



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 08/10/2007

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
08/10/2007	\$ / R 2007/12/14			Currency Future	6.9028	6.9276	0.359	6.9400	6.9100	24,661
08/10/2007	\$ / R 2008/03/17			Currency Future	6.9992	7.0228	0.337	0.0000	0.0000	12,131
08/10/2007	\$ / R 2008/06/13			Currency Future	7.1001	7.1221	0.310	0.0000	0.0000	0
08/10/2007	£ / R 2007/12/14			Currency Future	14.0704	14.0907	0.144	0.0000	0.0000	0
08/10/2007	£ / R 2008/03/17			Currency Future	14.2335	14.2505	0.119	0.0000	0.0000	0
08/10/2007	£ / R 2008/06/13			Currency Future	14.4029	14.4160	0.091	0.0000	0.0000	0
08/10/2007	€ / R 2007/12/14			Currency Future	9.7736	9.7580	(0.160)	0.0000	0.0000	0
08/10/2007	€ / R 2008/03/17			Currency Future	9.9207	9.9032	(0.176)	0.0000	0.0000	0
08/10/2007	€ / R 2008/06/13			Currency Future	10.0732	10.0529	(0.202)	0.0000	0.0000	0
08/10/2007	ALBI 2007/11/01			Index Future	258.7290	259.0640	0.129	0.0000	0.0000	166
08/10/2007	ALBI 2007/11/01	254.00	Put	Index Future	1,406.0000	880.0000	(37.411)	0	0	0
08/10/2007	ALBI 2007/11/01	254.00	Call	Index Future	48,696.0000	51,520.0000	5.799	0	0	0
08/10/2007	ALBI 2008/02/07			Index Future	265.4350	266.2300	0.300	0.0000	0.0000	0
08/10/2007	ALBI 2008/02/07	254.00	Put	Index Future	2,201.0000	1,640.0000	(25.488)	0	0	0
08/10/2007	ALBI 2008/02/07	254.00	Call	Index Future	116,551.0000	123,940.0000	6.340	0	0	0

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08/10/2007	ALBI	2008/05/02			Index Future	271.7860	272.5810	0.293	0.0000	0.0000	0
08/10/2007	ALBI	2008/05/02	265.00	Put	Index Future	15,379.0000	13,294.0000	(13.557)	0	0	0
08/10/2007	ALBI	2008/05/02	265.00	Call	Index Future	83,239.0000	89,104.0000	7.046	0	0	0
08/10/2007	ALBI	2008/08/07			Index Future	279.3270	280.1070	0.279	0.0000	0.0000	0
08/10/2007	ALBI	2008/08/07	265.00	Put	Index Future	7,774.0000	6,762.0000	(13.018)	0	0	0
08/10/2007	ALBI	2008/08/07	265.00	Call	Index Future	151,044.0000	157,832.0000	4.494	0	0	0
08/10/2007	ALBI	2008/11/06			Index Future	286.4190	287.1850	0.267	0.0000	0.0000	0
08/10/2007	ALBI	2008/11/06	265.00	Call	Index Future	218,515.0000	225,636.0000	3.259	0	0	0
08/10/2007	ALBI	2008/11/06	265.00	Put	Index Future	4,325.0000	3,786.0000	(12.462)	0	0	0
08/10/2007	CRD1	2007/11/01			Index Future	111.0360	111.1280	0.083	0.0000	0.0000	8
08/10/2007	CRD1	2008/02/07			Index Future	114.0250	114.1190	0.082	0.0000	0.0000	0
08/10/2007	GOVI	2007/11/01			jGovi	259.7000	259.9210	0.085	0.0000	0.0000	60
08/10/2007	GOVI	2007/11/01	265.00	Put	jGovi	53,299.0000	51,051.0000	(4.218)	0	0	0
08/10/2007	GOVI	2007/11/01	265.00	Call	jGovi	299.0000	261.0000	(12.709)	0	0	0
08/10/2007	GOVI	2008/02/07			jGovi	266.6890	266.9170	0.085	0.0000	0.0000	4
08/10/2007	GOVI	2008/02/07	265.00	Put	jGovi	16,632.0000	15,492.0000	(6.854)	0	0	0
08/10/2007	GOVI	2008/02/07	265.00	Call	jGovi	33,522.0000	34,662.0000	3.401	0	0	0
08/10/2007	GOVI	2008/05/02			jGovi	273.4240	273.6570	0.085	0.0000	0.0000	0
08/10/2007	GOVI	2008/05/02	264.00	Call	jGovi	104,015.0000	105,764.0000	1.681	0	0	0
08/10/2007	GOVI	2008/05/02	264.00	Put	jGovi	9,775.0000	9,194.0000	(5.944)	0	0	0
08/10/2007	ILBI	2007/11/01			Index Future	282.3790	283.4930	0.395	0.0000	0.0000	0
08/10/2007	ILBI	2008/02/07			Index Future	290.2140	291.3350	0.386	0.0000	0.0000	0
08/10/2007	J153	2010/08/31			jSwap	9.8990	9.8330	(0.667)	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
08/10/2007	J157	2015/09/15			jSwap	9.3120	9.2480	(0.687)	0.0000	0.0000	0
08/10/2007	J186	2026/12/21			jSwap	8.4650	8.4030	(0.732)	0.0000	0.0000	0
