



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 06/06/2007

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
06/06/2007	ALBI	2007/08/02			Index Future	255.9320	255.9530	0.008	0.0000	0.0000	0
06/06/2007	ALBI	2007/08/02	254.00	Put	Index Future	12,061.0000	11,825.0000	(1.957)	0	0	0
06/06/2007	ALBI	2007/08/02	254.00	Call	Index Future	31,381.0000	31,355.0000	(0.083)	0	0	0
06/06/2007	ALBI	2007/11/01			Index Future	255.9320	262.0760	2.401	0.0000	0.0000	0
06/06/2007	ALBI	2007/11/01	254.00	Put	Index Future	23,743.0000	7,067.0000	(70.235)	0	0	0
06/06/2007	ALBI	2007/11/01	254.00	Call	Index Future	43,063.0000	87,827.0000	103.950	0	0	0
06/06/2007	ALBI	2008/02/07			Index Future	268.8690	268.8910	0.008	0.0000	0.0000	0
06/06/2007	ALBI	2008/02/07	254.00	Call	Index Future	152,779.0000	152,949.0000	0.111	0	0	0
06/06/2007	ALBI	2008/02/07	254.00	Put	Index Future	4,089.0000	4,039.0000	(1.223)	0	0	0
06/06/2007	CRD1	2007/08/02			Index Future	109.4460	109.4040	(0.038)	0.0000	0.0000	10
06/06/2007	GOVI	2007/08/02			jGovi	256.7210	256.6040	(0.046)	0.0000	0.0000	183
06/06/2007	GOVI	2007/08/02	240.50	Call	jGovi	162,210.0000	161,040.0000	(0.721)	0	0	0
06/06/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
06/06/2007	GOVI	2007/11/01			jGovi	262.5140	262.3940	(0.046)	0.0000	0.0000	118
06/06/2007	GOVI	2007/11/01	265.00	Put	jGovi	40,440.0000	41,135.0000	1.719	0	0	0
06/06/2007	GOVI	2007/11/01	265.00	Call	jGovi	15,580.0000	15,075.0000	(3.241)	0	0	0
06/06/2007	GOVI	2008/02/07			jGovi	269.0070	268.8850	(0.045)	0.0000	0.0000	30
06/06/2007	GOVI	2008/02/07	265.00	Call	jGovi	57,801.0000	56,904.0000	(1.552)	0	0	0
06/06/2007	GOVI	2008/02/07	265.00	Put	jGovi	17,731.0000	18,054.0000	1.822	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
06/06/2007	ILBI	2007/08/02			Index Future	252.2390	280.6480	11.263	0.0000	0.0000	0
06/06/2007	J153	2010/08/31			jSwap	9.4060	9.4150	0.096	0.0000	0.0000	0
06/06/2007	J157	2015/09/15			jSwap	8.9080	8.9120	0.045	0.0000	0.0000	0
06/06/2007	J186	2026/12/21			jSwap	8.3260	8.3440	0.216	0.0000	0.0000	0
06/06/2007	J201	2014/12/22			jSwap	8.9840	8.9910	0.078	0.0000	0.0000	0
06/06/2007	J203	2017/09/15			jSwap	8.7610	8.7700	0.103	0.0000	0.0000	0
06/06/2007	J204	2018/12/21			jSwap	8.7030	8.7230	0.230	0.0000	0.0000	0
06/06/2007	J207	2020/01/15			jSwap	8.6380	8.6640	0.301	0.0000	0.0000	0
06/06/2007	JBAR	2005/12/21			jBar	9.4210	9.4250	0.042	0.0000	0.0000	0
06/06/2007	JFRA	2007/08/02			jFra	9.5800	9.6370	0.595	0.0000	0.0000	0
06/06/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,065.0000	5,203.0000	2.725	0	0	0
06/06/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
06/06/2007	JFRA	2007/08/23			jFra	9.7000	9.6400	(0.619)	0.0000	0.0000	0
06/06/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	599.0000	531.0000	(11.352)	0	0	0
06/06/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	782.0000	858.0000	9.719	0	0	0
06/06/2007	JFRA	2007/11/01			jFra	9.6840	9.7260	0.434	0.0000	0.0000	0
06/06/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	9.0000	7.0000	(22.222)	0	0	0
06/06/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	5,724.0000	5,832.0000	1.887	0	0	0
06/06/2007	JFRA	2008/02/07			jFra	9.6550	9.6820	0.280	0.0000	0.0000	0
06/06/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	13,868.0000	13,805.0000	(0.454)	0	0	0
06/06/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,130.0000	19,133.0000	0.016	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
06/06/2007	JN02	2007/08/02			jNote	9.5010	9.5260	0.263	0.0000	0.0000	0
06/06/2007	JN02	2007/08/02	9.25	Put	Option on jNote	5,867.0000	5,616.0000	(4.278)	0	0	0
06/06/2007	JN02	2007/08/02	9.25	Call	Option on jNote	10,412.0000	10,612.0000	1.921	0	0	0
06/06/2007	JN02	2007/11/01			jNote	9.4400	9.4570	0.180	0.0000	0.0000	0
06/06/2007	JN02	2007/11/01	9.00	Put	Option on jNote	9,103.0000	8,938.0000	(1.813)	0	0	0
06/06/2007	JN02	2007/11/01	9.00	Call	Option on jNote	17,076.0000	17,217.0000	0.826	0	0	0
06/06/2007	JN02	2008/02/07			jNote	9.3510	9.3620	0.118	0.0000	0.0000	0
06/06/2007	JN02	2008/02/07	9.00	Put	Option on jNote	13,394.0000	13,274.0000	(0.896)	0	0	0
06/06/2007	JN02	2008/02/07	9.00	Call	Option on jNote	19,704.0000	19,781.0000	0.391	0	0	0
06/06/2007	JN05	2007/08/02			jNote	9.0970	9.1070	0.110	0.0000	0.0000	0
06/06/2007	JN05	2007/08/02	9.25	Call	Option on jNote	5,305.0000	5,390.0000	1.602	0	0	0
