



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 08/05/2007

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
08/05/2007	ALBI 2007/08/02			Index Future	263.1520	262.7430	(0.155)	0.0000	0.0000	0
08/05/2007	ALBI 2007/08/02	254.00	Put	Index Future	2,070.0000	2,327.0000	12.415	0	0	0
08/05/2007	ALBI 2007/08/02	254.00	Call	Index Future	93,590.0000	89,757.0000	(4.096)	0	0	0
08/05/2007	ALBI 2007/11/01			Index Future	269.2210	288.3170	7.093	0.0000	0.0000	0
08/05/2007	ALBI 2007/11/01	254.00	Put	Index Future	1,810.0000	3.0000	(99.834)	0	0	0
08/05/2007	ALBI 2007/11/01	254.00	Call	Index Future	154,020.0000	343,173.0000	122.811	0	0	0
08/05/2007	ALBI 2008/02/07			Index Future	275.8660	275.4440	(0.153)	0.0000	0.0000	0
08/05/2007	ALBI 2008/02/07	254.00	Call	Index Future	219,934.0000	215,820.0000	(1.871)	0	0	0
08/05/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,274.0000	1,380.0000	8.320	0	0	0
08/05/2007	CRD1 2007/08/02			Index Future	112.1580	112.0670	(0.081)	0.0000	0.0000	10
08/05/2007	GOVI 2007/08/02			jGovi	263.5575	263.2440	(0.119)	0.0000	0.0000	195
08/05/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
08/05/2007	GOVI 2007/08/02	240.50	Call	jGovi	230,575.0000	227,440.0000	(1.360)	0	0	0
08/05/2007	GOVI 2007/11/01			jGovi	269.4425	269.1210	(0.119)	0.0000	0.0000	59
08/05/2007	GOVI 2007/11/01	265.00	Call	jGovi	63,575.0000	61,283.0000	(3.605)	0	0	0
08/05/2007	GOVI 2007/11/01	265.00	Put	jGovi	19,150.0000	20,073.0000	4.820	0	0	0
08/05/2007	GOVI 2008/02/07			jGovi	275.7090	275.3810	(0.119)	0.0000	0.0000	30
08/05/2007	GOVI 2008/02/07	265.00	Call	jGovi	118,652.0000	115,902.0000	(2.318)	0	0	0
08/05/2007	GOVI 2008/02/07	265.00	Put	jGovi	11,562.0000	12,092.0000	4.584	0	0	0

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08/05/2007	ILBI	2007/08/02			Index Future	281.8780	281.8160	(0.022)	0.0000	0.0000	0
08/05/2007	J153	2010/08/31			jSwap	8.7780	8.7990	0.239	0.0000	0.0000	0
08/05/2007	J157	2015/09/15			jSwap	8.2820	8.3010	0.229	0.0000	0.0000	0
08/05/2007	J186	2026/12/21			jSwap	7.7470	7.7700	0.297	0.0000	0.0000	0
08/05/2007	J201	2014/12/22			jSwap	8.3620	8.3830	0.251	0.0000	0.0000	0
08/05/2007	J203	2017/09/15			jSwap	8.1690	8.1880	0.233	0.0000	0.0000	0
08/05/2007	J204	2018/12/21			jSwap	8.1250	8.1510	0.320	0.0000	0.0000	0
08/05/2007	J207	2020/01/15			jSwap	8.0530	8.0820	0.360	0.0000	0.0000	0
08/05/2007	JBAR	2005/12/21			jBar	9.2080	9.2130	0.054	0.0000	0.0000	0
08/05/2007	JFRA	2007/08/02			jFra	9.2680	9.2700	0.022	0.0000	0.0000	0
08/05/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,313.0000	4,318.0000	0.116	0	0	0
08/05/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	5.0000	5.0000	-	0	0	0
08/05/2007	JFRA	2007/11/01			jFra	9.1870	9.1950	0.087	0.0000	0.0000	0
08/05/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	58.0000	56.0000	(3.448)	0	0	0
08/05/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,478.0000	4,497.0000	0.424	0	0	0
08/05/2007	JFRA	2008/02/07			jFra	9.0790	9.0770	(0.022)	0.0000	0.0000	0
08/05/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,303.0000	19,269.0000	(0.176)	0	0	0
08/05/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	15,455.0000	15,426.0000	(0.188)	0	0	0
08/05/2007	JN02	2007/08/02			jNote	8.8610	8.8700	0.102	0.0000	0.0000	0
08/05/2007	JN02	2007/08/02	9.25	Put	Option on jNote	13,726.0000	13,570.0000	(1.137)	0	0	0
08/05/2007	JN02	2007/08/02	9.25	Call	Option on jNote	6,633.0000	6,642.0000	0.136	0	0	0

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08/05/2007	JN02	2007/11/01			jNote	8.7300	8.7450	0.172	0.0000	0.0000	0
08/05/2007	JN02	2007/11/01	9.00	Call	Option on jNote	11,637.0000	11,718.0000	0.696	0	0	0
08/05/2007	JN02	2007/11/01	9.00	Put	Option on jNote	16,567.0000	16,374.0000	(1.165)	0	0	0
08/05/2007	JN02	2008/02/07			jNote	8.5890	8.6100	0.244	0.0000	0.0000	0
08/05/2007	JN02	2008/02/07	9.00	Put	Option on jNote	21,387.0000	21,137.0000	(1.169)	0	0	0
08/05/2007	JN02	2008/02/07	9.00	Call	Option on jNote	13,937.0000	14,068.0000	0.940	0	0	0
08/05/2007	JN05	2007/08/02			jNote	8.3650	8.3820	0.203	0.0000	0.0000	0
08/05/2007	JN05	2007/08/02	9.25	Call	Option on jNote	839.0000	871.0000	3.814	0	0	0
08/05/2007	JN05	2007/08/02	9.25	Put	Option on jNote	36,538.0000	35,872.0000	(1.823)	0	0	0
08/05/2007	JN05	2007/11/01			jNote	8.2810	8.3020	0.254	0.0000	0.0000	0
