



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 08/06/2007

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
08/06/2007	ALBI	2007/08/02			Index Future	233.4300	216.4220	(7.286)	0.0000	0.0000	0
08/06/2007	ALBI	2007/08/02	254.00	Call	Index Future	0.0000	0.0000	-	0	0	0
08/06/2007	ALBI	2007/08/02	254.00	Put	Index Future	205,700.0000	375,780.0000	82.684	0	0	0
08/06/2007	ALBI	2007/11/01			Index Future	239.0500	221.6940	(7.260)	0.0000	0.0000	0
08/06/2007	ALBI	2007/11/01	254.00	Put	Index Future	150,338.0000	323,060.0000	114.889	0	0	0
08/06/2007	ALBI	2007/11/01	254.00	Call	Index Future	838.0000	0.0000	(100.000)	0	0	0
08/06/2007	ALBI	2008/02/07			Index Future	245.3030	227.5560	(7.235)	0.0000	0.0000	0
08/06/2007	ALBI	2008/02/07	254.00	Put	Index Future	98,203.0000	264,548.0000	169.389	0	0	0
08/06/2007	ALBI	2008/02/07	254.00	Call	Index Future	11,233.0000	108.0000	(99.039)	0	0	0
08/06/2007	CRD1	2007/08/02			Index Future	109.1340	108.9540	(0.165)	0.0000	0.0000	10
08/06/2007	GOVI	2007/08/02			jGovi	255.8150	255.4480	(0.143)	0.0000	0.0000	183
08/06/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
08/06/2007	GOVI	2007/08/02	240.50	Call	jGovi	153,150.0000	149,480.0000	(2.396)	0	0	0
08/06/2007	GOVI	2007/11/01			jGovi	261.5870	261.2120	(0.143)	0.0000	0.0000	118
08/06/2007	GOVI	2007/11/01	265.00	Call	jGovi	12,360.0000	11,183.0000	(9.523)	0	0	0
08/06/2007	GOVI	2007/11/01	265.00	Put	jGovi	46,490.0000	49,063.0000	5.535	0	0	0
08/06/2007	GOVI	2008/02/07			jGovi	268.0585	267.6745	(0.143)	0.0000	0.0000	30
08/06/2007	GOVI	2008/02/07	265.00	Call	jGovi	51,352.0000	48,835.0000	(4.901)	0	0	0
08/06/2007	GOVI	2008/02/07	265.00	Put	jGovi	20,767.0000	22,090.0000	6.371	0	0	0

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08/06/2007	ILBI	2007/08/02			Index Future	280.7710	280.1880	(0.208)	0.0000	0.0000	0
08/06/2007	J153	2010/08/31			jSwap	9.4210	9.5660	1.539	0.0000	0.0000	0
08/06/2007	J157	2015/09/15			jSwap	8.9200	9.0750	1.738	0.0000	0.0000	0
08/06/2007	J186	2026/12/21			jSwap	8.3370	8.4540	1.403	0.0000	0.0000	0
08/06/2007	J201	2014/12/22			jSwap	8.9990	9.1500	1.678	0.0000	0.0000	0
08/06/2007	J203	2017/09/15			jSwap	8.7730	8.9080	1.539	0.0000	0.0000	0
08/06/2007	J204	2018/12/21			jSwap	8.7260	8.8460	1.375	0.0000	0.0000	0
08/06/2007	J207	2020/01/15			jSwap	8.6660	8.7810	1.327	0.0000	0.0000	0
08/06/2007	JBAR	2005/12/21			jBar	9.4240	9.5710	1.560	0.0000	0.0000	0
08/06/2007	JFRA	2007/08/02			jFra	9.6360	9.7480	1.162	0.0000	0.0000	0
08/06/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,200.0000	5,472.0000	5.231	0	0	0
08/06/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
08/06/2007	JFRA	2007/08/23			jFra	9.6850	9.8540	1.745	0.0000	0.0000	0
08/06/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	529.0000	439.0000	(17.013)	0	0	0
08/06/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	852.0000	975.0000	14.437	0	0	0
08/06/2007	JFRA	2007/11/01			jFra	9.7450	9.8550	1.129	0.0000	0.0000	0
08/06/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	5,881.0000	6,165.0000	4.829	0	0	0
08/06/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	7.0000	5.0000	(28.571)	0	0	0
08/06/2007	JFRA	2008/02/07			jFra	9.7140	9.8310	1.204	0.0000	0.0000	0
08/06/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	13,737.0000	13,575.0000	(1.179)	0	0	0
08/06/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,142.0000	19,265.0000	0.643	0	0	0

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08/06/2007	JN02	2007/08/02			jNote	9.5350	9.6710	1.426	0.0000	0.0000	0
08/06/2007	JN02	2007/08/02	9.25	Call	Option on jNote	10,643.0000	12,109.0000	13.774	0	0	0
08/06/2007	JN02	2007/08/02	9.25	Put	Option on jNote	5,484.0000	4,498.0000	(17.980)	0	0	0
08/06/2007	JN02	2007/11/01			jNote	9.4660	9.6150	1.574	0.0000	0.0000	0
08/06/2007	JN02	2007/11/01	9.00	Call	Option on jNote	17,272.0000	18,884.0000	9.333	0	0	0
08/06/2007	JN02	2007/11/01	9.00	Put	Option on jNote	8,832.0000	7,760.0000	(12.138)	0	0	0
08/06/2007	JN02	2008/02/07			jNote	9.3680	9.5320	1.751	0.0000	0.0000	0
08/06/2007	JN02	2008/02/07	9.00	Call	Option on jNote	19,807.0000	21,449.0000	8.290	0	0	0
08/06/2007	JN02	2008/02/07	9.00	Put	Option on jNote	13,193.0000	11,901.0000	(9.793)	0	0	0
08/06/2007	JN05	2007/08/02			jNote	9.1170	9.2940	1.941	0.0000	0.0000	0
08/06/2007	JN05	2007/08/02	9.25	Put	Option on jNote	10,752.0000	6,899.0000	(35.835)	0	0	0