06/06/2007	JN05	2007/08/02	9.25	Put	Option on jNote	11,376.0000	11,063.0000	(2.751)	0	0	0
06/06/2007	JN05	2007/11/01			jNote	9.0380	9.0430	0.055	0.0000	0.0000	0
06/06/2007	JN05	2007/11/01	9.00	Call	Option on jNote	13,502.0000	13,561.0000	0.437	0	0	0
06/06/2007	JN05	2007/11/01	9.00	Put	Option on jNote	11,995.0000	11,856.0000	(1.159)	0	0	0
06/06/2007	JN05	2008/02/07			jNote	8.9630	8.9640	0.011	0.0000	0.0000	0
06/06/2007	JN05	2008/02/07	9.00	Call	Option on jNote	15,693.0000	15,679.0000	(0.089)	0	0	0
06/06/2007	JN05	2008/02/07	9.00	Put	Option on jNote	17,168.0000	17,114.0000	(0.315)	0	0	0
06/06/2007	JN10	2007/08/02			jNote	8.6430	8.6520	0.104	0.0000	0.0000	0
06/06/2007	JN10	2007/08/02	9.00	Put	Option on jNote	24,700.0000	24,140.0000	(2.267)	0	0	0
06/06/2007	JN10	2007/08/02	9.00	Call	Option on jNote	1,216.0000	1,253.0000	3.043	0	0	0
06/06/2007	JN10	2007/11/01			jNote	8.5900	8.6000	0.116	0.0000	0.0000	0
06/06/2007	JN10	2007/11/01	9.00	Put	Option on jNote	30,692.0000	30,132.0000	(1.825)	0	0	0
06/06/2007	JN10	2007/11/01	9.00	Call	Option on jNote	3,657.0000	3,758.0000	2.762	0	0	0
06/06/2007	JN10	2008/02/07			jNote	8.5280	8.5400	0.141	0.0000	0.0000	0
06/06/2007	JN10	2008/02/07	9.00	Put	Option on jNote	36,691.0000	36,050.0000	(1.747)	0	0	0
06/06/2007	JN10	2008/02/07	9.00	Call	Option on jNote	5,511.0000	5,663.0000	2.758	0	0	0

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06/06/2007	JROD	2007/06/29			jRod	8.7250	8.7200	(0.057)	0.0000	0.0000	0
06/06/2007	JROD	2007/07/31			jRod	8.9900	8.9820	(0.089)	0.0000	0.0000	0
06/06/2007	JROD	2007/08/31			jRod	9.3570	9.3480	(0.096)	0.0000	0.0000	0
06/06/2007	JROD	2007/09/28			jRod	9.1850	9.1810	(0.044)	0.0000	0.0000	0
06/06/2007	JROD	2007/10/31			jRod	9.3820	9.3770	(0.053)	0.0000	0.0000	0
06/06/2007	JROD	2007/11/30			jRod	9.5680	9.5620	(0.063)	0.0000	0.0000	0
06/06/2007	JROD	2007/12/31			jRod	9.3850	9.3810	(0.043)	0.0000	0.0000	0
06/06/2007	OTH1	2007/08/02			Index Future	251.9650	251.7100	(0.101)	0.0000	0.0000	15
06/06/2007	R153	2007/08/02			Bond Future	8.5450	8.5450	-	0.0000	0.0000	1,038
06/06/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	5,026.0000	4,977.0000	(0.975)	0	0	0
06/06/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	6,306.0000	6,258.0000	(0.761)	0	0	0
06/06/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	14,473.0000	14,437.0000	(0.249)	0	0	0
06/06/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,628.0000	1,593.0000	(2.150)	0	0	0
06/06/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	2,931.0000	2,886.0000	(1.535)	0	0	0
06/06/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	9,174.0000	9,127.0000	(0.512)	0	0	0
06/06/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	10,153.0000	10,108.0000	(0.443)	0	0	0
06/06/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	3,363.0000	3,317.0000	(1.368)	0	0	0
06/06/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	8,241.0000	8,193.0000	(0.582)	0	0	0
06/06/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	3,844.0000	3,796.0000	(1.249)	0	0	0
06/06/2007	R153	2007/11/01			Bond Future	8.5150	8.5150	-	0.0000	0.0000	0
06/06/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	5,450.0000	5,423.0000	(0.495)	0	0	0
06/06/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	12,448.0000	12,421.0000	(0.217)	0	0	0
06/06/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	1,959.0000	1,941.0000	(0.919)	0	0	0
06/06/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	17,029.0000	17,006.0000	(0.135)	0	0	0
06/06/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	3,377.0000	3,354.0000	(0.681)	0	0	0
06/06/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	22,316.0000	22,297.0000	(0.085)	0	0	0

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06/06/2007	R153	2008/02/07			Bond Future	8.4450	8.4450	-	0.0000	0.0000	0
06/06/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	9,006.0000	8,984.0000	(0.244)	0	0	0
06/06/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	13,687.0000	13,664.0000	(0.168)	0	0	0
06/06/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	4,789.0000	4,770.0000	(0.397)	0	0	0
06/06/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	6,666.0000	6,644.0000	(0.330)	0	0	0
06/06/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	17,385.0000	17,363.0000	(0.127)	0	0	0
