



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 07/05/2007

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
07/05/2007	ALBI	2007/08/02			Index Future	262.9550	263.1520	0.075	0.0000	0.0000	0
07/05/2007	ALBI	2007/08/02	254.00	Put	Index Future	2,376.0000	2,070.0000	(12.879)	0	0	0
07/05/2007	ALBI	2007/08/02	254.00	Call	Index Future	91,926.0000	93,590.0000	1.810	0	0	0
07/05/2007	ALBI	2007/11/01			Index Future	269.0160	269.2210	0.076	0.0000	0.0000	0
07/05/2007	ALBI	2007/11/01	254.00	Call	Index Future	152,146.0000	154,020.0000	1.232	0	0	0
07/05/2007	ALBI	2007/11/01	254.00	Put	Index Future	1,986.0000	1,810.0000	(8.862)	0	0	0
07/05/2007	ALBI	2008/02/07			Index Future	275.6660	275.8660	0.073	0.0000	0.0000	0
07/05/2007	ALBI	2008/02/07	254.00	Call	Index Future	218,033.0000	219,934.0000	0.872	0	0	0
07/05/2007	ALBI	2008/02/07	254.00	Put	Index Future	1,373.0000	1,274.0000	(7.210)	0	0	0
07/05/2007	CRD1	2007/08/02			Index Future	112.0650	112.1580	0.083	0.0000	0.0000	10
07/05/2007	GOVI	2007/08/02			jGovi	263.2960	263.5575	0.099	0.0000	0.0000	195
07/05/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
07/05/2007	GOVI	2007/08/02	240.50	Call	jGovi	227,960.0000	230,575.0000	1.147	0	0	0
07/05/2007	GOVI	2007/11/01			jGovi	269.1750	269.4425	0.099	0.0000	0.0000	59
07/05/2007	GOVI	2007/11/01	265.00	Put	jGovi	20,277.0000	19,150.0000	(5.558)	0	0	0
07/05/2007	GOVI	2007/11/01	265.00	Call	jGovi	62,027.0000	63,575.0000	2.496	0	0	0
07/05/2007	GOVI	2008/02/07			jGovi	275.4340	275.7090	0.100	0.0000	0.0000	30
07/05/2007	GOVI	2008/02/07	265.00	Put	jGovi	12,224.0000	11,562.0000	(5.416)	0	0	0
07/05/2007	GOVI	2008/02/07	265.00	Call	jGovi	116,564.0000	118,652.0000	1.791	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
07/05/2007	ILBI	2007/08/02			Index Future	282.1610	281.8780	(0.100)	0.0000	0.0000	0
07/05/2007	J153	2010/08/31			jSwap	8.7830	8.7780	(0.057)	0.0000	0.0000	0
07/05/2007	J157	2015/09/15			jSwap	8.2800	8.2820	0.024	0.0000	0.0000	0
07/05/2007	J186	2026/12/21			jSwap	7.7380	7.7470	0.116	0.0000	0.0000	0
07/05/2007	J201	2014/12/22			jSwap	8.3620	8.3620	-	0.0000	0.0000	0
07/05/2007	J203	2017/09/15			jSwap	8.1680	8.1690	0.012	0.0000	0.0000	0
07/05/2007	J204	2018/12/21			jSwap	8.1280	8.1250	(0.037)	0.0000	0.0000	0
07/05/2007	J207	2020/01/15			jSwap	8.0560	8.0530	(0.037)	0.0000	0.0000	0
07/05/2007	JBAR	2005/12/21			jBar	9.2080	9.2080	-	0.0000	0.0000	0
07/05/2007	JFRA	2007/08/02			jFra	9.2650	9.2680	0.032	0.0000	0.0000	0
07/05/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,307.0000	4,313.0000	0.139	0	0	0
07/05/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	6.0000	5.0000	(16.667)	0	0	0
07/05/2007	JFRA	2007/11/01			jFra	9.1990	9.1870	(0.130)	0.0000	0.0000	0
07/05/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	59.0000	58.0000	(1.695)	0	0	0
07/05/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,510.0000	4,478.0000	(0.710)	0	0	0
07/05/2007	JFRA	2008/02/07			jFra	9.0880	9.0790	(0.099)	0.0000	0.0000	0
07/05/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,408.0000	19,303.0000	(0.541)	0	0	0
07/05/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	15,538.0000	15,455.0000	(0.534)	0	0	0
07/05/2007	JN02	2007/08/02			jNote	8.8680	8.8610	(0.079)	0.0000	0.0000	0
07/05/2007	JN02	2007/08/02	9.25	Put	Option on jNote	13,807.0000	13,726.0000	(0.587)	0	0	0
07/05/2007	JN02	2007/08/02	9.25	Call	Option on jNote	6,843.0000	6,633.0000	(3.069)	0	0	0

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07/05/2007	JN02	2007/11/01			jNote	8.7390	8.7300	(0.103)	0.0000	0.0000	0
07/05/2007	JN02	2007/11/01	9.00	Put	Option on jNote	16,590.0000	16,567.0000	(0.139)	0	0	0
07/05/2007	JN02	2007/11/01	9.00	Call	Option on jNote	11,825.0000	11,637.0000	(1.590)	0	0	0
07/05/2007	JN02	2008/02/07			jNote	8.5980	8.5890	(0.105)	0.0000	0.0000	0
07/05/2007	JN02	2008/02/07	9.00	Put	Option on jNote	21,386.0000	21,387.0000	0.005	0	0	0
07/05/2007	JN02	2008/02/07	9.00	Call	Option on jNote	14,099.0000	13,937.0000	(1.149)	0	0	0
07/05/2007	JN05	2007/08/02			jNote	8.3630	8.3650	0.024	0.0000	0.0000	0
07/05/2007	JN05	2007/08/02	9.25	Put	Option on jNote	36,672.0000	36,538.0000	(0.365)	0	0	0
07/05/2007	JN05	2007/08/02	9.25	Call	Option on jNote	895.0000	839.0000	(6.257)	0	0	0
07/05/2007	JN05	2007/11/01			jNote	8.2800	8.2810	0.012	0.0000	0.0000	0
