



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 07/11/2007

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
07/11/2007	\$ / R 2007/12/14			Currency Future	6.5569	6.5158	(0.627)	6.5500	6.4800	24,090
07/11/2007	\$ / R 2008/03/17			Currency Future	6.7087	6.6185	(1.345)	6.6100	6.6000	20,976
07/11/2007	\$ / R 2008/06/13			Currency Future	6.7671	6.7270	(0.593)	6.7400	6.7400	2,597
07/11/2007	£ / R 2007/12/14			Currency Future	13.6778	13.6962	0.135	0.0000	0.0000	37
07/11/2007	£ / R 2008/03/17			Currency Future	13.9525	13.8702	(0.590)	0.0000	0.0000	0
07/11/2007	£ / R 2008/06/13			Currency Future	14.0294	14.0535	0.172	0.0000	0.0000	0
07/11/2007	€ / R 2007/12/14			Currency Future	9.5534	9.5693	0.166	0.0000	0.0000	1
07/11/2007	€ / R 2008/03/17			Currency Future	9.7819	9.7274	(0.557)	0.0000	0.0000	751
07/11/2007	€ / R 2008/06/13			Currency Future	9.8679	9.8880	0.204	0.0000	0.0000	0
07/11/2007	ALBI 2008/02/07			Index Future	266.0580	265.4710	(0.221)	0.0000	0.0000	508
07/11/2007	ALBI 2008/02/07	254.00	Call	Index Future	121,431.0000	115,739.0000	(4.687)	0	0	0
07/11/2007	ALBI 2008/02/07	254.00	Put	Index Future	851.0000	1,029.0000	20.917	0	0	0
07/11/2007	ALBI 2008/05/02			Index Future	266.6370	265.9750	(0.248)	0.0000	0.0000	0
07/11/2007	ALBI 2008/05/02	265.00	Put	Index Future	29,415.0000	32,206.0000	9.488	0	0	0
07/11/2007	ALBI 2008/05/02	265.00	Call	Index Future	45,785.0000	41,956.0000	(8.363)	0	0	0

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07/11/2007	ALBI	2008/08/07			Index Future	274.3750	273.7190	(0.239)	0.0000	0.0000	0
07/11/2007	ALBI	2008/08/07	265.00	Put	Index Future	14,039.0000	15,374.0000	9.509	0	0	0
07/11/2007	ALBI	2008/08/07	265.00	Call	Index Future	107,789.0000	102,564.0000	(4.847)	0	0	0
07/11/2007	ALBI	2008/11/06			Index Future	281.5990	280.9640	(0.225)	0.0000	0.0000	0
07/11/2007	ALBI	2008/11/06	265.00	Call	Index Future	173,453.0000	167,777.0000	(3.272)	0	0	0
07/11/2007	ALBI	2008/11/06	265.00	Put	Index Future	7,463.0000	8,137.0000	9.031	0	0	0
07/11/2007	CRD1	2008/02/07			Index Future	114.1410	113.9320	(0.183)	0.0000	0.0000	0
07/11/2007	CRD1	2008/05/02			Index Future	117.0950	116.8820	(0.182)	0.0000	0.0000	0
07/11/2007	CRD1	2008/08/07			Index Future	121.6050	121.4150	(0.156)	0.0000	0.0000	0
07/11/2007	CRD1	2008/11/06			Index Future	123.2250	124.6280	1.139	0.0000	0.0000	8
07/11/2007	GOVI	2008/02/07			jGovi	267.1760	266.6070	(0.213)	0.0000	0.0000	5
07/11/2007	GOVI	2008/02/07	265.00	Put	jGovi	11,746.0000	13,659.0000	16.286	0	0	0
07/11/2007	GOVI	2008/02/07	265.00	Call	jGovi	33,506.0000	29,729.0000	(11.273)	0	0	0
07/11/2007	GOVI	2008/05/02			jGovi	274.0920	273.5090	(0.213)	0.0000	0.0000	0
07/11/2007	GOVI	2008/05/02	264.00	Call	jGovi	107,697.0000	102,646.0000	(4.690)	0	0	0
07/11/2007	GOVI	2008/05/02	264.00	Put	jGovi	6,777.0000	7,556.0000	11.495	0	0	0
07/11/2007	GOVI	2008/08/07			jGovi	281.2670	280.6700	(0.212)	0.0000	0.0000	0
07/11/2007	GOVI	2008/08/07	274.00	Call	jGovi	92,886.0000	88,478.0000	(4.746)	0	0	0
07/11/2007	GOVI	2008/08/07	274.00	Put	jGovi	20,216.0000	21,778.0000	7.727	0	0	0
07/11/2007	GOVI	2008/11/06			jGovi	288.4390	287.8310	(0.211)	0.0000	0.0000	60
07/11/2007	GOVI	2008/11/06	274.00	Call	jGovi	155,552.0000	150,346.0000	(3.347)	0	0	0
07/11/2007	GOVI	2008/11/06	274.00	Put	jGovi	11,162.0000	12,036.0000	7.830	0	0	0
07/11/2007	ILBI	2008/02/07			Index Future	295.2960	296.6900	0.472	0.0000	0.0000	0

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07/11/2007	J153	2010/08/31			jSwap	10.0620	10.1270	0.646	0.0000	0.0000	0
07/11/2007	J157	2015/09/15			jSwap	8.9850	9.0020	0.189	0.0000	0.0000	0
07/11/2007	J186	2026/12/21			jSwap	8.1810	8.1980	0.208	0.0000	0.0000	0
07/11/2007	J201	2014/12/22			jSwap	9.0970	9.1170	0.220	0.0000	0.0000	0
07/11/2007	J203	2017/09/15			jSwap	8.8040	8.8240	0.227	0.0000	0.0000	0