06/06/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	21,588.0000	21,569.0000	(0.088)	0	0	0
06/06/2007	R157	2007/08/02			Bond Future	8.0250	8.0250	-	0.0000	0.0000	0
06/06/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	51,454.0000	51,405.0000	(0.095)	0	0	0
06/06/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,441.0000	1,392.0000	(3.400)	0	0	0
06/06/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	67,148.0000	67,125.0000	(0.034)	0	0	0
06/06/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,170.0000	1,127.0000	(3.675)	0	0	0
06/06/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	3,425.0000	3,345.0000	(2.336)	0	0	0
06/06/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,725.0000	1,670.0000	(3.188)	0	0	0
06/06/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	36,483.0000	36,403.0000	(0.219)	0	0	0
06/06/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	48,371.0000	48,317.0000	(0.112)	0	0	0
06/06/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	54,539.0000	54,496.0000	(0.079)	0	0	0
06/06/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	476.0000	453.0000	(4.832)	0	0	0
06/06/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	446.0000	425.0000	(4.709)	0	0	0
06/06/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	56,845.0000	56,824.0000	(0.037)	0	0	0
06/06/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	5,644.0000	5,548.0000	(1.701)	0	0	0
06/06/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	25,299.0000	25,204.0000	(0.376)	0	0	86
06/06/2007	R157	2007/11/01			Bond Future	7.9800	7.9800	-	0.0000	0.0000	3
06/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	8,056.0000	8,000.0000	(0.695)	0	0	0
06/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	41,800.0000	41,744.0000	(0.134)	0	0	0
06/06/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	4,424.0000	4,381.0000	(0.972)	0	0	0
06/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	41,800.0000	41,744.0000	(0.134)	0	0	0
06/06/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	56,196.0000	56,153.0000	(0.077)	0	0	0
06/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	8,056.0000	8,000.0000	(0.695)	0	0	0
06/06/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	29,564.0000	29,498.0000	(0.223)	0	0	0
06/06/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	13,536.0000	13,470.0000	(0.488)	0	0	0
06/06/2007	R157	2008/02/07			Bond Future	7.9250	7.9250	-	0.0000	0.0000	477
06/06/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	15,148.0000	15,097.0000	(0.337)	0	0	0

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06/06/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	44,175.0000	44,124.0000	(0.115)	0	0	0
06/06/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	56,703.0000	56,659.0000	(0.078)	0	0	0
06/06/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	10,206.0000	10,162.0000	(0.431)	0	0	0
06/06/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	21,554.0000	21,500.0000	(0.251)	0	0	0
06/06/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	33,405.0000	33,351.0000	(0.162)	0	0	0
06/06/2007	R186	2007/08/02			Bond Future	7.7450	7.7450	-	0.0000	0.0000	5
06/06/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	63,144.0000	63,023.0000	(0.192)	0	0	0
06/06/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	4,807.0000	4,686.0000	(2.517)	0	0	0
06/06/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	112,802.0000	112,770.0000	(0.028)	0	0	0
06/06/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	82,676.0000	82,596.0000	(0.097)	0	0	0
06/06/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	621.0000	590.0000	(4.992)	0	0	0
06/06/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	87,678.0000	87,607.0000	(0.081)	0	0	0
06/06/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	92,663.0000	92,601.0000	(0.067)	0	0	0
06/06/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,572.0000	1,511.0000	(3.880)	0	0	0
06/06/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,352.0000	2,272.0000	(3.401)	0	0	0
06/06/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	1,952.0000	1,881.0000	(3.637)	0	0	0
06/06/2007	R186	2007/11/01			Bond Future	7.7050	7.7050	-	0.0000	0.0000	0
06/06/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	24,642.0000	24,527.0000	(0.467)	0	0	0