07/05/2007	JN05	2007/11/01	9.00	Call	Option on jNote	4,181.0000	4,104.0000	(1.842)	0	0	0
07/05/2007	JN05	2007/11/01	9.00	Put	Option on jNote	33,292.0000	33,176.0000	(0.348)	0	0	0
07/05/2007	JN05	2008/02/07			jNote	8.1930	8.1940	0.012	0.0000	0.0000	0
07/05/2007	JN05	2008/02/07	9.00	Put	Option on jNote	38,679.0000	38,576.0000	(0.266)	0	0	0
07/05/2007	JN05	2008/02/07	9.00	Call	Option on jNote	5,964.0000	5,900.0000	(1.073)	0	0	0
07/05/2007	JN10	2007/08/02			jNote	8.0320	8.0330	0.012	0.0000	0.0000	0
07/05/2007	JN10	2007/08/02	9.00	Call	Option on jNote	43.0000	37.0000	(13.953)	0	0	0
07/05/2007	JN10	2007/08/02	9.00	Put	Option on jNote	65,576.0000	65,500.0000	(0.116)	0	0	0
07/05/2007	JN10	2007/11/01			jNote	7.9710	7.9720	0.013	0.0000	0.0000	0
07/05/2007	JN10	2007/11/01	9.00	Put	Option on jNote	70,266.0000	70,179.0000	(0.124)	0	0	0
07/05/2007	JN10	2007/11/01	9.00	Call	Option on jNote	384.0000	367.0000	(4.427)	0	0	0
07/05/2007	JN10	2008/02/07			jNote	7.9070	7.9070	-	0.0000	0.0000	0
07/05/2007	JN10	2008/02/07	9.00	Call	Option on jNote	955.0000	930.0000	(2.618)	0	0	0
07/05/2007	JN10	2008/02/07	9.00	Put	Option on jNote	75,341.0000	75,312.0000	(0.038)	0	0	0
07/05/2007	JROD	2007/05/31			jRod	8.7140	8.7040	(0.115)	0.0000	0.0000	0
07/05/2007	JROD	2007/06/29			jRod	8.8970	8.8800	(0.191)	0.0000	0.0000	0

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07/05/2007	JROD	2007/07/31			jRod	9.1640	9.1460	(0.196)	0.0000	0.0000	0
07/05/2007	JROD	2007/08/31			jRod	9.0390	9.0310	(0.089)	0.0000	0.0000	0
07/05/2007	JROD	2007/09/28			jRod	9.1560	9.1480	(0.087)	0.0000	0.0000	0
07/05/2007	JROD	2007/10/31			jRod	9.2770	9.2670	(0.108)	0.0000	0.0000	0
07/05/2007	JROD	2007/11/30			jRod	9.1440	9.1370	(0.077)	0.0000	0.0000	0
07/05/2007	JROD	2007/12/31			jRod	9.2310	9.2230	(0.087)	0.0000	0.0000	0
07/05/2007	OTH1	2007/08/02			Index Future	259.8530	260.0810	0.088	0.0000	0.0000	15
07/05/2007	R153	2007/08/02			Bond Future	7.9000	7.8800	(0.253)	0.0000	0.0000	215
07/05/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	1,561.0000	1,397.0000	(10.506)	0	0	0
07/05/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	899.0000	789.0000	(12.236)	0	0	0
07/05/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	23,831.0000	24,302.0000	1.976	0	0	0
07/05/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	18,816.0000	19,233.0000	2.216	0	0	0
07/05/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	373.0000	317.0000	(15.013)	0	0	0
07/05/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	31,752.0000	32,278.0000	1.657	0	0	0
07/05/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	25,125.0000	25,608.0000	1.922	0	0	0
07/05/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	779.0000	681.0000	(12.580)	0	0	0
07/05/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	675.0000	586.0000	(13.185)	0	0	0
07/05/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	26,432.0000	26,924.0000	1.861	0	0	0
07/05/2007	R153	2007/11/01			Bond Future	7.6910	7.6740	(0.221)	0.0000	0.0000	0
07/05/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	17,032.0000	17,137.0000	0.616	0	0	0
07/05/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	15,442.0000	15,089.0000	(2.286)	0	0	0
07/05/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	24,694.0000	24,869.0000	0.709	0	0	0
07/05/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	9,746.0000	9,462.0000	(2.914)	0	0	0
07/05/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	12,367.0000	12,048.0000	(2.579)	0	0	0
07/05/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	20,662.0000	20,801.0000	0.673	0	0	0
07/05/2007	R153	2008/02/07			Bond Future	7.5830	7.5640	(0.251)	0.0000	0.0000	0
07/05/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	18,605.0000	18,281.0000	(1.741)	0	0	0

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07/05/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	22,691.0000	22,833.0000	0.626	0	0	0
07/05/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	15,846.0000	15,546.0000	(1.893)	0	0	0
07/05/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	26,013.0000	26,179.0000	0.638	0	0	0
07/05/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	13,387.0000	13,111.0000	(2.062)	0	0	0
07/05/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	29,592.0000	29,783.0000	0.645	0	0	0
