



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 01/08/2007

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/08/2007	\$ / R 2007/09/17			Currency Future	7.1563	7.1924	0.504	0.0000	0.0000	2,220
01/08/2007	\$ / R 2007/12/14			Currency Future	7.2491	7.2881	0.538	7.3400	7.3200	16,585
01/08/2007	\$ / R 2008/03/17			Currency Future	7.3473	7.3891	0.569	0.0000	0.0000	4,601
01/08/2007	ALBI 2007/08/02			Index Future	248.6960	247.9420	(0.303)	0.0000	0.0000	0
01/08/2007	ALBI 2007/08/02	254.00	Put	Index Future	53,040.0000	60,580.0000	14.216	0	0	0
01/08/2007	ALBI 2007/08/02	254.00	Call	Index Future	0.0000	0.0000	-	0	0	0
01/08/2007	ALBI 2007/11/01			Index Future	254.8890	254.1070	(0.307)	0.0000	0.0000	0
01/08/2007	ALBI 2007/11/01	254.00	Call	Index Future	30,309.0000	25,980.0000	(14.283)	0	0	0
01/08/2007	ALBI 2007/11/01	254.00	Put	Index Future	21,419.0000	24,910.0000	16.299	0	0	0
01/08/2007	ALBI 2008/02/07			Index Future	261.9020	261.1410	(0.291)	0.0000	0.0000	0
01/08/2007	ALBI 2008/02/07	254.00	Put	Index Future	10,313.0000	11,799.0000	14.409	0	0	0
01/08/2007	ALBI 2008/02/07	254.00	Call	Index Future	89,333.0000	83,209.0000	(6.855)	0	0	0
01/08/2007	CRD1 2007/08/02			Index Future	107.0970	107.9530	0.799	106.5800	106.5800	0
01/08/2007	CRD1 2007/11/01			Index Future	109.5410	110.6370	1.001	108.9700	108.9700	8
01/08/2007	CRD1 2008/02/07			Index Future	113.9610	113.7000	(0.229)	0.0000	0.0000	0
01/08/2007	GOVI 2007/08/02			jGovi	249.7450	249.0520	(0.277)	0.0000	0.0000	0

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01/08/2007	GOVI	2007/08/02	240.50	Call	jGovi	92,450.0000	85,520.0000	(7.496)	0	0	0
01/08/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
01/08/2007	GOVI	2007/11/01			jGovi	255.4430	254.7330	(0.278)	0.0000	0.0000	118
01/08/2007	GOVI	2007/11/01	265.00	Put	jGovi	96,179.0000	103,075.0000	7.170	0	0	0
01/08/2007	GOVI	2007/11/01	265.00	Call	jGovi	609.0000	405.0000	(33.498)	0	0	0
01/08/2007	GOVI	2008/02/07			jGovi	262.1660	261.1740	(0.378)	0.0000	0.0000	60
01/08/2007	GOVI	2008/02/07	265.00	Put	jGovi	45,893.0000	52,454.0000	14.296	0	0	0
01/08/2007	GOVI	2008/02/07	265.00	Call	jGovi	17,553.0000	14,194.0000	(19.136)	0	0	0
01/08/2007	GOVI	2008/05/02			jGovi	268.3840	267.8010	(0.217)	0.0000	0.0000	0
01/08/2007	GOVI	2008/05/02	264.00	Call	jGovi	71,362.0000	67,514.0000	(5.392)	0	0	0
01/08/2007	GOVI	2008/05/02	264.00	Put	jGovi	27,522.0000	29,504.0000	7.202	0	0	0
01/08/2007	ILBI	2007/08/02			Index Future	277.1610	277.1120	(0.018)	0.0000	0.0000	0
01/08/2007	ILBI	2007/11/01			Index Future	284.0630	284.0020	(0.021)	0.0000	0.0000	0
01/08/2007	ILBI	2008/02/07			Index Future	291.8790	291.8630	(0.005)	0.0000	0.0000	0
01/08/2007	J153	2010/08/31			jSwap	9.9820	10.0350	0.531	0.0000	0.0000	0
01/08/2007	J157	2015/09/15			jSwap	9.6000	9.6790	0.823	0.0000	0.0000	0
01/08/2007	J186	2026/12/21			jSwap	8.8450	8.9100	0.735	0.0000	0.0000	0
01/08/2007	J201	2014/12/22			jSwap	9.6870	9.7660	0.816	0.0000	0.0000	0
01/08/2007	J203	2017/09/15			jSwap	9.4390	9.5130	0.784	0.0000	0.0000	0
01/08/2007	J204	2018/12/21			jSwap	9.3500	9.4270	0.824	0.0000	0.0000	0
01/08/2007	J207	2020/01/15			jSwap	9.2670	9.3440	0.831	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
01/08/2007	JBAR	2005/12/21			jBar	9.9130	9.9250	0.121	0.0000	0.0000	0
01/08/2007	JFRA	2007/08/02			jFra	9.9320	9.9320	-	0.0000	0.0000	0
01/08/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,917.0000	5,917.0000	-	0	0	0
01/08/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
01/08/2007	JFRA	2007/08/23			jFra	10.1120	10.0480	(0.633)	0.0000	0.0000	0
