



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 08/11/2007

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
08/11/2007	\$ / R 2007/12/14			Currency Future	6.5158	6.5311	0.235	6.6000	6.5400	24,115
08/11/2007	\$ / R 2008/03/17			Currency Future	6.6185	6.6348	0.246	6.6800	6.6800	20,983
08/11/2007	\$ / R 2008/06/13			Currency Future	6.7270	6.7447	0.263	0.0000	0.0000	2,597
08/11/2007	£ / R 2007/12/14			Currency Future	13.6962	13.7402	0.321	0.0000	0.0000	37
08/11/2007	£ / R 2008/03/17			Currency Future	13.8702	13.9149	0.322	0.0000	0.0000	0
08/11/2007	£ / R 2008/06/13			Currency Future	14.0535	14.0996	0.328	0.0000	0.0000	0
08/11/2007	€ / R 2007/12/14			Currency Future	9.5693	9.5837	0.150	0.0000	0.0000	1
08/11/2007	€ / R 2008/03/17			Currency Future	9.7274	9.7428	0.158	0.0000	0.0000	751
08/11/2007	€ / R 2008/06/13			Currency Future	9.8880	9.9038	0.160	0.0000	0.0000	0
08/11/2007	ALBI 2008/02/07			Index Future	265.4710	265.0000	(0.177)	0.0000	0.0000	508
08/11/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,029.0000	1,190.0000	15.646	0	0	0
08/11/2007	ALBI 2008/02/07	254.00	Call	Index Future	115,739.0000	111,190.0000	(3.930)	0	0	0
08/11/2007	ALBI 2008/05/02			Index Future	265.9750	265.6090	(0.138)	0.0000	0.0000	0
08/11/2007	ALBI 2008/05/02	265.00	Put	Index Future	32,206.0000	33,782.0000	4.893	0	0	0
08/11/2007	ALBI 2008/05/02	265.00	Call	Index Future	41,956.0000	39,872.0000	(4.967)	0	0	0

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08/11/2007	ALBI	2008/08/07			Index Future	273.7190	273.3630	(0.130)	0.0000	0.0000	0
08/11/2007	ALBI	2008/08/07	265.00	Put	Index Future	15,374.0000	16,111.0000	4.794	0	0	0
08/11/2007	ALBI	2008/08/07	265.00	Call	Index Future	102,564.0000	99,741.0000	(2.752)	0	0	0
08/11/2007	ALBI	2008/11/06			Index Future	280.9640	280.5950	(0.131)	0.0000	0.0000	0
08/11/2007	ALBI	2008/11/06	265.00	Call	Index Future	167,777.0000	164,486.0000	(1.962)	0	0	0
08/11/2007	ALBI	2008/11/06	265.00	Put	Index Future	8,137.0000	8,536.0000	4.904	0	0	0
08/11/2007	CRD1	2008/02/07			Index Future	113.9320	113.7730	(0.140)	0.0000	0.0000	0
08/11/2007	CRD1	2008/05/02			Index Future	116.8820	116.7190	(0.139)	0.0000	0.0000	0
08/11/2007	CRD1	2008/08/07			Index Future	121.4150	121.2950	(0.099)	0.0000	0.0000	0
08/11/2007	CRD1	2008/11/06			Index Future	124.6280	122.8310	(1.442)	0.0000	0.0000	8
08/11/2007	GOVI	2008/02/07			jGovi	266.6070	266.1650	(0.166)	0.0000	0.0000	5
08/11/2007	GOVI	2008/02/07	265.00	Call	jGovi	29,729.0000	26,927.0000	(9.425)	0	0	0
08/11/2007	GOVI	2008/02/07	265.00	Put	jGovi	13,659.0000	15,277.0000	11.846	0	0	0
08/11/2007	GOVI	2008/05/02			jGovi	273.5090	273.0560	(0.166)	0.0000	0.0000	0
08/11/2007	GOVI	2008/05/02	264.00	Put	jGovi	7,556.0000	8,198.0000	8.497	0	0	0
08/11/2007	GOVI	2008/05/02	264.00	Call	jGovi	102,646.0000	98,758.0000	(3.788)	0	0	0
08/11/2007	GOVI	2008/08/07			jGovi	280.6700	280.2060	(0.165)	0.0000	0.0000	0
08/11/2007	GOVI	2008/08/07	274.00	Call	jGovi	88,478.0000	85,100.0000	(3.818)	0	0	0
08/11/2007	GOVI	2008/08/07	274.00	Put	jGovi	21,778.0000	23,040.0000	5.795	0	0	0
08/11/2007	GOVI	2008/11/06			jGovi	287.8310	287.3560	(0.165)	0.0000	0.0000	60
08/11/2007	GOVI	2008/11/06	274.00	Put	jGovi	12,036.0000	12,749.0000	5.924	0	0	0
08/11/2007	GOVI	2008/11/06	274.00	Call	jGovi	150,346.0000	146,309.0000	(2.685)	0	0	0
08/11/2007	ILBI	2008/02/07			Index Future	296.6900	298.2850	0.538	0.0000	0.0000	0

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08/11/2007	J153	2010/08/31			jSwap	10.1270	10.1610	0.336	0.0000	0.0000	0
08/11/2007	J157	2015/09/15			jSwap	9.0020	9.0340	0.355	0.0000	0.0000	0
08/11/2007	J186	2026/12/21			jSwap	8.1980	8.2070	0.110	0.0000	0.0000	0
08/11/2007	J201	2014/12/22			jSwap	9.1170	9.1530	0.395	0.0000	0.0000	0
08/11/2007	J203	2017/09/15			jSwap	8.8240	8.8510	0.306	0.0000	0.0000	0
08/11/2007	J204	2018/12/21			jSwap	8.7670	8.7920	0.285	0.0000	0.0000	0
