



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 01/02/2007

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
01/02/2007	CRD1 2007/02/01			Index Future	107.4530	107.8350	0.356	0.0000	0.0000	0
01/02/2007	CRD1 2007/02/01	106.00	Call	Index Future	14,530.0000	18,350.0000	26.290	0	0	0
01/02/2007	CRD1 2007/02/01	106.00	Put	Index Future	0.0000	0.0000	-	0	0	0
01/02/2007	CRD1 2007/05/03			Index Future	109.8110	110.2010	0.355	0.0000	0.0000	10
01/02/2007	GOVI 2007/02/01			jGovi	250.2710	251.3180	0.418	0.0000	0.0000	0
01/02/2007	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
01/02/2007	GOVI 2007/02/01	230.00	Call	jGovi	202,710.0000	213,180.0000	5.165	0	0	0
01/02/2007	GOVI 2007/05/03			jGovi	255.7630	257.0280	0.495	0.0000	0.0000	144
01/02/2007	GOVI 2007/05/03	235.00	Call	jGovi	207,630.0000	220,280.0000	6.093	0	0	0
01/02/2007	GOVI 2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
01/02/2007	GOVI 2007/08/02			jGovi	261.3780	262.6720	0.495	0.0000	0.0000	175
01/02/2007	GOVI 2007/08/02	240.50	Call	jGovi	208,804.0000	221,732.0000	6.191	0	0	0
01/02/2007	GOVI 2007/08/02	240.50	Put	jGovi	24.0000	12.0000	(50.000)	0	0	0
01/02/2007	ILBI 2007/02/01			Index Future	270.4040	270.5600	0.058	0.0000	0.0000	0
01/02/2007	ILBI 2007/02/01	265.00	Put	Index Future	0.0000	0.0000	-	0	0	0
01/02/2007	ILBI 2007/02/01	265.00	Call	Index Future	54,040.0000	55,600.0000	2.887	0	0	0
01/02/2007	ILBI 2007/05/03			Index Future	276.7120	276.7120	-	0.0000	0.0000	0
01/02/2007	J153 2010/08/31			jSwap	8.7440	8.6430	(1.155)	0.0000	0.0000	0

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01/02/2007	J157	2015/09/15			jSwap	8.4720	8.3870	(1.003)	0.0000	0.0000	0
01/02/2007	J186	2026/12/21			jSwap	7.9730	7.9050	(0.853)	0.0000	0.0000	0
01/02/2007	J194	2008/02/28			jSwap	9.0660	9.0380	(0.309)	0.0000	0.0000	0
01/02/2007	J201	2014/12/22			jSwap	8.5010	8.4110	(1.059)	0.0000	0.0000	0
01/02/2007	J203	2017/09/15			jSwap	8.3790	8.3050	(0.883)	0.0000	0.0000	0
01/02/2007	J204	2018/12/21			jSwap	8.3110	8.2390	(0.866)	0.0000	0.0000	0
01/02/2007	J207	2020/01/15			jSwap	8.2500	8.1780	(0.873)	0.0000	0.0000	0
01/02/2007	JBAR	2005/12/21			jBar	9.3040	9.3250	0.226	0.0000	0.0000	0
01/02/2007	JFRA	2007/02/01			jFra	9.3190	9.2760	(0.461)	0.0000	0.0000	0
01/02/2007	JFRA	2007/02/01	7.50	Call	Option on jFra	4,433.0000	4,462.0000	0.654	0	0	0
01/02/2007	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
01/02/2007	JFRA	2007/05/03			jFra	9.2490	9.2160	(0.357)	0.0000	0.0000	0
01/02/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,269.0000	4,190.0000	(1.851)	0	0	0
01/02/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	7.0000	7.0000	-	0	0	0
01/02/2007	JFRA	2007/08/02			jFra	9.1820	9.1370	(0.490)	0.0000	0.0000	0
01/02/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,165.0000	4,062.0000	(2.473)	0	0	0
01/02/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	65.0000	71.0000	9.231	0	0	0
01/02/2007	JFRA	2007/11/01			jFra	9.0250	8.9460	(0.875)	0.0000	0.0000	0
01/02/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,189.0000	4,007.0000	(4.345)	0	0	0
01/02/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	192.0000	216.0000	12.500	0	0	0
01/02/2007	JFRA	2008/02/07			jFra	8.8520	8.7600	(1.039)	0.0000	0.0000	0
01/02/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	21,793.0000	21,651.0000	(0.652)	0	0	0

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01/02/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	18,498.0000	18,579.0000	0.438	0	0	0
01/02/2007	JN02	2007/02/01			jNote	8.9250	9.2760	3.933	0.0000	0.0000	0
01/02/2007	JN02	2007/02/01	9.00	Call	Option on jNote	500.0000	0.0000	(100.000)	0	0	0
01/02/2007	JN02	2007/02/01	9.00	Put	Option on jNote	1,868.0000	2,618.0000	40.150	0	0	0
01/02/2007	JN02	2007/05/03			jNote	8.8140	8.7250	(1.010)	0.0000	0.0000	0
01/02/2007	JN02	2007/05/03	9.25	Put	Option on jNote	14,527.0000	15,521.0000	6.842	0	0	0
01/02/2007	JN02	2007/05/03	9.25	Call	Option on jNote	6,574.0000	5,937.0000	(9.690)	0	0	0
01/02/2007	JN02	2007/08/02			jNote	8.6970	8.5890	(1.242)	0.0000	0.0000	0
01/02/2007	JN02	2007/08/02	9.25	Call	Option on jNote	9,712.0000	8,940.0000	(7.949)	0	0	0
01/02/2007	JN02	2007/08/02	9.25	Put	Option on jNote	19,813.0000	21,024.0000	6.112	0	0	0
01/02/2007	JN05	2007/02/01			jNote	8.5480	9.2760	8.517	0.0000	0.0000	0
01/02/2007	JN05	2007/02/01	9.25	Put	Option on jNote	28,228.0000	32,534.0000	15.254	0	0	0
01/02/2007	JN05	2007/02/01	9.25	Call	Option on jNote	0.0000	0.0000	-	0	0	0
01/02/2007	JN05	2007/05/03			jNote	8.4840	8.3720	(1.320)	0.0000	0.0000	0
01/02/2007	JN05	2007/05/03	9.25	Put	Option on jNote	32,262.0000	36,407.0000	12.848	0	0	0
01/02/2007	JN05	2007/05/03	9.25	Call	Option on jNote	1,398.0000	940.0000	(32.761)	0	0	0
01/02/2007	JN05	2007/08/02			jNote	8.4200	8.3070	(1.342)	0.0000	0.0000	0
01/02/2007	JN05	2007/08/02	9.25	Put	Option on jNote	36,924.0000	40,841.0000	10.608	0	0	0
01/02/2007	JN05	2007/08/02	9.25	Call	Option on jNote	3,413.0000	2,664.0000	(21.946)	0	0	0
01/02/2007	JN10	2007/02/01			jNote	8.3100	9.2760	11.625	0.0000	0.0000	0
01/02/2007	JN10	2007/02/01	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
01/02/2007	JN10	2007/02/01	9.00	Put	Option on jNote	46,257.0000	51,704.0000	11.776	0	0	0
01/02/2007	JN10	2007/05/03			jNote	8.2590	8.1790	(0.969)	0.0000	0.0000	0
01/02/2007	JN10	2007/05/03	9.00	Call	Option on jNote	259.0000	140.0000	(45.946)	0	0	0
01/02/2007	JN10	2007/05/03	9.00	Put	Option on jNote	50,063.0000	55,550.0000	10.960	0	0	0
01/02/2007	JN10	2007/08/02			jNote	8.2080	8.1280	(0.975)	0.0000	0.0000	0
01/02/2007	JN10	2007/08/02	9.00	Put	Option on jNote	54,511.0000	59,806.0000	9.714	0	0	0

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01/02/2007	JN10	2007/08/02	9.00	Call	Option on jNote	1,143.0000	798.0000	(30.184)	0	0	0
01/02/2007	JROD	2007/02/28			jRod	8.6960	8.6940	(0.023)	0.0000	0.0000	0
01/02/2007	JROD	2007/03/30			jRod	8.9910	8.9960	0.056	0.0000	0.0000	0