01/08/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	75.0000	68.0000	(9.333)	0	0	0
01/08/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	1,017.0000	1,025.0000	0.787	0	0	0
01/08/2007	JFRA	2007/11/01			jFra	10.2560	10.2900	0.332	0.0000	0.0000	0
01/08/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,201.0000	7,290.0000	1.236	0	0	0
01/08/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
01/08/2007	JFRA	2008/02/07			jFra	10.3220	10.3570	0.339	0.0000	0.0000	0
01/08/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,091.0000	18,092.0000	0.006	0	0	0
01/08/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	11,192.0000	11,126.0000	(0.590)	0	0	0
01/08/2007	JFRA	2008/05/02			jFra	10.3390	10.3800	0.397	0.0000	0.0000	0
01/08/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	17,455.0000	17,477.0000	0.126	0	0	0
01/08/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	17,231.0000	17,144.0000	(0.505)	0	0	0
01/08/2007	JFRA	2008/08/07			jFra	10.2330	10.2640	0.303	0.0000	0.0000	0
01/08/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	20,142.0000	20,152.0000	0.050	0	0	0
01/08/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	20,184.0000	20,118.0000	(0.327)	0	0	0
01/08/2007	JFRA	2008/11/06			jFra	10.1440	10.1580	0.138	0.0000	0.0000	0
01/08/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	22,619.0000	22,578.0000	(0.181)	0	0	0
01/08/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	22,362.0000	22,354.0000	(0.036)	0	0	0
01/08/2007	JN02	2007/08/02			jNote	10.1450	10.1790	0.335	0.0000	0.0000	0
01/08/2007	JN02	2007/08/02	9.25	Call	Option on jNote	16,109.0000	16,716.0000	3.768	0	0	0
01/08/2007	JN02	2007/08/02	9.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
01/08/2007	JN02	2007/11/01			jNote	10.1260	10.1740	0.474	0.0000	0.0000	0
01/08/2007	JN02	2007/11/01	9.00	Call	Option on jNote	23,203.0000	23,843.0000	2.758	0	0	0

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01/08/2007	JN02	2007/11/01	9.00	Put	Option on jNote	2,946.0000	2,731.0000	(7.298)	0	0	0
01/08/2007	JN02	2008/02/07			jNote	10.0530	10.1110	0.577	0.0000	0.0000	0
01/08/2007	JN02	2008/02/07	9.00	Put	Option on jNote	6,819.0000	6,478.0000	(5.001)	0	0	0
01/08/2007	JN02	2008/02/07	9.00	Call	Option on jNote	25,612.0000	26,296.0000	2.671	0	0	0
01/08/2007	JN02	2008/05/02			jNote	9.9680	10.0360	0.682	0.0000	0.0000	0
01/08/2007	JN02	2008/05/02	10.00	Call	Option on jNote	17,844.0000	18,434.0000	3.306	0	0	0
01/08/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,836.0000	16,199.0000	(3.784)	0	0	0
01/08/2007	JN05	2007/08/02			jNote	9.8140	9.8830	0.703	0.0000	0.0000	0
01/08/2007	JN05	2007/08/02	9.25	Call	Option on jNote	22,017.0000	24,677.0000	12.082	0	0	0
01/08/2007	JN05	2007/08/02	9.25	Put	Option on jNote	0.0000	0.0000	-	0	0	0
01/08/2007	JN05	2007/11/01			jNote	9.7780	9.8530	0.767	0.0000	0.0000	0
01/08/2007	JN05	2007/11/01	9.00	Put	Option on jNote	1,331.0000	1,015.0000	(23.742)	0	0	0
01/08/2007	JN05	2007/11/01	9.00	Call	Option on jNote	31,715.0000	34,276.0000	8.075	0	0	0
01/08/2007	JN05	2008/02/07			jNote	9.7150	9.7930	0.803	0.0000	0.0000	0
01/08/2007	JN05	2008/02/07	9.00	Call	Option on jNote	32,370.0000	34,716.0000	7.247	0	0	0
01/08/2007	JN05	2008/02/07	9.00	Put	Option on jNote	4,407.0000	3,754.0000	(14.817)	0	0	0
01/08/2007	JN05	2008/05/02			jNote	9.6520	9.7330	0.839	0.0000	0.0000	0
01/08/2007	JN05	2008/05/02	9.50	Call	Option on jNote	21,258.0000	23,041.0000	8.387	0	0	0
01/08/2007	JN05	2008/05/02	9.50	Put	Option on jNote	13,811.0000	12,435.0000	(9.963)	0	0	0