08/11/2007	J207	2020/01/15			jSwap	8.6810	8.7050	0.276	0.0000	0.0000	0
08/11/2007	JBAR	2005/12/21			jBar	10.7750	10.7790	0.037	0.0000	0.0000	0
08/11/2007	JFRA	2008/02/07			jFra	10.8780	10.8830	0.046	0.0000	0.0000	0
08/11/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	6,388.0000	6,350.0000	(0.595)	0	0	0
08/11/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	14,633.0000	14,559.0000	(0.506)	0	0	0
08/11/2007	JFRA	2008/05/02			jFra	10.8590	10.8680	0.083	0.0000	0.0000	0
08/11/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	13,111.0000	13,056.0000	(0.419)	0	0	0
08/11/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,676.0000	14,652.0000	(0.164)	0	0	0
08/11/2007	JFRA	2008/08/07			jFra	10.6260	10.6310	0.047	0.0000	0.0000	0
08/11/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	16,821.0000	16,783.0000	(0.226)	0	0	0
08/11/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,734.0000	17,708.0000	(0.147)	0	0	0
08/11/2007	JFRA	2008/11/06			jFra	10.3740	10.3690	(0.048)	0.0000	0.0000	0
08/11/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,093.0000	20,060.0000	(0.164)	0	0	0
08/11/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	19,792.0000	19,771.0000	(0.106)	0	0	0
08/11/2007	JFRA	2009/02/05			jFra	10.0780	10.0700	(0.079)	0.0000	0.0000	0
08/11/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	22,196.0000	22,181.0000	(0.068)	0	0	0
08/11/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,386.0000	22,352.0000	(0.152)	0	0	0

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08/11/2007	JFRA	2009/05/07			jFra	9.8140	9.8230	0.092	0.0000	0.0000	0
08/11/2007	JFRA	2009/08/06			jFra	9.5120	9.5290	0.179	0.0000	0.0000	0
08/11/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	26,982.0000	26,939.0000	(0.159)	0	0	0
08/11/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,793.0000	25,792.0000	(0.004)	0	0	0
08/11/2007	JFRA	2009/11/05			jFra	9.1950	9.2870	1.001	0.0000	0.0000	0
08/11/2007	JN02	2008/02/07			jNote	10.1990	10.2140	0.147	0.0000	0.0000	0
08/11/2007	JN02	2008/02/07	9.00	Put	Option on jNote	2,686.0000	2,598.0000	(3.276)	0	0	0
08/11/2007	JN02	2008/02/07	9.00	Call	Option on jNote	24,025.0000	24,195.0000	0.708	0	0	0
08/11/2007	JN02	2008/05/02			jNote	9.9650	9.9920	0.271	0.0000	0.0000	0
08/11/2007	JN02	2008/05/02	10.00	Call	Option on jNote	14,357.0000	14,567.0000	1.463	0	0	0
08/11/2007	JN02	2008/05/02	10.00	Put	Option on jNote	13,420.0000	13,137.0000	(2.109)	0	0	0
08/11/2007	JN02	2008/08/07			jNote	9.6850	9.7290	0.454	0.0000	0.0000	0
08/11/2007	JN05	2008/02/07			jNote	9.1440	9.1980	0.591	0.0000	0.0000	0
08/11/2007	JN05	2008/02/07	9.00	Call	Option on jNote	13,074.0000	14,294.0000	9.331	0	0	0
08/11/2007	JN05	2008/02/07	9.00	Put	Option on jNote	7,407.0000	6,512.0000	(12.083)	0	0	0
08/11/2007	JN05	2008/05/02			jNote	8.9980	9.0520	0.600	0.0000	0.0000	0
08/11/2007	JN05	2008/05/02	9.50	Call	Option on jNote	6,704.0000	7,328.0000	9.308	0	0	0
08/11/2007	JN05	2008/05/02	9.50	Put	Option on jNote	25,080.0000	23,541.0000	(6.136)	0	0	0
08/11/2007	JN05	2008/08/07			jNote	8.8320	8.8850	0.600	0.0000	0.0000	0
08/11/2007	JN10	2008/02/07			jNote	8.5970	8.6240	0.314	0.0000	0.0000	0
08/11/2007	JN10	2008/02/07	9.00	Put	Option on jNote	28,392.0000	26,830.0000	(5.502)	0	0	0
08/11/2007	JN10	2008/02/07	9.00	Call	Option on jNote	1,966.0000	2,211.0000	12.462	0	0	0
08/11/2007	JN10	2008/05/02			jNote	8.4990	8.5260	0.318	0.0000	0.0000	0
08/11/2007	JN10	2008/05/02	9.00	Call	Option on jNote	3,576.0000	3,893.0000	8.865	0	0	0

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08/11/2007	JN10	2008/05/02	9.00	Put	Option on jNote	35,273.0000	33,751.0000	(4.315)	0	0	0
08/11/2007	JN10	2008/08/07			jNote	8.3870	8.4150	0.334	0.0000	0.0000	0
08/11/2007	JROD	2007/11/30			jRod	9.9970	9.9920	(0.050)	0.0000	0.0000	0