08/06/2007	JN05	2007/08/02	9.25	Call	Option on jNote	5,477.0000	8,635.0000	57.659	0	0	0
08/06/2007	JN05	2007/11/01			jNote	9.0550	9.2360	1.999	0.0000	0.0000	0
08/06/2007	JN05	2007/11/01	9.00	Call	Option on jNote	13,765.0000	17,769.0000	29.088	0	0	0
08/06/2007	JN05	2007/11/01	9.00	Put	Option on jNote	11,584.0000	8,439.0000	(27.150)	0	0	0
08/06/2007	JN05	2008/02/07			jNote	8.9770	9.1620	2.061	0.0000	0.0000	0
08/06/2007	JN05	2008/02/07	9.00	Call	Option on jNote	15,894.0000	19,664.0000	23.720	0	0	0
08/06/2007	JN05	2008/02/07	9.00	Put	Option on jNote	16,812.0000	13,249.0000	(21.193)	0	0	0
08/06/2007	JN10	2007/08/02			jNote	8.6550	8.7940	1.606	0.0000	0.0000	0
08/06/2007	JN10	2007/08/02	9.00	Put	Option on jNote	23,923.0000	16,299.0000	(31.869)	0	0	0
08/06/2007	JN10	2007/08/02	9.00	Call	Option on jNote	1,242.0000	2,847.0000	129.227	0	0	0
08/06/2007	JN10	2007/11/01			jNote	8.6020	8.7390	1.593	0.0000	0.0000	0
08/06/2007	JN10	2007/11/01	9.00	Call	Option on jNote	3,756.0000	5,963.0000	58.759	0	0	0
08/06/2007	JN10	2007/11/01	9.00	Put	Option on jNote	29,987.0000	23,049.0000	(23.137)	0	0	0
08/06/2007	JN10	2008/02/07			jNote	8.5400	8.6760	1.593	0.0000	0.0000	0
08/06/2007	JN10	2008/02/07	9.00	Call	Option on jNote	5,640.0000	7,990.0000	41.667	0	0	0
08/06/2007	JN10	2008/02/07	9.00	Put	Option on jNote	36,015.0000	29,238.0000	(18.817)	0	0	0

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08/06/2007	JROD	2007/06/29			jRod	8.7150	8.8010	0.987	0.0000	0.0000	0
08/06/2007	JROD	2007/07/31			jRod	8.9710	9.1050	1.494	0.0000	0.0000	0
08/06/2007	JROD	2007/08/31			jRod	9.3340	9.4630	1.382	0.0000	0.0000	0
08/06/2007	JROD	2007/09/28			jRod	9.1730	9.2350	0.676	0.0000	0.0000	0
08/06/2007	JROD	2007/10/31			jRod	9.3690	9.4380	0.736	0.0000	0.0000	0
08/06/2007	JROD	2007/11/30			jRod	9.5520	9.6400	0.921	0.0000	0.0000	0
08/06/2007	JROD	2007/12/31			jRod	9.3730	9.4490	0.811	0.0000	0.0000	0
08/06/2007	OTH1	2007/08/02			Index Future	250.7460	250.4630	(0.113)	0.0000	0.0000	15
08/06/2007	R153	2007/08/02			Bond Future	8.6150	8.7050	1.045	0.0000	0.0000	1,215
08/06/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	4,550.0000	5,687.0000	24.989	0	0	0
08/06/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	6,958.0000	5,546.0000	(20.293)	0	0	0
08/06/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	8,732.0000	7,124.0000	(18.415)	0	0	0
08/06/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	3,998.0000	5,036.0000	25.963	0	0	0
08/06/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	7,820.0000	6,308.0000	(19.335)	0	0	0
08/06/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	7,327.0000	8,878.0000	21.168	0	0	0
08/06/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	4,058.0000	3,059.0000	(24.618)	0	0	0
08/06/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	3,498.0000	4,440.0000	26.930	0	0	0
08/06/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	12,828.0000	10,885.0000	(15.147)	0	0	0
08/06/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,972.0000	2,579.0000	30.781	0	0	0
08/06/2007	R153	2007/11/01			Bond Future	8.5850	8.6750	1.048	0.0000	0.0000	0
08/06/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	2,873.0000	2,337.0000	(18.656)	0	0	0
08/06/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	1,627.0000	1,287.0000	(20.897)	0	0	0
08/06/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	23,822.0000	25,842.0000	8.480	0	0	0
08/06/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	18,364.0000	20,187.0000	9.927	0	0	0
08/06/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	13,576.0000	15,153.0000	11.616	0	0	0
08/06/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	4,739.0000	3,956.0000	(16.522)	0	0	0

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08/06/2007	R153	2008/02/07			Bond Future	8.5150	8.6050	1.057	0.0000	0.0000	0
08/06/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	8,247.0000	7,367.0000	(10.671)	0	0	0
08/06/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	14,602.0000	15,869.0000	8.677	0	0	0
08/06/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	22,774.0000	24,374.0000	7.026	0	0	0
08/06/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	18,440.0000	19,881.0000	7.815	0	0	0
08/06/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	6,047.0000	5,341.0000	(11.675)	0	0	0
