



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 07/12/2007

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
07/12/2007	\$ / R 2007/12/14			Currency Future	6.7528	6.7008	(0.770)	6.7600	6.7200	23,607
07/12/2007	\$ / R 2008/03/17			Currency Future	6.8641	6.8021	(0.903)	6.8800	6.8200	38,084
07/12/2007	\$ / R 2008/06/13			Currency Future	6.9848	6.9300	(0.785)	7.0200	6.9800	9,778
07/12/2007	£ / R 2007/12/14			Currency Future	13.6848	13.5935	(0.667)	0.0000	0.0000	37
07/12/2007	£ / R 2008/03/17			Currency Future	13.8663	13.7562	(0.794)	0.0000	0.0000	0
07/12/2007	£ / R 2008/06/13			Currency Future	14.0587	13.9680	(0.645)	0.0000	0.0000	143
07/12/2007	€ / R 2007/12/14			Currency Future	9.8769	9.8215	(0.561)	9.8800	9.8800	2
07/12/2007	€ / R 2008/03/17			Currency Future	10.0473	9.9772	(0.698)	0.0000	0.0000	752
07/12/2007	€ / R 2008/06/13			Currency Future	10.2196	10.1623	(0.561)	0.0000	0.0000	231
07/12/2007	ALBI 2008/02/07			Index Future	262.7810	262.6170	(0.062)	0.0000	0.0000	517
07/12/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,145.0000	1,183.0000	3.319	0	0	0
07/12/2007	ALBI 2008/02/07	254.00	Call	Index Future	88,955.0000	87,353.0000	(1.801)	0	0	0
07/12/2007	ALBI 2008/05/02			Index Future	269.8530	269.8530	-	0.0000	0.0000	0
07/12/2007	ALBI 2008/05/02	265.00	Put	Index Future	15,074.0000	14,976.0000	(0.650)	0	0	0
07/12/2007	ALBI 2008/05/02	265.00	Call	Index Future	63,604.0000	63,506.0000	(0.154)	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
07/12/2007	ALBI	2008/08/07			Index Future	277.9540	277.8690	(0.031)	0.0000	0.0000	0
07/12/2007	ALBI	2008/08/07	265.00	Call	Index Future	136,237.0000	135,441.0000	(0.584)	0	0	0
07/12/2007	ALBI	2008/08/07	265.00	Put	Index Future	6,697.0000	6,751.0000	0.806	0	0	0
07/12/2007	ALBI	2008/11/06			Index Future	285.5720	285.4850	(0.030)	0.0000	0.0000	0
07/12/2007	ALBI	2008/11/06	265.00	Put	Index Future	3,380.0000	3,406.0000	0.769	0	0	0
07/12/2007	ALBI	2008/11/06	265.00	Call	Index Future	209,100.0000	208,256.0000	(0.404)	0	0	0
07/12/2007	CRD1	2008/02/07			Index Future	112.6620	112.6880	0.023	0.0000	0.0000	0
07/12/2007	CRD1	2008/05/02			Index Future	115.5030	115.6460	0.124	0.0000	0.0000	0
07/12/2007	CRD1	2008/08/07			Index Future	120.4040	120.3670	(0.031)	0.0000	0.0000	0
07/12/2007	CRD1	2008/11/06			Index Future	121.9640	122.3580	0.323	0.0000	0.0000	8
07/12/2007	GOVI	2008/02/07			jGovi	263.9860	263.8640	(0.046)	0.0000	0.0000	7
07/12/2007	GOVI	2008/02/07	265.00	Call	jGovi	12,460.0000	11,836.0000	(5.008)	0	0	0
07/12/2007	GOVI	2008/02/07	265.00	Put	jGovi	22,600.0000	23,196.0000	2.637	0	0	0
07/12/2007	GOVI	2008/05/02			jGovi	271.1020	271.2650	0.060	0.0000	0.0000	0
07/12/2007	GOVI	2008/05/02	264.00	Put	jGovi	9,643.0000	9,245.0000	(4.127)	0	0	0
07/12/2007	GOVI	2008/05/02	264.00	Call	jGovi	80,663.0000	81,895.0000	1.527	0	0	0
07/12/2007	GOVI	2008/08/07			jGovi	278.4320	278.9030	0.169	0.0000	0.0000	0
07/12/2007	GOVI	2008/08/07	274.00	Put	jGovi	26,396.0000	24,745.0000	(6.255)	0	0	0
07/12/2007	GOVI	2008/08/07	274.00	Call	jGovi	70,716.0000	73,775.0000	4.326	0	0	0
07/12/2007	GOVI	2008/11/06			jGovi	285.7810	286.5070	0.254	0.0000	0.0000	60
07/12/2007	GOVI	2008/11/06	274.00	Put	jGovi	14,044.0000	12,709.0000	(9.506)	0	0	0
07/12/2007	GOVI	2008/11/06	274.00	Call	jGovi	131,854.0000	137,779.0000	4.494	0	0	0
07/12/2007	ILBI	2008/02/07			Index Future	300.1170	300.0250	(0.031)	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
07/12/2007	J153	2010/08/31			jSwap	10.4280	10.4300	0.019	0.0000	0.0000	0
07/12/2007	J157	2015/09/15			jSwap	9.3540	9.3550	0.011	0.0000	0.0000	0
07/12/2007	J186	2026/12/21			jSwap	8.4310	8.4320	0.012	0.0000	0.0000	0
07/12/2007	J201	2014/12/22			jSwap	9.4700	9.4710	0.011	0.0000	0.0000	0
07/12/2007	J203	2017/09/15			jSwap	9.1270	9.1280	0.011	0.0000	0.0000	0
07/12/2007	J204	2018/12/21			jSwap	9.0310	9.0330	0.022	0.0000	0.0000	0