07/05/2007	R157	2007/08/02			Bond Future	7.5450	7.5300	(0.199)	0.0000	0.0000	2
07/05/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	85,181.0000	86,192.0000	1.187	0	0	0
07/05/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	606.0000	518.0000	(14.521)	0	0	0
07/05/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	219.0000	181.0000	(17.352)	0	0	0
07/05/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	101,453.0000	102,514.0000	1.046	0	0	0
07/05/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	88,429.0000	89,453.0000	1.158	0	0	0
07/05/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	499.0000	423.0000	(15.230)	0	0	0
07/05/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	10,258.0000	9,613.0000	(6.288)	0	0	86
07/05/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	25,164.0000	25,618.0000	1.804	0	0	0
07/05/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	81,918.0000	82,917.0000	1.220	0	0	0
07/05/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	710.0000	610.0000	(14.085)	0	0	0
07/05/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	1,319.0000	1,157.0000	(12.282)	0	0	0
07/05/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	68,938.0000	69,875.0000	1.359	0	0	0
07/05/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	7,184.0000	7,284.0000	1.392	0	0	96
07/05/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	29,022.0000	28,022.0000	(3.446)	0	0	0
07/05/2007	R157	2007/11/01			Bond Future	7.4250	7.4200	(0.067)	0.0000	0.0000	0
07/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	22,094.0000	22,133.0000	0.177	0	0	0
07/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	16,718.0000	16,398.0000	(1.914)	0	0	0
07/05/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	13,740.0000	13,729.0000	(0.080)	0	0	0
07/05/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	26,392.0000	26,022.0000	(1.402)	0	0	0
07/05/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	32,880.0000	32,988.0000	0.328	0	0	0
07/05/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	9,789.0000	9,537.0000	(2.574)	0	0	0
07/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	16,718.0000	16,398.0000	(1.914)	0	0	0
07/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	22,094.0000	22,133.0000	0.177	0	0	0
07/05/2007	R157	2008/02/07			Bond Future	7.3630	7.4250	0.842	0.0000	0.0000	477
07/05/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	39,965.0000	36,967.0000	(7.502)	0	0	0
07/05/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	13,252.0000	14,581.0000	10.029	0	0	0
07/05/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	20,848.0000	18,799.0000	(9.828)	0	0	0

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07/05/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	28,782.0000	31,059.0000	7.911	0	0	0
07/05/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	29,523.0000	26,984.0000	(8.600)	0	0	0
07/05/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	19,986.0000	21,774.0000	8.946	0	0	0
07/05/2007	R186	2007/08/02			Bond Future	7.2130	7.2080	(0.069)	0.0000	0.0000	6
07/05/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	147,207.0000	147,764.0000	0.378	0	0	0
07/05/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	1,438.0000	1,292.0000	(10.153)	0	0	0
07/05/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	125,913.0000	126,414.0000	0.398	0	0	0
07/05/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	214.0000	182.0000	(14.953)	0	0	0
07/05/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	178,533.0000	179,146.0000	0.343	0	0	0
07/05/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	629.0000	552.0000	(12.242)	0	0	0
07/05/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	152,494.0000	153,062.0000	0.372	0	0	0
07/05/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	157,741.0000	158,320.0000	0.367	0	0	0
07/05/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	512.0000	446.0000	(12.891)	0	0	0
07/05/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	744.0000	656.0000	(11.828)	0	0	0
07/05/2007	R186	2007/11/01			Bond Future	7.1680	7.1630	(0.070)	0.0000	0.0000	0
07/05/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	25,064.0000	25,291.0000	0.906	0	0	0
07/05/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	14,554.0000	14,136.0000	(2.872)	0	0	0