06/06/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	49,494.0000	49,379.0000	(0.232)	0	0	0
06/06/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	8,124.0000	8,047.0000	(0.948)	0	0	0
06/06/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	96,701.0000	96,624.0000	(0.080)	0	0	0
06/06/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	14,774.0000	14,674.0000	(0.677)	0	0	0
06/06/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	70,923.0000	70,823.0000	(0.141)	0	0	0
06/06/2007	R186	2008/02/07			Bond Future	7.6500	7.6500	-	0.0000	0.0000	0
06/06/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	38,967.0000	38,877.0000	(0.231)	0	0	0
06/06/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	50,829.0000	50,739.0000	(0.177)	0	0	0
06/06/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	36,688.0000	36,598.0000	(0.245)	0	0	0
06/06/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	74,410.0000	74,326.0000	(0.113)	0	0	0
06/06/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	25,268.0000	25,184.0000	(0.332)	0	0	0
06/06/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	54,795.0000	54,705.0000	(0.164)	0	0	0
06/06/2007	R196	2007/08/02			Bond Future	8.9540	8.9160	(0.424)	0.0000	0.0000	0
06/06/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	10,449.0000	9,930.0000	(4.967)	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
06/06/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	193.0000	224.0000	16.062	0	0	0
06/06/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	7,190.0000	6,721.0000	(6.523)	0	0	0
06/06/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	592.0000	673.0000	13.682	0	0	0
06/06/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	4,429.0000	4,048.0000	(8.602)	0	0	0
06/06/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	1,472.0000	1,641.0000	11.481	0	0	0
06/06/2007	R196	2007/11/01			Bond Future	8.8430	8.8040	(0.441)	0.0000	0.0000	0
06/06/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	8,869.0000	8,499.0000	(4.172)	0	0	0
06/06/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	1,532.0000	1,642.0000	7.180	0	0	0
06/06/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	2,435.0000	2,592.0000	6.448	0	0	0
06/06/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	6,670.0000	6,347.0000	(4.843)	0	0	0
06/06/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	3,664.0000	3,875.0000	5.759	0	0	0
06/06/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	4,810.0000	4,540.0000	(5.613)	0	0	0
06/06/2007	R196	2008/02/07			Bond Future	8.7180	8.6870	(0.356)	0.0000	0.0000	0
06/06/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	6,706.0000	6,525.0000	(2.699)	0	0	0
06/06/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	4,549.0000	4,674.0000	2.748	0	0	0
06/06/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	3,553.0000	3,657.0000	2.927	0	0	0
06/06/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	8,193.0000	7,991.0000	(2.466)	0	0	0
06/06/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	5,714.0000	5,861.0000	2.573	0	0	0
06/06/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	5,398.0000	5,239.0000	(2.946)	0	0	0
06/06/2007	R201	2007/08/02			Bond Future	8.0900	8.0900	-	0.0000	0.0000	0
06/06/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,220.0000	3,152.0000	(2.112)	0	0	0
06/06/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	25,854.0000	25,786.0000	(0.263)	0	0	0
06/06/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	49,918.0000	49,895.0000	(0.046)	0	0	0
06/06/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	524.0000	501.0000	(4.389)	0	0	0
06/06/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,127.0000	1,089.0000	(3.372)	0	0	0
06/06/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	39,927.0000	39,888.0000	(0.098)	0	0	0
06/06/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	37,482.0000	37,439.0000	(0.115)	0	0	0
06/06/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,354.0000	1,311.0000	(3.176)	0	0	0
06/06/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	35,070.0000	35,023.0000	(0.134)	0	0	0
06/06/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,623.0000	1,575.0000	(2.957)	0	0	0
06/06/2007	R201	2007/11/01			Bond Future	8.0300	8.0300	-	0.0000	0.0000	0
06/06/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	10,625.0000	10,570.0000	(0.518)	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