08/06/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	4,300.0000	3,753.0000	(12.721)	0	0	0
08/06/2007	R157	2007/08/02			Bond Future	8.0850	8.1050	0.247	0.0000	0.0000	0
08/06/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	47,496.0000	46,173.0000	(2.785)	0	0	0
08/06/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	576.0000	604.0000	4.861	0	0	0
08/06/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	63,010.0000	61,630.0000	(2.190)	0	0	0
08/06/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	280.0000	233.0000	(16.786)	0	0	0
08/06/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	60,916.0000	62,278.0000	2.236	0	0	0
08/06/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,721.0000	1,805.0000	4.881	0	0	0
08/06/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	44,466.0000	43,159.0000	(2.939)	0	0	0
08/06/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,057.0000	2,159.0000	4.959	0	0	0
08/06/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	4,052.0000	4,252.0000	4.936	0	0	0
08/06/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	32,871.0000	31,663.0000	(3.675)	0	0	0
08/06/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,401.0000	1,470.0000	4.925	0	0	0
08/06/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	50,532.0000	49,193.0000	(2.650)	0	0	0
08/06/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	28,263.0000	29,264.0000	3.542	0	0	86
08/06/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	4,369.0000	3,963.0000	(9.293)	0	0	0
08/06/2007	R157	2007/11/01			Bond Future	8.0400	8.0600	0.249	0.0000	0.0000	0
08/06/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	3,700.0000	3,468.0000	(6.270)	0	0	0
08/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	44,795.0000	45,798.0000	2.239	0	0	0
08/06/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	59,612.0000	60,756.0000	1.919	0	0	0
08/06/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	11,877.0000	11,334.0000	(4.572)	0	0	0
08/06/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	32,045.0000	32,877.0000	2.596	0	0	0
08/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	6,911.0000	6,539.0000	(5.383)	0	0	0
08/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	44,795.0000	45,798.0000	2.239	0	0	0
08/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	6,911.0000	6,539.0000	(5.383)	0	0	0
08/06/2007	R157	2008/02/07			Bond Future	7.9850	8.0050	0.250	0.0000	0.0000	477
08/06/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	13,705.0000	13,230.0000	(3.466)	0	0	0

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08/06/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	9,123.0000	8,768.0000	(3.891)	0	0	0
08/06/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	46,763.0000	47,628.0000	1.850	0	0	0
08/06/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	59,651.0000	60,636.0000	1.651	0	0	0
08/06/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	35,601.0000	36,335.0000	2.062	0	0	0
08/06/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	19,719.0000	19,113.0000	(3.073)	0	0	0
08/06/2007	R186	2007/08/02			Bond Future	7.8050	7.8150	0.128	0.0000	0.0000	5
08/06/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	56,918.0000	55,809.0000	(1.948)	0	0	0
08/06/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	5,731.0000	5,807.0000	1.326	0	0	0
08/06/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	76,002.0000	74,840.0000	(1.529)	0	0	0
08/06/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	105,788.0000	104,602.0000	(1.121)	0	0	0
08/06/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	758.0000	758.0000	-	0	0	0
08/06/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,828.0000	2,852.0000	0.849	0	0	0
08/06/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	80,926.0000	79,757.0000	(1.445)	0	0	0
08/06/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,350.0000	2,367.0000	0.723	0	0	0
08/06/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,899.0000	1,910.0000	0.579	0	0	0
08/06/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	85,839.0000	84,664.0000	(1.369)	0	0	0
08/06/2007	R186	2007/11/01			Bond Future	7.7650	7.7750	0.129	0.0000	0.0000	0
08/06/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	12,689.0000	12,301.0000	(3.058)	0	0	0
