.0000	0.719	0	0	0
12/04/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
12/04/2007	JFRA	2007/08/02			jFra	9.2340	9.2680	0.368	0.0000	0.0000	0
12/04/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	15.0000	13.0000	(13.333)	0	0	0

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12/04/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,241.0000	4,321.0000	1.886	0	0	0
12/04/2007	JFRA	2007/11/01			jFra	9.1310	9.1610	0.329	0.0000	0.0000	0
12/04/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,364.0000	4,436.0000	1.650	0	0	0
12/04/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	89.0000	83.0000	(6.742)	0	0	0
12/04/2007	JFRA	2008/02/07			jFra	9.0940	9.0790	(0.165)	0.0000	0.0000	0
12/04/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,113.0000	20,066.0000	(0.234)	0	0	0
12/04/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	16,233.0000	16,219.0000	(0.086)	0	0	0
12/04/2007	JN02	2007/05/03			jNote	8.9340	8.9510	0.190	0.0000	0.0000	0
12/04/2007	JN02	2007/05/03	9.25	Put	Option on jNote	8,318.0000	8,006.0000	(3.751)	0	0	0
12/04/2007	JN02	2007/05/03	9.25	Call	Option on jNote	2,560.0000	2,558.0000	(0.078)	0	0	0
12/04/2007	JN02	2007/08/02			jNote	8.8210	8.8350	0.159	0.0000	0.0000	0
12/04/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,664.0000	7,715.0000	0.665	0	0	0
12/04/2007	JN02	2007/08/02	9.25	Put	Option on jNote	15,489.0000	15,283.0000	(1.330)	0	0	0
12/04/2007	JN05	2007/05/03			jNote	8.4200	8.4370	0.202	0.0000	0.0000	0
12/04/2007	JN05	2007/05/03	9.25	Call	Option on jNote	14.0000	14.0000	-	0	0	0
12/04/2007	JN05	2007/05/03	9.25	Put	Option on jNote	33,443.0000	32,745.0000	(2.087)	0	0	0
12/04/2007	JN05	2007/08/02			jNote	8.3460	8.3630	0.204	0.0000	0.0000	0
12/04/2007	JN05	2007/08/02	9.25	Put	Option on jNote	37,808.0000	37,154.0000	(1.730)	0	0	0
12/04/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,322.0000	1,369.0000	3.555	0	0	0
12/04/2007	JN10	2007/05/03			jNote	8.0730	8.0810	0.099	0.0000	0.0000	0
12/04/2007	JN10	2007/05/03	9.00	Put	Option on jNote	62,623.0000	62,046.0000	(0.921)	0	0	0
12/04/2007	JN10	2007/05/03	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
12/04/2007	JN10	2007/08/02			jNote	8.0170	8.0240	0.087	0.0000	0.0000	0
12/04/2007	JN10	2007/08/02	9.00	Call	Option on jNote	100.0000	102.0000	2.000	0	0	0
12/04/2007	JN10	2007/08/02	9.00	Put	Option on jNote	66,700.0000	66,190.0000	(0.765)	0	0	0
12/04/2007	JROD	2007/04/30			jRod	8.6870	8.6840	(0.035)	0.0000	0.0000	0

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12/04/2007	JROD	2007/05/31			jRod	8.8490	8.8430	(0.068)	0.0000	0.0000	0
12/04/2007	JROD	2007/06/29			jRod	9.0930	9.0880	(0.055)	0.0000	0.0000	0
12/04/2007	JROD	2007/07/31			jRod	9.0200	9.0180	(0.022)	0.0000	0.0000	0
12/04/2007	JROD	2007/08/31			jRod	9.1480	9.1450	(0.033)	0.0000	0.0000	0
12/04/2007	JROD	2007/09/28			jRod	9.2710	9.2680	(0.032)	0.0000	0.0000	0
12/04/2007	JROD	2007/10/31			jRod	9.1540	9.1500	(0.044)	0.0000	0.0000	0
12/04/2007	JROD	2007/11/30			jRod	9.2360	9.2310	(0.054)	0.0000	0.0000	0
12/04/2007	JROD	2007/12/31			jRod	9.3280	9.3220	(0.064)	0.0000	0.0000	0
12/04/2007	OTH1	2007/05/03			Index Future	252.7200	252.6350	(0.034)	0.0000	0.0000	15
12/04/2007	R153	2007/05/03			Bond Future	8.0450	8.0500	0.062	0.0000	0.0000	366
12/04/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	16.0000	13.0000	(18.750)	0	0	0
12/04/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	20,191.0000	20,031.0000	(0.792)	0	0	0
12/04/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	23,204.0000	23,047.0000	(0.677)	0	0	0
12/04/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	205.0000	191.0000	(6.829)	0	0	0
12/04/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	39.0000	35.0000	(10.256)	0	0	0
12/04/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	14,252.0000	14,083.0000	(1.186)	0	0	0
12/04/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
12/04/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	29,233.0000	29,077.0000	(0.534)	0	0	0
12/04/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	21,697.0000	21,538.0000	(0.733)	0	0	0
12/04/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	25.0000	22.0000	(12.000)	0	0	0
12/04/2007	R153	2007/08/02			Bond Future	7.9950	7.9750	(0.250)	0.0000	0.0000	0
12/04/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	2,700.0000	2,543.0000	(5.815)	0	0	0
12/04/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	17,201.0000	17,623.0000	2.453	0	0	0
12/04/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	1,724.0000	1,612.0000	(6.497)	0	0	0
12/04/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	21,902.0000	22,369.0000	2.132	0	0	0
12/04/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	23,127.0000	23,604.0000	2.063	0	0	0

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12/04/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,535.0000	1,434.0000	(6.580)	0	0	0
12/04/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,366.0000	1,273.0000	(6.808)	0	0	0
12/04/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	29,470.0000	29,987.0000	1.754	0	0	0
12/04/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	845.0000	782.0000	(7.456)	0	0	0
12/04/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	24,368.0000	24,855.0000	1.999	0	0	0