08/10/2007	J201	2014/12/22			jSwap	9.3870	9.3230	(0.682)	0.0000	0.0000	0
08/10/2007	J203	2017/09/15			jSwap	9.1680	9.1040	(0.698)	0.0000	0.0000	0
08/10/2007	J204	2018/12/21			jSwap	9.0850	9.0220	(0.693)	0.0000	0.0000	0
08/10/2007	J207	2020/01/15			jSwap	8.9860	8.9210	(0.723)	0.0000	0.0000	0
08/10/2007	JBAR	2005/12/21			jBar	10.3170	10.3170	-	0.0000	0.0000	0
08/10/2007	JFRA	2007/11/01			jFra	10.3440	10.3160	(0.271)	0.0000	0.0000	0
08/10/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
08/10/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,430.0000	7,357.0000	(0.983)	0	0	0
08/10/2007	JFRA	2008/02/07			jFra	10.3850	10.3500	(0.337)	0.0000	0.0000	0
08/10/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	15,490.0000	15,309.0000	(1.168)	0	0	0
08/10/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	8,449.0000	8,343.0000	(1.255)	0	0	0
08/10/2007	JFRA	2008/05/02			jFra	10.3440	10.2960	(0.464)	0.0000	0.0000	0
08/10/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	15,246.0000	15,076.0000	(1.115)	0	0	0
08/10/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	15,009.0000	14,965.0000	(0.293)	0	0	0
08/10/2007	JFRA	2008/08/07			jFra	10.2020	10.1410	(0.598)	0.0000	0.0000	0
08/10/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	18,235.0000	18,073.0000	(0.888)	0	0	0
08/10/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,352.0000	18,338.0000	(0.076)	0	0	0
08/10/2007	JFRA	2008/11/06			jFra	9.9600	9.9430	(0.171)	0.0000	0.0000	0
08/10/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,484.0000	20,385.0000	(0.483)	0	0	0
08/10/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,189.0000	21,132.0000	(0.269)	0	0	0
08/10/2007	JN02	2007/11/01			jNote	10.0080	9.9570	(0.510)	0.0000	0.0000	0

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08/10/2007	JN02	2007/11/01	9.00	Call	Option on jNote	18,698.0000	17,746.0000	(5.091)	0	0	0
08/10/2007	JN02	2007/11/01	9.00	Put	Option on jNote	555.0000	513.0000	(7.568)	0	0	0
08/10/2007	JN02	2008/02/07			jNote	9.8630	9.8010	(0.629)	0.0000	0.0000	0
08/10/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,469.0000	5,686.0000	3.968	0	0	0
08/10/2007	JN02	2008/02/07	9.00	Call	Option on jNote	20,888.0000	20,005.0000	(4.227)	0	0	0
08/10/2007	JN02	2008/05/02			jNote	9.7050	9.6320	(0.752)	0.0000	0.0000	0
08/10/2007	JN02	2008/05/02	10.00	Put	Option on jNote	17,102.0000	17,727.0000	3.655	0	0	0
08/10/2007	JN02	2008/05/02	10.00	Call	Option on jNote	13,360.0000	12,662.0000	(5.225)	0	0	0
08/10/2007	JN05	2007/11/01			jNote	9.4220	9.3500	(0.764)	0.0000	0.0000	0
08/10/2007	JN05	2007/11/01	9.00	Put	Option on jNote	712.0000	906.0000	27.247	0	0	0
08/10/2007	JN05	2007/11/01	9.00	Call	Option on jNote	17,294.0000	14,680.0000	(15.115)	0	0	0
08/10/2007	JN05	2008/02/07			jNote	9.3310	9.2570	(0.793)	0.0000	0.0000	0
08/10/2007	JN05	2008/02/07	9.00	Call	Option on jNote	19,264.0000	17,250.0000	(10.455)	0	0	0
08/10/2007	JN05	2008/02/07	9.00	Put	Option on jNote	6,224.0000	7,108.0000	14.203	0	0	0
08/10/2007	JN05	2008/05/02			jNote	9.2450	9.1700	(0.811)	0.0000	0.0000	0
08/10/2007	JN05	2008/05/02	9.50	Call	Option on jNote	11,286.0000	10,021.0000	(11.209)	0	0	0
08/10/2007	JN05	2008/05/02	9.50	Put	Option on jNote	19,871.0000	21,594.0000	8.671	0	0	0
08/10/2007	JN10	2007/11/01			jNote	9.0390	8.9750	(0.708)	0.0000	0.0000	0
08/10/2007	JN10	2007/11/01	9.00	Call	Option on jNote	6,772.0000	4,348.0000	(35.794)	0	0	0
08/10/2007	JN10	2007/11/01	9.00	Put	Option on jNote	4,251.0000	5,972.0000	40.485	0	0	0