08/05/2007	JN05	2007/11/01	9.00	Put	Option on jNote	33,176.0000	32,464.0000	(2.146)	0	0	0
08/05/2007	JN05	2007/11/01	9.00	Call	Option on jNote	4,104.0000	4,251.0000	3.582	0	0	0
08/05/2007	JN05	2008/02/07			jNote	8.1940	8.2200	0.317	0.0000	0.0000	0
08/05/2007	JN05	2008/02/07	9.00	Put	Option on jNote	38,576.0000	37,726.0000	(2.203)	0	0	0
08/05/2007	JN05	2008/02/07	9.00	Call	Option on jNote	5,900.0000	6,118.0000	3.695	0	0	0
08/05/2007	JN10	2007/08/02			jNote	8.0330	8.0530	0.249	0.0000	0.0000	0
08/05/2007	JN10	2007/08/02	9.00	Put	Option on jNote	65,500.0000	64,097.0000	(2.142)	0	0	0
08/05/2007	JN10	2007/08/02	9.00	Call	Option on jNote	37.0000	42.0000	13.514	0	0	0
08/05/2007	JN10	2007/11/01			jNote	7.9720	7.9930	0.263	0.0000	0.0000	0
08/05/2007	JN10	2007/11/01	9.00	Put	Option on jNote	70,179.0000	68,726.0000	(2.070)	0	0	0
08/05/2007	JN10	2007/11/01	9.00	Call	Option on jNote	367.0000	400.0000	8.992	0	0	0
08/05/2007	JN10	2008/02/07			jNote	7.9070	7.9310	0.304	0.0000	0.0000	0
08/05/2007	JN10	2008/02/07	9.00	Call	Option on jNote	930.0000	1,004.0000	7.957	0	0	0
08/05/2007	JN10	2008/02/07	9.00	Put	Option on jNote	75,312.0000	73,686.0000	(2.159)	0	0	0
08/05/2007	JROD	2007/05/31			jRod	8.7040	8.7010	(0.034)	0.0000	0.0000	0
08/05/2007	JROD	2007/06/29			jRod	8.8800	8.8760	(0.045)	0.0000	0.0000	0

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08/05/2007	JROD	2007/07/31			jRod	9.1460	9.1420	(0.044)	0.0000	0.0000	0
08/05/2007	JROD	2007/08/31			jRod	9.0310	9.0270	(0.044)	0.0000	0.0000	0
08/05/2007	JROD	2007/09/28			jRod	9.1480	9.1400	(0.087)	0.0000	0.0000	0
08/05/2007	JROD	2007/10/31			jRod	9.2670	9.2540	(0.140)	0.0000	0.0000	0
08/05/2007	JROD	2007/11/30			jRod	9.1370	9.1240	(0.142)	0.0000	0.0000	0
08/05/2007	JROD	2007/12/31			jRod	9.2230	9.2080	(0.163)	0.0000	0.0000	0
08/05/2007	OTH1	2007/08/02			Index Future	260.0810	259.6650	(0.160)	0.0000	0.0000	15
08/05/2007	R153	2007/08/02			Bond Future	7.8800	7.9000	0.254	0.0000	0.0000	215
08/05/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	19,233.0000	18,718.0000	(2.678)	0	0	0
08/05/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	1,397.0000	1,463.0000	4.724	0	0	0
08/05/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	789.0000	827.0000	4.816	0	0	0
08/05/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	24,302.0000	23,759.0000	(2.234)	0	0	0
08/05/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	26,924.0000	26,371.0000	(2.054)	0	0	0
08/05/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	25,608.0000	25,059.0000	(2.144)	0	0	0
08/05/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	681.0000	713.0000	4.699	0	0	0
08/05/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	32,278.0000	31,712.0000	(1.754)	0	0	0
08/05/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	317.0000	332.0000	4.732	0	0	0
08/05/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	586.0000	614.0000	4.778	0	0	0
08/05/2007	R153	2007/11/01			Bond Future	7.6740	7.9000	2.945	0.0000	0.0000	0
08/05/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	17,137.0000	14,071.0000	(17.891)	0	0	0
08/05/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	15,089.0000	18,100.0000	19.955	0	0	0
08/05/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	9,462.0000	11,681.0000	23.452	0	0	0
08/05/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	24,869.0000	21,010.0000	(15.517)	0	0	0
08/05/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	12,048.0000	14,656.0000	21.647	0	0	0
08/05/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	20,801.0000	17,332.0000	(16.677)	0	0	0
08/05/2007	R153	2008/02/07			Bond Future	7.5640	7.5930	0.383	0.0000	0.0000	0
08/05/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	22,833.0000	22,411.0000	(1.848)	0	0	0

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08/05/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	18,281.0000	18,570.0000	1.581	0	0	0
08/05/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	15,546.0000	15,803.0000	1.653	0	0	0
08/05/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	26,179.0000	25,724.0000	(1.738)	0	0	0
08/05/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	29,783.0000	29,297.0000	(1.632)	0	0	0
08/05/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	13,111.0000	13,337.0000	1.724	0	0	0
