



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 03/09/2007

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
03/09/2007	\$ / R 2007/09/17			Currency Future	7.1888	7.2051	0.227	0.0000	0.0000	2,137
03/09/2007	\$ / R 2007/12/14			Currency Future	7.2823	7.2989	0.228	7.2900	7.2900	23,620
03/09/2007	\$ / R 2008/03/17			Currency Future	7.3863	7.4035	0.233	7.4300	7.4300	7,600
03/09/2007	ALBI 2007/11/01			Index Future	249.7870	249.3820	(0.162)	0.0000	0.0000	0
03/09/2007	ALBI 2007/11/01	254.00	Call	Index Future	6,112.0000	4,963.0000	(18.799)	0	0	0
03/09/2007	ALBI 2007/11/01	254.00	Put	Index Future	48,242.0000	51,143.0000	6.013	0	0	0
03/09/2007	ALBI 2008/02/07			Index Future	256.7850	256.3910	(0.153)	0.0000	0.0000	8
03/09/2007	ALBI 2008/02/07	254.00	Put	Index Future	21,616.0000	22,782.0000	5.394	0	0	0
03/09/2007	ALBI 2008/02/07	254.00	Call	Index Future	49,466.0000	46,692.0000	(5.608)	0	0	0
03/09/2007	CRD1 2007/11/01			Index Future	109.4010	109.2470	(0.141)	0.0000	0.0000	8
03/09/2007	CRD1 2008/02/07			Index Future	112.3740	112.2150	(0.141)	0.0000	0.0000	0
03/09/2007	GOVI 2007/11/01			jGovi	255.1705	254.7470	(0.166)	0.0000	0.0000	60
03/09/2007	GOVI 2007/11/01	265.00	Put	jGovi	98,424.0000	102,606.0000	4.249	0	0	0
03/09/2007	GOVI 2007/11/01	265.00	Call	jGovi	129.0000	76.0000	(41.085)	0	0	0
03/09/2007	GOVI 2008/02/07			jGovi	262.1040	261.6680	(0.166)	0.0000	0.0000	15
03/09/2007	GOVI 2008/02/07	265.00	Put	jGovi	43,986.0000	46,692.0000	6.152	0	0	0
03/09/2007	GOVI 2008/02/07	265.00	Call	jGovi	15,026.0000	13,372.0000	(11.008)	0	0	0

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03/09/2007	GOVI	2008/05/02			jGovi	268.7095	268.2630	(0.166)	0.0000	0.0000	0
03/09/2007	GOVI	2008/05/02	264.00	Put	jGovi	23,971.0000	25,210.0000	5.169	0	0	0
03/09/2007	GOVI	2008/05/02	264.00	Call	jGovi	71,066.0000	67,840.0000	(4.539)	0	0	0
03/09/2007	ILBI	2007/11/01			Index Future	277.0980	277.0980	-	0.0000	0.0000	0
03/09/2007	ILBI	2008/02/07			Index Future	284.8600	284.8600	-	0.0000	0.0000	0
03/09/2007	J153	2010/08/31			jSwap	10.1920	10.1970	0.049	0.0000	0.0000	0
03/09/2007	J157	2015/09/15			jSwap	9.6730	9.6990	0.269	0.0000	0.0000	0
03/09/2007	J186	2026/12/21			jSwap	8.7530	8.7410	(0.137)	0.0000	0.0000	0
03/09/2007	J201	2014/12/22			jSwap	9.7580	9.7830	0.256	0.0000	0.0000	0
03/09/2007	J203	2017/09/15			jSwap	9.5050	9.5360	0.326	0.0000	0.0000	0
03/09/2007	J204	2018/12/21			jSwap	9.4000	9.4310	0.330	0.0000	0.0000	0
03/09/2007	J207	2020/01/15			jSwap	9.2990	9.3280	0.312	0.0000	0.0000	0
03/09/2007	JBAR	2005/12/21			jBar	10.1630	10.1630	-	0.0000	0.0000	0
03/09/2007	JFRA	2007/11/01			jFra	10.4280	10.4430	0.144	0.0000	0.0000	0
03/09/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
03/09/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,647.0000	7,686.0000	0.510	0	0	0
03/09/2007	JFRA	2008/02/07			jFra	10.5440	10.5520	0.076	0.0000	0.0000	0
03/09/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	17,203.0000	17,089.0000	(0.663)	0	0	0
03/09/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	9,775.0000	9,650.0000	(1.279)	0	0	0
03/09/2007	JFRA	2008/05/02			jFra	10.5380	10.5650	0.256	0.0000	0.0000	0
03/09/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	15,969.0000	15,833.0000	(0.852)	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
03/09/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	16,707.0000	16,643.0000	(0.383)	0	0	0
03/09/2007	JFRA	2008/08/07			jFra	10.3940	10.3840	(0.096)	0.0000	0.0000	0
03/09/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	19,479.0000	19,382.0000	(0.498)	0	0	0
03/09/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	19,129.0000	19,056.0000	(0.382)	0	0	0
03/09/2007	JFRA	2008/11/06			jFra	10.2660	10.3240	0.565	0.0000	0.0000	0
03/09/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,703.0000	21,556.0000	(0.677)	0	0	0
03/09/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	21,742.0000	21,736.0000	(0.028)	0	0	0