01/08/2007	JN10	2007/08/02			jNote	9.3450	9.4210	0.813	0.0000	0.0000	0
01/08/2007	JN10	2007/08/02	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
01/08/2007	JN10	2007/08/02	9.00	Call	Option on jNote	22,017.0000	26,787.0000	21.665	0	0	0
01/08/2007	JN10	2007/11/01			jNote	9.3010	9.3800	0.849	0.0000	0.0000	0
01/08/2007	JN10	2007/11/01	9.00	Put	Option on jNote	3,168.0000	2,161.0000	(31.787)	0	0	0
01/08/2007	JN10	2007/11/01	9.00	Call	Option on jNote	22,407.0000	26,371.0000	17.691	0	0	0
01/08/2007	JN10	2008/02/07			jNote	9.2400	9.3200	0.866	0.0000	0.0000	0
01/08/2007	JN10	2008/02/07	9.00	Call	Option on jNote	23,290.0000	26,718.0000	14.719	0	0	0

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01/08/2007	JN10	2008/02/07	9.00	Put	Option on jNote	7,929.0000	6,303.0000	(20.507)	0	0	0
01/08/2007	JN10	2008/05/02			jNote	9.1810	9.2620	0.882	0.0000	0.0000	0
01/08/2007	JN10	2008/05/02	9.00	Put	Option on jNote	11,493.0000	9,575.0000	(16.688)	0	0	0
01/08/2007	JN10	2008/05/02	9.00	Call	Option on jNote	24,525.0000	27,757.0000	13.178	0	0	0
01/08/2007	JROD	2007/08/31			jRod	9.2300	9.2240	(0.065)	0.0000	0.0000	0
01/08/2007	JROD	2007/09/28			jRod	9.5260	9.5190	(0.073)	0.0000	0.0000	0
01/08/2007	JROD	2007/10/31			jRod	9.9130	9.9120	(0.010)	0.0000	0.0000	0
01/08/2007	JROD	2007/11/30			jRod	9.7020	9.7070	0.052	0.0000	0.0000	0
01/08/2007	JROD	2007/12/31			jRod	9.9070	9.9210	0.141	0.0000	0.0000	0
01/08/2007	JROD	2008/01/31			jRod	10.1020	10.1240	0.218	0.0000	0.0000	0
01/08/2007	JROD	2008/02/29			jRod	9.9010	9.9200	0.192	0.0000	0.0000	0
01/08/2007	JROD	2008/03/31			jRod	10.0630	10.0860	0.229	0.0000	0.0000	0
01/08/2007	OTH1	2007/08/02			Index Future	244.0700	243.1370	(0.382)	242.8400	242.8400	0
01/08/2007	OTH1	2007/11/01			Index Future	249.6390	249.1820	(0.183)	248.2800	248.2800	12
01/08/2007	OTH1	2008/02/07			Index Future	257.0130	256.0800	(0.363)	0.0000	0.0000	0
01/08/2007	R153	2007/08/02			Bond Future	9.2500	9.3000	0.541	0.0000	0.0000	1,274
01/08/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	5.0000	0.0000	(100.000)	0	0	0
01/08/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	6,982.0000	8,366.0000	19.822	0	0	0
01/08/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	12,600.0000	13,988.0000	11.016	0	0	0
01/08/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	21,102.0000	22,490.0000	6.578	0	0	0

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01/08/2007	R153	2007/08/02	7.75	Put	Option on Bond Future	42,723.0000	44,112.0000	3.251	0	0	0
01/08/2007	R153	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	14,011.0000	15,399.0000	9.907	0	0	0
01/08/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	15,424.0000	16,813.0000	9.005	0	0	0
01/08/2007	R153	2007/11/01			Bond Future	9.2650	9.3150	0.540	0.0000	0.0000	177
01/08/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	398.0000	321.0000	(19.347)	0	0	0
01/08/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	149.0000	116.0000	(22.148)	0	0	0
01/08/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	33,305.0000	34,557.0000	3.759	0	0	0
01/08/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	26,900.0000	28,108.0000	4.491	0	0	0
01/08/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	39,910.0000	41,182.0000	3.187	0	0	0
01/08/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	49.0000	37.0000	(24.490)	0	0	0
01/08/2007	R153	2008/02/07			Bond Future	9.2450	9.2950	0.541	9.3300	9.3300	7
01/08/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	2,177.0000	1,970.0000	(9.508)	0	0	0