07/11/2007	J204	2018/12/21			jSwap	8.7450	8.7670	0.252	0.0000	0.0000	0
07/11/2007	J207	2020/01/15			jSwap	8.6600	8.6810	0.242	0.0000	0.0000	0
07/11/2007	JBAR	2005/12/21			jBar	10.7170	10.7750	0.541	0.0000	0.0000	0
07/11/2007	JFRA	2008/02/07			jFra	10.8180	10.8780	0.555	0.0000	0.0000	0
07/11/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	6,511.0000	6,388.0000	(1.889)	0	0	0
07/11/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	14,565.0000	14,633.0000	0.467	0	0	0
07/11/2007	JFRA	2008/05/02			jFra	10.8030	10.8590	0.518	0.0000	0.0000	0
07/11/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	13,217.0000	13,111.0000	(0.802)	0	0	0
07/11/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,645.0000	14,676.0000	0.212	0	0	0
07/11/2007	JFRA	2008/08/07			jFra	10.5810	10.6260	0.425	0.0000	0.0000	0
07/11/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,711.0000	17,734.0000	0.130	0	0	0
07/11/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	16,907.0000	16,821.0000	(0.509)	0	0	0
07/11/2007	JFRA	2008/11/06			jFra	10.2930	10.3740	0.787	0.0000	0.0000	0
07/11/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,024.0000	20,093.0000	0.345	0	0	0
07/11/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	19,919.0000	19,792.0000	(0.638)	0	0	0
07/11/2007	JFRA	2009/02/05			jFra	10.0290	10.0780	0.489	0.0000	0.0000	0
07/11/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,352.0000	22,386.0000	0.152	0	0	0
07/11/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	22,281.0000	22,196.0000	(0.381)	0	0	0

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07/11/2007	JFRA	2009/05/07			jFra	9.7540	9.8140	0.615	0.0000	0.0000	0
07/11/2007	JFRA	2009/08/06			jFra	9.4470	9.5120	0.688	0.0000	0.0000	0
07/11/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,738.0000	25,793.0000	0.214	0	0	0
07/11/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	27,085.0000	26,982.0000	(0.380)	0	0	0
07/11/2007	JFRA	2009/11/05			jFra	9.0900	9.1950	1.155	0.0000	0.0000	0
07/11/2007	JN02	2008/02/07			jNote	10.1350	10.1990	0.631	0.0000	0.0000	0
07/11/2007	JN02	2008/02/07	9.00	Call	Option on jNote	23,157.0000	24,025.0000	3.748	0	0	0
07/11/2007	JN02	2008/02/07	9.00	Put	Option on jNote	2,958.0000	2,686.0000	(9.195)	0	0	0
07/11/2007	JN02	2008/05/02			jNote	9.8980	9.9650	0.677	0.0000	0.0000	0
07/11/2007	JN02	2008/05/02	10.00	Put	Option on jNote	14,061.0000	13,420.0000	(4.559)	0	0	0
07/11/2007	JN02	2008/05/02	10.00	Call	Option on jNote	13,801.0000	14,357.0000	4.029	0	0	0
07/11/2007	JN02	2008/08/07			jNote	9.6140	9.6850	0.739	0.0000	0.0000	0
07/11/2007	JN05	2008/02/07			jNote	9.1150	9.1440	0.318	0.0000	0.0000	0
07/11/2007	JN05	2008/02/07	9.00	Put	Option on jNote	7,943.0000	7,407.0000	(6.748)	0	0	0
07/11/2007	JN05	2008/02/07	9.00	Call	Option on jNote	12,472.0000	13,074.0000	4.827	0	0	0
07/11/2007	JN05	2008/05/02			jNote	8.9710	8.9980	0.301	0.0000	0.0000	0
07/11/2007	JN05	2008/05/02	9.50	Put	Option on jNote	25,882.0000	25,080.0000	(3.099)	0	0	0
07/11/2007	JN05	2008/05/02	9.50	Call	Option on jNote	6,425.0000	6,704.0000	4.342	0	0	0
07/11/2007	JN05	2008/08/07			jNote	8.8070	8.8320	0.284	0.0000	0.0000	0
07/11/2007	JN10	2008/02/07			jNote	8.5770	8.5970	0.233	0.0000	0.0000	0
07/11/2007	JN10	2008/02/07	9.00	Call	Option on jNote	1,807.0000	1,966.0000	8.799	0	0	0
07/11/2007	JN10	2008/02/07	9.00	Put	Option on jNote	29,579.0000	28,392.0000	(4.013)	0	0	0
07/11/2007	JN10	2008/05/02			jNote	8.4790	8.4990	0.236	0.0000	0.0000	0
07/11/2007	JN10	2008/05/02	9.00	Call	Option on jNote	3,365.0000	3,576.0000	6.270	0	0	0

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07/11/2007	JN10	2008/05/02	9.00	Put	Option on jNote	36,411.0000	35,273.0000	(3.125)	0	0	0
07/11/2007	JN10	2008/08/07			jNote	8.3690	8.3870	0.215	0.0000	0.0000	0
07/11/2007	JROD	2007/11/30			jRod	9.9950	9.9970	0.020	0.0000	0.0000	0
07/11/2007	JROD	2007/12/31			jRod	10.3270	10.3480	0.203	0.0000	0.0000	0