01/02/2007	JROD	2007/04/30			jRod	9.3040	9.3150	0.118	0.0000	0.0000	0
01/02/2007	JROD	2007/05/31			jRod	9.0930	9.0950	0.022	0.0000	0.0000	0
01/02/2007	OTH1	2007/02/01			Index Future	246.7580	247.7120	0.387	0.0000	0.0000	0
01/02/2007	OTH1	2007/02/01	243.58	Put	Index Future	0.0000	0.0000	-	0	0	0
01/02/2007	OTH1	2007/02/01	243.58	Call	Index Future	31,780.0000	41,320.0000	30.019	0	0	0
01/02/2007	OTH1	2007/05/03			Index Future	252.1730	253.1470	0.386	0.0000	0.0000	15
01/02/2007	R153	2007/02/01			Bond Future	8.1600	8.0700	(1.103)	0.0000	0.0000	0
01/02/2007	R153	2007/02/01	8.25	Put	Option on Bond Future	136.0000	0.0000	(100.000)	0	0	0
01/02/2007	R153	2007/02/01	8.25	Call	Option on Bond Future	3,114.0000	5,965.0000	91.554	0	0	0
01/02/2007	R153	2007/02/01	8.55	Call	Option on Bond Future	12,832.0000	15,819.0000	23.278	0	0	0
01/02/2007	R153	2007/02/01	8.50	Call	Option on Bond Future	11,197.0000	14,185.0000	26.686	0	0	0
01/02/2007	R153	2007/02/01	8.45	Call	Option on Bond Future	9,559.0000	12,547.0000	31.258	0	0	0
01/02/2007	R153	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R153	2007/02/01	8.75	Call	Option on Bond Future	19,342.0000	22,329.0000	15.443	0	0	0
01/02/2007	R153	2007/02/01	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R153	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R153	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R153	2007/02/01	9.00	Call	Option on Bond Future	27,413.0000	30,400.0000	10.896	0	0	0
01/02/2007	R153	2007/02/01	8.00	Call	Option on Bond Future	11.0000	0.0000	(100.000)	0	0	0
01/02/2007	R153	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R153	2007/02/01	8.00	Put	Option on Bond Future	5,329.0000	2,330.0000	(56.277)	0	0	0
01/02/2007	R153	2007/02/01	7.50	Put	Option on Bond Future	22,139.0000	19,151.0000	(13.497)	0	0	0
01/02/2007	R153	2007/02/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R153	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R153	2007/02/01	6.50	Put	Option on Bond Future	56,725.0000	53,737.0000	(5.268)	0	0	0
01/02/2007	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0

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01/02/2007	R153	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R153	2007/02/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R153	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R153	2007/02/01	7.25	Put	Option on Bond Future	30,666.0000	27,678.0000	(9.744)	0	0	0
01/02/2007	R153	2007/02/01	7.00	Put	Option on Bond Future	39,272.0000	36,285.0000	(7.606)	0	0	0
01/02/2007	R153	2007/02/01	6.75	Put	Option on Bond Future	47,958.0000	44,971.0000	(6.228)	0	0	0
01/02/2007	R153	2007/02/01	7.75	Put	Option on Bond Future	13,690.0000	10,702.0000	(21.826)	0	0	0
01/02/2007	R153	2007/02/01	9.25	Call	Option on Bond Future	35,410.0000	38,397.0000	8.435	0	0	0
01/02/2007	R153	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R153	2007/05/03			Bond Future	8.1050	7.9250	(2.221)	0.0000	0.0000	54
01/02/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	4,734.0000	3,210.0000	(32.193)	0	0	0
01/02/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	16,916.0000	20,999.0000	24.137	0	0	0
01/02/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	2,770.0000	1,778.0000	(35.812)	0	0	0
01/02/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	22,577.0000	27,191.0000	20.437	0	0	0
01/02/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	21,387.0000	25,906.0000	21.130	0	0	0
01/02/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	3,100.0000	2,012.0000	(35.097)	0	0	0
01/02/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	2,468.0000	1,566.0000	(36.548)	0	0	0
01/02/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	23,792.0000	28,496.0000	19.771	0	0	0
01/02/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	1,512.0000	915.0000	(39.484)	0	0	0
01/02/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	28,878.0000	33,887.0000	17.345	0	0	0
01/02/2007	R153	2007/08/02			Bond Future	7.9460	7.8200	(1.586)	0.0000	0.0000	0
01/02/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	7,343.0000	6,212.0000	(15.402)	0	0	0
01/02/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	23,263.0000	25,793.0000	10.876	0	0	0
01/02/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	28,277.0000	31,058.0000	9.835	0	0	0
01/02/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	5,640.0000	4,713.0000	(16.436)	0	0	0
01/02/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	4,911.0000	4,077.0000	(16.982)	0	0	0
01/02/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	27,238.0000	29,972.0000	10.037	0	0	0
01/02/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	29,333.0000	32,161.0000	9.641	0	0	0
01/02/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	5,266.0000	4,386.0000	(16.711)	0	0	0
01/02/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	33,717.0000	36,715.0000	8.892	0	0	0
01/02/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	3,672.0000	3,009.0000	(18.056)	0	0	0
01/02/2007	R157	2007/02/01			Bond Future	7.8000	7.7250	(0.962)	0.0000	0.0000	0
01/02/2007	R157	2007/02/01	9.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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01/02/2007	R157	2007/02/01	8.60	Call	Option on Bond Future	58,789.0000	64,483.0000	9.685	0	0	0
01/02/2007	R157	2007/02/01	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R157	2007/02/01	7.25	Put	Option on Bond Future	42,508.0000	36,814.0000	(13.395)	0	0	0
01/02/2007	R157	2007/02/01	8.25	Call	Option on Bond Future	33,500.0000	39,193.0000	16.994	0	0	0
01/02/2007	R157	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R157	2007/02/01	9.75	Call	Option on Bond Future	137,414.0000	143,108.0000	4.144	0	0	0
01/02/2007	R157	2007/02/01	8.00	Call	Option on Bond Future	15,033.0000	20,722.0000	37.843	0	0	0
01/02/2007	R157	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R157	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R157	2007/02/01	8.00	Put	Option on Bond Future	5.0000	0.0000	(100.000)	0	0	0
