



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 08/08/2007

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
08/08/2007	\$ / R 2007/09/17			Currency Future	7.1261	7.0567	(0.974)	0.0000	0.0000	2,220
08/08/2007	\$ / R 2007/12/14			Currency Future	7.2208	7.1482	(1.005)	0.0000	0.0000	19,240
08/08/2007	\$ / R 2008/03/17			Currency Future	7.3184	7.2437	(1.021)	0.0000	0.0000	4,601
08/08/2007	ALBI 2007/11/01			Index Future	254.1810	256.0710	0.744	0.0000	0.0000	0
08/08/2007	ALBI 2007/11/01	254.00	Put	Index Future	23,707.0000	15,571.0000	(34.319)	0	0	0
08/08/2007	ALBI 2007/11/01	254.00	Call	Index Future	25,517.0000	36,281.0000	42.184	0	0	0
08/08/2007	ALBI 2008/02/07			Index Future	261.1960	263.1130	0.734	0.0000	0.0000	0
08/08/2007	ALBI 2008/02/07	254.00	Call	Index Future	83,206.0000	98,818.0000	18.763	0	0	0
08/08/2007	ALBI 2008/02/07	254.00	Put	Index Future	11,246.0000	7,688.0000	(31.638)	0	0	0
08/08/2007	CRD1 2007/11/01			Index Future	109.4730	109.9930	0.475	0.0000	0.0000	8
08/08/2007	CRD1 2008/02/07			Index Future	112.3510	112.8840	0.474	0.0000	0.0000	0
08/08/2007	GOVI 2007/11/01			jGovi	255.1790	256.8110	0.640	0.0000	0.0000	118
08/08/2007	GOVI 2007/11/01	265.00	Put	jGovi	98,627.0000	82,848.0000	(15.999)	0	0	0
08/08/2007	GOVI 2007/11/01	265.00	Call	jGovi	417.0000	958.0000	129.736	0	0	0
08/08/2007	GOVI 2008/02/07			jGovi	261.8870	263.5585	0.638	0.0000	0.0000	60
08/08/2007	GOVI 2008/02/07	265.00	Put	jGovi	47,208.0000	36,814.0000	(22.017)	0	0	0
08/08/2007	GOVI 2008/02/07	265.00	Call	jGovi	16,078.0000	22,399.0000	39.315	0	0	0

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08/08/2007	GOVI	2008/05/02			jGovi	268.3660	270.0790	0.638	0.0000	0.0000	0
08/08/2007	GOVI	2008/05/02	264.00	Put	jGovi	27,035.0000	21,539.0000	(20.329)	0	0	0
08/08/2007	GOVI	2008/05/02	264.00	Call	jGovi	70,695.0000	82,329.0000	16.457	0	0	0
08/08/2007	ILBI	2007/11/01			Index Future	282.4440	282.2470	(0.070)	0.0000	0.0000	0
08/08/2007	ILBI	2008/02/07			Index Future	290.2390	290.0090	(0.079)	0.0000	0.0000	0
08/08/2007	J153	2010/08/31			jSwap	10.0170	9.9410	(0.759)	0.0000	0.0000	0
08/08/2007	J157	2015/09/15			jSwap	9.6350	9.5330	(1.059)	0.0000	0.0000	0
08/08/2007	J186	2026/12/21			jSwap	8.8630	8.6930	(1.918)	0.0000	0.0000	0
08/08/2007	J201	2014/12/22			jSwap	9.7270	9.6170	(1.131)	0.0000	0.0000	0
08/08/2007	J203	2017/09/15			jSwap	9.4790	9.3630	(1.224)	0.0000	0.0000	0
08/08/2007	J204	2018/12/21			jSwap	9.3950	9.2650	(1.384)	0.0000	0.0000	0
08/08/2007	J207	2020/01/15			jSwap	9.3120	9.1740	(1.482)	0.0000	0.0000	0
08/08/2007	JBAR	2005/12/21			jBar	9.9250	9.9630	0.383	0.0000	0.0000	0
08/08/2007	JFRA	2007/08/23			jFra	10.0770	10.1130	0.357	0.0000	0.0000	0
08/08/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	910.0000	986.0000	8.352	0	0	0
08/08/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	52.0000	37.0000	(28.846)	0	0	0
08/08/2007	JFRA	2007/11/01			jFra	10.2840	10.2510	(0.321)	0.0000	0.0000	0
08/08/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
08/08/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,274.0000	7,188.0000	(1.182)	0	0	0
08/08/2007	JFRA	2008/02/07			jFra	10.3410	10.2900	(0.493)	0.0000	0.0000	0
08/08/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	17,853.0000	17,746.0000	(0.599)	0	0	0

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08/08/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	10,913.0000	10,928.0000	0.137	0	0	0
08/08/2007	JFRA	2008/05/02			jFra	10.3210	10.2760	(0.436)	0.0000	0.0000	0
08/08/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	17,033.0000	17,060.0000	0.159	0	0	0
08/08/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	17,210.0000	17,121.0000	(0.517)	0	0	0
08/08/2007	JFRA	2008/08/07			jFra	10.2540	10.1700	(0.819)	0.0000	0.0000	0
08/08/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	19,977.0000	19,850.0000	(0.636)	0	0	0
08/08/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	19,967.0000	20,044.0000	0.386	0	0	0
08/08/2007	JFRA	2008/11/06			jFra	10.1520	10.0580	(0.926)	0.0000	0.0000	0
