



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 10/05/2007

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
10/05/2007	ALBI	2007/08/02			Index Future	263.4230	262.5120	(0.346)	0.0000	0.0000	0
10/05/2007	ALBI	2007/08/02	254.00	Call	Index Future	96,019.0000	87,523.0000	(8.848)	0	0	0
10/05/2007	ALBI	2007/08/02	254.00	Put	Index Future	1,789.0000	2,403.0000	34.321	0	0	0
10/05/2007	ALBI	2007/11/01			Index Future	269.4930	268.5720	(0.342)	0.0000	0.0000	0
10/05/2007	ALBI	2007/11/01	254.00	Put	Index Future	1,640.0000	2,046.0000	24.756	0	0	0
10/05/2007	ALBI	2007/11/01	254.00	Call	Index Future	156,570.0000	147,766.0000	(5.623)	0	0	0
10/05/2007	ALBI	2008/02/07			Index Future	276.1560	275.2250	(0.337)	0.0000	0.0000	0
10/05/2007	ALBI	2008/02/07	254.00	Put	Index Future	1,171.0000	1,416.0000	20.922	0	0	0
10/05/2007	ALBI	2008/02/07	254.00	Call	Index Future	222,731.0000	213,666.0000	(4.070)	0	0	0
10/05/2007	CRD1	2007/08/02			Index Future	112.2340	111.9580	(0.246)	0.0000	0.0000	10
10/05/2007	GOVI	2007/08/02			jGovi	263.7885	262.9730	(0.309)	0.0000	0.0000	195
10/05/2007	GOVI	2007/08/02	240.50	Call	jGovi	232,885.0000	224,730.0000	(3.502)	0	0	0
10/05/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
10/05/2007	GOVI	2007/11/01			jGovi	269.6770	268.8425	(0.309)	0.0000	0.0000	59
10/05/2007	GOVI	2007/11/01	265.00	Put	jGovi	18,246.0000	20,794.0000	13.965	0	0	0
10/05/2007	GOVI	2007/11/01	265.00	Call	jGovi	65,016.0000	59,219.0000	(8.916)	0	0	0
10/05/2007	GOVI	2008/02/07			jGovi	275.9525	275.1000	(0.309)	0.0000	0.0000	30
10/05/2007	GOVI	2008/02/07	265.00	Call	jGovi	120,556.0000	113,495.0000	(5.857)	0	0	0
10/05/2007	GOVI	2008/02/07	265.00	Put	jGovi	11,031.0000	12,495.0000	13.272	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
10/05/2007	ILBI	2007/08/02			Index Future	281.7480	281.5650	(0.065)	0.0000	0.0000	0
10/05/2007	J153	2010/08/31			jSwap	8.7700	8.8320	0.707	0.0000	0.0000	0
10/05/2007	J157	2015/09/15			jSwap	8.2740	8.3420	0.822	0.0000	0.0000	0
10/05/2007	J186	2026/12/21			jSwap	7.7420	7.7700	0.362	0.0000	0.0000	0
10/05/2007	J201	2014/12/22			jSwap	8.3580	8.4230	0.778	0.0000	0.0000	0
10/05/2007	J203	2017/09/15			jSwap	8.1610	8.2190	0.711	0.0000	0.0000	0
10/05/2007	J204	2018/12/21			jSwap	8.1230	8.1800	0.702	0.0000	0.0000	0
10/05/2007	J207	2020/01/15			jSwap	8.0530	8.1090	0.695	0.0000	0.0000	0
10/05/2007	JBAR	2005/12/21			jBar	9.2130	9.2130	-	0.0000	0.0000	0
10/05/2007	JFRA	2007/08/02			jFra	9.2710	9.2740	0.032	0.0000	0.0000	0
10/05/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,320.0000	4,327.0000	0.162	0	0	0
10/05/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	5.0000	4.0000	(20.000)	0	0	0
10/05/2007	JFRA	2007/11/01			jFra	9.1980	9.2210	0.250	0.0000	0.0000	0
10/05/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,504.0000	4,560.0000	1.243	0	0	0
10/05/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	55.0000	51.0000	(7.273)	0	0	0
10/05/2007	JFRA	2008/02/07			jFra	9.0780	9.1140	0.397	0.0000	0.0000	0
10/05/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	15,394.0000	15,320.0000	(0.481)	0	0	0
10/05/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,238.0000	19,255.0000	0.088	0	0	0
10/05/2007	JN02	2007/08/02			jNote	8.8620	8.9060	0.497	0.0000	0.0000	0
10/05/2007	JN02	2007/08/02	9.25	Call	Option on jNote	6,532.0000	6,788.0000	3.919	0	0	0
10/05/2007	JN02	2007/08/02	9.25	Put	Option on jNote	13,606.0000	13,058.0000	(4.028)	0	0	0

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10/05/2007	JN02	2007/11/01			jNote	8.7270	8.7850	0.665	0.0000	0.0000	0
10/05/2007	JN02	2007/11/01	9.00	Put	Option on jNote	16,520.0000	15,889.0000	(3.820)	0	0	0
10/05/2007	JN02	2007/11/01	9.00	Call	Option on jNote	11,535.0000	11,965.0000	3.728	0	0	0
10/05/2007	JN02	2008/02/07			jNote	8.5800	8.6530	0.851	0.0000	0.0000	0
10/05/2007	JN02	2008/02/07	9.00	Call	Option on jNote	13,805.0000	14,342.0000	3.890	0	0	0
10/05/2007	JN02	2008/02/07	9.00	Put	Option on jNote	21,419.0000	20,629.0000	(3.688)	0	0	0
10/05/2007	JN05	2007/08/02			jNote	8.3570	8.4200	0.754	0.0000	0.0000	0
10/05/2007	JN05	2007/08/02	9.25	Put	Option on jNote	36,803.0000	34,392.0000	(6.551)	0	0	0
10/05/2007	JN05	2007/08/02	9.25	Call	Option on jNote	776.0000	952.0000	22.680	0	0	0
10/05/2007	JN05	2007/11/01			jNote	8.2750	8.3440	0.834	0.0000	0.0000	0