08/10/2007	JN10	2008/02/07			jNote	8.9640	8.8980	(0.736)	0.0000	0.0000	0
08/10/2007	JN10	2008/02/07	9.00	Call	Option on jNote	10,555.0000	8,553.0000	(18.967)	0	0	0
08/10/2007	JN10	2008/02/07	9.00	Put	Option on jNote	12,892.0000	15,190.0000	17.825	0	0	0
08/10/2007	JN10	2008/05/02			jNote	8.8920	8.8240	(0.765)	0.0000	0.0000	0
08/10/2007	JN10	2008/05/02	9.00	Call	Option on jNote	12,518.0000	10,578.0000	(15.498)	0	0	0
08/10/2007	JN10	2008/05/02	9.00	Put	Option on jNote	18,159.0000	20,686.0000	13.916	0	0	0
08/10/2007	JROD	2007/10/31			jRod	9.6460	9.6330	(0.135)	0.0000	0.0000	0

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08/10/2007	JROD	2007/11/30			jRod	9.9600	9.9320	(0.281)	0.0000	0.0000	0
08/10/2007	JROD	2007/12/31			jRod	10.2560	10.2230	(0.322)	0.0000	0.0000	0
08/10/2007	JROD	2008/01/31			jRod	10.0770	10.0620	(0.149)	0.0000	0.0000	0
08/10/2007	JROD	2008/02/29			jRod	10.2680	10.2540	(0.136)	0.0000	0.0000	0
08/10/2007	JROD	2008/03/31			jRod	10.3990	10.3860	(0.125)	0.0000	0.0000	0
08/10/2007	OTH1	2007/11/01			Index Future	254.9430	255.2220	0.109	0.0000	0.0000	12
08/10/2007	OTH1	2008/02/07			Index Future	261.8050	262.0910	0.109	0.0000	0.0000	0
08/10/2007	R153	2007/11/01			Bond Future	8.8340	8.8240	(0.113)	0.0000	0.0000	3,674
08/10/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	17.0000	13.0000	(23.529)	0	0	0
08/10/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	2,871.0000	2,845.0000	(0.906)	0	0	0
08/10/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	2,202.0000	2,176.0000	(1.181)	0	0	0
08/10/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	1,551.0000	1,522.0000	(1.870)	0	0	0
08/10/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
08/10/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/10/2007	R153	2008/02/07			Bond Future	8.7560	8.7460	(0.114)	0.0000	0.0000	6,220
08/10/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,541.0000	1,515.0000	(1.687)	0	0	0
08/10/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	331.0000	330.0000	(0.302)	0	0	0
08/10/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	197.0000	195.0000	(1.015)	0	0	0
08/10/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	110.0000	108.0000	(1.818)	0	0	0
08/10/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,010.0000	1,984.0000	(1.294)	0	0	0
08/10/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,531.0000	2,505.0000	(1.027)	0	0	0
08/10/2007	R153	2008/05/02			Bond Future	8.6870	8.6770	(0.115)	0.0000	0.0000	0
08/10/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	593.0000	579.0000	(2.361)	0	0	0
08/10/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,271.0000	1,279.0000	0.629	0	0	0

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08/10/2007	R157	2007/11/01			Bond Future	8.1830	8.1730	(0.122)	0.0000	0.0000	2,660
08/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	12.0000	8.0000	(33.333)	0	0	0
08/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	4,780.0000	4,708.0000	(1.506)	0	0	0
08/10/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	85.0000	72.0000	(15.294)	0	0	0
08/10/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	3,822.0000	3,879.0000	1.491	0	0	0
08/10/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	179.0000	141.0000	(21.229)	0	0	0
08/10/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	3,081.0000	3,000.0000	(2.629)	0	0	0
08/10/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	2,316.0000	2,346.0000	1.295	0	0	75
08/10/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	651.0000	576.0000	(11.521)	0	0	0