12/04/2007	R157	2007/05/03			Bond Future	7.6900	7.7000	0.130	0.0000	0.0000	477
12/04/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	75,912.0000	75,167.0000	(0.981)	0	0	0
12/04/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/04/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
12/04/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	79,349.0000	78,605.0000	(0.938)	0	0	0
12/04/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	1,277.0000	1,275.0000	(0.157)	0	0	60
12/04/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
12/04/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	72,462.0000	71,717.0000	(1.028)	0	0	0
12/04/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	58,548.0000	57,803.0000	(1.272)	0	0	0
12/04/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	24,087.0000	23,341.0000	(3.097)	0	0	0
12/04/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	18.0000	16.0000	(11.111)	0	0	0
12/04/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	92,978.0000	92,234.0000	(0.800)	0	0	0
12/04/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	2,486.0000	2,194.0000	(11.746)	0	0	75
12/04/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	16,725.0000	17,177.0000	2.703	0	0	0
12/04/2007	R157	2007/08/02			Bond Future	7.6500	7.6550	0.065	0.0000	0.0000	0
12/04/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	75,294.0000	74,925.0000	(0.490)	0	0	0
12/04/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,318.0000	1,312.0000	(0.455)	0	0	0
12/04/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	81,586.0000	81,217.0000	(0.452)	0	0	0
12/04/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,749.0000	1,743.0000	(0.343)	0	0	0
12/04/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	94,256.0000	93,887.0000	(0.391)	0	0	0
12/04/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	684.0000	679.0000	(0.731)	0	0	0
12/04/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	78,452.0000	78,083.0000	(0.470)	0	0	0
12/04/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,540.0000	1,533.0000	(0.455)	0	0	0
12/04/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	2,880.0000	2,877.0000	(0.104)	0	0	0
12/04/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	62,837.0000	62,471.0000	(0.582)	0	0	0
12/04/2007	R186	2007/05/03			Bond Future	7.3930	7.3990	0.081	0.0000	0.0000	0
12/04/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	102,257.0000	101,494.0000	(0.746)	0	0	0

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12/04/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	12.0000	10.0000	(16.667)	0	0	0
12/04/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	124,372.0000	123,612.0000	(0.611)	0	0	0
12/04/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/04/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	135,204.0000	134,443.0000	(0.563)	0	0	0
12/04/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	156,420.0000	155,659.0000	(0.487)	0	0	0
12/04/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	129,807.0000	129,046.0000	(0.586)	0	0	0
12/04/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/04/2007	R186	2007/08/02			Bond Future	7.3440	7.3490	0.068	0.0000	0.0000	0
12/04/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	111,461.0000	110,823.0000	(0.572)	0	0	0
12/04/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	3,739.0000	3,734.0000	(0.134)	0	0	0
12/04/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	131,922.0000	131,280.0000	(0.487)	0	0	0
12/04/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,214.0000	2,206.0000	(0.361)	0	0	0
12/04/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,647.0000	1,638.0000	(0.546)	0	0	0
12/04/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	1,938.0000	1,930.0000	(0.413)	0	0	0
12/04/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	142,121.0000	141,479.0000	(0.452)	0	0	0
12/04/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	831.0000	824.0000	(0.842)	0	0	0
12/04/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	162,395.0000	161,755.0000	(0.394)	0	0	0
12/04/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	137,048.0000	136,406.0000	(0.468)	0	0	0
12/04/2007	R196	2007/05/03			Bond Future	8.4270	8.4250	(0.024)	0.0000	0.0000	0
12/04/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	2,321.0000	2,306.0000	(0.646)	0	0	0
12/04/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	1,096.0000	1,047.0000	(4.471)	0	0	0
12/04/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	178.0000	160.0000	(10.112)	0	0	0
12/04/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	3,542.0000	3,487.0000	(1.553)	0	0	0
12/04/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	562.0000	541.0000	(3.737)	0	0	0
12/04/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	5,585.0000	5,601.0000	0.286	0	0	0
12/04/2007	R196	2007/08/02			Bond Future	8.2610	8.2550	(0.073)	0.0000	0.0000	0
12/04/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	2,294.0000	2,247.0000	(2.049)	0	0	0
12/04/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,374.0000	8,430.0000	0.669	0	0	0
12/04/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,237.0000	1,205.0000	(2.587)	0	0	0
12/04/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,791.0000	5,832.0000	0.708	0	0	0