07/12/2007	J207	2020/01/15			jSwap	8.9320	8.9350	0.034	0.0000	0.0000	0
07/12/2007	JBAR	2005/12/21			jBar	11.1250	11.1750	0.449	0.0000	0.0000	0
07/12/2007	JFRA	2008/02/07			jFra	11.1860	11.1850	(0.009)	0.0000	0.0000	0
07/12/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	13,488.0000	13,400.0000	(0.652)	0	0	0
07/12/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	4,534.0000	4,489.0000	(0.993)	0	0	0
07/12/2007	JFRA	2008/05/02			jFra	11.1790	11.1800	0.009	0.0000	0.0000	0
07/12/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	13,919.0000	13,881.0000	(0.273)	0	0	0
07/12/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	11,525.0000	11,478.0000	(0.408)	0	0	0
07/12/2007	JFRA	2008/08/07			jFra	11.0090	11.0130	0.036	0.0000	0.0000	0
07/12/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	15,422.0000	15,384.0000	(0.246)	0	0	0
07/12/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,264.0000	17,235.0000	(0.168)	0	0	0
07/12/2007	JFRA	2008/11/06			jFra	10.7220	10.7220	-	0.0000	0.0000	0
07/12/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	19,704.0000	19,676.0000	(0.142)	0	0	0
07/12/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	18,558.0000	18,529.0000	(0.156)	0	0	0
07/12/2007	JFRA	2009/02/05			jFra	10.3840	10.3940	0.096	0.0000	0.0000	0
07/12/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,032.0000	22,019.0000	(0.059)	0	0	0
07/12/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	21,099.0000	21,061.0000	(0.180)	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
07/12/2007	JFRA	2009/05/07			jFra	10.0630	10.0660	0.030	0.0000	0.0000	0
07/12/2007	JFRA	2009/08/06			jFra	9.7360	9.7360	-	0.0000	0.0000	0
07/12/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,450.0000	25,428.0000	(0.086)	0	0	0
07/12/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	26,092.0000	26,071.0000	(0.080)	0	0	0
07/12/2007	JFRA	2009/11/05			jFra	9.5370	9.5380	0.010	0.0000	0.0000	0
07/12/2007	JN02	2008/02/07			jNote	10.5120	10.5140	0.019	0.0000	0.0000	0
07/12/2007	JN02	2008/02/07	9.00	Call	Option on jNote	27,719.0000	27,726.0000	0.025	0	0	0
07/12/2007	JN02	2008/02/07	9.00	Put	Option on jNote	918.0000	886.0000	(3.486)	0	0	0
07/12/2007	JN02	2008/05/02			jNote	10.2860	10.2880	0.019	0.0000	0.0000	0
07/12/2007	JN02	2008/05/02	10.00	Put	Option on jNote	9,595.0000	9,535.0000	(0.625)	0	0	0
07/12/2007	JN02	2008/05/02	10.00	Call	Option on jNote	16,283.0000	16,266.0000	(0.104)	0	0	0
07/12/2007	JN02	2008/08/07			jNote	10.0270	10.0300	0.030	0.0000	0.0000	0
07/12/2007	JN05	2008/02/07			jNote	9.5830	9.5850	0.021	0.0000	0.0000	0
07/12/2007	JN05	2008/02/07	9.00	Put	Option on jNote	1,390.0000	1,344.0000	(3.309)	0	0	0
07/12/2007	JN05	2008/02/07	9.00	Call	Option on jNote	24,122.0000	24,153.0000	0.129	0	0	0
07/12/2007	JN05	2008/05/02			jNote	9.4390	9.4410	0.021	0.0000	0.0000	0
07/12/2007	JN05	2008/05/02	9.50	Put	Option on jNote	13,172.0000	13,086.0000	(0.653)	0	0	0
07/12/2007	JN05	2008/05/02	9.50	Call	Option on jNote	12,252.0000	12,250.0000	(0.016)	0	0	0
07/12/2007	JN05	2008/08/07			jNote	9.2700	9.2730	0.032	0.0000	0.0000	0
07/12/2007	JN10	2008/02/07			jNote	8.8940	8.8950	0.011	0.0000	0.0000	0
07/12/2007	JN10	2008/02/07	9.00	Call	Option on jNote	5,336.0000	5,297.0000	(0.731)	0	0	0
07/12/2007	JN10	2008/02/07	9.00	Put	Option on jNote	12,184.0000	12,080.0000	(0.854)	0	0	0
07/12/2007	JN10	2008/05/02			jNote	8.7880	8.7900	0.023	0.0000	0.0000	0
07/12/2007	JN10	2008/05/02	9.00	Call	Option on jNote	7,523.0000	7,530.0000	0.093	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
07/12/2007	JN10	2008/05/02	9.00	Put	Option on jNote	19,931.0000	19,801.0000	(0.652)	0	0	0
07/12/2007	JN10	2008/08/07			jNote	8.6670	8.6690	0.023	0.0000	0.0000	0
07/12/2007	JROD	2007/12/31			jRod	10.2010	10.2080	0.069	0.0000	0.0000	0
07/12/2007	JROD	2008/01/31			jRod	10.6040	10.6060	0.019	0.0000	0.0000	0