08/10/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	1,107.0000	1,099.0000	(0.723)	0	0	350
08/10/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	32.0000	21.0000	(34.375)	0	0	50
08/10/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
08/10/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	4,780.0000	4,708.0000	(1.506)	0	0	0
08/10/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	12.0000	8.0000	(33.333)	0	0	0
08/10/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	6,572.0000	6,503.0000	(1.050)	0	0	0
08/10/2007	R157	2008/02/07			Bond Future	8.1130	8.1030	(0.123)	0.0000	0.0000	3,580
08/10/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	4,682.0000	4,613.0000	(1.474)	0	0	0
08/10/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	522.0000	519.0000	(0.575)	0	0	0
08/10/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	265.0000	262.0000	(1.132)	0	0	0
08/10/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	938.0000	938.0000	-	0	0	0
08/10/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,381.0000	3,315.0000	(1.952)	0	0	0
08/10/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	6,172.0000	6,102.0000	(1.134)	0	0	0
08/10/2007	R157	2008/05/02			Bond Future	8.0560	8.0460	(0.124)	0.0000	0.0000	0
08/10/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	4,988.0000	5,030.0000	0.842	0	0	0
08/10/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	581.0000	558.0000	(3.959)	0	0	0
08/10/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,817.0000	3,851.0000	0.891	0	0	0
08/10/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	974.0000	943.0000	(3.183)	0	0	0
08/10/2007	R186	2007/11/01			Bond Future	7.9440	7.9340	(0.126)	0.0000	0.0000	0
08/10/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	11,668.0000	11,551.0000	(1.003)	0	0	0
08/10/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
08/10/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	8,442.0000	8,321.0000	(1.433)	0	0	0
08/10/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	18.0000	13.0000	(27.778)	0	0	0
08/10/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	5,431.0000	5,293.0000	(2.541)	0	0	0

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08/10/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	137.0000	115.0000	(16.058)	0	0	0
08/10/2007	R186	2008/02/07			Bond Future	7.8840	7.8740	(0.127)	0.0000	0.0000	0
08/10/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	2,423.0000	2,436.0000	0.537	0	0	0
08/10/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,987.0000	3,884.0000	(2.583)	0	0	0
08/10/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	1,406.0000	1,407.0000	0.071	0	0	0
08/10/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	738.0000	734.0000	(0.542)	0	0	0
08/10/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	8,402.0000	8,282.0000	(1.428)	0	0	0
08/10/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,967.0000	5,853.0000	(1.911)	0	0	0
08/10/2007	R186	2008/05/02			Bond Future	7.8350	7.8250	(0.128)	0.0000	0.0000	0
08/10/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,909.0000	2,836.0000	(2.509)	0	0	0
08/10/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,795.0000	4,838.0000	0.897	0	0	0
08/10/2007	R196	2007/11/01			Bond Future	9.2320	9.2280	(0.043)	0.0000	0.0000	0
08/10/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
08/10/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	1,212.0000	1,206.0000	(0.495)	0	0	0