06/06/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	26,102.0000	26,048.0000	(0.207)	0	0	0
06/06/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	47,501.0000	47,465.0000	(0.076)	0	0	0
06/06/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	3,656.0000	3,620.0000	(0.985)	0	0	0
06/06/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	36,004.0000	35,957.0000	(0.131)	0	0	0
06/06/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	6,461.0000	6,414.0000	(0.727)	0	0	0
06/06/2007	R201	2008/02/07			Bond Future	7.9500	7.9500	-	0.0000	0.0000	0
06/06/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	16,875.0000	16,832.0000	(0.255)	0	0	0
06/06/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	27,634.0000	27,591.0000	(0.156)	0	0	0
06/06/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	46,323.0000	46,288.0000	(0.076)	0	0	0
06/06/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	8,050.0000	8,015.0000	(0.435)	0	0	0
06/06/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	36,299.0000	36,258.0000	(0.113)	0	0	0
06/06/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	11,894.0000	11,853.0000	(0.345)	0	0	0
06/06/2007	R203	2007/08/02			Bond Future	7.9200	7.9200	-	0.0000	0.0000	0
06/06/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	59,700.0000	59,670.0000	(0.050)	0	0	0
06/06/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	701.0000	671.0000	(4.280)	0	0	0
06/06/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	877.0000	842.0000	(3.991)	0	0	0
06/06/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	56,646.0000	56,611.0000	(0.062)	0	0	0
06/06/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	267.0000	252.0000	(5.618)	0	0	0
06/06/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	72,047.0000	72,032.0000	(0.021)	0	0	0
06/06/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,063.0000	1,023.0000	(3.763)	0	0	0
06/06/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	53,587.0000	53,548.0000	(0.073)	0	0	0
06/06/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,219.0000	2,157.0000	(2.794)	0	0	0
06/06/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	41,620.0000	41,558.0000	(0.149)	0	0	0
06/06/2007	R203	2007/11/01			Bond Future	7.8650	7.8650	-	0.0000	0.0000	0
06/06/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	35,713.0000	35,652.0000	(0.171)	0	0	0
06/06/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	10,169.0000	10,108.0000	(0.600)	0	0	0
06/06/2007	R203	2008/02/07			Bond Future	7.8000	7.8000	-	0.0000	0.0000	0
06/06/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	17,854.0000	17,802.0000	(0.291)	0	0	0
06/06/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	38,503.0000	38,451.0000	(0.135)	0	0	0
06/06/2007	R204	2007/08/02			Bond Future	7.9100	7.9100	-	0.0000	0.0000	0
06/06/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	46,517.0000	46,423.0000	(0.202)	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
06/06/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	3,840.0000	3,747.0000	(2.422)	0	0	0
06/06/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,981.0000	1,917.0000	(3.231)	0	0	0
06/06/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	77,603.0000	77,574.0000	(0.037)	0	0	0
06/06/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	64,834.0000	64,783.0000	(0.079)	0	0	0
06/06/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,659.0000	1,601.0000	(3.496)	0	0	0
06/06/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	61,689.0000	61,632.0000	(0.092)	0	0	0
06/06/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	58,574.0000	58,510.0000	(0.109)	0	0	0
06/06/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,382.0000	1,331.0000	(3.690)	0	0	0
06/06/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	635.0000	605.0000	(4.724)	0	0	0
06/06/2007	R204	2007/11/01			Bond Future	7.8650	7.8650	-	0.0000	0.0000	0
06/06/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	45,355.0000	45,262.0000	(0.205)	0	0	0
06/06/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	17,961.0000	17,868.0000	(0.518)	0	0	0
06/06/2007	R204	2008/02/07			Bond Future	7.8000	7.8000	-	0.0000	0.0000	0
06/06/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	49,746.0000	49,672.0000	(0.149)	0	0	0
06/06/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	27,519.0000	27,445.0000	(0.269)	0	0	0