08/06/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	102,520.0000	103,454.0000	0.911	0	0	0
08/06/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	6,803.0000	6,554.0000	(3.660)	0	0	0
08/06/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	75,978.0000	76,774.0000	1.048	0	0	0
08/06/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	21,647.0000	21,097.0000	(2.541)	0	0	0
08/06/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	53,638.0000	54,273.0000	1.184	0	0	0
08/06/2007	R186	2008/02/07			Bond Future	7.7100	7.7200	0.130	0.0000	0.0000	0
08/06/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	42,021.0000	42,485.0000	1.104	0	0	0
08/06/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	46,746.0000	46,026.0000	(1.540)	0	0	0
08/06/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	22,691.0000	22,226.0000	(2.049)	0	0	0
08/06/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	78,970.0000	79,689.0000	0.910	0	0	0
08/06/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	58,606.0000	59,197.0000	1.008	0	0	0
08/06/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	33,362.0000	32,769.0000	(1.777)	0	0	0
08/06/2007	R196	2007/08/02			Bond Future	8.9570	9.0590	1.139	0.0000	0.0000	0
08/06/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	176.0000	98.0000	(44.318)	0	0	0

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08/06/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	7,197.0000	8,461.0000	17.563	0	0	0
08/06/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	556.0000	346.0000	(37.770)	0	0	0
08/06/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	10,475.0000	11,871.0000	13.327	0	0	0
08/06/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	4,416.0000	5,446.0000	23.324	0	0	0
08/06/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	1,415.0000	972.0000	(31.307)	0	0	0
08/06/2007	R196	2007/11/01			Bond Future	8.8500	8.9520	1.153	0.0000	0.0000	0
08/06/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	4,829.0000	5,528.0000	14.475	0	0	0
08/06/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	3,597.0000	3,041.0000	(15.457)	0	0	0
08/06/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	1,488.0000	1,198.0000	(19.489)	0	0	0
08/06/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	6,700.0000	7,540.0000	12.537	0	0	0
08/06/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	8,912.0000	9,876.0000	10.817	0	0	0
08/06/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	2,379.0000	1,965.0000	(17.402)	0	0	0
08/06/2007	R196	2008/02/07			Bond Future	8.7420	8.8500	1.235	0.0000	0.0000	0
08/06/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	3,444.0000	3,060.0000	(11.150)	0	0	0
08/06/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	8,321.0000	9,002.0000	8.184	0	0	0
08/06/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	4,423.0000	3,965.0000	(10.355)	0	0	0
08/06/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	6,817.0000	7,426.0000	8.934	0	0	0
08/06/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	5,492.0000	6,025.0000	9.705	0	0	0
08/06/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	5,571.0000	5,038.0000	(9.567)	0	0	0
08/06/2007	R201	2007/08/02			Bond Future	8.1500	8.1700	0.245	0.0000	0.0000	0
08/06/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	23,091.0000	22,168.0000	(3.997)	0	0	0
08/06/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,809.0000	4,000.0000	5.014	0	0	0
08/06/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,352.0000	1,420.0000	5.030	0	0	0
08/06/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	36,799.0000	35,753.0000	(2.842)	0	0	0
08/06/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	32,034.0000	31,019.0000	(3.169)	0	0	0
08/06/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,939.0000	2,038.0000	5.106	0	0	0
08/06/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	34,397.0000	33,365.0000	(3.000)	0	0	0
08/06/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,621.0000	1,704.0000	5.120	0	0	0
08/06/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	630.0000	661.0000	4.921	0	0	0
08/06/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	46,672.0000	45,589.0000	(2.320)	0	0	0
08/06/2007	R201	2007/11/01			Bond Future	8.0900	8.1100	0.247	0.0000	0.0000	0
08/06/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	9,359.0000	8,943.0000	(4.445)	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