08/05/2007	R157	2007/08/02			Bond Future	7.5300	7.5500	0.266	0.0000	0.0000	5
08/05/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	86,192.0000	84,751.0000	(1.672)	0	0	0
08/05/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	518.0000	543.0000	4.826	0	0	0
08/05/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	102,514.0000	101,057.0000	(1.421)	0	0	0
08/05/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	1,157.0000	1,214.0000	4.927	0	0	0
08/05/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	89,453.0000	88,008.0000	(1.615)	0	0	0
08/05/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	28,022.0000	28,979.0000	3.415	0	0	0
08/05/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	69,875.0000	68,467.0000	(2.015)	0	0	0
08/05/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	7,284.0000	6,776.0000	(6.974)	0	0	96
08/05/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	25,618.0000	24,576.0000	(4.067)	0	0	0
08/05/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	610.0000	639.0000	4.754	0	0	0
08/05/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	82,917.0000	81,481.0000	(1.732)	0	0	0
08/05/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	423.0000	444.0000	4.965	0	0	0
08/05/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	181.0000	189.0000	4.420	0	0	0
08/05/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	9,613.0000	10,037.0000	4.411	0	0	86
08/05/2007	R157	2007/11/01			Bond Future	7.4200	7.4460	0.350	0.0000	0.0000	0
08/05/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	26,022.0000	27,093.0000	4.116	0	0	0
08/05/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	32,988.0000	31,655.0000	(4.041)	0	0	0
08/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	16,398.0000	17,191.0000	4.836	0	0	0
08/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	22,133.0000	21,058.0000	(4.857)	0	0	0
08/05/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	13,729.0000	12,933.0000	(5.798)	0	0	0
08/05/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	9,537.0000	10,071.0000	5.599	0	0	0
08/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	16,398.0000	17,191.0000	4.836	0	0	0
08/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	22,133.0000	21,058.0000	(4.857)	0	0	0
08/05/2007	R157	2008/02/07			Bond Future	7.4250	7.3850	(0.539)	0.0000	0.0000	477
08/05/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	18,799.0000	19,978.0000	6.272	0	0	0
08/05/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	36,967.0000	38,770.0000	4.877	0	0	0
08/05/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	31,059.0000	29,449.0000	(5.184)	0	0	0

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08/05/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	26,984.0000	28,479.0000	5.540	0	0	0
08/05/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	21,774.0000	20,480.0000	(5.943)	0	0	0
08/05/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	14,581.0000	13,595.0000	(6.762)	0	0	0
08/05/2007	R186	2007/08/02			Bond Future	7.2080	7.2440	0.499	0.0000	0.0000	6
08/05/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	179,146.0000	174,532.0000	(2.576)	0	0	0
08/05/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	1,292.0000	1,451.0000	12.307	0	0	0
08/05/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	182.0000	207.0000	13.736	0	0	0
08/05/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	126,414.0000	121,934.0000	(3.544)	0	0	0
08/05/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	158,320.0000	153,739.0000	(2.894)	0	0	0
08/05/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	446.0000	504.0000	13.004	0	0	0
08/05/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	147,764.0000	143,209.0000	(3.083)	0	0	0
08/05/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	552.0000	622.0000	12.681	0	0	0
08/05/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	656.0000	739.0000	12.652	0	0	0
08/05/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	153,062.0000	148,494.0000	(2.984)	0	0	0
08/05/2007	R186	2007/11/01			Bond Future	7.1630	7.2000	0.517	0.0000	0.0000	0
08/05/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	47,298.0000	43,426.0000	(8.186)	0	0	0
08/05/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	14,136.0000	16,086.0000	13.795	0	0	0