10/05/2007	JN05	2007/11/01	9.00	Put	Option on jNote	33,319.0000	31,050.0000	(6.810)	0	0	0
10/05/2007	JN05	2007/11/01	9.00	Call	Option on jNote	3,998.0000	4,559.0000	14.032	0	0	0
10/05/2007	JN05	2008/02/07			jNote	8.1880	8.2630	0.916	0.0000	0.0000	0
10/05/2007	JN05	2008/02/07	9.00	Put	Option on jNote	38,723.0000	36,321.0000	(6.203)	0	0	0
10/05/2007	JN05	2008/02/07	9.00	Call	Option on jNote	5,796.0000	6,485.0000	11.888	0	0	0
10/05/2007	JN10	2007/08/02			jNote	8.0240	8.0840	0.748	0.0000	0.0000	0
10/05/2007	JN10	2007/08/02	9.00	Put	Option on jNote	66,127.0000	61,910.0000	(6.377)	0	0	0
10/05/2007	JN10	2007/08/02	9.00	Call	Option on jNote	31.0000	49.0000	58.065	0	0	0
10/05/2007	JN10	2007/11/01			jNote	7.9640	8.0250	0.766	0.0000	0.0000	0
10/05/2007	JN10	2007/11/01	9.00	Call	Option on jNote	340.0000	453.0000	33.235	0	0	0
10/05/2007	JN10	2007/11/01	9.00	Put	Option on jNote	70,724.0000	66,499.0000	(5.974)	0	0	0
10/05/2007	JN10	2008/02/07			jNote	7.9000	7.9620	0.785	0.0000	0.0000	0
10/05/2007	JN10	2008/02/07	9.00	Put	Option on jNote	75,781.0000	71,561.0000	(5.569)	0	0	0
10/05/2007	JN10	2008/02/07	9.00	Call	Option on jNote	889.0000	1,104.0000	24.184	0	0	0
10/05/2007	JROD	2007/05/31			jRod	8.6960	8.6930	(0.034)	0.0000	0.0000	0
10/05/2007	JROD	2007/06/29			jRod	8.8660	8.8610	(0.056)	0.0000	0.0000	0

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10/05/2007	JROD	2007/07/31			jRod	9.1300	9.1250	(0.055)	0.0000	0.0000	0
10/05/2007	JROD	2007/08/31			jRod	9.0210	9.0190	(0.022)	0.0000	0.0000	0
10/05/2007	JROD	2007/09/28			jRod	9.1350	9.1320	(0.033)	0.0000	0.0000	0
10/05/2007	JROD	2007/10/31			jRod	9.2500	9.2440	(0.065)	0.0000	0.0000	0
10/05/2007	JROD	2007/11/30			jRod	9.1220	9.1160	(0.066)	0.0000	0.0000	0
10/05/2007	JROD	2007/12/31			jRod	9.2050	9.1980	(0.076)	0.0000	0.0000	0
10/05/2007	OTH1	2007/08/02			Index Future	260.2570	259.3610	(0.344)	0.0000	0.0000	15
10/05/2007	R153	2007/08/02			Bond Future	7.8600	7.9200	0.763	0.0000	0.0000	215
10/05/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	24,798.0000	23,199.0000	(6.448)	0	0	0
10/05/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	703.0000	847.0000	20.484	0	0	0
10/05/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	27,438.0000	25,804.0000	(5.955)	0	0	0
10/05/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	276.0000	337.0000	22.101	0	0	0
10/05/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	32,818.0000	31,136.0000	(5.125)	0	0	0
10/05/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	26,113.0000	24,495.0000	(6.196)	0	0	0
10/05/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	604.0000	730.0000	20.861	0	0	0
10/05/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	518.0000	628.0000	21.236	0	0	0
10/05/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	19,682.0000	18,181.0000	(7.626)	0	0	0
10/05/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	1,265.0000	1,506.0000	19.051	0	0	0
10/05/2007	R153	2007/11/01			Bond Future	7.7950	7.8550	0.770	0.0000	0.0000	0
10/05/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	15,381.0000	14,551.0000	(5.396)	0	0	0
10/05/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	18,830.0000	17,893.0000	(4.976)	0	0	0
10/05/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	16,592.0000	17,374.0000	4.713	0	0	0
10/05/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	13,336.0000	14,011.0000	5.061	0	0	0
10/05/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	22,694.0000	21,653.0000	(4.587)	0	0	0
10/05/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	10,546.0000	11,117.0000	5.414	0	0	0
10/05/2007	R153	2008/02/07			Bond Future	7.5050	7.6150	1.466	0.0000	0.0000	0
10/05/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	23,555.0000	22,047.0000	(6.402)	0	0	0

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10/05/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	17,554.0000	18,746.0000	6.790	0	0	0
10/05/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	14,889.0000	15,954.0000	7.153	0	0	0
10/05/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	12,522.0000	13,466.0000	7.539	0	0	0
10/05/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	26,970.0000	25,337.0000	(6.055)	0	0	0
10/05/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	30,642.0000	28,887.0000	(5.727)	0	0	0