08/11/2007	JROD	2007/12/31			jRod	10.3480	10.3380	(0.097)	0.0000	0.0000	0
08/11/2007	JROD	2008/01/31			jRod	10.7060	10.6970	(0.084)	0.0000	0.0000	0
08/11/2007	JROD	2008/02/29			jRod	10.4630	10.4650	0.019	0.0000	0.0000	0
08/11/2007	JROD	2008/03/31			jRod	10.6730	10.6860	0.122	0.0000	0.0000	0
08/11/2007	JROD	2008/04/30			jRod	10.8430	10.8670	0.221	0.0000	0.0000	0
08/11/2007	JROD	2008/05/30			jRod	10.6190	10.6420	0.217	0.0000	0.0000	0
08/11/2007	JROD	2008/06/30			jRod	10.7550	10.7820	0.251	0.0000	0.0000	0
08/11/2007	JROD	2008/07/31			jRod	10.8770	10.9070	0.276	0.0000	0.0000	0
08/11/2007	OTH1	2008/02/07			Index Future	260.9610	260.3170	(0.247)	0.0000	0.0000	0
08/11/2007	OTH1	2008/05/02			Index Future	267.7170	267.0560	(0.247)	0.0000	0.0000	0
08/11/2007	OTH1	2008/08/07			Index Future	251.6770	251.0950	(0.231)	0.0000	0.0000	0
08/11/2007	OTH1	2008/11/06			Index Future	258.3380	281.0420	8.788	0.0000	0.0000	12
08/11/2007	R153	2008/02/07			Bond Future	8.7540	8.7940	0.457	0.0000	0.0000	8,666
08/11/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	241.0000	183.0000	(24.066)	0	0	0
08/11/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,446.0000	1,482.0000	2.490	0	0	0
08/11/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	62.0000	34.0000	(45.161)	0	0	0
08/11/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	1,936.0000	1,984.0000	2.479	0	0	0

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08/11/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	128.0000	81.0000	(36.719)	0	0	0
08/11/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,478.0000	2,545.0000	2.704	0	0	0
08/11/2007	R153	2008/05/02			Bond Future	8.5430	8.5830	0.468	0.0000	0.0000	0
08/11/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,409.0000	1,348.0000	(4.329)	0	0	0
08/11/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	417.0000	443.0000	6.235	0	0	0
08/11/2007	R153	2008/08/07			Bond Future	8.3320	8.3720	0.480	0.0000	0.0000	0
08/11/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	2,143.0000	2,098.0000	(2.100)	0	0	0
08/11/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,816.0000	1,849.0000	1.817	0	0	0
08/11/2007	R157	2008/02/07			Bond Future	8.0470	8.0670	0.249	0.0000	0.0000	9,179
08/11/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	421.0000	313.0000	(25.653)	0	0	0
08/11/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	187.0000	110.0000	(41.176)	0	0	0
08/11/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	836.0000	715.0000	(14.474)	0	0	0
08/11/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	5,655.0000	5,711.0000	0.990	0	0	0
08/11/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	2,839.0000	2,852.0000	0.458	0	0	0
08/11/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	4,141.0000	4,167.0000	0.628	0	0	0
08/11/2007	R157	2008/05/02			Bond Future	7.9310	7.9510	0.252	0.0000	0.0000	0
08/11/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	4,286.0000	4,222.0000	(1.493)	0	0	0
08/11/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	5,562.0000	5,509.0000	(0.953)	0	0	0
08/11/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	339.0000	418.0000	23.304	0	0	0
08/11/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	628.0000	695.0000	10.669	0	0	2,000
08/11/2007	R157	2008/08/07			Bond Future	7.8250	7.8450	0.256	0.0000	0.0000	0
08/11/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,937.0000	2,859.0000	(2.656)	0	0	0
08/11/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	1,826.0000	1,875.0000	2.683	0	0	0
08/11/2007	R186	2008/02/07			Bond Future	7.8620	7.8820	0.254	0.0000	0.0000	0
08/11/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,404.0000	3,386.0000	(0.529)	0	0	0
08/11/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	7,914.0000	7,960.0000	0.581	0	0	0
08/11/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	504.0000	318.0000	(36.905)	0	0	0