07/05/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	46,880.0000	47,298.0000	0.892	0	0	0
07/05/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	5,073.0000	4,846.0000	(4.475)	0	0	0
07/05/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	32,464.0000	31,888.0000	(1.774)	0	0	0
07/05/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	10,545.0000	10,614.0000	0.654	0	0	0
07/05/2007	R186	2008/02/07			Bond Future	7.1270	7.1220	(0.070)	0.0000	0.0000	0
07/05/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	32,272.0000	32,545.0000	0.846	0	0	0
07/05/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	16,599.0000	16,228.0000	(2.235)	0	0	0
07/05/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	53,761.0000	54,182.0000	0.783	0	0	0
07/05/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	79,171.0000	79,706.0000	0.676	0	0	0
07/05/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	2,492.0000	2,385.0000	(4.294)	0	0	0
07/05/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	7,053.0000	6,831.0000	(3.148)	0	0	0
07/05/2007	R196	2007/08/02			Bond Future	8.1740	8.1600	(0.171)	0.0000	0.0000	0
07/05/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	713.0000	648.0000	(9.116)	0	0	0
07/05/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	9,127.0000	9,267.0000	1.534	0	0	0
07/05/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,976.0000	4,034.0000	1.459	0	0	0

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07/05/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	2,860.0000	2,713.0000	(5.140)	0	0	0
07/05/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	6,292.0000	6,392.0000	1.589	0	0	0
07/05/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	1,518.0000	1,413.0000	(6.917)	0	0	0
07/05/2007	R196	2007/11/01			Bond Future	8.0320	8.0110	(0.261)	0.0000	0.0000	0
07/05/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	10,556.0000	10,334.0000	(2.103)	0	0	0
07/05/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	19,463.0000	19,504.0000	0.211	0	0	0
07/05/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	16,020.0000	16,040.0000	0.125	0	0	0
07/05/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	13,304.0000	13,062.0000	(1.819)	0	0	0
07/05/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	17,694.0000	17,724.0000	0.170	0	0	0
07/05/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	11,875.0000	11,643.0000	(1.954)	0	0	0
07/05/2007	R196	2008/02/07			Bond Future	7.8870	7.8610	(0.330)	0.0000	0.0000	0
07/05/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	23,123.0000	23,177.0000	0.234	0	0	0
07/05/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	15,649.0000	15,436.0000	(1.361)	0	0	0
07/05/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	21,752.0000	21,799.0000	0.216	0	0	0
07/05/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	20,429.0000	20,470.0000	0.201	0	0	0
07/05/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	14,546.0000	14,339.0000	(1.423)	0	0	0
07/05/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	16,808.0000	16,589.0000	(1.303)	0	0	0
07/05/2007	R201	2007/08/02			Bond Future	7.5900	7.5700	(0.264)	0.0000	0.0000	0
07/05/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	1,112.0000	959.0000	(13.759)	0	0	0
07/05/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	52,222.0000	53,229.0000	1.928	0	0	0
07/05/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	62,512.0000	63,579.0000	1.707	0	0	0
07/05/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	67,700.0000	68,789.0000	1.609	0	0	0
07/05/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	589.0000	496.0000	(15.789)	0	0	0
07/05/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	425.0000	354.0000	(16.706)	0	0	0
07/05/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	219.0000	178.0000	(18.721)	0	0	0
07/05/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	78,089.0000	79,207.0000	1.432	0	0	0
07/05/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	65,104.0000	66,182.0000	1.656	0	0	0
07/05/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	500.0000	419.0000	(16.200)	0	0	0
07/05/2007	R201	2007/11/01			Bond Future	7.4900	7.4790	(0.147)	0.0000	0.0000	0
07/05/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	9,147.0000	8,815.0000	(3.630)	0	0	0