07/12/2007	JROD	2008/02/29			jRod	11.0340	11.0330	(0.009)	0.0000	0.0000	0
07/12/2007	JROD	2008/03/31			jRod	10.7830	10.7820	(0.009)	0.0000	0.0000	0
07/12/2007	JROD	2008/04/30			jRod	11.0300	11.0290	(0.009)	0.0000	0.0000	0
07/12/2007	JROD	2008/05/30			jRod	11.2180	11.2160	(0.018)	0.0000	0.0000	0
07/12/2007	JROD	2008/06/30			jRod	10.9600	10.9570	(0.027)	0.0000	0.0000	0
07/12/2007	JROD	2008/07/31			jRod	11.1340	11.1310	(0.027)	0.0000	0.0000	0
07/12/2007	OTH1	2008/02/07			Index Future	257.6290	257.2230	(0.158)	0.0000	0.0000	0
07/12/2007	OTH1	2008/05/02			Index Future	264.1240	263.9760	(0.056)	0.0000	0.0000	0
07/12/2007	OTH1	2008/08/07			Index Future	272.6920	272.6090	(0.030)	0.0000	0.0000	0
07/12/2007	OTH1	2008/11/06			Index Future	278.8990	279.2960	0.142	0.0000	0.0000	12
07/12/2007	R153	2008/02/07			Bond Future	9.1890	9.1620	(0.294)	0.0000	0.0000	8,404
07/12/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	20.0000	22.0000	10.000	0	0	0
07/12/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	2,251.0000	2,189.0000	(2.754)	0	0	0
07/12/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	3,444.0000	3,380.0000	(1.858)	0	0	0
07/12/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
07/12/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	2,839.0000	2,776.0000	(2.219)	0	0	0
07/12/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	5.0000	5.0000	-	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
07/12/2007	R153	2008/05/02			Bond Future	8.9450	8.9150	(0.335)	0.0000	0.0000	0
07/12/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	803.0000	835.0000	3.985	0	0	0
07/12/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	684.0000	652.0000	(4.678)	0	0	0
07/12/2007	R153	2008/08/07			Bond Future	8.7080	8.6380	(0.804)	0.0000	0.0000	0
07/12/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	640.0000	698.0000	9.063	0	0	0
07/12/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,044.0000	967.0000	(7.375)	0	0	0
07/12/2007	R157	2008/02/07			Bond Future	8.2870	8.3190	0.386	0.0000	0.0000	9,138
07/12/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	82.0000	68.0000	(17.073)	0	0	0
07/12/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	260.0000	224.0000	(13.846)	0	0	0
07/12/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	3,852.0000	4,026.0000	4.517	0	0	0
07/12/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	5,392.0000	5,588.0000	3.635	0	0	0
07/12/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	7,076.0000	7,282.0000	2.911	0	0	0
07/12/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	19.0000	15.0000	(21.053)	0	0	0
07/12/2007	R157	2008/05/02			Bond Future	8.1510	8.1830	0.393	0.0000	0.0000	0
07/12/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	3,441.0000	3,298.0000	(4.156)	0	0	0
07/12/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	4,582.0000	4,420.0000	(3.536)	0	0	0
07/12/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	1,214.0000	1,277.0000	5.189	0	0	2,000
07/12/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	790.0000	835.0000	5.696	0	0	0
07/12/2007	R157	2008/08/07			Bond Future	8.0300	8.0450	0.187	0.0000	0.0000	2,500
07/12/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,592.0000	2,540.0000	(2.006)	0	0	0
07/12/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	2,782.0000	2,824.0000	1.510	0	0	0
07/12/2007	R186	2008/02/07			Bond Future	7.9110	7.9590	0.607	0.0000	0.0000	0
07/12/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,510.0000	5,944.0000	7.877	0	0	0
07/12/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	638.0000	520.0000	(18.495)	0	0	0
07/12/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	206.0000	158.0000	(23.301)	0	0	0
07/12/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	1,509.0000	1,291.0000	(14.447)	0	0	0
07/12/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	8,182.0000	8,685.0000	6.148	0	0	0