08/11/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	2,095.0000	1,846.0000	(11.885)	0	0	0
08/11/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,407.0000	5,399.0000	(0.148)	0	0	0
08/11/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	1,101.0000	861.0000	(21.798)	0	0	0

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08/11/2007	R186	2008/05/02			Bond Future	7.7860	7.8060	0.257	0.0000	0.0000	0
08/11/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,385.0000	2,371.0000	(0.587)	0	0	0
08/11/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,840.0000	4,593.0000	(5.103)	0	0	0
08/11/2007	R186	2008/08/07			Bond Future	7.8090	7.7400	(0.884)	0.0000	0.0000	0
08/11/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	1,885.0000	2,270.0000	20.424	0	0	0
08/11/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	2,567.0000	2,154.0000	(16.089)	0	0	0
08/11/2007	R196	2008/02/07			Bond Future	9.3720	9.4170	0.480	0.0000	0.0000	0
08/11/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	69.0000	61.0000	(11.594)	0	0	0
08/11/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	117.0000	105.0000	(10.256)	0	0	0
08/11/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	928.0000	964.0000	3.879	0	0	0
08/11/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	38.0000	34.0000	(10.526)	0	0	0
08/11/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,145.0000	1,185.0000	3.493	0	0	0
08/11/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	728.0000	761.0000	4.533	0	0	0
08/11/2007	R196	2008/05/02			Bond Future	9.1050	9.1480	0.472	0.0000	0.0000	0
08/11/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	373.0000	390.0000	4.558	0	0	0
08/11/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	291.0000	275.0000	(5.498)	0	0	0
08/11/2007	R196	2008/08/07			Bond Future	8.7610	8.8050	0.502	0.0000	0.0000	0
08/11/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,820.0000	1,828.0000	0.440	0	0	0
08/11/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,814.0000	1,799.0000	(0.827)	0	0	0
08/11/2007	R201	2008/02/07			Bond Future	8.1400	8.1550	0.184	0.0000	0.0000	910
08/11/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,622.0000	2,596.0000	(0.992)	0	0	0
08/11/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	536.0000	431.0000	(19.590)	0	0	0
08/11/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	263.0000	176.0000	(33.080)	0	0	0
08/11/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	114.0000	65.0000	(42.982)	0	0	0
08/11/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,712.0000	3,705.0000	(0.189)	0	0	0
08/11/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	4,951.0000	4,981.0000	0.606	0	0	0
08/11/2007	R201	2008/05/02			Bond Future	8.0120	8.0270	0.187	0.0000	0.0000	0
08/11/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	3,093.0000	3,032.0000	(1.972)	0	0	0
08/11/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	603.0000	619.0000	2.653	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
08/11/2007	R201	2008/08/07			Bond Future	7.8980	7.9130	0.190	0.0000	0.0000	0
08/11/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	2,086.0000	2,041.0000	(2.157)	0	0	0
08/11/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	1,572.0000	1,603.0000	1.972	0	0	0
08/11/2007	R203	2008/02/07			Bond Future	7.9980	8.0180	0.250	0.0000	0.0000	0
08/11/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	3,865.0000	3,966.0000	2.613	0	0	0
08/11/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	466.0000	433.0000	(7.082)	0	0	0
08/11/2007	R203	2008/05/02			Bond Future	7.8950	7.9150	0.253	0.0000	0.0000	0
08/11/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	3,291.0000	3,195.0000	(2.917)	0	0	0
08/11/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	973.0000	1,009.0000	3.700	0	0	0
08/11/2007	R203	2008/08/07			Bond Future	7.8020	7.8220	0.256	0.0000	0.0000	0
