



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 10/08/2007

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
10/08/2007	\$ / R 2007/09/17			Currency Future	7.0567	7.2305	2.463	0.0000	0.0000	2,220
10/08/2007	\$ / R 2007/12/14			Currency Future	7.1482	7.3256	2.482	7.3100	7.3100	19,240
10/08/2007	\$ / R 2008/03/17			Currency Future	7.2437	7.4276	2.539	0.0000	0.0000	4,601
10/08/2007	ALBI 2007/11/01			Index Future	256.0710	254.8550	(0.475)	0.0000	0.0000	0
10/08/2007	ALBI 2007/11/01	254.00	Call	Index Future	36,281.0000	28,716.0000	(20.851)	0	0	0
10/08/2007	ALBI 2007/11/01	254.00	Put	Index Future	15,571.0000	20,166.0000	29.510	0	0	0
10/08/2007	ALBI 2008/02/07			Index Future	263.1130	261.9140	(0.456)	0.0000	0.0000	0
10/08/2007	ALBI 2008/02/07	254.00	Put	Index Future	7,688.0000	9,608.0000	24.974	0	0	0
10/08/2007	ALBI 2008/02/07	254.00	Call	Index Future	98,818.0000	88,748.0000	(10.190)	0	0	0
10/08/2007	CRD1 2007/11/01			Index Future	109.9930	109.4780	(0.468)	0.0000	0.0000	8
10/08/2007	CRD1 2008/02/07			Index Future	112.8840	112.3540	(0.470)	0.0000	0.0000	0
10/08/2007	GOVI 2007/11/01			jGovi	256.8110	255.4695	(0.522)	0.0000	0.0000	118
10/08/2007	GOVI 2007/11/01	265.00	Put	jGovi	82,848.0000	95,744.0000	15.566	0	0	0
10/08/2007	GOVI 2007/11/01	265.00	Call	jGovi	958.0000	439.0000	(54.175)	0	0	0
10/08/2007	GOVI 2008/02/07			jGovi	263.5585	262.1795	(0.523)	0.0000	0.0000	60
10/08/2007	GOVI 2008/02/07	265.00	Put	jGovi	36,814.0000	45,077.0000	22.445	0	0	0
10/08/2007	GOVI 2008/02/07	265.00	Call	jGovi	22,399.0000	16,872.0000	(24.675)	0	0	0

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10/08/2007	GOVI	2008/05/02			jGovi	270.0790	268.6655	(0.523)	0.0000	0.0000	0
10/08/2007	GOVI	2008/05/02	264.00	Put	jGovi	21,539.0000	25,787.0000	19.722	0	0	0
10/08/2007	GOVI	2008/05/02	264.00	Call	jGovi	82,329.0000	72,442.0000	(12.009)	0	0	0
10/08/2007	ILBI	2007/11/01			Index Future	282.2470	282.0340	(0.075)	0.0000	0.0000	0
10/08/2007	ILBI	2008/02/07			Index Future	290.0090	289.8460	(0.056)	0.0000	0.0000	0
10/08/2007	J153	2010/08/31			jSwap	9.9410	10.0370	0.966	0.0000	0.0000	0
10/08/2007	J157	2015/09/15			jSwap	9.5330	9.6350	1.070	0.0000	0.0000	0
10/08/2007	J186	2026/12/21			jSwap	8.6930	8.8010	1.242	0.0000	0.0000	0
10/08/2007	J201	2014/12/22			jSwap	9.6170	9.7300	1.175	0.0000	0.0000	0
10/08/2007	J203	2017/09/15			jSwap	9.3630	9.4580	1.015	0.0000	0.0000	0
10/08/2007	J204	2018/12/21			jSwap	9.2650	9.3670	1.101	0.0000	0.0000	0
10/08/2007	J207	2020/01/15			jSwap	9.1740	9.2790	1.145	0.0000	0.0000	0
10/08/2007	JBAR	2005/12/21			jBar	9.9630	9.9750	0.120	0.0000	0.0000	0
10/08/2007	JFRA	2007/08/23			jFra	10.1130	10.1050	(0.079)	0.0000	0.0000	0
10/08/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	986.0000	945.0000	(4.158)	0	0	0
10/08/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	37.0000	31.0000	(16.216)	0	0	0
10/08/2007	JFRA	2007/11/01			jFra	10.2510	10.3190	0.663	0.0000	0.0000	0
10/08/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,188.0000	7,365.0000	2.462	0	0	0
10/08/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
10/08/2007	JFRA	2008/02/07			jFra	10.2900	10.4030	1.098	0.0000	0.0000	0
10/08/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	10,928.0000	10,734.0000	(1.775)	0	0	0

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10/08/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	17,746.0000	17,828.0000	0.462	0	0	0
10/08/2007	JFRA	2008/05/02			jFra	10.2760	10.3980	1.187	0.0000	0.0000	0
10/08/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	17,121.0000	17,213.0000	0.537	0	0	0
10/08/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	17,060.0000	16,837.0000	(1.307)	0	0	0
10/08/2007	JFRA	2008/08/07			jFra	10.1700	10.2860	1.141	0.0000	0.0000	0
10/08/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	20,044.0000	19,846.0000	(0.988)	0	0	0
10/08/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	19,850.0000	19,933.0000	0.418	0	0	0
10/08/2007	JFRA	2008/11/06			jFra	10.0580	10.1640	1.054	0.0000	0.0000	0