08/06/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	5,575.0000	5,286.0000	(5.184)	0	0	0
08/06/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	28,116.0000	28,790.0000	2.397	0	0	0
08/06/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	38,397.0000	39,198.0000	2.086	0	0	0
08/06/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	3,084.0000	2,898.0000	(6.031)	0	0	0
08/06/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	50,208.0000	51,112.0000	1.801	0	0	0
08/06/2007	R201	2008/02/07			Bond Future	8.0100	8.0300	0.250	0.0000	0.0000	0
08/06/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	29,403.0000	29,993.0000	2.007	0	0	0
08/06/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	15,443.0000	14,969.0000	(3.069)	0	0	0
08/06/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	38,373.0000	39,065.0000	1.803	0	0	0
08/06/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	10,767.0000	10,395.0000	(3.455)	0	0	0
08/06/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	48,676.0000	49,461.0000	1.613	0	0	0
08/06/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	7,202.0000	6,923.0000	(3.874)	0	0	0
08/06/2007	R203	2007/08/02			Bond Future	7.9800	7.9900	0.125	0.0000	0.0000	0
08/06/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,056.0000	1,061.0000	0.473	0	0	0
08/06/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	325.0000	324.0000	(0.308)	0	0	0
08/06/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	52,654.0000	51,966.0000	(1.307)	0	0	0
08/06/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	67,934.0000	67,239.0000	(1.023)	0	0	0
08/06/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,278.0000	1,286.0000	0.626	0	0	0
08/06/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	846.0000	849.0000	0.355	0	0	0
08/06/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	49,632.0000	48,947.0000	(1.380)	0	0	0
08/06/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	55,674.0000	54,984.0000	(1.239)	0	0	0
08/06/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	37,880.0000	37,218.0000	(1.748)	0	0	0
08/06/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,650.0000	2,681.0000	1.170	0	0	0
08/06/2007	R203	2007/11/01			Bond Future	7.9250	7.9350	0.126	0.0000	0.0000	0
08/06/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	38,468.0000	38,899.0000	1.120	0	0	0
08/06/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	8,802.0000	8,549.0000	(2.874)	0	0	0
08/06/2007	R203	2008/02/07			Bond Future	7.8600	7.8700	0.127	0.0000	0.0000	0
08/06/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	40,921.0000	41,299.0000	0.924	0	0	0
08/06/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	16,206.0000	15,907.0000	(1.845)	0	0	0
08/06/2007	R204	2007/08/02			Bond Future	7.9700	7.9900	0.251	0.0000	0.0000	0
08/06/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	42,625.0000	41,314.0000	(3.076)	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
08/06/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,402.0000	4,570.0000	3.816	0	0	0
08/06/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	54,429.0000	53,038.0000	(2.556)	0	0	0
08/06/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	57,498.0000	56,092.0000	(2.445)	0	0	0
08/06/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,920.0000	1,994.0000	3.854	0	0	0
08/06/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,603.0000	1,664.0000	3.805	0	0	0
08/06/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	60,601.0000	59,183.0000	(2.340)	0	0	0
08/06/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,289.0000	2,377.0000	3.844	0	0	0
08/06/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	73,255.0000	71,803.0000	(1.982)	0	0	0
08/06/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	740.0000	767.0000	3.649	0	0	0
08/06/2007	R204	2007/11/01			Bond Future	7.9250	7.9450	0.252	0.0000	0.0000	0
08/06/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	16,199.0000	15,607.0000	(3.655)	0	0	0
08/06/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	48,004.0000	48,877.0000	1.819	0	0	0
08/06/2007	R204	2008/02/07			Bond Future	7.8600	7.8800	0.254	0.0000	0.0000	0
08/06/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	52,155.0000	52,949.0000	1.522	0	0	0
08/06/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	25,558.0000	24,900.0000	(2.575)	0	0	0