08/11/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	1,673.0000	1,608.0000	(3.885)	0	0	0
08/11/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	2,014.0000	2,080.0000	3.277	0	0	0
08/11/2007	R204	2008/02/07			Bond Future	8.0050	8.0250	0.250	0.0000	0.0000	3,331
08/11/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	889.0000	841.0000	(5.399)	0	0	0
08/11/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	4,595.0000	4,690.0000	2.067	0	0	0
08/11/2007	R204	2008/05/02			Bond Future	7.9110	7.9310	0.253	0.0000	0.0000	0
08/11/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,079.0000	1,119.0000	3.707	0	0	0
08/11/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,457.0000	3,355.0000	(2.951)	0	0	0
08/11/2007	R204	2008/08/07			Bond Future	7.8280	7.8480	0.255	0.0000	0.0000	0
08/11/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	1,510.0000	1,443.0000	(4.437)	0	0	0
08/11/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	2,063.0000	2,137.0000	3.587	0	0	0
08/11/2007	R206	2008/02/07			Bond Future	8.1260	8.1510	0.308	0.0000	0.0000	0
08/11/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	448.0000	413.0000	(7.813)	0	0	0
08/11/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,176.0000	2,255.0000	3.631	0	0	0
08/11/2007	R206	2008/05/02			Bond Future	7.9890	8.0140	0.313	0.0000	0.0000	0
08/11/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	2,001.0000	1,928.0000	(3.648)	0	0	0
08/11/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	850.0000	887.0000	4.353	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
08/11/2007	R206	2008/08/07			Bond Future	7.8620	7.8870	0.318	0.0000	0.0000	0
08/11/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	2,018.0000	1,955.0000	(3.122)	0	0	0
08/11/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	1,426.0000	1,470.0000	3.086	0	0	0
08/11/2007	R207	2008/02/07			Bond Future	7.9700	7.9900	0.251	0.0000	0.0000	0
08/11/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	458.0000	423.0000	(7.642)	0	0	0
08/11/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	3,987.0000	4,098.0000	2.784	0	0	0
08/11/2007	R207	2008/05/02			Bond Future	7.8850	7.9050	0.254	0.0000	0.0000	0
08/11/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,044.0000	1,084.0000	3.831	0	0	0
08/11/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,663.0000	3,556.0000	(2.921)	0	0	0
08/11/2007	R207	2008/08/07			Bond Future	7.8090	7.8290	0.256	0.0000	0.0000	0
08/11/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	2,431.0000	2,336.0000	(3.908)	0	0	0
08/11/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,056.0000	1,107.0000	4.830	0	0	0
08/11/2007	R209	2008/02/07			Bond Future	7.5880	7.6130	0.329	0.0000	0.0000	6,590
08/11/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	6,678.0000	6,890.0000	3.175	0	0	0
08/11/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	382.0000	341.0000	(10.733)	0	0	0
08/11/2007	R209	2008/05/02			Bond Future	7.5250	7.5500	0.332	0.0000	0.0000	0
08/11/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	2,038.0000	2,124.0000	4.220	0	0	0
08/11/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	4,287.0000	4,119.0000	(3.919)	0	0	0
08/11/2007	R209	2008/08/07			Bond Future	7.4690	7.4940	0.335	0.0000	0.0000	0
08/11/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	3,311.0000	3,111.0000	(6.040)	0	0	0
08/11/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	492.0000	549.0000	11.585	0	0	0
08/11/2007	TRT1	2008/02/07			Index Future	263.3840	262.9420	(0.168)	0.0000	0.0000	0
08/11/2007	TRT1	2008/05/02			Index Future	270.2020	269.7490	(0.168)	0.0000	0.0000	0
08/11/2007	TRT1	2008/08/07			Index Future	277.3830	277.0560	(0.118)	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
08/11/2007	TRT1 2008/11/06			Index Future	284.7240	283.8760	(0.298)	0.0000	0.0000	400
<b>Grand Total:</b>										<b>80,153</b>