03/09/2007	JN02	2007/11/01			jNote	10.2570	10.2800	0.224	0.0000	0.0000	0
03/09/2007	JN02	2007/11/01	9.00	Put	Option on jNote	1,376.0000	1,217.0000	(11.555)	0	0	0
03/09/2007	JN02	2007/11/01	9.00	Call	Option on jNote	23,952.0000	24,202.0000	1.044	0	0	0
03/09/2007	JN02	2008/02/07			jNote	10.1530	10.1690	0.158	0.0000	0.0000	0
03/09/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,286.0000	5,110.0000	(3.330)	0	0	0
03/09/2007	JN02	2008/02/07	9.00	Call	Option on jNote	25,832.0000	25,937.0000	0.406	0	0	0
03/09/2007	JN02	2008/05/02			jNote	10.0330	10.0450	0.120	0.0000	0.0000	0
03/09/2007	JN02	2008/05/02	10.00	Call	Option on jNote	17,433.0000	17,444.0000	0.063	0	0	0
03/09/2007	JN02	2008/05/02	10.00	Put	Option on jNote	15,260.0000	15,055.0000	(1.343)	0	0	0
03/09/2007	JN05	2007/11/01			jNote	9.8270	9.8630	0.366	0.0000	0.0000	0
03/09/2007	JN05	2007/11/01	9.00	Call	Option on jNote	32,724.0000	33,985.0000	3.853	0	0	0
03/09/2007	JN05	2007/11/01	9.00	Put	Option on jNote	482.0000	360.0000	(25.311)	0	0	0
03/09/2007	JN05	2008/02/07			jNote	9.7550	9.7920	0.379	0.0000	0.0000	0
03/09/2007	JN05	2008/02/07	9.00	Call	Option on jNote	32,737.0000	33,825.0000	3.323	0	0	0
03/09/2007	JN05	2008/02/07	9.00	Put	Option on jNote	3,250.0000	2,914.0000	(10.338)	0	0	0
03/09/2007	JN05	2008/05/02			jNote	9.6840	9.7220	0.392	0.0000	0.0000	0
03/09/2007	JN05	2008/05/02	9.50	Put	Option on jNote	12,294.0000	11,580.0000	(5.808)	0	0	0
03/09/2007	JN05	2008/05/02	9.50	Call	Option on jNote	20,982.0000	21,750.0000	3.660	0	0	0
03/09/2007	JN10	2007/11/01			jNote	9.3670	9.4020	0.374	0.0000	0.0000	0
03/09/2007	JN10	2007/11/01	9.00	Put	Option on jNote	1,268.0000	924.0000	(27.129)	0	0	0

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03/09/2007	JN10	2007/11/01	9.00	Call	Option on jNote	24,659.0000	26,510.0000	7.506	0	0	0
03/09/2007	JN10	2008/02/07			jNote	9.2990	9.3340	0.376	0.0000	0.0000	0
03/09/2007	JN10	2008/02/07	9.00	Put	Option on jNote	5,691.0000	4,987.0000	(12.370)	0	0	0
03/09/2007	JN10	2008/02/07	9.00	Call	Option on jNote	24,781.0000	26,281.0000	6.053	0	0	0
03/09/2007	JN10	2008/05/02			jNote	9.2300	9.2660	0.390	0.0000	0.0000	0
03/09/2007	JN10	2008/05/02	9.00	Call	Option on jNote	25,544.0000	26,956.0000	5.528	0	0	0
03/09/2007	JN10	2008/05/02	9.00	Put	Option on jNote	9,400.0000	8,528.0000	(9.277)	0	0	0
03/09/2007	JROD	2007/09/28			jRod	9.4610	9.4470	(0.148)	0.0000	0.0000	0
03/09/2007	JROD	2007/10/31			jRod	9.8310	9.8050	(0.264)	0.0000	0.0000	0
03/09/2007	JROD	2007/11/30			jRod	10.1640	10.1380	(0.256)	0.0000	0.0000	0
03/09/2007	JROD	2007/12/31			jRod	9.9010	9.8980	(0.030)	0.0000	0.0000	0
03/09/2007	JROD	2008/01/31			jRod	10.1140	10.1270	0.129	0.0000	0.0000	0
03/09/2007	JROD	2008/02/29			jRod	10.2880	10.3170	0.282	0.0000	0.0000	0
03/09/2007	JROD	2008/03/31			jRod	10.0780	10.1070	0.288	0.0000	0.0000	0
03/09/2007	OTH1	2007/11/01			Index Future	249.4480	248.9770	(0.189)	0.0000	0.0000	12
03/09/2007	OTH1	2008/02/07			Index Future	256.2260	255.7410	(0.189)	0.0000	0.0000	0
03/09/2007	R153	2007/11/01			Bond Future	9.2740	9.3140	0.431	0.0000	0.0000	124
03/09/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	7.0000	4.0000	(42.857)	0	0	0
03/09/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	32.0000	20.0000	(37.500)	0	0	0
03/09/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	26,861.0000	27,849.0000	3.678	0	0	0
03/09/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	33,420.0000	34,435.0000	3.037	0	0	0
03/09/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	40,099.0000	41,123.0000	2.554	0	0	0
03/09/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	127.0000	88.0000	(30.709)	0	0	0

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03/09/2007	R153	2008/02/07			Bond Future	9.1590	9.1990	0.437	0.0000	0.0000	1,665
03/09/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	23,602.0000	24,335.0000	3.106	0	0	0
03/09/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	1,999.0000	1,794.0000	(10.255)	0	0	0