01/02/2007	R157	2007/02/01	9.50	Call	Option on Bond Future	120,885.0000	126,578.0000	4.709	0	0	0
01/02/2007	R157	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R157	2007/02/01	8.40	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R157	2007/02/01	9.25	Call	Option on Bond Future	104,048.0000	109,742.0000	5.472	0	0	0
01/02/2007	R157	2007/02/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R157	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R157	2007/02/01	8.75	Call	Option on Bond Future	69,428.0000	75,121.0000	8.200	0	0	0
01/02/2007	R157	2007/02/01	8.55	Call	Option on Bond Future	55,217.0000	60,910.0000	10.310	0	0	0
01/02/2007	R157	2007/02/01	9.55	Call	Option on Bond Future	124,215.0000	129,909.0000	4.584	0	0	0
01/02/2007	R157	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R157	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R157	2007/02/01	9.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R157	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R157	2007/02/01	7.00	Put	Option on Bond Future	62,418.0000	56,724.0000	(9.122)	0	0	0
01/02/2007	R157	2007/02/01	8.50	Call	Option on Bond Future	51,631.0000	57,324.0000	11.026	0	0	0
01/02/2007	R157	2007/02/01	7.50	Put	Option on Bond Future	22,968.0000	17,274.0000	(24.791)	0	0	0
01/02/2007	R157	2007/02/01	8.65	Call	Option on Bond Future	62,348.0000	68,042.0000	9.133	0	0	0
01/02/2007	R157	2007/02/01	9.00	Call	Option on Bond Future	86,898.0000	92,591.0000	6.551	0	0	0
01/02/2007	R157	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R157	2007/02/01	7.90	Put	Option on Bond Future	199.0000	0.0000	(100.000)	0	0	0
01/02/2007	R157	2007/02/01	7.75	Put	Option on Bond Future	4,538.0000	0.0000	(100.000)	0	0	0
01/02/2007	R157	2007/02/01	8.40	Call	Option on Bond Future	44,419.0000	50,112.0000	12.817	0	0	0
01/02/2007	R157	2007/02/01	7.75	Call	Option on Bond Future	746.0000	1,902.0000	154.960	0	0	0
01/02/2007	R157	2007/02/01	9.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R157	2007/02/01	7.90	Call	Option on Bond Future	7,741.0000	13,236.0000	70.986	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
01/02/2007	R157	2007/05/03			Bond Future	7.7700	7.6260	(1.853)	0.0000	0.0000	504
01/02/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	1,162.0000	704.0000	(39.415)	0	0	0
01/02/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	2,448.0000	1,569.0000	(35.907)	0	0	0
01/02/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	88,204.0000	98,456.0000	11.623	0	0	0
01/02/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	72,422.0000	82,253.0000	13.575	0	0	0
01/02/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	2,815.0000	1,823.0000	(35.240)	0	0	0
01/02/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	69,338.0000	79,057.0000	14.017	0	0	0
01/02/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	2,123.0000	1,345.0000	(36.646)	0	0	0
01/02/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	75,535.0000	85,468.0000	13.150	0	0	0
01/02/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	57,363.0000	66,528.0000	15.977	0	0	0
01/02/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	4,768.0000	3,223.0000	(32.404)	0	0	0
01/02/2007	R157	2007/08/02			Bond Future	7.6640	7.5630	(1.318)	0.0000	0.0000	0
01/02/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	6,750.0000	5,623.0000	(16.696)	0	0	0
01/02/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,005.0000	690.0000	(31.343)	0	0	0
01/02/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	80,256.0000	87,303.0000	8.781	0	0	0
01/02/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	82,645.0000	88,881.0000	7.546	0	0	0
01/02/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	96,886.0000	103,465.0000	6.790	0	0	0
01/02/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	4,332.0000	3,549.0000	(18.075)	0	0	0
01/02/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	7,346.0000	6,140.0000	(16.417)	0	0	0
01/02/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	79,874.0000	86,030.0000	7.707	0	0	0
01/02/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	69,110.0000	74,913.0000	8.397	0	0	0
01/02/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	10,171.0000	8,611.0000	(15.338)	0	0	0
01/02/2007	R186	2007/02/01			Bond Future	7.5000	7.4150	(1.133)	0.0000	0.0000	0
01/02/2007	R186	2007/02/01	7.50	Put	Option on Bond Future	3,191.0000	0.0000	(100.000)	0	0	0
01/02/2007	R186	2007/02/01	7.50	Call	Option on Bond Future	3,191.0000	10,754.0000	237.010	0	0	0
01/02/2007	R186	2007/02/01	8.30	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R186	2007/02/01	8.30	Call	Option on Bond Future	95,014.0000	105,768.0000	11.318	0	0	0
01/02/2007	R186	2007/02/01	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R186	2007/02/01	7.75	Call	Option on Bond Future	30,873.0000	41,626.0000	34.830	0	0	0
01/02/2007	R186	2007/02/01	8.20	Call	Option on Bond Future	83,723.0000	94,477.0000	12.845	0	0	0
01/02/2007	R186	2007/02/01	9.00	Call	Option on Bond Future	169,740.0000	180,494.0000	6.336	0	0	0
01/02/2007	R186	2007/02/01	8.20	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R186	2007/02/01	6.75	Put	Option on Bond Future	99,650.0000	88,896.0000	(10.792)	0	0	0
01/02/2007	R186	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	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
01/02/2007	R186	2007/02/01	8.00	Call	Option on Bond Future	60,654.0000	71,407.0000	17.728	0	0	0
01/02/2007	R186	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R186	2007/02/01	7.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R186	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R186	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R186	2007/02/01	7.25	Put	Option on Bond Future	32,011.0000	21,258.0000	(33.592)	0	0	0
01/02/2007	R186	2007/02/01	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R186	2007/02/01	8.75	Call	Option on Bond Future	143,892.0000	154,645.0000	7.473	0	0	0