07/05/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	15,185.0000	14,754.0000	(2.838)	0	0	0
07/05/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	23,780.0000	24,072.0000	1.228	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
07/05/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	23,389.0000	22,874.0000	(2.202)	0	0	0
07/05/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	15,752.0000	15,946.0000	1.232	0	0	0
07/05/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	9,654.0000	9,764.0000	1.139	0	0	0
07/05/2007	R201	2008/02/07			Bond Future	7.4300	7.4190	(0.148)	0.0000	0.0000	0
07/05/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	20,835.0000	21,065.0000	1.104	0	0	0
07/05/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	28,763.0000	29,069.0000	1.064	0	0	0
07/05/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	16,974.0000	16,596.0000	(2.227)	0	0	0
07/05/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	11,257.0000	10,954.0000	(2.692)	0	0	0
07/05/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	24,385.0000	23,937.0000	(1.837)	0	0	0
07/05/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	14,377.0000	14,537.0000	1.113	0	0	0
07/05/2007	R203	2007/08/02			Bond Future	7.4480	7.4390	(0.121)	0.0000	0.0000	0
07/05/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	880.0000	780.0000	(11.364)	0	0	0
07/05/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	73,882.0000	74,436.0000	0.750	0	0	0
07/05/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	92,917.0000	93,527.0000	0.656	0	0	0
07/05/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	389.0000	336.0000	(13.625)	0	0	0
07/05/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	317.0000	272.0000	(14.196)	0	0	0
07/05/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	89,759.0000	90,360.0000	0.670	0	0	0
07/05/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	459.0000	399.0000	(13.072)	0	0	0
07/05/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	133.0000	111.0000	(16.541)	0	0	0
07/05/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	105,514.0000	106,146.0000	0.599	0	0	0
07/05/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	86,584.0000	87,178.0000	0.686	0	0	0
07/05/2007	R203	2007/11/01			Bond Future	7.3950	7.3840	(0.149)	0.0000	0.0000	0
07/05/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	19,035.0000	19,379.0000	1.807	0	0	0
07/05/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	11,534.0000	11,089.0000	(3.858)	0	0	0
07/05/2007	R203	2008/02/07			Bond Future	7.3460	7.3350	(0.150)	0.0000	0.0000	0
07/05/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	24,897.0000	25,265.0000	1.478	0	0	0
07/05/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	14,089.0000	13,680.0000	(2.903)	0	0	0
07/05/2007	R204	2007/08/02			Bond Future	7.4450	7.4360	(0.121)	0.0000	0.0000	0
07/05/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	96,379.0000	96,976.0000	0.619	0	0	0
07/05/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	928.0000	823.0000	(11.315)	0	0	0
07/05/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	788.0000	694.0000	(11.929)	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
07/05/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	93,105.0000	93,687.0000	0.625	0	0	0
07/05/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,090.0000	971.0000	(10.917)	0	0	0
07/05/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	112,784.0000	113,432.0000	0.575	0	0	0
07/05/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	99,659.0000	100,268.0000	0.611	0	0	0
07/05/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	395.0000	341.0000	(13.671)	0	0	0
07/05/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	2,012.0000	1,825.0000	(9.294)	0	0	0
07/05/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	80,109.0000	80,624.0000	0.643	0	0	0
07/05/2007	R204	2007/11/01			Bond Future	7.3960	7.3860	(0.135)	0.0000	0.0000	0
07/05/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	19,375.0000	19,712.0000	1.739	0	0	0
07/05/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	11,391.0000	10,956.0000	(3.819)	0	0	0
07/05/2007	R204	2008/02/07			Bond Future	7.3500	7.3390	(0.150)	0.0000	0.0000	0
07/05/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	24,608.0000	25,024.0000	1.691	0	0	0