03/09/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	28,826.0000	29,626.0000	2.775	0	0	0
03/09/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,185.0000	1,047.0000	(11.646)	0	0	0
03/09/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	34,387.0000	35,237.0000	2.472	0	0	0
03/09/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	665.0000	578.0000	(13.083)	0	0	0
03/09/2007	R153	2008/05/02			Bond Future	9.0740	9.1140	0.441	0.0000	0.0000	0
03/09/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	8,816.0000	8,352.0000	(5.263)	0	0	0
03/09/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	10,411.0000	10,809.0000	3.823	0	0	0
03/09/2007	R157	2007/11/01			Bond Future	8.5710	8.6210	0.583	0.0000	0.0000	266
03/09/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	56,641.0000	59,761.0000	5.508	0	0	0
03/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	73,919.0000	77,174.0000	4.403	0	0	0
03/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	145.0000	87.0000	(40.000)	0	0	0
03/09/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	582.0000	391.0000	(32.818)	0	0	0
03/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	145.0000	87.0000	(40.000)	0	0	0
03/09/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	4,889.0000	3,860.0000	(21.047)	0	0	35
03/09/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	26,428.0000	28,711.0000	8.639	0	0	0
03/09/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	28.0000	15.0000	(46.429)	0	0	0
03/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	73,919.0000	77,174.0000	4.403	0	0	0
03/09/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	91,831.0000	95,130.0000	3.592	0	0	0
03/09/2007	R157	2008/02/07			Bond Future	8.4870	8.5370	0.589	0.0000	0.0000	358
03/09/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,482.0000	1,226.0000	(17.274)	0	0	0
03/09/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	85,103.0000	88,083.0000	3.502	0	0	0
03/09/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	2,916.0000	2,474.0000	(15.158)	0	0	0
03/09/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	69,067.0000	71,860.0000	4.044	0	0	0
03/09/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	5,319.0000	4,615.0000	(13.236)	0	0	0
03/09/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	54,295.0000	56,826.0000	4.662	0	0	0
03/09/2007	R157	2008/05/02			Bond Future	8.4250	8.4750	0.593	0.0000	0.0000	0
03/09/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	20,144.0000	21,491.0000	6.687	0	0	0
03/09/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	24,888.0000	23,069.0000	(7.309)	0	0	0

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03/09/2007	R186	2007/11/01			Bond Future	8.2470	8.2770	0.364	0.0000	0.0000	0
03/09/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	80.0000	52.0000	(35.000)	0	0	0
03/09/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	151,028.0000	154,316.0000	2.177	0	0	0
03/09/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	391.0000	277.0000	(29.156)	0	0	0
03/09/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	88,703.0000	91,676.0000	3.352	0	0	0
03/09/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	118,911.0000	122,114.0000	2.694	0	0	0
03/09/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	1,480.0000	1,136.0000	(23.243)	0	0	0
03/09/2007	R186	2008/02/07			Bond Future	8.1840	8.2140	0.367	0.0000	0.0000	0
03/09/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	15,710.0000	14,466.0000	(7.919)	0	0	0
03/09/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	65,331.0000	67,410.0000	3.182	0	0	0
03/09/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	88,612.0000	91,088.0000	2.794	0	0	0
03/09/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	115,383.0000	118,181.0000	2.425	0	0	0
03/09/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	4,757.0000	4,233.0000	(11.015)	0	0	0