06/06/2007	R206	2007/08/02			Bond Future	8.0750	8.0750	-	0.0000	0.0000	0
06/06/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	2,995.0000	2,937.0000	(1.937)	0	0	0
06/06/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	18,943.0000	18,885.0000	(0.306)	0	0	0
06/06/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	5,067.0000	4,997.0000	(1.381)	0	0	0
06/06/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	13,523.0000	13,453.0000	(0.518)	0	0	0
06/06/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	10,646.0000	10,572.0000	(0.695)	0	0	0
06/06/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	6,994.0000	6,920.0000	(1.058)	0	0	0
06/06/2007	R206	2007/11/01			Bond Future	7.9910	8.0100	0.238	0.0000	0.0000	0
06/06/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	20,813.0000	21,329.0000	2.479	0	0	0
06/06/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	9,304.0000	8,920.0000	(4.127)	0	0	0
06/06/2007	R206	2008/02/07			Bond Future	7.9200	7.9200	-	0.0000	0.0000	0
06/06/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	22,371.0000	22,334.0000	(0.165)	0	0	0
06/06/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	14,511.0000	14,474.0000	(0.255)	0	0	0
06/06/2007	R207	2007/08/02			Bond Future	7.8850	7.8850	-	0.0000	0.0000	0
06/06/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,117.0000	1,077.0000	(3.581)	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
06/06/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	46,205.0000	46,165.0000	(0.087)	0	0	0
06/06/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	53.0000	49.0000	(7.547)	0	0	0
06/06/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	66,242.0000	66,231.0000	(0.017)	0	0	0
06/06/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	59,502.0000	59,483.0000	(0.032)	0	0	0
06/06/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	275.0000	260.0000	(5.455)	0	0	0
06/06/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	62,870.0000	62,855.0000	(0.024)	0	0	0
06/06/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	371.0000	353.0000	(4.852)	0	0	0
06/06/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	202.0000	190.0000	(5.941)	0	0	0
06/06/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	79,698.0000	79,694.0000	(0.005)	0	0	0
06/06/2007	R207	2007/11/01			Bond Future	7.8350	7.8350	-	0.0000	0.0000	0
06/06/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	11,051.0000	10,986.0000	(0.588)	0	0	0
06/06/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	36,717.0000	36,653.0000	(0.174)	0	0	0
06/06/2007	R207	2008/02/07			Bond Future	7.7750	7.7750	-	0.0000	0.0000	0
06/06/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	18,201.0000	18,149.0000	(0.286)	0	0	0
06/06/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	39,056.0000	39,003.0000	(0.136)	0	0	0
06/06/2007	R209	2007/08/02			Bond Future	7.4550	7.4550	-	0.0000	0.0000	631
06/06/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	817.0000	781.0000	(4.406)	0	0	0
06/06/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	79,594.0000	79,558.0000	(0.045)	0	0	0
06/06/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	52,715.0000	52,630.0000	(0.161)	0	0	0
06/06/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	3,144.0000	3,059.0000	(2.704)	0	0	0
06/06/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	30,771.0000	30,635.0000	(0.442)	0	0	0
06/06/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	8,987.0000	8,851.0000	(1.513)	0	0	0
06/06/2007	R209	2007/11/01			Bond Future	7.4200	7.4200	-	0.0000	0.0000	0
06/06/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	11,285.0000	11,207.0000	(0.691)	0	0	0
06/06/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	57,097.0000	57,019.0000	(0.137)	0	0	0
06/06/2007	R209	2008/02/07			Bond Future	7.3700	7.3700	-	0.0000	0.0000	0
06/06/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	61,184.0000	61,115.0000	(0.113)	0	0	0
06/06/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	20,728.0000	20,658.0000	(0.338)	0	0	0
06/06/2007	TRT1	2007/08/02			Index Future	253.6330	253.5130	(0.047)	0.0000	0.0000	500

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
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Grand Total:										3,096
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