08/10/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/10/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	905.0000	899.0000	(0.663)	0	0	0
08/10/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	20.0000	16.0000	(20.000)	0	0	0
08/10/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	611.0000	603.0000	(1.309)	0	0	0
08/10/2007	R196	2008/02/07			Bond Future	8.9370	8.9280	(0.101)	0.0000	0.0000	0
08/10/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	648.0000	638.0000	(1.543)	0	0	0
08/10/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	216.0000	215.0000	(0.463)	0	0	0
08/10/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	145.0000	144.0000	(0.690)	0	0	0
08/10/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	825.0000	815.0000	(1.212)	0	0	0
08/10/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	494.0000	484.0000	(2.024)	0	0	0
08/10/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	309.0000	308.0000	(0.324)	0	0	0
08/10/2007	R196	2008/05/02			Bond Future	8.7330	8.7180	(0.172)	0.0000	0.0000	0
08/10/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	474.0000	478.0000	0.844	0	0	0
08/10/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	266.0000	259.0000	(2.632)	0	0	0
08/10/2007	R201	2007/11/01			Bond Future	8.2160	8.2160	-	0.0000	0.0000	910
08/10/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	68.0000	53.0000	(22.059)	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
08/10/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	3,977.0000	3,973.0000	(0.101)	0	0	0
08/10/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	2,628.0000	2,613.0000	(0.571)	0	0	0
08/10/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	10.0000	7.0000	(30.000)	0	0	0
08/10/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
08/10/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	5,398.0000	5,397.0000	(0.019)	0	0	0
08/10/2007	R201	2008/02/07			Bond Future	8.1230	8.1230	-	0.0000	0.0000	0
08/10/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	749.0000	733.0000	(2.136)	0	0	0
08/10/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,781.0000	3,768.0000	(0.344)	0	0	0
08/10/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,745.0000	2,728.0000	(0.619)	0	0	0
08/10/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	420.0000	408.0000	(2.857)	0	0	0
08/10/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	216.0000	207.0000	(4.167)	0	0	0
08/10/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	4,963.0000	4,954.0000	(0.181)	0	0	0
08/10/2007	R201	2008/05/02			Bond Future	8.0450	8.0450	-	0.0000	0.0000	0
08/10/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	763.0000	753.0000	(1.311)	0	0	0
08/10/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	3,083.0000	3,073.0000	(0.324)	0	0	0
08/10/2007	R203	2007/11/01			Bond Future	8.1110	8.1010	(0.123)	0.0000	0.0000	0
08/10/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	21.0000	16.0000	(23.810)	0	0	0
08/10/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	4,251.0000	4,179.0000	(1.694)	0	0	0
08/10/2007	R203	2008/02/07			Bond Future	8.0360	8.0260	(0.124)	0.0000	0.0000	0
08/10/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,260.0000	4,192.0000	(1.596)	0	0	0
08/10/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	608.0000	606.0000	(0.329)	0	0	0
08/10/2007	R203	2008/05/02			Bond Future	7.9720	7.9620	(0.125)	0.0000	0.0000	0
08/10/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	3,107.0000	3,136.0000	0.933	0	0	0
08/10/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,298.0000	1,261.0000	(2.851)	0	0	0