01/08/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	25,795.0000	26,757.0000	3.729	0	0	0
01/08/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,351.0000	1,210.0000	(10.437)	0	0	0
01/08/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	31,007.0000	32,036.0000	3.319	0	0	0
01/08/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	801.0000	710.0000	(11.361)	0	0	0
01/08/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	36,539.0000	37,617.0000	2.950	0	0	0
01/08/2007	R153	2008/05/02			Bond Future	9.1300	9.1800	0.548	0.0000	0.0000	0
01/08/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	11,638.0000	12,208.0000	4.898	0	0	0
01/08/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	8,836.0000	8,332.0000	(5.704)	0	0	0
01/08/2007	R157	2007/08/02			Bond Future	8.5700	8.6200	0.583	0.0000	0.0000	0
01/08/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	57,491.0000	60,889.0000	5.910	0	0	35
01/08/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	94,234.0000	97,633.0000	3.607	0	0	0
01/08/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	5,666.0000	8,248.0000	45.570	0	0	0
01/08/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	9,101.0000	5,705.0000	(37.315)	0	0	0
01/08/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	888.0000	71.0000	(92.005)	0	0	0
01/08/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	290.0000	293.0000	1.034	0	0	0

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01/08/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	28,837.0000	25,438.0000	(11.787)	0	0	0
01/08/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	15,556.0000	12,143.0000	(21.940)	0	0	0
01/08/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	23.0000	8.0000	(65.217)	0	0	0
01/08/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	91.0000	59.0000	(35.165)	0	0	0
01/08/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	12,269.0000	8,838.0000	(27.965)	0	0	0
01/08/2007	R157	2007/11/01			Bond Future	8.5650	8.6150	0.584	0.0000	0.0000	261
01/08/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	1,512.0000	1,223.0000	(19.114)	0	0	0
01/08/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	173.0000	129.0000	(25.434)	0	0	0
01/08/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	91,578.0000	94,847.0000	3.570	0	0	0
01/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	73,929.0000	77,120.0000	4.316	0	0	0
01/08/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	57,173.0000	60,197.0000	5.289	0	0	0
01/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	552.0000	430.0000	(22.101)	0	0	0
01/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	552.0000	430.0000	(22.101)	0	0	0
01/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	73,929.0000	77,120.0000	4.316	0	0	0
01/08/2007	R157	2008/02/07			Bond Future	8.5450	8.5950	0.585	0.0000	0.0000	343
01/08/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,874.0000	1,629.0000	(13.074)	0	0	0
01/08/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	89,248.0000	92,225.0000	3.336	0	0	0
01/08/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	3,442.0000	3,035.0000	(11.825)	0	0	0
01/08/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	73,345.0000	76,161.0000	3.839	0	0	0
01/08/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	58,660.0000	61,254.0000	4.422	0	0	0
01/08/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	5,933.0000	5,304.0000	(10.602)	0	0	0
01/08/2007	R157	2008/05/02			Bond Future	8.4900	8.5400	0.589	0.0000	0.0000	0