07/11/2007	JROD	2008/01/31			jRod	10.6610	10.7060	0.422	0.0000	0.0000	0
07/11/2007	JROD	2008/02/29			jRod	10.4340	10.4630	0.278	0.0000	0.0000	0
07/11/2007	JROD	2008/03/31			jRod	10.6450	10.6730	0.263	0.0000	0.0000	0
07/11/2007	JROD	2008/04/30			jRod	10.8170	10.8430	0.240	0.0000	0.0000	0
07/11/2007	JROD	2008/05/30			jRod	10.6040	10.6190	0.141	0.0000	0.0000	0
07/11/2007	JROD	2008/06/30			jRod	10.7400	10.7550	0.140	0.0000	0.0000	0
07/11/2007	JROD	2008/07/31			jRod	10.8580	10.8770	0.175	0.0000	0.0000	0
07/11/2007	OTH1	2008/02/07			Index Future	261.6710	260.9610	(0.271)	0.0000	0.0000	0
07/11/2007	OTH1	2008/05/02			Index Future	268.4440	267.7170	(0.271)	0.0000	0.0000	0
07/11/2007	OTH1	2008/08/07			Index Future	252.4900	251.6770	(0.322)	0.0000	0.0000	0
07/11/2007	OTH1	2008/11/06			Index Future	282.4960	258.3380	(8.552)	0.0000	0.0000	12
07/11/2007	R153	2008/02/07			Bond Future	8.7140	8.7540	0.459	0.0000	0.0000	8,666
07/11/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,378.0000	1,446.0000	4.935	0	0	0
07/11/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	268.0000	241.0000	(10.075)	0	0	0
07/11/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	145.0000	128.0000	(11.724)	0	0	0
07/11/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,393.0000	2,478.0000	3.552	0	0	0

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07/11/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	1,858.0000	1,936.0000	4.198	0	0	0
07/11/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	71.0000	62.0000	(12.676)	0	0	0
07/11/2007	R153	2008/05/02			Bond Future	8.5030	8.5430	0.470	0.0000	0.0000	0
07/11/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	393.0000	417.0000	6.107	0	0	0
07/11/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,472.0000	1,409.0000	(4.280)	0	0	0
07/11/2007	R153	2008/08/07			Bond Future	8.2920	8.3320	0.482	0.0000	0.0000	0
07/11/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	2,189.0000	2,143.0000	(2.101)	0	0	0
07/11/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,783.0000	1,816.0000	1.851	0	0	0
07/11/2007	R157	2008/02/07			Bond Future	8.0070	8.0470	0.500	0.0000	0.0000	9,179
07/11/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	480.0000	421.0000	(12.292)	0	0	0
07/11/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	219.0000	187.0000	(14.612)	0	0	0
07/11/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	3,933.0000	4,141.0000	5.289	0	0	0
07/11/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	5,419.0000	5,655.0000	4.355	0	0	0
07/11/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	2,668.0000	2,839.0000	6.409	0	0	0
07/11/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	932.0000	836.0000	(10.300)	0	0	0
07/11/2007	R157	2008/05/02			Bond Future	7.8910	7.9310	0.507	0.0000	0.0000	0
07/11/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	5,793.0000	5,562.0000	(3.988)	0	0	0
07/11/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	308.0000	339.0000	10.065	0	0	0
07/11/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	4,497.0000	4,286.0000	(4.692)	0	0	0
07/11/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	577.0000	628.0000	8.839	0	0	2,000
07/11/2007	R157	2008/08/07			Bond Future	7.7850	7.8250	0.514	0.0000	0.0000	0
07/11/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	1,725.0000	1,826.0000	5.855	0	0	0
07/11/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	3,093.0000	2,937.0000	(5.044)	0	0	0
07/11/2007	R186	2008/02/07			Bond Future	7.8220	7.8620	0.511	0.0000	0.0000	0
07/11/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,161.0000	3,404.0000	7.687	0	0	0
07/11/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	2,317.0000	2,095.0000	(9.581)	0	0	0
07/11/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	1,246.0000	1,101.0000	(11.637)	0	0	0