08/08/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	22,439.0000	22,532.0000	0.414	0	0	0
08/08/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	22,201.0000	22,065.0000	(0.613)	0	0	0
08/08/2007	JN02	2007/11/01			jNote	10.1590	10.0860	(0.719)	0.0000	0.0000	0
08/08/2007	JN02	2007/11/01	9.00	Call	Option on jNote	23,404.0000	22,328.0000	(4.598)	0	0	0
08/08/2007	JN02	2007/11/01	9.00	Put	Option on jNote	2,556.0000	2,781.0000	8.803	0	0	0
08/08/2007	JN02	2008/02/07			jNote	10.0920	10.0050	(0.862)	0.0000	0.0000	0
08/08/2007	JN02	2008/02/07	9.00	Put	Option on jNote	6,382.0000	6,815.0000	6.785	0	0	0
08/08/2007	JN02	2008/02/07	9.00	Call	Option on jNote	25,867.0000	24,762.0000	(4.272)	0	0	0
08/08/2007	JN02	2008/05/02			jNote	10.0170	9.9160	(1.008)	0.0000	0.0000	0
08/08/2007	JN02	2008/05/02	10.00	Call	Option on jNote	18,069.0000	17,126.0000	(5.219)	0	0	0
08/08/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,178.0000	17,055.0000	5.421	0	0	0
08/08/2007	JN05	2007/11/01			jNote	9.8160	9.7020	(1.161)	0.0000	0.0000	0
08/08/2007	JN05	2007/11/01	9.00	Put	Option on jNote	1,012.0000	1,466.0000	44.862	0	0	0
08/08/2007	JN05	2007/11/01	9.00	Call	Option on jNote	32,854.0000	28,923.0000	(11.965)	0	0	0
08/08/2007	JN05	2008/02/07			jNote	9.7530	9.6350	(1.210)	0.0000	0.0000	0
08/08/2007	JN05	2008/02/07	9.00	Call	Option on jNote	33,331.0000	29,774.0000	(10.672)	0	0	0
08/08/2007	JN05	2008/02/07	9.00	Put	Option on jNote	3,906.0000	4,898.0000	25.397	0	0	0
08/08/2007	JN05	2008/05/02			jNote	9.6950	9.5700	(1.289)	0.0000	0.0000	0
08/08/2007	JN05	2008/05/02	9.50	Call	Option on jNote	21,995.0000	19,259.0000	(12.439)	0	0	0

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08/08/2007	JN05	2008/05/02	9.50	Put	Option on jNote	12,869.0000	15,018.0000	16.699	0	0	0
08/08/2007	JN10	2007/11/01			jNote	9.3430	9.2170	(1.349)	0.0000	0.0000	0
08/08/2007	JN10	2007/11/01	9.00	Call	Option on jNote	24,246.0000	18,083.0000	(25.419)	0	0	0
08/08/2007	JN10	2007/11/01	9.00	Put	Option on jNote	2,359.0000	4,170.0000	76.770	0	0	0
08/08/2007	JN10	2008/02/07			jNote	9.2820	9.1520	(1.401)	0.0000	0.0000	0
08/08/2007	JN10	2008/02/07	9.00	Put	Option on jNote	6,826.0000	9,710.0000	42.250	0	0	0
08/08/2007	JN10	2008/02/07	9.00	Call	Option on jNote	24,846.0000	19,471.0000	(21.633)	0	0	0
08/08/2007	JN10	2008/05/02			jNote	9.2250	9.0890	(1.474)	0.0000	0.0000	0
08/08/2007	JN10	2008/05/02	9.00	Put	Option on jNote	10,231.0000	13,697.0000	33.877	0	0	0
08/08/2007	JN10	2008/05/02	9.00	Call	Option on jNote	26,066.0000	20,838.0000	(20.057)	0	0	0
08/08/2007	JROD	2007/08/31			jRod	9.1850	9.1840	(0.011)	0.0000	0.0000	0
08/08/2007	JROD	2007/09/28			jRod	9.4490	9.4560	0.074	0.0000	0.0000	0
08/08/2007	JROD	2007/10/31			jRod	9.8320	9.8530	0.214	0.0000	0.0000	0
08/08/2007	JROD	2007/11/30			jRod	9.6740	9.6880	0.145	0.0000	0.0000	0
08/08/2007	JROD	2007/12/31			jRod	9.9010	9.9140	0.131	0.0000	0.0000	0
08/08/2007	JROD	2008/01/31			jRod	10.1190	10.1270	0.079	0.0000	0.0000	0
08/08/2007	JROD	2008/02/29			jRod	9.9240	9.9240	-	0.0000	0.0000	0
08/08/2007	JROD	2008/03/31			jRod	10.0950	10.0890	(0.059)	0.0000	0.0000	0
08/08/2007	OTH1	2007/11/01			Index Future	249.2060	251.5220	0.929	0.0000	0.0000	12
08/08/2007	OTH1	2008/02/07			Index Future	255.7570	258.1310	0.928	0.0000	0.0000	0
08/08/2007	R153	2007/11/01			Bond Future	9.3150	9.1950	(1.288)	0.0000	0.0000	70

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08/08/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	92.0000	151.0000	64.130	0	0	0
08/08/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	34,533.0000	31,506.0000	(8.766)	0	0	0
08/08/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	28,057.0000	25,119.0000	(10.472)	0	0	0
08/08/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	270.0000	419.0000	55.185	0	0	0
08/08/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	41,173.0000	38,106.0000	(7.449)	0	0	0
08/08/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	27.0000	48.0000	77.778	0	0	0
08/08/2007	R153	2008/02/07			Bond Future	9.2650	9.1450	(1.295)	0.0000	0.0000	1,665