01/08/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	24,092.0000	22,464.0000	(6.757)	0	0	0
01/08/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	23,461.0000	24,985.0000	6.496	0	0	0
01/08/2007	R186	2007/08/02			Bond Future	8.2800	8.3200	0.483	0.0000	0.0000	0
01/08/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	24,098.0000	19,635.0000	(18.520)	0	0	0
01/08/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	175.0000	87.0000	(50.286)	0	0	0
01/08/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	50,506.0000	46,078.0000	(8.767)	0	0	0
01/08/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	46.0000	11.0000	(76.087)	0	0	0
01/08/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	18,825.0000	14,308.0000	(23.995)	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
01/08/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	10.0000	1.0000	(90.000)	0	0	0
01/08/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	2,741.0000	568.0000	(79.278)	0	0	0
01/08/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	29,425.0000	24,989.0000	(15.076)	0	0	0
01/08/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	6,079.0000	8,333.0000	37.078	0	0	0
01/08/2007	R186	2007/11/01			Bond Future	8.2400	8.2800	0.485	0.0000	0.0000	0
01/08/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	1,323.0000	1,090.0000	(17.611)	0	0	0
01/08/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	427.0000	340.0000	(20.375)	0	0	0
01/08/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	150,599.0000	154,936.0000	2.880	0	0	0
01/08/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	119,067.0000	123,258.0000	3.520	0	0	0
01/08/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	89,924.0000	93,826.0000	4.339	0	0	0
01/08/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	3,477.0000	2,955.0000	(15.013)	0	0	0
01/08/2007	R186	2008/02/07			Bond Future	8.1900	8.2300	0.488	0.0000	0.0000	0
01/08/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	18,306.0000	16,870.0000	(7.844)	0	0	0
01/08/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	68,593.0000	71,579.0000	4.353	0	0	0
01/08/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	6,331.0000	5,696.0000	(10.030)	0	0	0
01/08/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	117,622.0000	121,410.0000	3.220	0	0	0
01/08/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	11,154.0000	10,162.0000	(8.894)	0	0	0
01/08/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	91,410.0000	94,841.0000	3.753	0	0	0
01/08/2007	R186	2008/05/02			Bond Future	8.1300	8.1700	0.492	0.0000	0.0000	0
01/08/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	35,853.0000	33,764.0000	(5.827)	0	0	0
01/08/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	50,417.0000	52,758.0000	4.643	0	0	0
01/08/2007	R196	2007/08/02			Bond Future	9.5350	9.5800	0.472	0.0000	0.0000	0
01/08/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	11,316.0000	11,960.0000	5.691	0	0	0
01/08/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	14,956.0000	15,600.0000	4.306	0	0	0
01/08/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	18,614.0000	19,258.0000	3.460	0	0	0
01/08/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2007	R196	2007/11/01			Bond Future	9.4300	9.4840	0.573	0.0000	0.0000	0
01/08/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	9,025.0000	9,574.0000	6.083	0	0	0
01/08/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	689.0000	581.0000	(15.675)	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
01/08/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	324.0000	266.0000	(17.901)	0	0	0