08/06/2007	R206	2007/08/02			Bond Future	8.1350	8.1550	0.246	0.0000	0.0000	0
08/06/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	5,996.0000	6,310.0000	5.237	0	0	0
08/06/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	21,117.0000	21,853.0000	3.485	0	0	0
08/06/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	2,259.0000	2,027.0000	(10.270)	0	0	0
08/06/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	5,652.0000	5,217.0000	(7.696)	0	0	0
08/06/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	12,214.0000	12,746.0000	4.356	0	0	0
08/06/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	11,542.0000	10,889.0000	(5.658)	0	0	0
08/06/2007	R206	2007/11/01			Bond Future	8.0700	8.0900	0.248	0.0000	0.0000	0
08/06/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	7,866.0000	7,505.0000	(4.589)	0	0	0
08/06/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	23,112.0000	23,695.0000	2.522	0	0	0
08/06/2007	R206	2008/02/07			Bond Future	7.9800	8.0000	0.251	0.0000	0.0000	0
08/06/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	23,874.0000	24,377.0000	2.107	0	0	0
08/06/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	13,258.0000	12,844.0000	(3.123)	0	0	0
08/06/2007	R207	2007/08/02			Bond Future	7.9350	7.9450	0.126	0.0000	0.0000	0
08/06/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,342.0000	1,363.0000	1.565	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
08/06/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	42,654.0000	41,922.0000	(1.716)	0	0	0
08/06/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	59,154.0000	58,403.0000	(1.270)	0	0	0
08/06/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	336.0000	338.0000	0.595	0	0	0
08/06/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	55,806.0000	55,057.0000	(1.342)	0	0	0
08/06/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	452.0000	457.0000	1.106	0	0	0
08/06/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	75,934.0000	75,181.0000	(0.992)	0	0	0
08/06/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	62,511.0000	61,759.0000	(1.203)	0	0	0
08/06/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	247.0000	248.0000	0.405	0	0	0
08/06/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	65.0000	64.0000	(1.538)	0	0	0
08/06/2007	R207	2007/11/01			Bond Future	7.8850	7.8950	0.127	0.0000	0.0000	0
08/06/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	39,168.0000	39,632.0000	1.185	0	0	0
08/06/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	9,748.0000	9,463.0000	(2.924)	0	0	0
08/06/2007	R207	2008/02/07			Bond Future	7.8250	7.8350	0.128	0.0000	0.0000	0
08/06/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	16,668.0000	16,340.0000	(1.968)	0	0	0
08/06/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	41,251.0000	41,667.0000	1.008	0	0	0
08/06/2007	R209	2007/08/02			Bond Future	7.5150	7.5150	-	0.0000	0.0000	631
08/06/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	2,209.0000	2,137.0000	(3.259)	0	0	0
08/06/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	57,992.0000	57,920.0000	(0.124)	0	0	0
08/06/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	516.0000	489.0000	(5.233)	0	0	0
08/06/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	34,887.0000	34,760.0000	(0.364)	0	0	0
08/06/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	85,505.0000	85,478.0000	(0.032)	0	0	0
08/06/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	6,891.0000	6,764.0000	(1.843)	0	0	0
08/06/2007	R209	2007/11/01			Bond Future	7.4800	7.4800	-	0.0000	0.0000	0
08/06/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	9,519.0000	9,446.0000	(0.767)	0	0	0
08/06/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	61,574.0000	61,500.0000	(0.120)	0	0	0
08/06/2007	R209	2008/02/07			Bond Future	7.4300	7.4300	-	0.0000	0.0000	0
08/06/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	65,201.0000	65,134.0000	(0.103)	0	0	0
08/06/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	18,455.0000	18,388.0000	(0.363)	0	0	0
08/06/2007	TRT1	2007/08/02			Index Future	252.7290	252.3690	(0.142)	0.0000	0.0000	500

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
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Grand Total:										3,270
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