10/08/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	22,065.0000	22,142.0000	0.349	0	0	0
10/08/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	22,532.0000	22,351.0000	(0.803)	0	0	0
10/08/2007	JN02	2007/11/01			jNote	10.0860	10.1910	1.041	0.0000	0.0000	0
10/08/2007	JN02	2007/11/01	9.00	Call	Option on jNote	22,328.0000	23,748.0000	6.360	0	0	0
10/08/2007	JN02	2007/11/01	9.00	Put	Option on jNote	2,781.0000	2,335.0000	(16.037)	0	0	0
10/08/2007	JN02	2008/02/07			jNote	10.0050	10.1200	1.149	0.0000	0.0000	0
10/08/2007	JN02	2008/02/07	9.00	Put	Option on jNote	6,815.0000	6,140.0000	(9.905)	0	0	0
10/08/2007	JN02	2008/02/07	9.00	Call	Option on jNote	24,762.0000	26,116.0000	5.468	0	0	0
10/08/2007	JN02	2008/05/02			jNote	9.9160	10.0360	1.210	0.0000	0.0000	0
10/08/2007	JN02	2008/05/02	10.00	Call	Option on jNote	17,126.0000	18,147.0000	5.962	0	0	0
10/08/2007	JN02	2008/05/02	10.00	Put	Option on jNote	17,055.0000	15,916.0000	(6.678)	0	0	0
10/08/2007	JN05	2007/11/01			jNote	9.7020	9.8420	1.443	0.0000	0.0000	0
10/08/2007	JN05	2007/11/01	9.00	Call	Option on jNote	28,923.0000	33,692.0000	16.489	0	0	0
10/08/2007	JN05	2007/11/01	9.00	Put	Option on jNote	1,466.0000	860.0000	(41.337)	0	0	0
10/08/2007	JN05	2008/02/07			jNote	9.6350	9.7750	1.453	0.0000	0.0000	0
10/08/2007	JN05	2008/02/07	9.00	Put	Option on jNote	4,898.0000	3,659.0000	(25.296)	0	0	0
10/08/2007	JN05	2008/02/07	9.00	Call	Option on jNote	29,774.0000	33,922.0000	13.932	0	0	0
10/08/2007	JN05	2008/05/02			jNote	9.5700	9.7080	1.442	0.0000	0.0000	0
10/08/2007	JN05	2008/05/02	9.50	Put	Option on jNote	15,018.0000	12,565.0000	(16.334)	0	0	0

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10/08/2007	JN05	2008/05/02	9.50	Call	Option on jNote	19,259.0000	22,192.0000	15.229	0	0	0
10/08/2007	JN10	2007/11/01			jNote	9.2170	9.3190	1.107	0.0000	0.0000	0
10/08/2007	JN10	2007/11/01	9.00	Call	Option on jNote	18,083.0000	22,893.0000	26.600	0	0	0
10/08/2007	JN10	2007/11/01	9.00	Put	Option on jNote	4,170.0000	2,537.0000	(39.161)	0	0	0
10/08/2007	JN10	2008/02/07			jNote	9.1520	9.2560	1.136	0.0000	0.0000	0
10/08/2007	JN10	2008/02/07	9.00	Put	Option on jNote	9,710.0000	7,252.0000	(25.314)	0	0	0
10/08/2007	JN10	2008/02/07	9.00	Call	Option on jNote	19,471.0000	23,613.0000	21.273	0	0	0
10/08/2007	JN10	2008/05/02			jNote	9.0890	9.1940	1.155	0.0000	0.0000	0
10/08/2007	JN10	2008/05/02	9.00	Call	Option on jNote	20,838.0000	24,728.0000	18.668	0	0	0
10/08/2007	JN10	2008/05/02	9.00	Put	Option on jNote	13,697.0000	10,879.0000	(20.574)	0	0	0
10/08/2007	JROD	2007/08/31			jRod	9.1840	9.1720	(0.131)	0.0000	0.0000	0
10/08/2007	JROD	2007/09/28			jRod	9.4560	9.4330	(0.243)	0.0000	0.0000	0
10/08/2007	JROD	2007/10/31			jRod	9.8530	9.8250	(0.284)	0.0000	0.0000	0
10/08/2007	JROD	2007/11/30			jRod	9.6880	9.6750	(0.134)	0.0000	0.0000	0
10/08/2007	JROD	2007/12/31			jRod	9.9140	9.9020	(0.121)	0.0000	0.0000	0
10/08/2007	JROD	2008/01/31			jRod	10.1270	10.1170	(0.099)	0.0000	0.0000	0
10/08/2007	JROD	2008/02/29			jRod	9.9240	9.9190	(0.050)	0.0000	0.0000	0
10/08/2007	JROD	2008/03/31			jRod	10.0890	10.0870	(0.020)	0.0000	0.0000	0
10/08/2007	OTH1	2007/11/01			Index Future	251.5220	250.0720	(0.576)	0.0000	0.0000	12
10/08/2007	OTH1	2008/02/07			Index Future	258.1310	256.6400	(0.578)	0.0000	0.0000	0
10/08/2007	R153	2007/11/01			Bond Future	9.1950	9.3450	1.631	0.0000	0.0000	70

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10/08/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	151.0000	71.0000	(52.980)	0	0	0
10/08/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	48.0000	20.0000	(58.333)	0	0	0
10/08/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	419.0000	217.0000	(48.210)	0	0	0
10/08/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	25,119.0000	28,774.0000	14.551	0	0	0
10/08/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	38,106.0000	41,935.0000	10.048	0	0	0
10/08/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	31,506.0000	35,281.0000	11.982	0	0	0
10/08/2007	R153	2008/02/07			Bond Future	9.1450	9.2950	1.640	0.0000	0.0000	1,665