08/08/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,214.0000	1,534.0000	26.359	0	0	0
08/08/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	1,988.0000	2,464.0000	23.944	0	0	0
08/08/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	26,074.0000	23,737.0000	(8.963)	0	0	0
08/08/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	31,338.0000	28,846.0000	(7.952)	0	0	0
08/08/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	707.0000	912.0000	28.996	0	0	0
08/08/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	36,912.0000	34,305.0000	(7.063)	0	0	0
08/08/2007	R153	2008/05/02			Bond Future	9.1550	9.0350	(1.311)	0.0000	0.0000	0
08/08/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	8,462.0000	9,663.0000	14.193	0	0	0
08/08/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	11,801.0000	10,419.0000	(11.711)	0	0	0
08/08/2007	R157	2007/11/01			Bond Future	8.5900	8.4500	(1.630)	0.0000	0.0000	261
08/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	393.0000	713.0000	81.425	0	0	0
08/08/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	29,228.0000	22,830.0000	(21.890)	0	0	0
08/08/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	1,165.0000	1,955.0000	67.811	0	0	0
08/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	75,428.0000	66,425.0000	(11.936)	0	0	0
08/08/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	6,429.0000	9,354.0000	45.497	0	0	35
08/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	75,428.0000	66,425.0000	(11.936)	0	0	0
08/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	393.0000	713.0000	81.425	0	0	0
08/08/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	58,484.0000	49,951.0000	(14.590)	0	0	0
08/08/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	93,175.0000	83,960.0000	(9.890)	0	0	0
08/08/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	112.0000	220.0000	96.429	0	0	0
08/08/2007	R157	2008/02/07			Bond Future	8.5500	8.4100	(1.637)	0.0000	0.0000	343
08/08/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	58,636.0000	51,388.0000	(12.361)	0	0	0
08/08/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	73,416.0000	65,518.0000	(10.758)	0	0	0
08/08/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	5,586.0000	7,416.0000	32.760	0	0	0
08/08/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	89,401.0000	81,032.0000	(9.361)	0	0	0

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08/08/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	3,190.0000	4,370.0000	36.991	0	0	0
08/08/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,705.0000	2,415.0000	41.642	0	0	0
08/08/2007	R157	2008/05/02			Bond Future	8.5000	8.3600	(1.647)	0.0000	0.0000	0
08/08/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	23,466.0000	19,332.0000	(17.617)	0	0	0
08/08/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	23,466.0000	28,206.0000	20.199	0	0	0
08/08/2007	R186	2007/11/01			Bond Future	8.2600	8.1000	(1.937)	0.0000	0.0000	0
08/08/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	120,948.0000	103,952.0000	(14.052)	0	0	0
08/08/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	152,680.0000	135,107.0000	(11.510)	0	0	0
08/08/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	293.0000	612.0000	108.874	0	0	0
08/08/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	989.0000	1,885.0000	90.597	0	0	0
08/08/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	91,455.0000	75,646.0000	(17.286)	0	0	0
08/08/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	2,793.0000	4,876.0000	74.579	0	0	0
08/08/2007	R186	2008/02/07			Bond Future	8.2050	8.0450	(1.950)	0.0000	0.0000	0
08/08/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	118,689.0000	103,416.0000	(12.868)	0	0	0
08/08/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	5,737.0000	8,360.0000	45.721	0	0	0
08/08/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	17,181.0000	23,141.0000	34.689	0	0	0
08/08/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	10,302.0000	14,414.0000	39.915	0	0	0