10/05/2007	R157	2007/08/02			Bond Future	7.5000	7.5600	0.800	0.0000	0.0000	5
10/05/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	144.0000	181.0000	25.694	0	0	0
10/05/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	104,679.0000	100,317.0000	(4.167)	0	0	0
10/05/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	978.0000	1,195.0000	22.188	0	0	0
10/05/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	347.0000	430.0000	23.919	0	0	0
10/05/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	71,898.0000	67,716.0000	(5.817)	0	0	0
10/05/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	85,014.0000	80,733.0000	(5.036)	0	0	0
10/05/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	8,708.0000	10,120.0000	16.215	0	0	86
10/05/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	505.0000	623.0000	23.366	0	0	0
10/05/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	427.0000	528.0000	23.653	0	0	0
10/05/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	91,578.0000	87,262.0000	(4.713)	0	0	0
10/05/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	88,303.0000	84,004.0000	(4.868)	0	0	0
10/05/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	26,915.0000	23,927.0000	(11.102)	0	0	0
10/05/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	7,810.0000	6,417.0000	(17.836)	0	0	96
10/05/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	26,346.0000	29,353.0000	11.413	0	0	0
10/05/2007	R157	2007/11/01			Bond Future	7.4500	7.5100	0.805	0.0000	0.0000	0
10/05/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	12,769.0000	11,125.0000	(12.875)	0	0	0
10/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	17,270.0000	19,282.0000	11.650	0	0	0
10/05/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	31,411.0000	28,511.0000	(9.232)	0	0	0
10/05/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	27,216.0000	29,867.0000	9.741	0	0	0
10/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	20,850.0000	18,568.0000	(10.945)	0	0	0
10/05/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	10,115.0000	11,510.0000	13.791	0	0	0
10/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	17,270.0000	19,282.0000	11.650	0	0	0
10/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	20,850.0000	18,568.0000	(10.945)	0	0	0
10/05/2007	R157	2008/02/07			Bond Future	7.3950	7.4500	0.744	0.0000	0.0000	477
10/05/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	19,623.0000	17,933.0000	(8.612)	0	0	0
10/05/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	13,787.0000	15,071.0000	9.313	0	0	0
10/05/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	38,264.0000	35,717.0000	(6.656)	0	0	0

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10/05/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	29,792.0000	31,932.0000	7.183	0	0	0
10/05/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	20,744.0000	22,447.0000	8.210	0	0	0
10/05/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	28,046.0000	25,918.0000	(7.588)	0	0	0
10/05/2007	R186	2007/08/02			Bond Future	7.1900	7.2460	0.779	0.0000	0.0000	6
10/05/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	378.0000	469.0000	24.074	0	0	0
10/05/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	471.0000	582.0000	23.567	0	0	0
10/05/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	160,581.0000	153,448.0000	(4.442)	0	0	0
10/05/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	155,310.0000	148,197.0000	(4.580)	0	0	0
10/05/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	562.0000	694.0000	23.488	0	0	0
10/05/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	1,128.0000	1,379.0000	22.252	0	0	0
10/05/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	128,578.0000	121,605.0000	(5.423)	0	0	0
10/05/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	150.0000	189.0000	26.000	0	0	0
10/05/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	181,443.0000	174,258.0000	(3.960)	0	0	0
10/05/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	149,999.0000	142,906.0000	(4.729)	0	0	0
10/05/2007	R186	2007/11/01			Bond Future	7.1430	7.2010	0.812	0.0000	0.0000	0
10/05/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	26,759.0000	22,301.0000	(16.660)	0	0	0
10/05/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	13,021.0000	16,035.0000	23.147	0	0	0