10/08/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	23,737.0000	26,620.0000	12.146	0	0	0
10/08/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	912.0000	636.0000	(30.263)	0	0	0
10/08/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	2,464.0000	1,832.0000	(25.649)	0	0	0
10/08/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,534.0000	1,106.0000	(27.901)	0	0	0
10/08/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	28,846.0000	31,932.0000	10.698	0	0	0
10/08/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	34,305.0000	37,543.0000	9.439	0	0	0
10/08/2007	R153	2008/05/02			Bond Future	9.0350	9.1850	1.660	0.0000	0.0000	0
10/08/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	9,663.0000	8,119.0000	(15.978)	0	0	0
10/08/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	10,419.0000	12,102.0000	16.153	0	0	0
10/08/2007	R157	2007/11/01			Bond Future	8.4500	8.5600	1.302	0.0000	0.0000	261
10/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	66,425.0000	73,451.0000	10.577	0	0	0
10/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	713.0000	406.0000	(43.058)	0	0	0
10/08/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	1,955.0000	1,217.0000	(37.749)	0	0	0
10/08/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	83,960.0000	91,187.0000	8.608	0	0	0
10/08/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	49,951.0000	56,546.0000	13.203	0	0	0
10/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	66,425.0000	73,451.0000	10.577	0	0	0
10/08/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	220.0000	114.0000	(48.182)	0	0	0
10/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	713.0000	406.0000	(43.058)	0	0	0
10/08/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	22,830.0000	27,582.0000	20.815	0	0	0
10/08/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	9,354.0000	6,773.0000	(27.592)	0	0	35
10/08/2007	R157	2008/02/07			Bond Future	8.4100	8.5200	1.308	0.0000	0.0000	343
10/08/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	65,518.0000	71,617.0000	9.309	0	0	0
10/08/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	4,370.0000	3,329.0000	(23.822)	0	0	0
10/08/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	81,032.0000	87,538.0000	8.029	0	0	0
10/08/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	7,416.0000	5,825.0000	(21.454)	0	0	0

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10/08/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	51,388.0000	56,937.0000	10.798	0	0	0
10/08/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	2,415.0000	1,780.0000	(26.294)	0	0	0
10/08/2007	R157	2008/05/02			Bond Future	8.3600	8.4700	1.316	0.0000	0.0000	0
10/08/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	28,206.0000	24,312.0000	(13.806)	0	0	0
10/08/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	19,332.0000	22,417.0000	15.958	0	0	0
10/08/2007	R186	2007/11/01			Bond Future	8.1000	8.1800	0.988	0.0000	0.0000	0
10/08/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	75,646.0000	83,288.0000	10.102	0	0	0
10/08/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	135,107.0000	143,875.0000	6.490	0	0	0
10/08/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	103,952.0000	112,337.0000	8.066	0	0	0
10/08/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	1,885.0000	1,275.0000	(32.361)	0	0	0
10/08/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	612.0000	384.0000	(37.255)	0	0	0
10/08/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	4,876.0000	3,523.0000	(27.748)	0	0	0
10/08/2007	R186	2008/02/07			Bond Future	8.0450	8.1250	0.994	0.0000	0.0000	0
10/08/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	103,416.0000	110,850.0000	7.188	0	0	0
10/08/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	14,414.0000	12,023.0000	(16.588)	0	0	0
10/08/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	57,192.0000	62,806.0000	9.816	0	0	0
10/08/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	78,435.0000	85,042.0000	8.424	0	0	0