01/02/2007	R186	2007/02/01	8.25	Call	Option on Bond Future	89,389.0000	100,142.0000	12.029	0	0	0
01/02/2007	R186	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R186	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R186	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R186	2007/02/01	6.50	Put	Option on Bond Future	135,384.0000	124,631.0000	(7.943)	0	0	0
01/02/2007	R186	2007/02/01	8.50	Call	Option on Bond Future	117,121.0000	127,875.0000	9.182	0	0	0
01/02/2007	R186	2007/02/01	7.00	Put	Option on Bond Future	65,210.0000	54,457.0000	(16.490)	0	0	0
01/02/2007	R186	2007/05/03			Bond Future	7.4500	7.3430	(1.436)	0.0000	0.0000	0
01/02/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	100,827.0000	112,783.0000	11.858	0	0	0
01/02/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	130,413.0000	143,211.0000	9.813	0	0	0
01/02/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	5,778.0000	4,177.0000	(27.709)	0	0	0
01/02/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	1,262.0000	831.0000	(34.152)	0	0	0
01/02/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	2,406.0000	1,647.0000	(31.546)	0	0	0
01/02/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	150,485.0000	163,612.0000	8.723	0	0	0
01/02/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	120,436.0000	133,006.0000	10.437	0	0	0
01/02/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	3,262.0000	2,274.0000	(30.288)	0	0	0
01/02/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	2,805.0000	1,939.0000	(30.873)	0	0	0
01/02/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	125,416.0000	138,106.0000	10.118	0	0	0
01/02/2007	R186	2007/08/02			Bond Future	7.4100	7.3020	(1.457)	0.0000	0.0000	0
01/02/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	112,697.0000	123,902.0000	9.943	0	0	0
01/02/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	13,299.0000	10,843.0000	(18.468)	0	0	0
01/02/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	139,711.0000	151,820.0000	8.667	0	0	0
01/02/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	7,560.0000	6,008.0000	(20.529)	0	0	0
01/02/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	130,565.0000	142,405.0000	9.068	0	0	0
01/02/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	8,336.0000	6,654.0000	(20.178)	0	0	0
01/02/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	158,279.0000	170,836.0000	7.933	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
01/02/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	5,038.0000	3,934.0000	(21.913)	0	0	0
01/02/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	9,180.0000	7,359.0000	(19.837)	0	0	0
01/02/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	135,123.0000	147,102.0000	8.865	0	0	0
01/02/2007	R194	2007/02/01			Bond Future	8.7600	8.6800	(0.913)	0.0000	0.0000	0
01/02/2007	R194	2007/02/01	8.65	Put	Option on Bond Future	1,147.0000	301.0000	(73.758)	0	0	0
01/02/2007	R194	2007/02/01	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R194	2007/02/01	8.65	Call	Option on Bond Future	43.0000	0.0000	(100.000)	0	0	0
01/02/2007	R194	2007/02/01	8.00	Put	Option on Bond Future	7,664.0000	6,862.0000	(10.465)	0	0	0
01/02/2007	R194	2007/02/01	8.70	Put	Option on Bond Future	731.0000	0.0000	(100.000)	0	0	0
01/02/2007	R194	2007/02/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R194	2007/02/01	8.70	Call	Option on Bond Future	129.0000	201.0000	55.814	0	0	0
01/02/2007	R194	2007/02/01	8.25	Put	Option on Bond Future	5,134.0000	4,331.0000	(15.641)	0	0	0
01/02/2007	R194	2007/02/01	6.75	Put	Option on Bond Future	20,460.0000	19,658.0000	(3.920)	0	0	0
01/02/2007	R194	2007/02/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R194	2007/02/01	6.50	Put	Option on Bond Future	23,048.0000	22,245.0000	(3.484)	0	0	0
01/02/2007	R194	2007/02/01	7.00	Put	Option on Bond Future	17,882.0000	17,079.0000	(4.491)	0	0	0
01/02/2007	R194	2007/02/01	7.75	Put	Option on Bond Future	10,205.0000	9,402.0000	(7.869)	0	0	0
01/02/2007	R194	2007/02/01	8.50	Put	Option on Bond Future	2,613.0000	1,810.0000	(30.731)	0	0	0
01/02/2007	R194	2007/02/01	7.50	Put	Option on Bond Future	12,754.0000	11,952.0000	(6.288)	0	0	0
01/02/2007	R194	2007/02/01	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R194	2007/02/01	6.25	Put	Option on Bond Future	25,646.0000	24,843.0000	(3.131)	0	0	0
01/02/2007	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R194	2007/02/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R194	2007/02/01	8.75	Put	Option on Bond Future	405.0000	0.0000	(100.000)	0	0	0
01/02/2007	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R194	2007/02/01	6.00	Put	Option on Bond Future	28,253.0000	27,451.0000	(2.839)	0	0	0
01/02/2007	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R194	2007/02/01	8.75	Call	Option on Bond Future	305.0000	702.0000	130.164	0	0	0
01/02/2007	R194	2007/02/01	7.25	Put	Option on Bond Future	15,313.0000	14,511.0000	(5.237)	0	0	0
01/02/2007	R194	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R194	2007/05/03			Bond Future	8.5320	9.5960	12.471	0.0000	0.0000	0
01/02/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	5,689.0000	1,580.0000	(72.227)	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
01/02/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	1,666.0000	5,792.0000	247.659	0	0	0
01/02/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	6,798.0000	2,099.0000	(69.123)	0	0	0
01/02/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	5,171.0000	1,359.0000	(73.719)	0	0	0
01/02/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,229.0000	4,765.0000	287.714	0	0	0
01/02/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	1,791.0000	6,066.0000	238.693	0	0	0
01/02/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	1,922.0000	6,345.0000	230.125	0	0	0
01/02/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,426.0000	1,466.0000	(72.982)	0	0	0