10/05/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	49,362.0000	43,246.0000	(12.390)	0	0	0
10/05/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	30,099.0000	35,074.0000	16.529	0	0	0
10/05/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	11,409.0000	8,911.0000	(21.895)	0	0	0
10/05/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	4,327.0000	5,684.0000	31.361	0	0	0
10/05/2007	R186	2008/02/07			Bond Future	7.1000	7.1600	0.845	0.0000	0.0000	0
10/05/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	34,240.0000	29,487.0000	(13.881)	0	0	0
10/05/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	15,089.0000	18,045.0000	19.590	0	0	0
10/05/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	2,120.0000	2,781.0000	31.179	0	0	0
10/05/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	82,276.0000	75,228.0000	(8.566)	0	0	0
10/05/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	56,405.0000	50,252.0000	(10.909)	0	0	0
10/05/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	6,219.0000	7,775.0000	25.020	0	0	0
10/05/2007	R196	2007/08/02			Bond Future	8.1100	8.2070	1.196	0.0000	0.0000	0
10/05/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	1,192.0000	1,561.0000	30.956	0	0	0
10/05/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	2,368.0000	2,967.0000	25.296	0	0	0
10/05/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	6,906.0000	5,850.0000	(15.291)	0	0	0

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10/05/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	4,424.0000	3,598.0000	(18.671)	0	0	0
10/05/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	9,880.0000	8,650.0000	(12.449)	0	0	0
10/05/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	525.0000	721.0000	37.333	0	0	0
10/05/2007	R196	2007/11/01			Bond Future	7.9330	8.0580	1.576	0.0000	0.0000	0
10/05/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	20,022.0000	19,031.0000	(4.950)	0	0	0
10/05/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	11,152.0000	11,774.0000	5.577	0	0	0
10/05/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	12,537.0000	13,211.0000	5.376	0	0	0
10/05/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	9,878.0000	10,448.0000	5.770	0	0	0
10/05/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	16,490.0000	15,603.0000	(5.379)	0	0	0
10/05/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	18,208.0000	17,268.0000	(5.163)	0	0	0
10/05/2007	R196	2008/02/07			Bond Future	7.7520	7.9100	2.038	0.0000	0.0000	0
10/05/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	13,825.0000	14,445.0000	4.485	0	0	0
10/05/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	14,898.0000	15,551.0000	4.383	0	0	0
10/05/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	22,353.0000	21,425.0000	(4.152)	0	0	0
10/05/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	23,754.0000	22,793.0000	(4.046)	0	0	0
10/05/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	21,000.0000	20,105.0000	(4.262)	0	0	0
10/05/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	16,028.0000	16,714.0000	4.280	0	0	0
10/05/2007	R201	2007/08/02			Bond Future	7.5300	7.5900	0.797	0.0000	0.0000	0
10/05/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	331.0000	411.0000	24.169	0	0	0
10/05/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	278.0000	346.0000	24.460	0	0	0
10/05/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	136.0000	171.0000	25.735	0	0	0
10/05/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	81,490.0000	78,041.0000	(4.232)	0	0	0
10/05/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	55,373.0000	52,066.0000	(5.972)	0	0	0
10/05/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	394.0000	488.0000	23.858	0	0	0
10/05/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	780.0000	956.0000	22.564	0	0	0
10/05/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	71,036.0000	67,621.0000	(4.807)	0	0	0
10/05/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	65,801.0000	62,412.0000	(5.150)	0	0	0
10/05/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	68,418.0000	65,015.0000	(4.974)	0	0	0
10/05/2007	R201	2007/11/01			Bond Future	7.4500	7.5100	0.805	0.0000	0.0000	0
10/05/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	21,772.0000	23,869.0000	9.632	0	0	0