12/04/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,876.0000	3,815.0000	(1.574)	0	0	0

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12/04/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,715.0000	3,742.0000	0.727	0	0	0
12/04/2007	R201	2007/05/03			Bond Future	7.7300	7.7350	0.065	0.0000	0.0000	0
12/04/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	17.0000	14.0000	(17.647)	0	0	0
12/04/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	44,141.0000	43,844.0000	(0.673)	0	0	0
12/04/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	55,202.0000	54,907.0000	(0.534)	0	0	0
12/04/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/04/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	57,946.0000	57,651.0000	(0.509)	0	0	0
12/04/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	2.0000	2.0000	-	0	0	0
12/04/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	71,526.0000	71,231.0000	(0.412)	0	0	0
12/04/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
12/04/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	60,680.0000	60,386.0000	(0.485)	0	0	0
12/04/2007	R201	2007/08/02			Bond Future	7.6800	7.6750	(0.065)	0.0000	0.0000	0
12/04/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	2,301.0000	2,233.0000	(2.955)	0	0	0
12/04/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,375.0000	1,329.0000	(3.345)	0	0	0
12/04/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	58,100.0000	58,342.0000	0.417	0	0	0
12/04/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	48,213.0000	48,433.0000	0.456	0	0	0
12/04/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	73,290.0000	73,553.0000	0.359	0	0	0
12/04/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	618.0000	593.0000	(4.045)	0	0	0
12/04/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,205.0000	1,163.0000	(3.485)	0	0	0
12/04/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	63,134.0000	63,384.0000	0.396	0	0	0
12/04/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,056.0000	1,019.0000	(3.504)	0	0	0
12/04/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	60,611.0000	60,857.0000	0.406	0	0	0
12/04/2007	R203	2007/05/03			Bond Future	7.6100	7.6210	0.145	0.0000	0.0000	0
12/04/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	78,909.0000	78,108.0000	(1.015)	0	0	0
12/04/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	95,154.0000	94,353.0000	(0.842)	0	0	0
12/04/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	82,187.0000	81,386.0000	(0.975)	0	0	0
12/04/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	75,616.0000	74,815.0000	(1.059)	0	0	0
12/04/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	62,300.0000	61,498.0000	(1.287)	0	0	0
12/04/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	1.0000	1.0000	-	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
12/04/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
12/04/2007	R203	2007/08/02			Bond Future	7.5470	7.5580	0.146	0.0000	0.0000	0
12/04/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,208.0000	1,226.0000	1.490	0	0	0
12/04/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	80,167.0000	79,393.0000	(0.965)	0	0	0
12/04/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	897.0000	910.0000	1.449	0	0	0
12/04/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	83,261.0000	82,484.0000	(0.933)	0	0	0
12/04/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	450.0000	455.0000	1.111	0	0	0
12/04/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	98,665.0000	97,878.0000	(0.798)	0	0	0
12/04/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,057.0000	1,072.0000	1.419	0	0	0
12/04/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	86,331.0000	85,552.0000	(0.902)	0	0	0
12/04/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	67,875.0000	67,116.0000	(1.118)	0	0	0
12/04/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,039.0000	2,073.0000	1.667	0	0	0
12/04/2007	R204	2007/05/03			Bond Future	7.5970	7.6130	0.211	0.0000	0.0000	0
12/04/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	13.0000	12.0000	(7.692)	0	0	0
12/04/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	81,329.0000	80,083.0000	(1.532)	0	0	0
12/04/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	73.0000	68.0000	(6.849)	0	0	0
12/04/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	67,299.0000	66,050.0000	(1.856)	0	0	0
12/04/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/04/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	101,936.0000	100,692.0000	(1.220)	0	0	0
12/04/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	84,804.0000	83,558.0000	(1.469)	0	0	0
12/04/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	8.0000	7.0000	(12.500)	0	0	0
12/04/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
12/04/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	88,263.0000	87,017.0000	(1.412)	0	0	0
12/04/2007	R204	2007/08/02			Bond Future	7.5400	7.5560	0.212	0.0000	0.0000	0
12/04/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	74,657.0000	73,516.0000	(1.528)	0	0	0
12/04/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	3,929.0000	4,022.0000	2.367	0	0	0
12/04/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	106,073.0000	104,864.0000	(1.140)	0	0	0