08/08/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	92,220.0000	78,435.0000	(14.948)	0	0	0
08/08/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	69,129.0000	57,192.0000	(17.268)	0	0	0
08/08/2007	R186	2008/05/02			Bond Future	8.1450	7.9850	(1.964)	0.0000	0.0000	0
08/08/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	50,778.0000	41,544.0000	(18.185)	0	0	0
08/08/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	34,550.0000	43,241.0000	25.155	0	0	0
08/08/2007	R196	2007/11/01			Bond Future	9.4740	9.3200	(1.626)	0.0000	0.0000	0
08/08/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	12,199.0000	10,473.0000	(14.149)	0	0	0
08/08/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	9,409.0000	7,823.0000	(16.856)	0	0	0
08/08/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	94.0000	163.0000	73.404	0	0	0
08/08/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	538.0000	829.0000	54.089	0	0	0
08/08/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	15,157.0000	13,349.0000	(11.928)	0	0	0
08/08/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	238.0000	390.0000	63.866	0	0	0
08/08/2007	R196	2008/02/07			Bond Future	9.3610	9.1660	(2.083)	0.0000	0.0000	0

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08/08/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	12,141.0000	10,611.0000	(12.602)	0	0	0
08/08/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,694.0000	2,194.0000	29.516	0	0	0
08/08/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,178.0000	1,559.0000	32.343	0	0	0
08/08/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	10,174.0000	8,763.0000	(13.869)	0	0	0
08/08/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	8,372.0000	7,096.0000	(15.241)	0	0	0
08/08/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,365.0000	3,000.0000	26.850	0	0	0
08/08/2007	R196	2008/05/02			Bond Future	9.2630	9.0530	(2.267)	0.0000	0.0000	0
08/08/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	5,171.0000	4,277.0000	(17.289)	0	0	0
08/08/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,135.0000	3,866.0000	23.317	0	0	0
08/08/2007	R201	2007/11/01			Bond Future	8.5700	8.4400	(1.517)	0.0000	0.0000	91
08/08/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	45,789.0000	39,586.0000	(13.547)	0	0	0
08/08/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	1,264.0000	1,959.0000	54.984	0	0	0
08/08/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	59,064.0000	52,473.0000	(11.159)	0	0	0
08/08/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	473.0000	780.0000	64.905	0	0	0
08/08/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	73,045.0000	66,263.0000	(9.285)	0	0	0
08/08/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	153.0000	269.0000	75.817	0	0	0
08/08/2007	R201	2008/02/07			Bond Future	8.4800	8.3500	(1.533)	0.0000	0.0000	0
08/08/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	43,938.0000	38,720.0000	(11.876)	0	0	0
08/08/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	5,329.0000	6,855.0000	28.636	0	0	0
08/08/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	55,387.0000	49,654.0000	(10.351)	0	0	0
08/08/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	3,132.0000	4,142.0000	32.248	0	0	0
08/08/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,730.0000	2,355.0000	36.127	0	0	0
08/08/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	67,853.0000	61,735.0000	(9.017)	0	0	0
08/08/2007	R201	2008/05/02			Bond Future	8.3900	8.2600	(1.549)	0.0000	0.0000	0
08/08/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	16,138.0000	13,350.0000	(17.276)	0	0	0
08/08/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	21,686.0000	25,505.0000	17.610	0	0	0
08/08/2007	R203	2007/11/01			Bond Future	8.4650	8.3250	(1.654)	0.0000	0.0000	0
08/08/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	660.0000	1,160.0000	75.758	0	0	0
08/08/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	66,466.0000	57,758.0000	(13.101)	0	0	0
08/08/2007	R203	2008/02/07			Bond Future	8.3950	8.2550	(1.668)	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