07/11/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	7,530.0000	7,914.0000	5.100	0	0	0
07/11/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,087.0000	5,407.0000	6.291	0	0	0
07/11/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	586.0000	504.0000	(13.993)	0	0	0

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07/11/2007	R186	2008/05/02			Bond Future	7.7460	7.7860	0.516	0.0000	0.0000	0
07/11/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	5,145.0000	4,840.0000	(5.928)	0	0	0
07/11/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,224.0000	2,385.0000	7.239	0	0	0
07/11/2007	R186	2008/08/07			Bond Future	7.6800	7.8090	1.680	0.0000	0.0000	0
07/11/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	1,842.0000	2,567.0000	39.359	0	0	0
07/11/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	2,658.0000	1,885.0000	(29.082)	0	0	0
07/11/2007	R196	2008/02/07			Bond Future	9.3180	9.3720	0.580	0.0000	0.0000	0
07/11/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,099.0000	1,145.0000	4.186	0	0	0
07/11/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	45.0000	38.0000	(15.556)	0	0	0
07/11/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	885.0000	928.0000	4.859	0	0	0
07/11/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	79.0000	69.0000	(12.658)	0	0	0
07/11/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	131.0000	117.0000	(10.687)	0	0	0
07/11/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	690.0000	728.0000	5.507	0	0	0
07/11/2007	R196	2008/05/02			Bond Future	9.0470	9.1050	0.641	0.0000	0.0000	0
07/11/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	350.0000	373.0000	6.571	0	0	0
07/11/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	314.0000	291.0000	(7.325)	0	0	0
07/11/2007	R196	2008/08/07			Bond Future	8.7070	8.7610	0.620	0.0000	0.0000	0
07/11/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,809.0000	1,820.0000	0.608	0	0	0
07/11/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,832.0000	1,814.0000	(0.983)	0	0	0
07/11/2007	R201	2008/02/07			Bond Future	8.0850	8.1400	0.680	0.0000	0.0000	910
07/11/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	626.0000	536.0000	(14.377)	0	0	0
07/11/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,420.0000	2,622.0000	8.347	0	0	0
07/11/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,474.0000	3,712.0000	6.851	0	0	0
07/11/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	316.0000	263.0000	(16.772)	0	0	0
07/11/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	4,687.0000	4,951.0000	5.633	0	0	0
07/11/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	141.0000	114.0000	(19.149)	0	0	0
07/11/2007	R201	2008/05/02			Bond Future	7.9570	8.0120	0.691	0.0000	0.0000	0
07/11/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	3,313.0000	3,093.0000	(6.641)	0	0	0
07/11/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	537.0000	603.0000	12.291	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
07/11/2007	R201	2008/08/07			Bond Future	7.8430	7.8980	0.701	0.0000	0.0000	0
07/11/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	2,247.0000	2,086.0000	(7.165)	0	0	0
07/11/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	1,454.0000	1,572.0000	8.116	0	0	0
07/11/2007	R203	2008/02/07			Bond Future	7.9580	7.9980	0.503	0.0000	0.0000	0
07/11/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	532.0000	466.0000	(12.406)	0	0	0
07/11/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	3,663.0000	3,865.0000	5.515	0	0	0
07/11/2007	R203	2008/05/02			Bond Future	7.8550	7.8950	0.509	0.0000	0.0000	0
07/11/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	3,483.0000	3,291.0000	(5.512)	0	0	0
07/11/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	899.0000	973.0000	8.231	0	0	0
07/11/2007	R203	2008/08/07			Bond Future	7.7620	7.8020	0.515	0.0000	0.0000	0