01/02/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,215.0000	987.0000	(76.584)	0	0	0
01/02/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	2,519.0000	7,525.0000	198.730	0	0	0
01/02/2007	R194	2007/08/02			Bond Future	8.2870	9.6880	16.906	0.0000	0.0000	0
01/02/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	7,823.0000	3,625.0000	(53.662)	0	0	0
01/02/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	3,594.0000	7,694.0000	114.079	0	0	0
01/02/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,116.0000	3,191.0000	(55.157)	0	0	0
01/02/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	3,056.0000	6,814.0000	122.971	0	0	0
01/02/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	6,944.0000	3,088.0000	(55.530)	0	0	0
01/02/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	3,158.0000	6,985.0000	121.184	0	0	0
01/02/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	2,577.0000	5,994.0000	132.596	0	0	0
01/02/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	2,955.0000	6,645.0000	124.873	0	0	0
01/02/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	6,775.0000	2,987.0000	(55.911)	0	0	0
01/02/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,123.0000	2,608.0000	(57.407)	0	0	0
01/02/2007	R196	2007/02/01			Bond Future	8.5950	8.5850	(0.116)	0.0000	0.0000	0
01/02/2007	R196	2007/02/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R196	2007/02/01	8.50	Call	Option on Bond Future	8.0000	0.0000	(100.000)	0	0	0
01/02/2007	R196	2007/02/01	8.25	Put	Option on Bond Future	6,530.0000	6,342.0000	(2.879)	0	0	0
01/02/2007	R196	2007/02/01	8.50	Put	Option on Bond Future	1,800.0000	1,604.0000	(10.889)	0	0	0
01/02/2007	R196	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R196	2007/02/01	8.75	Call	Option on Bond Future	2,916.0000	3,105.0000	6.481	0	0	0
01/02/2007	R196	2007/05/03			Bond Future	8.4630	8.4500	(0.154)	0.0000	0.0000	0
01/02/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	3,043.0000	2,924.0000	(3.911)	0	0	0
01/02/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	3,664.0000	3,763.0000	2.702	0	0	0
01/02/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	5,443.0000	5,283.0000	(2.940)	0	0	0
01/02/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	1,859.0000	1,917.0000	3.120	0	0	0
01/02/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	1,471.0000	1,396.0000	(5.099)	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
01/02/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	6,274.0000	6,417.0000	2.279	0	0	0
01/02/2007	R196	2007/08/02			Bond Future	8.3580	8.3540	(0.048)	0.0000	0.0000	0
01/02/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,198.0000	8,226.0000	0.342	0	0	0
01/02/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,927.0000	5,947.0000	0.337	0	0	0
01/02/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	5,658.0000	5,613.0000	(0.795)	0	0	0
01/02/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	3,851.0000	3,813.0000	(0.987)	0	0	0
01/02/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	4,076.0000	4,089.0000	0.319	0	0	0
01/02/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	2,482.0000	2,452.0000	(1.209)	0	0	0
01/02/2007	R201	2007/02/01			Bond Future	7.8090	7.7250	(1.076)	0.0000	0.0000	0
01/02/2007	R201	2007/02/01	6.75	Put	Option on Bond Future	66,043.0000	60,988.0000	(7.654)	0	0	0
01/02/2007	R201	2007/02/01	7.75	Put	Option on Bond Future	3,997.0000	0.0000	(100.000)	0	0	0
01/02/2007	R201	2007/02/01	7.50	Put	Option on Bond Future	18,748.0000	13,693.0000	(26.963)	0	0	0
01/02/2007	R201	2007/02/01	9.25	Call	Option on Bond Future	82,116.0000	87,172.0000	6.157	0	0	0
01/02/2007	R201	2007/02/01	7.75	Call	Option on Bond Future	450.0000	1,508.0000	235.111	0	0	0
01/02/2007	R201	2007/02/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R201	2007/02/01	9.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R201	2007/02/01	8.00	Put	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
01/02/2007	R201	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R201	2007/02/01	8.50	Call	Option on Bond Future	40,440.0000	45,495.0000	12.500	0	0	0
01/02/2007	R201	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R201	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R201	2007/02/01	8.65	Call	Option on Bond Future	48,956.0000	54,011.0000	10.326	0	0	0
01/02/2007	R201	2007/02/01	7.25	Put	Option on Bond Future	34,227.0000	29,172.0000	(14.769)	0	0	0
01/02/2007	R201	2007/02/01	8.25	Call	Option on Bond Future	26,041.0000	31,096.0000	19.412	0	0	0
01/02/2007	R201	2007/02/01	7.00	Put	Option on Bond Future	49,990.0000	44,935.0000	(10.112)	0	0	0
01/02/2007	R201	2007/02/01	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R201	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R201	2007/02/01	8.00	Call	Option on Bond Future	11,385.0000	16,436.0000	44.365	0	0	0
01/02/2007	R201	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R201	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R201	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R201	2007/02/01	9.00	Call	Option on Bond Future	68,473.0000	73,528.0000	7.382	0	0	0
01/02/2007	R201	2007/02/01	8.75	Call	Option on Bond Future	54,582.0000	59,637.0000	9.261	0	0	0
01/02/2007	R201	2007/02/01	8.60	Call	Option on Bond Future	46,127.0000	51,182.0000	10.959	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
01/02/2007	R201	2007/02/01	8.55	Call	Option on Bond Future	43,289.0000	48,344.0000	11.677	0	0	0
01/02/2007	R201	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R201	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R201	2007/05/03			Bond Future	7.7380	7.6290	(1.409)	0.0000	0.0000	0
01/02/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	47,370.0000	52,862.0000	11.594	0	0	0
01/02/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	3,718.0000	2,771.0000	(25.471)	0	0	0
01/02/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	56,938.0000	62,762.0000	10.229	0	0	0