07/05/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	13,255.0000	12,831.0000	(3.199)	0	0	0
07/05/2007	R206	2007/08/02			Bond Future	7.5490	7.5390	(0.132)	0.0000	0.0000	0
07/05/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	35,788.0000	36,160.0000	1.039	0	0	0
07/05/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	1,358.0000	1,228.0000	(9.573)	0	0	0
07/05/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	25,566.0000	25,836.0000	1.056	0	0	0
07/05/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	3,244.0000	3,012.0000	(7.152)	0	0	0
07/05/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	6,751.0000	6,403.0000	(5.155)	0	0	0
07/05/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	16,776.0000	16,930.0000	0.918	0	0	0
07/05/2007	R206	2007/11/01			Bond Future	7.4770	7.4670	(0.134)	0.0000	0.0000	0
07/05/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	8,638.0000	8,358.0000	(3.241)	0	0	0
07/05/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	21,877.0000	22,086.0000	0.955	0	0	0
07/05/2007	R206	2008/02/07			Bond Future	7.4100	7.3990	(0.148)	0.0000	0.0000	0
07/05/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	10,642.0000	10,373.0000	(2.528)	0	0	0
07/05/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	26,595.0000	26,848.0000	0.951	0	0	0
07/05/2007	R207	2007/08/02			Bond Future	7.3780	7.3690	(0.122)	0.0000	0.0000	0
07/05/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	266.0000	226.0000	(15.038)	0	0	0
07/05/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	84,811.0000	85,491.0000	0.802	0	0	0
07/05/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	98,677.0000	99,381.0000	0.713	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
07/05/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	15.0000	11.0000	(26.667)	0	0	0
07/05/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	119,117.0000	119,833.0000	0.601	0	0	0
07/05/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	51.0000	41.0000	(19.608)	0	0	0
07/05/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	105,548.0000	106,258.0000	0.673	0	0	0
07/05/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	68.0000	55.0000	(19.118)	0	0	0
07/05/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	91.0000	75.0000	(17.582)	0	0	0
07/05/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	102,119.0000	102,826.0000	0.692	0	0	0
07/05/2007	R207	2007/11/01			Bond Future	7.3300	7.3190	(0.150)	0.0000	0.0000	0
07/05/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	8,481.0000	8,073.0000	(4.811)	0	0	0
07/05/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	21,856.0000	22,321.0000	2.128	0	0	0
07/05/2007	R207	2008/02/07			Bond Future	7.2840	7.2740	(0.137)	0.0000	0.0000	0
07/05/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	27,021.0000	27,455.0000	1.606	0	0	0
07/05/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	10,219.0000	9,867.0000	(3.445)	0	0	0
07/05/2007	R209	2007/08/02			Bond Future	6.9350	6.9300	(0.072)	0.0000	0.0000	314
07/05/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	19,690.0000	19,052.0000	(3.240)	0	0	0
07/05/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	27,143.0000	27,083.0000	(0.221)	0	0	0
07/05/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	44,687.0000	44,800.0000	0.253	0	0	0
07/05/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	14,291.0000	14,134.0000	(1.099)	0	0	0
07/05/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	36,044.0000	35,308.0000	(2.042)	0	0	0
07/05/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	9,447.0000	8,983.0000	(4.912)	0	0	0
07/05/2007	R209	2007/11/01			Bond Future	6.7260	6.9000	2.587	0.0000	0.0000	0
07/05/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	2,849.0000	7,885.0000	176.764	0	0	0
07/05/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	34,854.0000	19,364.0000	(44.443)	0	0	0
07/05/2007	R209	2008/02/07			Bond Future	6.6180	6.8700	3.808	0.0000	0.0000	0
07/05/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	47,962.0000	24,822.0000	(48.247)	0	0	0
07/05/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	2,980.0000	9,895.0000	232.047	0	0	0
07/05/2007	TRT1	2007/08/02			Index Future	260.1680	260.4250	0.099	0.0000	0.0000	500

Grand Total: **2,005**