08/05/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	4,846.0000	5,735.0000	18.345	0	0	0
08/05/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	25,291.0000	22,480.0000	(11.115)	0	0	0
08/05/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	10,614.0000	9,045.0000	(14.782)	0	0	0
08/05/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	31,888.0000	35,079.0000	10.007	0	0	0
08/05/2007	R186	2008/02/07			Bond Future	7.1220	7.1590	0.520	0.0000	0.0000	0
08/05/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	32,545.0000	29,646.0000	(8.908)	0	0	0
08/05/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	16,228.0000	18,076.0000	11.388	0	0	0
08/05/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	6,831.0000	7,811.0000	14.346	0	0	0
08/05/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	2,385.0000	2,806.0000	17.652	0	0	0
08/05/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	79,706.0000	75,381.0000	(5.426)	0	0	0
08/05/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	54,182.0000	50,416.0000	(6.951)	0	0	0
08/05/2007	R196	2007/08/02			Bond Future	8.1600	8.1900	0.368	0.0000	0.0000	0
08/05/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	1,413.0000	1,521.0000	7.643	0	0	0
08/05/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	6,392.0000	6,059.0000	(5.210)	0	0	0
08/05/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	648.0000	705.0000	8.796	0	0	0

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08/05/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	4,034.0000	3,771.0000	(6.520)	0	0	0
08/05/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	9,267.0000	8,883.0000	(4.144)	0	0	0
08/05/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	2,713.0000	2,891.0000	6.561	0	0	0
08/05/2007	R196	2007/11/01			Bond Future	8.0110	8.0420	0.387	0.0000	0.0000	0
08/05/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	10,334.0000	10,448.0000	1.103	0	0	0
08/05/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	19,504.0000	19,231.0000	(1.400)	0	0	0
08/05/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	11,643.0000	11,769.0000	1.082	0	0	0
08/05/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	13,062.0000	13,200.0000	1.056	0	0	0
08/05/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	17,724.0000	17,462.0000	(1.478)	0	0	0
08/05/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	16,040.0000	15,791.0000	(1.552)	0	0	0
08/05/2007	R196	2008/02/07			Bond Future	7.8610	7.8940	0.420	0.0000	0.0000	0
08/05/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	23,177.0000	22,951.0000	(0.975)	0	0	0
08/05/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	14,339.0000	14,444.0000	0.732	0	0	0
08/05/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	15,436.0000	15,547.0000	0.719	0	0	0
08/05/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	21,799.0000	21,581.0000	(1.000)	0	0	0
08/05/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	16,589.0000	16,707.0000	0.711	0	0	0
08/05/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	20,470.0000	20,258.0000	(1.036)	0	0	0
08/05/2007	R201	2007/08/02			Bond Future	7.5700	7.5900	0.264	0.0000	0.0000	0
08/05/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	959.0000	1,008.0000	5.109	0	0	0
08/05/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	53,229.0000	52,118.0000	(2.087)	0	0	0
08/05/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	354.0000	371.0000	4.802	0	0	0
08/05/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	66,182.0000	65,044.0000	(1.720)	0	0	0
08/05/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	419.0000	440.0000	5.012	0	0	0
08/05/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	79,207.0000	78,056.0000	(1.453)	0	0	0
08/05/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	178.0000	186.0000	4.494	0	0	0
08/05/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	496.0000	521.0000	5.040	0	0	0
08/05/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	63,579.0000	62,445.0000	(1.784)	0	0	0
08/05/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	68,789.0000	67,647.0000	(1.660)	0	0	0
08/05/2007	R201	2007/11/01			Bond Future	7.4790	7.5110	0.428	0.0000	0.0000	0
08/05/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	24,072.0000	22,846.0000	(5.093)	0	0	0