07/11/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	1,805.0000	1,673.0000	(7.313)	0	0	0
07/11/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	1,884.0000	2,014.0000	6.900	0	0	0
07/11/2007	R204	2008/02/07			Bond Future	7.9650	8.0050	0.502	0.0000	0.0000	3,331
07/11/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	4,397.0000	4,595.0000	4.503	0	0	0
07/11/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	978.0000	889.0000	(9.100)	0	0	0
07/11/2007	R204	2008/05/02			Bond Future	7.8710	7.9110	0.508	0.0000	0.0000	0
07/11/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,661.0000	3,457.0000	(5.572)	0	0	0
07/11/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	997.0000	1,079.0000	8.225	0	0	0
07/11/2007	R204	2008/08/07			Bond Future	7.7880	7.8280	0.514	0.0000	0.0000	0
07/11/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	1,917.0000	2,063.0000	7.616	0	0	0
07/11/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	1,647.0000	1,510.0000	(8.318)	0	0	0
07/11/2007	R206	2008/02/07			Bond Future	8.0710	8.1260	0.681	0.0000	0.0000	0
07/11/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	525.0000	448.0000	(14.667)	0	0	0
07/11/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,003.0000	2,176.0000	8.637	0	0	0
07/11/2007	R206	2008/05/02			Bond Future	7.9340	7.9890	0.693	0.0000	0.0000	0
07/11/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	2,165.0000	2,001.0000	(7.575)	0	0	0
07/11/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	769.0000	850.0000	10.533	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
07/11/2007	R206	2008/08/07			Bond Future	7.8070	7.8620	0.704	0.0000	0.0000	0
07/11/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	2,157.0000	2,018.0000	(6.444)	0	0	0
07/11/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	1,328.0000	1,426.0000	7.380	0	0	0
07/11/2007	R207	2008/02/07			Bond Future	7.9300	7.9700	0.504	0.0000	0.0000	0
07/11/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	3,763.0000	3,987.0000	5.953	0	0	0
07/11/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	528.0000	458.0000	(13.258)	0	0	0
07/11/2007	R207	2008/05/02			Bond Future	7.8450	7.8850	0.510	0.0000	0.0000	0
07/11/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	964.0000	1,044.0000	8.299	0	0	0
07/11/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,876.0000	3,663.0000	(5.495)	0	0	0
07/11/2007	R207	2008/08/07			Bond Future	7.7690	7.8090	0.515	0.0000	0.0000	0
07/11/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	2,623.0000	2,431.0000	(7.320)	0	0	0
07/11/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	958.0000	1,056.0000	10.230	0	0	0
07/11/2007	R209	2008/02/07			Bond Future	7.5430	7.5880	0.597	0.0000	0.0000	6,590
07/11/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	457.0000	382.0000	(16.411)	0	0	0
07/11/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	6,297.0000	6,678.0000	6.051	0	0	0
07/11/2007	R209	2008/05/02			Bond Future	7.4800	7.5250	0.602	0.0000	0.0000	0
07/11/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	1,882.0000	2,038.0000	8.289	0	0	0
07/11/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	4,592.0000	4,287.0000	(6.642)	0	0	0
07/11/2007	R209	2008/08/07			Bond Future	7.4240	7.4690	0.606	0.0000	0.0000	0
07/11/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	400.0000	492.0000	23.000	0	0	0
07/11/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	3,684.0000	3,311.0000	(10.125)	0	0	0
07/11/2007	TRT1	2008/02/07			Index Future	263.9500	263.3840	(0.214)	0.0000	0.0000	0
07/11/2007	TRT1	2008/05/02			Index Future	270.7820	270.2020	(0.214)	0.0000	0.0000	0
07/11/2007	TRT1	2008/08/07			Index Future	278.0160	277.3830	(0.228)	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
07/11/2007	TRT1 2008/11/06			Index Future	284.9560	284.7240	(0.081)	0.0000	0.0000	400
<b>Grand Total:</b>										<b>80,121</b>