07/12/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,385.0000	3,718.0000	9.838	0	0	0
07/12/2007	R186	2008/05/02			Bond Future	7.8300	7.8760	0.587	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
07/12/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,679.0000	4,355.0000	(6.925)	0	0	0
07/12/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,735.0000	2,942.0000	7.569	0	0	0
07/12/2007	R186	2008/08/07			Bond Future	7.7610	7.7950	0.438	0.0000	0.0000	0
07/12/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	4,852.0000	5,036.0000	3.792	0	0	0
07/12/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	4,725.0000	4,515.0000	(4.444)	0	0	0
07/12/2007	R196	2008/02/07			Bond Future	10.0160	10.0510	0.349	0.0000	0.0000	0
07/12/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
07/12/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	1,249.0000	1,282.0000	2.642	0	0	0
07/12/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,736.0000	1,770.0000	1.959	0	0	0
07/12/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	11.0000	9.0000	(18.182)	0	0	0
07/12/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
07/12/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	1,490.0000	1,524.0000	2.282	0	0	0
07/12/2007	R196	2008/05/02			Bond Future	9.7190	9.6250	(0.967)	0.0000	0.0000	0
07/12/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	657.0000	602.0000	(8.371)	0	0	0
07/12/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	102.0000	119.0000	16.667	0	0	0
07/12/2007	R196	2008/08/07			Bond Future	9.3140	9.1120	(2.169)	0.0000	0.0000	0
07/12/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,570.0000	1,619.0000	3.121	0	0	0
07/12/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,869.0000	1,811.0000	(3.103)	0	0	0
07/12/2007	R201	2008/02/07			Bond Future	8.3500	8.3820	0.383	0.0000	0.0000	0
07/12/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	44.0000	36.0000	(18.182)	0	0	0
07/12/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	4,596.0000	4,754.0000	3.438	0	0	0
07/12/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	5,949.0000	6,113.0000	2.757	0	0	0
07/12/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	11.0000	9.0000	(18.182)	0	0	0
07/12/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	3,339.0000	3,483.0000	4.313	0	0	0
07/12/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	153.0000	130.0000	(15.033)	0	0	0
07/12/2007	R201	2008/05/02			Bond Future	8.2190	8.2490	0.365	0.0000	0.0000	0
07/12/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	2,489.0000	2,387.0000	(4.098)	0	0	0
07/12/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	1,064.0000	1,115.0000	4.793	0	0	0
07/12/2007	R201	2008/08/07			Bond Future	8.1050	8.1170	0.148	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
07/12/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	1,847.0000	1,815.0000	(1.733)	0	0	0
07/12/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	2,373.0000	2,401.0000	1.180	0	0	0
07/12/2007	R203	2008/02/07			Bond Future	8.1660	8.1940	0.343	0.0000	0.0000	0
07/12/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	4,654.0000	4,818.0000	3.524	0	0	0
07/12/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	141.0000	121.0000	(14.184)	0	0	0
07/12/2007	R203	2008/05/02			Bond Future	8.0590	8.0850	0.323	0.0000	0.0000	0
07/12/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,190.0000	1,251.0000	5.126	0	0	0
07/12/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	2,429.0000	2,319.0000	(4.529)	0	0	0
07/12/2007	R203	2008/08/07			Bond Future	7.9650	7.9750	0.126	0.0000	0.0000	0
07/12/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	2,520.0000	2,557.0000	1.468	0	0	0
07/12/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	1,119.0000	1,091.0000	(2.502)	0	0	0