03/09/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	9,021.0000	8,175.0000	(9.378)	0	0	0
03/09/2007	R186	2008/05/02			Bond Future	8.1380	8.1680	0.369	0.0000	0.0000	0
03/09/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	48,453.0000	50,043.0000	3.282	0	0	0
03/09/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	33,001.0000	31,270.0000	(5.245)	0	0	0
03/09/2007	R196	2007/11/01			Bond Future	9.4870	9.5270	0.422	0.0000	0.0000	0
03/09/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	9,319.0000	9,740.0000	4.518	0	0	0
03/09/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	15,252.0000	15,729.0000	3.127	0	0	0
03/09/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	289.0000	223.0000	(22.837)	0	0	0
03/09/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	30.0000	20.0000	(33.333)	0	0	0
03/09/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	12,220.0000	12,679.0000	3.756	0	0	0
03/09/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	101.0000	73.0000	(27.723)	0	0	0
03/09/2007	R196	2008/02/07			Bond Future	9.2790	9.3570	0.841	0.0000	0.0000	0
03/09/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,637.0000	1,424.0000	(13.012)	0	0	0
03/09/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	11,271.0000	11,876.0000	5.368	0	0	0
03/09/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	9,314.0000	9,865.0000	5.916	0	0	0
03/09/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,111.0000	952.0000	(14.311)	0	0	0
03/09/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	7,536.0000	8,026.0000	6.502	0	0	0
03/09/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,332.0000	2,058.0000	(11.750)	0	0	0

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03/09/2007	R196	2008/05/02			Bond Future	9.1210	9.2290	1.184	0.0000	0.0000	0
03/09/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,438.0000	3,041.0000	(11.547)	0	0	0
03/09/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	4,375.0000	4,814.0000	10.034	0	0	0
03/09/2007	R201	2007/11/01			Bond Future	8.5940	8.6440	0.582	0.0000	0.0000	91
03/09/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	34.0000	19.0000	(44.118)	0	0	0
03/09/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	74,193.0000	76,812.0000	3.530	0	0	0
03/09/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	60,009.0000	62,585.0000	4.293	0	0	0
03/09/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	550.0000	378.0000	(31.273)	0	0	0
03/09/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	46,343.0000	48,803.0000	5.308	0	0	0
03/09/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	152.0000	95.0000	(37.500)	0	0	0
03/09/2007	R201	2008/02/07			Bond Future	8.5000	8.5500	0.588	0.0000	0.0000	0
03/09/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	43,906.0000	45,921.0000	4.589	0	0	0
03/09/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	4,265.0000	3,704.0000	(13.154)	0	0	0
03/09/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	55,648.0000	57,869.0000	3.991	0	0	0
03/09/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	68,371.0000	70,740.0000	3.465	0	0	0
03/09/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,215.0000	1,008.0000	(17.037)	0	0	0
03/09/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	2,360.0000	2,006.0000	(15.000)	0	0	0
03/09/2007	R201	2008/05/02			Bond Future	8.4300	8.4800	0.593	0.0000	0.0000	0
03/09/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	19,726.0000	18,284.0000	(7.310)	0	0	0
03/09/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	16,199.0000	17,278.0000	6.661	0	0	0
03/09/2007	R203	2007/11/01			Bond Future	8.4400	8.4900	0.592	0.0000	0.0000	0
03/09/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	64,462.0000	67,624.0000	4.905	0	0	0
03/09/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	293.0000	186.0000	(36.519)	0	0	0
03/09/2007	R203	2008/02/07			Bond Future	8.3620	8.4120	0.598	0.0000	0.0000	0
03/09/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	3,769.0000	3,221.0000	(14.540)	0	0	0