08/05/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	22,874.0000	23,987.0000	4.866	0	0	0
08/05/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	15,946.0000	14,977.0000	(6.077)	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
08/05/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	9,764.0000	9,061.0000	(7.200)	0	0	0
08/05/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	14,754.0000	15,600.0000	5.734	0	0	0
08/05/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	8,815.0000	9,405.0000	6.693	0	0	0
08/05/2007	R201	2008/02/07			Bond Future	7.4190	7.4510	0.431	0.0000	0.0000	0
08/05/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	16,596.0000	17,377.0000	4.706	0	0	0
08/05/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	10,954.0000	11,538.0000	5.331	0	0	0
08/05/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	21,065.0000	20,078.0000	(4.685)	0	0	0
08/05/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	29,069.0000	27,884.0000	(4.077)	0	0	0
08/05/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	23,937.0000	24,925.0000	4.128	0	0	0
08/05/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	14,537.0000	13,757.0000	(5.366)	0	0	0
08/05/2007	R203	2007/08/02			Bond Future	7.4390	7.4650	0.350	0.0000	0.0000	0
08/05/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	111.0000	120.0000	8.108	0	0	0
08/05/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	93,527.0000	91,658.0000	(1.998)	0	0	0
08/05/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	399.0000	429.0000	7.519	0	0	0
08/05/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	272.0000	293.0000	7.721	0	0	0
08/05/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	90,360.0000	88,496.0000	(2.063)	0	0	0
08/05/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	106,146.0000	104,265.0000	(1.772)	0	0	0
08/05/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	87,178.0000	85,319.0000	(2.132)	0	0	0
08/05/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	336.0000	361.0000	7.440	0	0	0
08/05/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	74,436.0000	72,605.0000	(2.460)	0	0	0
08/05/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	780.0000	838.0000	7.436	0	0	0
08/05/2007	R203	2007/11/01			Bond Future	7.3840	7.4100	0.352	0.0000	0.0000	0
08/05/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	11,089.0000	11,821.0000	6.601	0	0	0
08/05/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	19,379.0000	18,247.0000	(5.841)	0	0	0
08/05/2007	R203	2008/02/07			Bond Future	7.3350	7.3620	0.368	0.0000	0.0000	0
08/05/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	13,680.0000	14,414.0000	5.365	0	0	0
08/05/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	25,265.0000	24,093.0000	(4.639)	0	0	0
08/05/2007	R204	2007/08/02			Bond Future	7.4360	7.4620	0.350	0.0000	0.0000	0
08/05/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	80,624.0000	78,701.0000	(2.385)	0	0	0
08/05/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	1,825.0000	1,927.0000	5.589	0	0	0
08/05/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	341.0000	362.0000	6.158	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
08/05/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	96,976.0000	94,998.0000	(2.040)	0	0	0
08/05/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	100,268.0000	98,284.0000	(1.979)	0	0	0
08/05/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	93,687.0000	91,718.0000	(2.102)	0	0	0
08/05/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	823.0000	871.0000	5.832	0	0	0
08/05/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	971.0000	1,028.0000	5.870	0	0	0
08/05/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	694.0000	735.0000	5.908	0	0	0
08/05/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	113,432.0000	111,427.0000	(1.768)	0	0	0
08/05/2007	R204	2007/11/01			Bond Future	7.3860	7.4120	0.352	0.0000	0.0000	0
08/05/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	19,712.0000	18,490.0000	(6.199)	0	0	0
08/05/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	10,956.0000	11,739.0000	7.147	0	0	0
08/05/2007	R204	2008/02/07			Bond Future	7.3390	7.3660	0.368	0.0000	0.0000	0
08/05/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	12,831.0000	13,612.0000	6.087	0	0	0