08/10/2007	R204	2007/11/01			Bond Future	8.0810	8.0710	(0.124)	0.0000	0.0000	0
08/10/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	4,438.0000	4,345.0000	(2.096)	0	0	0
08/10/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	122.0000	101.0000	(17.213)	0	0	0
08/10/2007	R204	2008/02/07			Bond Future	8.0100	8.0000	(0.125)	0.0000	0.0000	380
08/10/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	1,193.0000	1,187.0000	(0.503)	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
08/10/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	4,935.0000	4,857.0000	(1.581)	0	0	0
08/10/2007	R204	2008/05/02			Bond Future	7.9510	7.9410	(0.126)	0.0000	0.0000	0
08/10/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,434.0000	3,466.0000	0.932	0	0	0
08/10/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,340.0000	1,301.0000	(2.910)	0	0	0
08/10/2007	R206	2007/11/01			Bond Future	8.2230	8.2130	(0.122)	0.0000	0.0000	0
08/10/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	2,290.0000	2,236.0000	(2.358)	0	0	0
08/10/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	47.0000	39.0000	(17.021)	0	0	0
08/10/2007	R206	2008/02/07			Bond Future	8.1200	8.1100	(0.123)	0.0000	0.0000	0
08/10/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,312.0000	2,267.0000	(1.946)	0	0	0
08/10/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	611.0000	612.0000	0.164	0	0	0
08/10/2007	R206	2008/05/02			Bond Future	8.0370	8.0270	(0.124)	0.0000	0.0000	0
08/10/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,984.0000	2,001.0000	0.857	0	0	0
08/10/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,046.0000	1,018.0000	(2.677)	0	0	0
08/10/2007	R207	2007/11/01			Bond Future	8.0420	8.0320	(0.124)	0.0000	0.0000	0
08/10/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	4,140.0000	4,059.0000	(1.957)	0	0	0
08/10/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	32.0000	25.0000	(21.875)	0	0	0
08/10/2007	R207	2008/02/07			Bond Future	7.9730	7.9630	(0.125)	0.0000	0.0000	0
08/10/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	654.0000	654.0000	-	0	0	0
08/10/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,205.0000	4,132.0000	(1.736)	0	0	0
08/10/2007	R207	2008/05/02			Bond Future	7.9190	7.9090	(0.126)	0.0000	0.0000	0
08/10/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,662.0000	3,696.0000	0.928	0	0	0
08/10/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,291.0000	1,252.0000	(3.021)	0	0	0
08/10/2007	R209	2007/11/01			Bond Future	7.6060	7.5960	(0.131)	0.0000	0.0000	0
08/10/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	17.0000	12.0000	(29.412)	0	0	0
08/10/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	6,510.0000	6,404.0000	(1.628)	0	0	0
08/10/2007	R209	2008/02/07			Bond Future	7.5520	7.5420	(0.132)	0.0000	0.0000	6,590
08/10/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	6,602.0000	6,499.0000	(1.560)	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
08/10/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	671.0000	670.0000	(0.149)	0	0	0
08/10/2007	R209 2008/05/02			Bond Future	7.5080	7.4980	(0.133)	0.0000	0.0000	0
08/10/2007	R209 2008/05/02	7.75	Put	Option on Bond Future	2,233.0000	2,173.0000	(2.687)	0	0	0
08/10/2007	R209 2008/05/02	7.75	Call	Option on Bond Future	4,656.0000	4,698.0000	0.902	0	0	0
08/10/2007	TRT1 2007/11/01			Index Future	256.5830	256.8040	0.086	0.0000	0.0000	400
08/10/2007	TRT1 2008/02/07			Index Future	263.4890	263.7160	0.086	0.0000	0.0000	0
Grand Total:										61,931