10/08/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	23,141.0000	19,757.0000	(14.623)	0	0	0
10/08/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	8,360.0000	6,797.0000	(18.696)	0	0	0
10/08/2007	R186	2008/05/02			Bond Future	7.9850	8.0650	1.002	0.0000	0.0000	0
10/08/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	41,544.0000	45,838.0000	10.336	0	0	0
10/08/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	43,241.0000	38,523.0000	(10.911)	0	0	0
10/08/2007	R196	2007/11/01			Bond Future	9.3200	9.5050	1.985	0.0000	0.0000	0
10/08/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	390.0000	196.0000	(49.744)	0	0	0
10/08/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	10,473.0000	12,535.0000	19.689	0	0	0
10/08/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	13,349.0000	15,515.0000	16.226	0	0	0
10/08/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	163.0000	74.0000	(54.601)	0	0	0
10/08/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	7,823.0000	9,710.0000	24.121	0	0	0
10/08/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	829.0000	460.0000	(44.511)	0	0	0
10/08/2007	R196	2008/02/07			Bond Future	9.1660	9.3800	2.335	0.0000	0.0000	0

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10/08/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	8,763.0000	10,286.0000	17.380	0	0	0
10/08/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,559.0000	1,119.0000	(28.223)	0	0	0
10/08/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	2,194.0000	1,619.0000	(26.208)	0	0	0
10/08/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	10,611.0000	12,268.0000	15.616	0	0	0
10/08/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	7,096.0000	8,467.0000	19.321	0	0	0
10/08/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	3,000.0000	2,274.0000	(24.200)	0	0	0
10/08/2007	R196	2008/05/02			Bond Future	9.0530	9.2770	2.474	0.0000	0.0000	0
10/08/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	4,277.0000	5,212.0000	21.861	0	0	0
10/08/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,866.0000	3,067.0000	(20.667)	0	0	0
10/08/2007	R201	2007/11/01			Bond Future	8.4400	8.5500	1.303	0.0000	0.0000	91
10/08/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	66,263.0000	71,983.0000	8.632	0	0	0
10/08/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	269.0000	148.0000	(44.981)	0	0	0
10/08/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	780.0000	467.0000	(40.128)	0	0	0
10/08/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	52,473.0000	58,000.0000	10.533	0	0	0
10/08/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	39,586.0000	44,736.0000	13.010	0	0	0
10/08/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	1,959.0000	1,268.0000	(35.273)	0	0	0
10/08/2007	R201	2008/02/07			Bond Future	8.3500	8.4600	1.317	0.0000	0.0000	0
10/08/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	38,720.0000	43,016.0000	11.095	0	0	0
10/08/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	6,855.0000	5,440.0000	(20.642)	0	0	0
10/08/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	49,654.0000	54,414.0000	9.586	0	0	0
10/08/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	4,142.0000	3,192.0000	(22.936)	0	0	0
10/08/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	61,735.0000	66,849.0000	8.284	0	0	0
10/08/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	2,355.0000	1,759.0000	(25.308)	0	0	0
10/08/2007	R201	2008/05/02			Bond Future	8.2600	8.3700	1.332	0.0000	0.0000	0
10/08/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	25,505.0000	22,150.0000	(13.154)	0	0	0
10/08/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	13,350.0000	15,588.0000	16.764	0	0	0
10/08/2007	R203	2007/11/01			Bond Future	8.3250	8.4250	1.201	0.0000	0.0000	0
10/08/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	1,160.0000	718.0000	(38.103)	0	0	0
10/08/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	57,758.0000	63,904.0000	10.641	0	0	0
10/08/2007	R203	2008/02/07			Bond Future	8.2550	8.3550	1.211	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