08/08/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	64,392.0000	56,831.0000	(11.742)	0	0	0
08/08/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	4,322.0000	5,858.0000	35.539	0	0	0
08/08/2007	R203	2008/05/02			Bond Future	8.3150	8.1750	(1.684)	0.0000	0.0000	0
08/08/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	25,413.0000	20,988.0000	(17.412)	0	0	0
08/08/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	21,242.0000	25,828.0000	21.589	0	0	0
08/08/2007	R204	2007/11/01			Bond Future	8.4500	8.3100	(1.657)	0.0000	0.0000	0
08/08/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	72,121.0000	63,489.0000	(11.969)	0	0	0
08/08/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	2,786.0000	3,978.0000	42.785	0	0	0
08/08/2007	R204	2008/02/07			Bond Future	8.3800	8.2400	(1.671)	0.0000	0.0000	0
08/08/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	9,645.0000	11,953.0000	23.929	0	0	0
08/08/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	73,096.0000	65,660.0000	(10.173)	0	0	0
08/08/2007	R204	2008/05/02			Bond Future	8.3100	8.1700	(1.685)	0.0000	0.0000	0
08/08/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	22,946.0000	27,902.0000	21.599	0	0	0
08/08/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	27,079.0000	22,356.0000	(17.442)	0	0	0
08/08/2007	R206	2007/11/01			Bond Future	8.5650	8.4350	(1.518)	0.0000	0.0000	0
08/08/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	942.0000	1,498.0000	59.023	0	0	0
08/08/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	39,205.0000	33,782.0000	(13.832)	0	0	0
08/08/2007	R206	2008/02/07			Bond Future	8.4650	8.3350	(1.536)	0.0000	0.0000	0
08/08/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	4,359.0000	5,659.0000	29.823	0	0	0
08/08/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	36,905.0000	32,386.0000	(12.245)	0	0	0
08/08/2007	R206	2008/05/02			Bond Future	8.3600	8.2300	(1.555)	0.0000	0.0000	0
08/08/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	14,198.0000	16,946.0000	19.355	0	0	0
08/08/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	19,000.0000	16,070.0000	(15.421)	0	0	0
08/08/2007	R207	2007/11/01			Bond Future	8.4100	8.2400	(2.021)	0.0000	0.0000	0
08/08/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	68,425.0000	57,032.0000	(16.650)	0	0	0
08/08/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	750.0000	1,516.0000	102.133	0	0	0
08/08/2007	R207	2008/02/07			Bond Future	8.3450	8.1750	(2.037)	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
08/08/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	66,428.0000	56,410.0000	(15.081)	0	0	0
08/08/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	4,185.0000	6,258.0000	49.534	0	0	0
08/08/2007	R207	2008/05/02			Bond Future	8.2800	8.1100	(2.053)	0.0000	0.0000	0
08/08/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	26,564.0000	20,951.0000	(21.130)	0	0	0
08/08/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	24,455.0000	30,881.0000	26.277	0	0	0
08/08/2007	R209	2007/11/01			Bond Future	7.9050	7.7350	(2.151)	0.0000	0.0000	0
08/08/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	784.0000	1,675.0000	113.648	0	0	0
08/08/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	95,039.0000	79,463.0000	(16.389)	0	0	0
08/08/2007	R209	2008/02/07			Bond Future	7.8500	7.6800	(2.166)	0.0000	0.0000	659
08/08/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	93,966.0000	80,067.0000	(14.792)	0	0	0
08/08/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	5,172.0000	7,885.0000	52.456	0	0	0
08/08/2007	R209	2008/05/02			Bond Future	7.8000	7.6300	(2.179)	0.0000	0.0000	0
08/08/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	39,234.0000	31,413.0000	(19.934)	0	0	0
08/08/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	34,366.0000	43,288.0000	25.962	0	0	0
08/08/2007	TRT1	2007/11/01			Index Future	252.0850	253.7160	0.647	0.0000	0.0000	400
08/08/2007	TRT1	2008/02/07			Index Future	258.7120	260.3820	0.646	0.0000	0.0000	0
Grand Total:											29,783