01/02/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	1,673.0000	1,188.0000	(28.990)	0	0	0
01/02/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	61,882.0000	67,835.0000	9.620	0	0	0
01/02/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	59,399.0000	65,290.0000	9.918	0	0	0
01/02/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	1,926.0000	1,379.0000	(28.401)	0	0	0
01/02/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	925.0000	635.0000	(31.351)	0	0	0
01/02/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	71,979.0000	78,127.0000	8.541	0	0	0
01/02/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	2,209.0000	1,595.0000	(27.795)	0	0	0
01/02/2007	R201	2007/08/02			Bond Future	7.6810	7.5700	(1.445)	0.0000	0.0000	0
01/02/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	53,772.0000	58,845.0000	9.434	0	0	0
01/02/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	3,298.0000	2,638.0000	(20.012)	0	0	0
01/02/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	75,912.0000	81,667.0000	7.581	0	0	0
01/02/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	7,918.0000	6,575.0000	(16.961)	0	0	0
01/02/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	4,762.0000	3,869.0000	(18.753)	0	0	0
01/02/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	5,674.0000	4,644.0000	(18.153)	0	0	0
01/02/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	62,342.0000	67,726.0000	8.636	0	0	0
01/02/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	66,782.0000	72,303.0000	8.267	0	0	0
01/02/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	5,202.0000	4,241.0000	(18.474)	0	0	0
01/02/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	64,550.0000	70,005.0000	8.451	0	0	0
01/02/2007	R203	2007/02/01			Bond Future	7.7200	7.6350	(1.101)	0.0000	0.0000	0
01/02/2007	R203	2007/02/01	8.65	Call	Option on Bond Future	65,316.0000	71,571.0000	9.577	0	0	0
01/02/2007	R203	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R203	2007/02/01	9.00	Call	Option on Bond Future	88,485.0000	94,740.0000	7.069	0	0	0
01/02/2007	R203	2007/02/01	8.75	Call	Option on Bond Future	72,012.0000	78,267.0000	8.686	0	0	0
01/02/2007	R203	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R203	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R203	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0

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01/02/2007	R203	2007/02/01	8.55	Call	Option on Bond Future	58,559.0000	64,813.0000	10.680	0	0	0
01/02/2007	R203	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R203	2007/02/01	7.25	Put	Option on Bond Future	35,213.0000	28,958.0000	(17.763)	0	0	0
01/02/2007	R203	2007/02/01	8.50	Call	Option on Bond Future	55,156.0000	61,411.0000	11.341	0	0	0
01/02/2007	R203	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R203	2007/02/01	8.60	Call	Option on Bond Future	61,945.0000	68,200.0000	10.098	0	0	0
01/02/2007	R203	2007/02/01	6.75	Put	Option on Bond Future	74,408.0000	68,153.0000	(8.406)	0	0	0
01/02/2007	R203	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R203	2007/02/01	6.50	Put	Option on Bond Future	94,705.0000	88,451.0000	(6.604)	0	0	0
01/02/2007	R203	2007/02/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R203	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R203	2007/02/01	8.00	Call	Option on Bond Future	20,259.0000	26,514.0000	30.875	0	0	0
01/02/2007	R203	2007/02/01	7.00	Put	Option on Bond Future	54,581.0000	48,327.0000	(11.458)	0	0	0
01/02/2007	R203	2007/02/01	7.50	Put	Option on Bond Future	16,291.0000	10,036.0000	(38.395)	0	0	0
01/02/2007	R203	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R203	2007/02/01	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R203	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R203	2007/02/01	8.25	Call	Option on Bond Future	37,909.0000	44,164.0000	16.500	0	0	0
01/02/2007	R203	2007/02/01	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R203	2007/02/01	7.75	Put	Option on Bond Future	715.0000	0.0000	(100.000)	0	0	0
01/02/2007	R203	2007/02/01	7.75	Call	Option on Bond Future	2,911.0000	8,451.0000	190.313	0	0	0
01/02/2007	R203	2007/05/03			Bond Future	7.6590	7.5450	(1.488)	0.0000	0.0000	0
01/02/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	181.0000	90.0000	(50.276)	0	0	0
01/02/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	78,805.0000	87,028.0000	10.435	0	0	0
01/02/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	75,582.0000	83,779.0000	10.845	0	0	0
01/02/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	236.0000	120.0000	(49.153)	0	0	0
01/02/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	306.0000	159.0000	(48.039)	0	0	0
01/02/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	58.0000	27.0000	(53.448)	0	0	0
01/02/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	91,649.0000	99,930.0000	9.036	0	0	0
01/02/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	72,359.0000	80,525.0000	11.285	0	0	0
01/02/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	805.0000	454.0000	(43.602)	0	0	0
01/02/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	59,537.0000	67,498.0000	13.372	0	0	0
01/02/2007	R203	2007/08/02			Bond Future	7.6080	7.4930	(1.512)	0.0000	0.0000	0
01/02/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,509.0000	1,043.0000	(30.881)	0	0	0

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01/02/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	79,330.0000	87,148.0000	9.855	0	0	0
01/02/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	82,348.0000	90,225.0000	9.566	0	0	0
01/02/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,298.0000	889.0000	(31.510)	0	0	0
01/02/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,750.0000	1,220.0000	(30.286)	0	0	0
01/02/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	76,326.0000	84,080.0000	10.159	0	0	0
01/02/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	64,523.0000	71,949.0000	11.509	0	0	0