03/09/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	61,704.0000	64,388.0000	4.350	0	0	0
03/09/2007	R203	2008/05/02			Bond Future	8.3020	8.3520	0.602	0.0000	0.0000	0
03/09/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	23,924.0000	25,465.0000	6.441	0	0	0
03/09/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	20,586.0000	18,930.0000	(8.044)	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
03/09/2007	R204	2007/11/01			Bond Future	8.3920	8.4420	0.596	0.0000	0.0000	0
03/09/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	1,781.0000	1,346.0000	(24.424)	0	0	0
03/09/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	67,062.0000	70,123.0000	4.564	0	0	0
03/09/2007	R204	2008/02/07			Bond Future	8.3170	8.3670	0.601	0.0000	0.0000	0
03/09/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	9,060.0000	8,110.0000	(10.486)	0	0	0
03/09/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	68,143.0000	70,662.0000	3.697	0	0	0
03/09/2007	R204	2008/05/02			Bond Future	8.2610	8.3110	0.605	0.0000	0.0000	0
03/09/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	24,241.0000	25,832.0000	6.563	0	0	0
03/09/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	23,481.0000	21,631.0000	(7.879)	0	0	0
03/09/2007	R206	2007/11/01			Bond Future	8.5890	8.6390	0.582	0.0000	0.0000	0
03/09/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	39,757.0000	41,911.0000	5.418	0	0	0
03/09/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	395.0000	265.0000	(32.911)	0	0	0
03/09/2007	R206	2008/02/07			Bond Future	8.4840	8.5340	0.589	0.0000	0.0000	0
03/09/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	36,877.0000	38,629.0000	4.751	0	0	0
03/09/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	3,484.0000	3,012.0000	(13.548)	0	0	0
03/09/2007	R206	2008/05/02			Bond Future	8.4100	8.4600	0.595	0.0000	0.0000	0
03/09/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	19,451.0000	20,599.0000	5.902	0	0	0
03/09/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	12,476.0000	11,458.0000	(8.160)	0	0	0
03/09/2007	R207	2007/11/01			Bond Future	8.3430	8.3930	0.599	0.0000	0.0000	0
03/09/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	434.0000	280.0000	(35.484)	0	0	0
03/09/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	63,342.0000	66,748.0000	5.377	0	0	0
03/09/2007	R207	2008/02/07			Bond Future	8.2710	8.3210	0.605	0.0000	0.0000	0
03/09/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	61,092.0000	64,013.0000	4.781	0	0	0
03/09/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	4,086.0000	3,463.0000	(15.247)	0	0	0
03/09/2007	R207	2008/05/02			Bond Future	8.2200	8.2700	0.608	0.0000	0.0000	0
03/09/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	25,459.0000	23,495.0000	(7.714)	0	0	0
03/09/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	23,343.0000	24,902.0000	6.679	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
03/09/2007	R209	2007/11/01			Bond Future	7.8690	7.8990	0.381	0.0000	0.0000	0
03/09/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	361.0000	253.0000	(29.917)	0	0	0
03/09/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	91,173.0000	93,936.0000	3.031	0	0	0
03/09/2007	R209	2008/02/07			Bond Future	7.8120	7.8420	0.384	0.0000	0.0000	659
03/09/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	89,687.0000	92,076.0000	2.664	0	0	0
03/09/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	4,560.0000	4,052.0000	(11.140)	0	0	0
03/09/2007	R209	2008/05/02			Bond Future	7.7690	7.7990	0.386	0.0000	0.0000	0
03/09/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	36,072.0000	37,297.0000	3.396	0	0	0
03/09/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	34,216.0000	32,526.0000	(4.939)	0	0	0
03/09/2007	TRT1	2007/11/01			Index Future	252.0830	251.6640	(0.166)	0.0000	0.0000	400
03/09/2007	TRT1	2008/02/07			Index Future	258.9330	258.5010	(0.167)	0.0000	0.0000	0
Grand Total:											37,058