12/04/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,053.0000	1,078.0000	2.374	0	0	0
12/04/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	87,035.0000	85,858.0000	(1.352)	0	0	0
12/04/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,389.0000	2,447.0000	2.428	0	0	0
12/04/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,097.0000	2,148.0000	2.432	0	0	0
12/04/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	90,180.0000	88,996.0000	(1.313)	0	0	0
12/04/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	93,339.0000	92,149.0000	(1.275)	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
12/04/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,836.0000	1,880.0000	2.397	0	0	0
12/04/2007	R206	2007/05/03			Bond Future	7.7280	7.7340	0.078	0.0000	0.0000	0
12/04/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	152.0000	141.0000	(7.237)	0	0	0
12/04/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	26,396.0000	26,077.0000	(1.209)	0	0	0
12/04/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	5,035.0000	5,051.0000	0.318	0	0	0
12/04/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	14,959.0000	14,623.0000	(2.246)	0	0	0
12/04/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	6,158.0000	5,868.0000	(4.709)	0	0	0
12/04/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	1,176.0000	1,146.0000	(2.551)	0	0	0
12/04/2007	R206	2007/08/02			Bond Future	7.6520	7.6570	0.065	0.0000	0.0000	0
12/04/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	2,758.0000	2,765.0000	0.254	0	0	0
12/04/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	32,035.0000	31,793.0000	(0.755)	0	0	0
12/04/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	10,063.0000	10,117.0000	0.537	0	0	0
12/04/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	14,936.0000	14,740.0000	(1.312)	0	0	0
12/04/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	22,718.0000	22,493.0000	(0.990)	0	0	0
12/04/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	5,550.0000	5,574.0000	0.432	0	0	0
12/04/2007	R207	2007/05/03			Bond Future	7.5330	7.5490	0.212	0.0000	0.0000	0
12/04/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	73,068.0000	71,796.0000	(1.741)	0	0	0
12/04/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	87,253.0000	85,981.0000	(1.458)	0	0	0
12/04/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	1.0000	1.0000	-	0	0	0
12/04/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	90,753.0000	89,480.0000	(1.403)	0	0	0
12/04/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
12/04/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	107,971.0000	106,699.0000	(1.178)	0	0	0
12/04/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	94,233.0000	92,961.0000	(1.350)	0	0	0
12/04/2007	R207	2007/08/02			Bond Future	7.4790	7.4950	0.214	0.0000	0.0000	0
12/04/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	77,343.0000	76,114.0000	(1.589)	0	0	0
12/04/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	829.0000	865.0000	4.343	0	0	0
12/04/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	86.0000	89.0000	3.488	0	0	0
12/04/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	111,156.0000	109,895.0000	(1.134)	0	0	0
12/04/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	356.0000	371.0000	4.213	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
12/04/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	97,691.0000	96,437.0000	(1.284)	0	0	0
12/04/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	94,303.0000	93,052.0000	(1.327)	0	0	0
12/04/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	90,910.0000	89,662.0000	(1.373)	0	0	0
12/04/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	284.0000	297.0000	4.577	0	0	0
12/04/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	226.0000	236.0000	4.425	0	0	0
12/04/2007	R209	2007/05/03			Bond Future	7.1050	7.1200	0.211	0.0000	0.0000	0
12/04/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	18,180.0000	19,069.0000	4.890	0	0	0
12/04/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	20,870.0000	19,454.0000	(6.785)	0	0	0
12/04/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	42,118.0000	43,586.0000	3.485	0	0	0
12/04/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	976.0000	769.0000	(21.209)	0	0	0
12/04/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	4,887.0000	5,146.0000	5.300	0	0	0
12/04/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	6,315.0000	5,529.0000	(12.447)	0	0	0
12/04/2007	R209	2007/08/02			Bond Future	7.0700	7.0800	0.141	0.0000	0.0000	314
12/04/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	11,728.0000	11,299.0000	(3.658)	0	0	0
12/04/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	48,853.0000	49,546.0000	1.419	0	0	0
12/04/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	29,963.0000	30,454.0000	1.639	0	0	0
12/04/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	36,581.0000	35,764.0000	(2.233)	0	0	0
12/04/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	16,714.0000	17,019.0000	1.825	0	0	0
12/04/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	22,044.0000	21,412.0000	(2.867)	0	0	0
12/04/2007	TRT1	2007/05/03			Index Future	253.3080	253.1750	(0.053)	0.0000	0.0000	500
Grand Total:											2,089