08/05/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	25,024.0000	23,747.0000	(5.103)	0	0	0
08/05/2007	R206	2007/08/02			Bond Future	7.5390	7.5660	0.358	0.0000	0.0000	0
08/05/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	25,836.0000	24,710.0000	(4.358)	0	0	0
08/05/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	3,012.0000	3,242.0000	7.636	0	0	0
08/05/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	36,160.0000	34,911.0000	(3.454)	0	0	0
08/05/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	1,228.0000	1,334.0000	8.632	0	0	0
08/05/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	16,930.0000	15,995.0000	(5.523)	0	0	0
08/05/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	6,403.0000	6,823.0000	6.559	0	0	0
08/05/2007	R206	2007/11/01			Bond Future	7.4670	7.4930	0.348	0.0000	0.0000	0
08/05/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	8,358.0000	8,765.0000	4.870	0	0	0
08/05/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	22,086.0000	21,222.0000	(3.912)	0	0	0
08/05/2007	R206	2008/02/07			Bond Future	7.3990	7.4260	0.365	0.0000	0.0000	0
08/05/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	10,373.0000	10,791.0000	4.030	0	0	0
08/05/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	26,848.0000	25,987.0000	(3.207)	0	0	0
08/05/2007	R207	2007/08/02			Bond Future	7.3690	7.3950	0.353	0.0000	0.0000	0
08/05/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	85,491.0000	83,436.0000	(2.404)	0	0	0
08/05/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	226.0000	249.0000	10.177	0	0	0
08/05/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	11.0000	13.0000	18.182	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
08/05/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	99,381.0000	97,311.0000	(2.083)	0	0	0
08/05/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	75.0000	83.0000	10.667	0	0	0
08/05/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	119,833.0000	117,757.0000	(1.732)	0	0	0
08/05/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	106,258.0000	104,185.0000	(1.951)	0	0	0
08/05/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	55.0000	62.0000	12.727	0	0	0
08/05/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	102,826.0000	100,755.0000	(2.014)	0	0	0
08/05/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	41.0000	46.0000	12.195	0	0	0
08/05/2007	R207	2007/11/01			Bond Future	7.3190	7.3450	0.355	0.0000	0.0000	0
08/05/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	22,321.0000	20,937.0000	(6.200)	0	0	0
08/05/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	8,073.0000	8,752.0000	8.411	0	0	0
08/05/2007	R207	2008/02/07			Bond Future	7.2740	7.3000	0.357	0.0000	0.0000	0
08/05/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	27,455.0000	26,082.0000	(5.001)	0	0	0
08/05/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	9,867.0000	10,538.0000	6.800	0	0	0
08/05/2007	R209	2007/08/02			Bond Future	6.9300	6.9600	0.433	0.0000	0.0000	314
08/05/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	8,983.0000	9,780.0000	8.872	0	0	0
08/05/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	14,134.0000	12,774.0000	(9.622)	0	0	0
08/05/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	44,800.0000	42,143.0000	(5.931)	0	0	0
08/05/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	35,308.0000	37,404.0000	5.936	0	0	0
08/05/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	19,052.0000	20,456.0000	7.369	0	0	0
08/05/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	27,083.0000	25,031.0000	(7.577)	0	0	0
08/05/2007	R209	2007/11/01			Bond Future	6.9000	6.9150	0.217	0.0000	0.0000	0
08/05/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	19,364.0000	18,225.0000	(5.882)	0	0	0
08/05/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	7,885.0000	8,483.0000	7.584	0	0	0
08/05/2007	R209	2008/02/07			Bond Future	6.8700	6.8700	-	0.0000	0.0000	0
08/05/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	24,822.0000	24,794.0000	(0.113)	0	0	0
08/05/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	9,895.0000	9,867.0000	(0.283)	0	0	0
08/05/2007	TRT1	2007/08/02			Index Future	260.4250	260.1130	(0.120)	0.0000	0.0000	500
<b>Grand Total:</b>											<b>2,008</b>