07/12/2007	R204	2008/02/07			Bond Future	8.1610	8.1890	0.343	0.0000	0.0000	3,331
07/12/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	5,189.0000	5,347.0000	3.045	0	0	0
07/12/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	374.0000	335.0000	(10.428)	0	0	0
07/12/2007	R204	2008/05/02			Bond Future	8.0630	8.0900	0.335	0.0000	0.0000	0
07/12/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	2,590.0000	2,469.0000	(4.672)	0	0	0
07/12/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,288.0000	1,355.0000	5.202	0	0	0
07/12/2007	R204	2008/08/07			Bond Future	7.9800	7.9920	0.150	0.0000	0.0000	0
07/12/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	982.0000	949.0000	(3.360)	0	0	0
07/12/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	2,601.0000	2,652.0000	1.961	0	0	0
07/12/2007	R206	2008/02/07			Bond Future	8.4130	8.4460	0.392	0.0000	0.0000	0
07/12/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	97.0000	82.0000	(15.464)	0	0	0
07/12/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	3,120.0000	3,251.0000	4.199	0	0	0
07/12/2007	R206	2008/05/02			Bond Future	8.2750	8.3070	0.387	0.0000	0.0000	0
07/12/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,171.0000	1,100.0000	(6.063)	0	0	0
07/12/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	1,281.0000	1,349.0000	5.308	0	0	0
07/12/2007	R206	2008/08/07			Bond Future	8.1520	8.1640	0.147	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
07/12/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	1,947.0000	1,972.0000	1.284	0	0	0
07/12/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	1,300.0000	1,274.0000	(2.000)	0	0	0
07/12/2007	R207	2008/02/07			Bond Future	8.1240	8.1520	0.345	0.0000	0.0000	0
07/12/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,785.0000	4,966.0000	3.783	0	0	0
07/12/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	137.0000	116.0000	(15.328)	0	0	0
07/12/2007	R207	2008/05/02			Bond Future	8.0340	8.0610	0.336	0.0000	0.0000	0
07/12/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,237.0000	1,304.0000	5.416	0	0	0
07/12/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	2,775.0000	2,647.0000	(4.613)	0	0	0
07/12/2007	R207	2008/08/07			Bond Future	7.9560	7.9700	0.176	0.0000	0.0000	0
07/12/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	1,717.0000	1,660.0000	(3.320)	0	0	0
07/12/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,403.0000	1,446.0000	3.065	0	0	0
07/12/2007	R209	2008/02/07			Bond Future	7.5990	7.6450	0.605	0.0000	0.0000	6,590
07/12/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	6,593.0000	7,012.0000	6.355	0	0	0
07/12/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	185.0000	142.0000	(23.243)	0	0	0
07/12/2007	R209	2008/05/02			Bond Future	7.5310	7.5760	0.598	0.0000	0.0000	0
07/12/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	4,000.0000	3,705.0000	(7.375)	0	0	0
07/12/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	1,812.0000	1,974.0000	8.940	0	0	0
07/12/2007	R209	2008/08/07			Bond Future	7.4720	7.5070	0.468	0.0000	0.0000	0
07/12/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	3,226.0000	2,945.0000	(8.710)	0	0	0
07/12/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	438.0000	517.0000	18.037	0	0	0
07/12/2007	TRT1	2008/02/07			Index Future	260.7690	260.6400	(0.049)	0.0000	0.0000	0
07/12/2007	TRT1	2008/05/02			Index Future	267.3430	267.4830	0.052	0.0000	0.0000	0
07/12/2007	TRT1	2008/08/07			Index Future	275.8260	275.8260	-	0.0000	0.0000	0
07/12/2007	TRT1	2008/11/06			Index Future	282.2980	283.0070	0.251	0.0000	0.0000	400

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
-----------	------------------	--------	-----	---------	-------------------------	----------------------	----------------------	--------------	-------------	---------------

Grand Total:										105,601
---------------------	--	--	--	--	--	--	--	--	--	----------------