01/02/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	687.0000	455.0000	(33.770)	0	0	0
01/02/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,070.0000	2,212.0000	(27.948)	0	0	0
01/02/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	94,518.0000	102,570.0000	8.519	0	0	0
01/02/2007	R204	2007/02/01			Bond Future	7.6500	7.5850	(0.850)	0.0000	0.0000	0
01/02/2007	R204	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R204	2007/02/01	8.00	Call	Option on Bond Future	26,992.0000	32,112.0000	18.969	0	0	0
01/02/2007	R204	2007/02/01	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R204	2007/02/01	7.75	Put	Option on Bond Future	175.0000	0.0000	(100.000)	0	0	0
01/02/2007	R204	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R204	2007/02/01	7.75	Call	Option on Bond Future	7,985.0000	12,930.0000	61.929	0	0	0
01/02/2007	R204	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R204	2007/02/01	8.50	Call	Option on Bond Future	63,927.0000	69,047.0000	8.009	0	0	0
01/02/2007	R204	2007/02/01	8.65	Call	Option on Bond Future	74,649.0000	79,769.0000	6.859	0	0	0
01/02/2007	R204	2007/02/01	6.75	Put	Option on Bond Future	74,008.0000	68,888.0000	(6.918)	0	0	0
01/02/2007	R204	2007/02/01	7.50	Call	Option on Bond Future	27.0000	0.0000	(100.000)	0	0	0
01/02/2007	R204	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R204	2007/02/01	7.25	Put	Option on Bond Future	32,051.0000	26,931.0000	(15.975)	0	0	0
01/02/2007	R204	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R204	2007/02/01	8.55	Call	Option on Bond Future	67,519.0000	72,639.0000	7.583	0	0	0
01/02/2007	R204	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R204	2007/02/01	8.25	Call	Option on Bond Future	45,693.0000	50,813.0000	11.205	0	0	0
01/02/2007	R204	2007/02/01	9.00	Call	Option on Bond Future	99,046.0000	104,166.0000	5.169	0	0	0
01/02/2007	R204	2007/02/01	7.50	Put	Option on Bond Future	11,893.0000	6,746.0000	(43.278)	0	0	0
01/02/2007	R204	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R204	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R204	2007/02/01	8.60	Call	Option on Bond Future	71,093.0000	76,213.0000	7.202	0	0	0
01/02/2007	R204	2007/02/01	7.00	Put	Option on Bond Future	52,760.0000	47,640.0000	(9.704)	0	0	0
01/02/2007	R204	2007/02/01	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R204	2007/02/01	6.50	Put	Option on Bond Future	95,810.0000	90,690.0000	(5.344)	0	0	0

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01/02/2007	R204	2007/02/01	8.75	Call	Option on Bond Future	81,707.0000	86,827.0000	6.266	0	0	0
01/02/2007	R204	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R204	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R204	2007/05/03			Bond Future	7.5920	7.5040	(1.159)	0.0000	0.0000	0
01/02/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	3,284.0000	2,531.0000	(22.929)	0	0	0
01/02/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	103,070.0000	109,745.0000	6.476	0	0	0
01/02/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	70,900.0000	77,032.0000	8.649	0	0	0
01/02/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	745.0000	535.0000	(28.188)	0	0	0
01/02/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	1,881.0000	1,410.0000	(25.040)	0	0	0
01/02/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	1,398.0000	1,033.0000	(26.109)	0	0	0
01/02/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	83,586.0000	90,001.0000	7.675	0	0	0
01/02/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	86,809.0000	93,279.0000	7.453	0	0	0
01/02/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	90,045.0000	96,566.0000	7.242	0	0	0
01/02/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	1,624.0000	1,209.0000	(25.554)	0	0	0
01/02/2007	R204	2007/08/02			Bond Future	7.5460	7.4570	(1.179)	0.0000	0.0000	0
01/02/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	3,181.0000	2,623.0000	(17.542)	0	0	0
01/02/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	78,331.0000	84,031.0000	7.277	0	0	0
01/02/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	107,738.0000	114,077.0000	5.884	0	0	0
01/02/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	8,066.0000	6,869.0000	(14.840)	0	0	0
01/02/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	4,695.0000	3,923.0000	(16.443)	0	0	0
01/02/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	95,735.0000	101,860.0000	6.398	0	0	0
01/02/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	5,655.0000	4,756.0000	(15.897)	0	0	0
01/02/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	92,775.0000	98,839.0000	6.536	0	0	0
01/02/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	89,837.0000	95,835.0000	6.677	0	0	0
01/02/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	5,156.0000	4,322.0000	(16.175)	0	0	0
01/02/2007	R206	2007/02/01			Bond Future	7.8490	7.7350	(1.452)	0.0000	0.0000	0
01/02/2007	R206	2007/02/01	8.25	Call	Option on Bond Future	20,633.0000	26,599.0000	28.915	0	0	0
01/02/2007	R206	2007/02/01	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R206	2007/02/01	8.00	Put	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
01/02/2007	R206	2007/02/01	8.00	Call	Option on Bond Future	7,838.0000	13,800.0000	76.065	0	0	0
01/02/2007	R206	2007/02/01	7.75	Put	Option on Bond Future	5,230.0000	0.0000	(100.000)	0	0	0
01/02/2007	R206	2007/02/01	7.75	Call	Option on Bond Future	52.0000	788.0000	1415.385	0	0	0

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01/02/2007	R206	2007/05/03			Bond Future	7.7770	7.6650	(1.440)	0.0000	0.0000	0
01/02/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	6,564.0000	4,767.0000	(27.377)	0	0	0
01/02/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	17,846.0000	21,777.0000	22.027	0	0	0
01/02/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	26,890.0000	31,608.0000	17.546	0	0	0
01/02/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	3,147.0000	2,138.0000	(32.062)	0	0	0