10/05/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	10,311.0000	9,000.0000	(12.715)	0	0	0
10/05/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	8,191.0000	9,304.0000	13.588	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
10/05/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	25,098.0000	22,802.0000	(9.148)	0	0	0
10/05/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	16,730.0000	14,918.0000	(10.831)	0	0	0
10/05/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	13,889.0000	15,486.0000	11.498	0	0	0
10/05/2007	R201	2008/02/07			Bond Future	7.3780	7.4530	1.017	0.0000	0.0000	0
10/05/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	10,138.0000	11,513.0000	13.563	0	0	0
10/05/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	22,260.0000	19,951.0000	(10.373)	0	0	0
10/05/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	30,524.0000	27,749.0000	(9.091)	0	0	0
10/05/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	15,520.0000	17,361.0000	11.862	0	0	0
10/05/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	22,596.0000	24,923.0000	10.298	0	0	0
10/05/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	15,467.0000	13,645.0000	(11.780)	0	0	0
10/05/2007	R203	2007/08/02			Bond Future	7.4090	7.4780	0.931	0.0000	0.0000	0
10/05/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	95,660.0000	90,708.0000	(5.177)	0	0	0
10/05/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	92,483.0000	87,546.0000	(5.338)	0	0	0
10/05/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	219.0000	286.0000	30.594	0	0	0
10/05/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	87.0000	116.0000	33.333	0	0	0
10/05/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	650.0000	832.0000	28.000	0	0	0
10/05/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	76,492.0000	71,655.0000	(6.324)	0	0	0
10/05/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	326.0000	421.0000	29.141	0	0	0
10/05/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	273.0000	354.0000	29.670	0	0	0
10/05/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	89,291.0000	84,368.0000	(5.513)	0	0	0
10/05/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	108,308.0000	103,318.0000	(4.607)	0	0	0
10/05/2007	R203	2007/11/01			Bond Future	7.3500	7.4230	0.993	0.0000	0.0000	0
10/05/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	20,785.0000	17,632.0000	(15.170)	0	0	0
10/05/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	10,048.0000	12,138.0000	20.800	0	0	0
10/05/2007	R203	2008/02/07			Bond Future	7.2980	7.3740	1.041	0.0000	0.0000	0
10/05/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	12,606.0000	14,697.0000	16.587	0	0	0
10/05/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	26,812.0000	23,529.0000	(12.245)	0	0	0
10/05/2007	R204	2007/08/02			Bond Future	7.4060	7.4750	0.932	0.0000	0.0000	0
10/05/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	584.0000	720.0000	23.288	0	0	0
10/05/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	695.0000	855.0000	23.022	0	0	0
10/05/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	102,501.0000	97,258.0000	(5.115)	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
10/05/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	115,715.0000	110,406.0000	(4.588)	0	0	0
10/05/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	99,192.0000	93,972.0000	(5.263)	0	0	0
10/05/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	825.0000	1,011.0000	22.545	0	0	0
10/05/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	82,725.0000	77,672.0000	(6.108)	0	0	0
10/05/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	95,885.0000	90,690.0000	(5.418)	0	0	0
10/05/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	1,582.0000	1,910.0000	20.733	0	0	0
10/05/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	280.0000	351.0000	25.357	0	0	0
10/05/2007	R204	2007/11/01			Bond Future	7.3520	7.4240	0.979	0.0000	0.0000	0
10/05/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	21,244.0000	17,877.0000	(15.849)	0	0	0
10/05/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	9,857.0000	12,050.0000	22.248	0	0	0
10/05/2007	R204	2008/02/07			Bond Future	7.3030	7.3780	1.027	0.0000	0.0000	0
10/05/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	11,735.0000	13,920.0000	18.620	0	0	0