10/08/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	56,831.0000	62,102.0000	9.275	0	0	0
10/08/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	5,858.0000	4,620.0000	(21.133)	0	0	0
10/08/2007	R203	2008/05/02			Bond Future	8.1750	8.2750	1.223	0.0000	0.0000	0
10/08/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	25,828.0000	22,373.0000	(13.377)	0	0	0
10/08/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	20,988.0000	23,979.0000	14.251	0	0	0
10/08/2007	R204	2007/11/01			Bond Future	8.3100	8.4100	1.203	0.0000	0.0000	0
10/08/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	3,978.0000	2,921.0000	(26.571)	0	0	0
10/08/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	63,489.0000	69,463.0000	9.410	0	0	0
10/08/2007	R204	2008/02/07			Bond Future	8.2400	8.3400	1.214	0.0000	0.0000	0
10/08/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	11,953.0000	10,088.0000	(15.603)	0	0	0
10/08/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	65,660.0000	70,768.0000	7.779	0	0	0
10/08/2007	R204	2008/05/02			Bond Future	8.1700	8.2700	1.224	0.0000	0.0000	0
10/08/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	27,902.0000	24,169.0000	(13.379)	0	0	0
10/08/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	22,356.0000	25,549.0000	14.283	0	0	0
10/08/2007	R206	2007/11/01			Bond Future	8.4350	8.5450	1.304	0.0000	0.0000	0
10/08/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	33,782.0000	38,292.0000	13.350	0	0	0
10/08/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	1,498.0000	946.0000	(36.849)	0	0	0
10/08/2007	R206	2008/02/07			Bond Future	8.3350	8.4450	1.320	0.0000	0.0000	0
10/08/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	32,386.0000	36,109.0000	11.496	0	0	0
10/08/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	5,659.0000	4,455.0000	(21.276)	0	0	0
10/08/2007	R206	2008/05/02			Bond Future	8.2300	8.3400	1.337	0.0000	0.0000	0
10/08/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	16,946.0000	14,512.0000	(14.363)	0	0	0
10/08/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	16,070.0000	18,443.0000	14.767	0	0	0
10/08/2007	R207	2007/11/01			Bond Future	8.2400	8.3400	1.214	0.0000	0.0000	0
10/08/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	1,516.0000	940.0000	(37.995)	0	0	0
10/08/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	57,032.0000	63,634.0000	11.576	0	0	0
10/08/2007	R207	2008/02/07			Bond Future	8.1750	8.2750	1.223	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
10/08/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	56,410.0000	62,146.0000	10.168	0	0	0
10/08/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	6,258.0000	4,855.0000	(22.419)	0	0	0
10/08/2007	R207	2008/05/02			Bond Future	8.1100	8.2100	1.233	0.0000	0.0000	0
10/08/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	20,951.0000	24,033.0000	14.711	0	0	0
10/08/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	30,881.0000	26,856.0000	(13.034)	0	0	0
10/08/2007	R209	2007/11/01			Bond Future	7.7350	7.7950	0.776	0.0000	0.0000	0
10/08/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	79,463.0000	84,869.0000	6.803	0	0	0
10/08/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	1,675.0000	1,208.0000	(27.881)	0	0	0
10/08/2007	R209	2008/02/07			Bond Future	7.6800	7.7400	0.781	0.0000	0.0000	659
10/08/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	80,067.0000	84,797.0000	5.908	0	0	0
10/08/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	7,885.0000	6,690.0000	(15.155)	0	0	0
10/08/2007	R209	2008/05/02			Bond Future	7.6300	7.6900	0.786	0.0000	0.0000	0
10/08/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	43,288.0000	39,807.0000	(8.041)	0	0	0
10/08/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	31,413.0000	33,903.0000	7.927	0	0	0
10/08/2007	TRT1	2007/11/01			Index Future	253.7160	252.3880	(0.523)	0.0000	0.0000	400
10/08/2007	TRT1	2008/02/07			Index Future	260.3820	259.0170	(0.524)	0.0000	0.0000	0
Grand Total:											29,783