01/02/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	12,095.0000	9,320.0000	(22.943)	0	0	0
01/02/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	10,718.0000	13,671.0000	27.552	0	0	0
01/02/2007	R206	2007/08/02			Bond Future	7.7190	7.6050	(1.477)	0.0000	0.0000	0
01/02/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	14,929.0000	12,341.0000	(17.335)	0	0	0
01/02/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	5,855.0000	4,552.0000	(22.254)	0	0	0
01/02/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	31,797.0000	36,176.0000	13.772	0	0	0
01/02/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	16,467.0000	19,561.0000	18.789	0	0	0
01/02/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	23,473.0000	27,253.0000	16.104	0	0	0
01/02/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	9,638.0000	7,737.0000	(19.724)	0	0	0
01/02/2007	R207	2007/02/01			Bond Future	7.6000	7.5250	(0.987)	0.0000	0.0000	0
01/02/2007	R207	2007/02/01	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R207	2007/02/01	7.50	Call	Option on Bond Future	58.0000	0.0000	(100.000)	0	0	0
01/02/2007	R207	2007/02/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R207	2007/02/01	8.55	Call	Option on Bond Future	72,082.0000	78,099.0000	8.347	0	0	0
01/02/2007	R207	2007/02/01	7.25	Put	Option on Bond Future	28,513.0000	22,496.0000	(21.103)	0	0	0
01/02/2007	R207	2007/02/01	7.50	Put	Option on Bond Future	8,092.0000	2,017.0000	(75.074)	0	0	0
01/02/2007	R207	2007/02/01	8.45	Call	Option on Bond Future	64,842.0000	70,860.0000	9.281	0	0	0
01/02/2007	R207	2007/02/01	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R207	2007/02/01	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R207	2007/02/01	7.75	Put	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
01/02/2007	R207	2007/02/01	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R207	2007/02/01	7.75	Call	Option on Bond Future	11,891.0000	17,904.0000	50.568	0	0	0
01/02/2007	R207	2007/02/01	8.60	Call	Option on Bond Future	75,672.0000	81,690.0000	7.953	0	0	0
01/02/2007	R207	2007/02/01	8.60	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R207	2007/02/01	8.00	Call	Option on Bond Future	31,267.0000	37,285.0000	19.247	0	0	0
01/02/2007	R207	2007/02/01	8.25	Call	Option on Bond Future	50,124.0000	56,141.0000	12.004	0	0	0
01/02/2007	R207	2007/02/01	6.50	Put	Option on Bond Future	93,474.0000	87,457.0000	(6.437)	0	0	0
01/02/2007	R207	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R207	2007/02/01	8.75	Call	Option on Bond Future	86,327.0000	92,344.0000	6.970	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
01/02/2007	R207	2007/02/01	7.00	Put	Option on Bond Future	49,567.0000	43,550.0000	(12.139)	0	0	0
01/02/2007	R207	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R207	2007/02/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R207	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R207	2007/02/01	6.75	Put	Option on Bond Future	71,215.0000	65,197.0000	(8.450)	0	0	0
01/02/2007	R207	2007/02/01	9.00	Call	Option on Bond Future	103,704.0000	109,721.0000	5.802	0	0	0
01/02/2007	R207	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R207	2007/02/01	8.50	Call	Option on Bond Future	68,472.0000	74,489.0000	8.788	0	0	0
01/02/2007	R207	2007/02/01	8.65	Call	Option on Bond Future	79,243.0000	85,260.0000	7.593	0	0	0
01/02/2007	R207	2007/02/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R207	2007/02/01	8.65	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/02/2007	R207	2007/05/03			Bond Future	7.5460	7.4490	(1.285)	0.0000	0.0000	0
01/02/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	678.0000	417.0000	(38.496)	0	0	0
01/02/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	72,712.0000	80,200.0000	10.298	0	0	0
01/02/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	52.0000	27.0000	(48.077)	0	0	0
01/02/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	106,990.0000	114,714.0000	7.219	0	0	0
01/02/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	263.0000	152.0000	(42.205)	0	0	0
01/02/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	158.0000	88.0000	(44.304)	0	0	0
01/02/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	204.0000	116.0000	(43.137)	0	0	0
01/02/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	89,923.0000	97,584.0000	8.520	0	0	0
01/02/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	93,357.0000	101,037.0000	8.226	0	0	0
01/02/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	86,482.0000	94,121.0000	8.833	0	0	0
01/02/2007	R207	2007/08/02			Bond Future	7.5030	7.4040	(1.319)	0.0000	0.0000	0
01/02/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	557.0000	386.0000	(30.700)	0	0	0
01/02/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	2,597.0000	1,937.0000	(25.414)	0	0	0
01/02/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	77,214.0000	84,406.0000	9.314	0	0	0
01/02/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	90,113.0000	97,565.0000	8.270	0	0	0
01/02/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	1,454.0000	1,054.0000	(27.510)	0	0	0
01/02/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	1,069.0000	763.0000	(28.625)	0	0	0
01/02/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	96,639.0000	104,185.0000	7.808	0	0	0
01/02/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	109,732.0000	117,412.0000	6.999	0	0	0
01/02/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	93,372.0000	100,873.0000	8.033	0	0	0
01/02/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	1,249.0000	898.0000	(28.102)	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
01/02/2007	TRT1 2007/02/01			Index Future	247.3090	253.9750	2.695	0.0000	0.0000	0
01/02/2007	TRT1 2007/02/01	243.60	Put	Index Future	0.0000	0.0000	-	0	0	0
01/02/2007	TRT1 2007/02/01	243.60	Call	Index Future	37,090.0000	103,750.0000	179.725	0	0	0
01/02/2007	TRT1 2007/05/03			Index Future	252.7360	253.9750	0.490	0.0000	0.0000	500
<b>Grand Total:</b>										<b>1,402</b>