10/05/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	26,680.0000	23,142.0000	(13.261)	0	0	0
10/05/2007	R206	2007/08/02			Bond Future	7.5070	7.5740	0.893	0.0000	0.0000	0
10/05/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	1,035.0000	1,318.0000	27.343	0	0	0
10/05/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	37,575.0000	34,494.0000	(8.200)	0	0	0
10/05/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	27,060.0000	24,302.0000	(10.192)	0	0	0
10/05/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	2,628.0000	3,234.0000	23.059	0	0	0
10/05/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	5,752.0000	6,849.0000	19.072	0	0	0
10/05/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	17,888.0000	15,621.0000	(12.673)	0	0	0
10/05/2007	R206	2007/11/01			Bond Future	7.4280	7.5010	0.983	0.0000	0.0000	0
10/05/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	7,648.0000	8,829.0000	15.442	0	0	0
10/05/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	23,287.0000	20,896.0000	(10.268)	0	0	0
10/05/2007	R206	2008/02/07			Bond Future	7.3560	7.4330	1.047	0.0000	0.0000	0
10/05/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	28,145.0000	25,714.0000	(8.637)	0	0	0
10/05/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	9,629.0000	10,850.0000	12.680	0	0	0
10/05/2007	R207	2007/08/02			Bond Future	7.3400	7.4130	0.995	0.0000	0.0000	0
10/05/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	87,767.0000	82,005.0000	(6.565)	0	0	0
10/05/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	108,572.0000	102,750.0000	(5.362)	0	0	0
10/05/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	177.0000	254.0000	43.503	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
10/05/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	56.0000	83.0000	48.214	0	0	0
10/05/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	101,687.0000	95,877.0000	(5.714)	0	0	0
10/05/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	30.0000	46.0000	53.333	0	0	0
10/05/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	105,137.0000	99,320.0000	(5.533)	0	0	0
10/05/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	41.0000	62.0000	51.220	0	0	0
10/05/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	122,154.0000	116,321.0000	(4.775)	0	0	0
10/05/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	8.0000	13.0000	62.500	0	0	0
10/05/2007	R207	2007/11/01			Bond Future	7.2870	7.3630	1.043	0.0000	0.0000	0
10/05/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	23,974.0000	19,957.0000	(16.756)	0	0	0
10/05/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	7,177.0000	9,197.0000	28.145	0	0	0
10/05/2007	R207	2008/02/07			Bond Future	7.2390	7.3170	1.077	0.0000	0.0000	0
10/05/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	8,920.0000	10,955.0000	22.814	0	0	0
10/05/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	29,269.0000	25,165.0000	(14.022)	0	0	0
10/05/2007	R209	2007/08/02			Bond Future	6.9200	6.9600	0.578	0.0000	0.0000	314
10/05/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	34,331.0000	37,159.0000	8.237	0	0	0
10/05/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	45,459.0000	41,922.0000	(7.781)	0	0	0
10/05/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	27,484.0000	24,767.0000	(9.886)	0	0	0
10/05/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	8,484.0000	9,560.0000	12.683	0	0	0
10/05/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	14,313.0000	12,529.0000	(12.464)	0	0	0
10/05/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	18,296.0000	20,191.0000	10.357	0	0	0
10/05/2007	R209	2007/11/01			Bond Future	6.8750	6.9150	0.582	0.0000	0.0000	0
10/05/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	21,224.0000	18,156.0000	(14.455)	0	0	0
10/05/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	6,839.0000	8,413.0000	23.015	0	0	0
10/05/2007	R209	2008/02/07			Bond Future	6.8300	6.8700	0.586	0.0000	0.0000	0
10/05/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	27,905.0000	24,739.0000	(11.346)	0	0	0
10/05/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	8,307.0000	9,812.0000	18.117	0	0	0
10/05/2007	TRT1	2007/08/02			Index Future	260.6510	259.8440	(0.310)	0.0000	0.0000	500
Grand Total:											2,008