01/08/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	11,749.0000	12,349.0000	5.107	0	0	0
01/08/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	137.0000	109.0000	(20.438)	0	0	0
01/08/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	14,665.0000	15,294.0000	4.289	0	0	0
01/08/2007	R196	2008/02/07			Bond Future	9.3150	9.3690	0.580	0.0000	0.0000	0
01/08/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	9,908.0000	10,294.0000	3.896	0	0	0
01/08/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,878.0000	1,735.0000	(7.614)	0	0	0
01/08/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	11,837.0000	12,256.0000	3.540	0	0	0
01/08/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,324.0000	1,215.0000	(8.233)	0	0	0
01/08/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,589.0000	2,409.0000	(6.952)	0	0	0
01/08/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	8,145.0000	8,494.0000	4.285	0	0	0
01/08/2007	R196	2008/05/02			Bond Future	9.2120	9.2670	0.597	0.0000	0.0000	0
01/08/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	4,999.0000	5,233.0000	4.681	0	0	0
01/08/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,357.0000	3,166.0000	(5.690)	0	0	0
01/08/2007	R201	2007/08/02			Bond Future	8.6100	8.6500	0.465	0.0000	0.0000	0
01/08/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	10,249.0000	8,060.0000	(21.358)	0	0	0
01/08/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	49.0000	19.0000	(61.224)	0	0	0
01/08/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	20,795.0000	18,636.0000	(10.382)	0	0	0
01/08/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	7,697.0000	5,486.0000	(28.725)	0	0	0
01/08/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	6,263.0000	8,138.0000	29.938	0	0	0
01/08/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	169.0000	116.0000	(31.361)	0	0	0
01/08/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	298.0000	14.0000	(95.302)	0	0	0
01/08/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	5,330.0000	3,178.0000	(40.375)	0	0	0
01/08/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	482.0000	488.0000	1.245	0	0	0
01/08/2007	R201	2007/11/01			Bond Future	8.5600	8.6000	0.467	0.0000	0.0000	91
01/08/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	72,575.0000	74,646.0000	2.854	0	0	0
01/08/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	211.0000	170.0000	(19.431)	0	0	0
01/08/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	1,524.0000	1,299.0000	(14.764)	0	0	0
01/08/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	45,521.0000	47,407.0000	4.143	0	0	0
01/08/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	58,669.0000	60,677.0000	3.423	0	0	0
01/08/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	607.0000	503.0000	(17.133)	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
01/08/2007	R201	2008/02/07			Bond Future	8.4850	8.5250	0.471	0.0000	0.0000	0
01/08/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	5,524.0000	5,063.0000	(8.345)	0	0	0
01/08/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	44,392.0000	45,994.0000	3.609	0	0	0
01/08/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	68,224.0000	70,096.0000	2.744	0	0	0
01/08/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	3,287.0000	2,980.0000	(9.340)	0	0	0
01/08/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	55,800.0000	57,557.0000	3.149	0	0	0
01/08/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,843.0000	1,651.0000	(10.418)	0	0	0
01/08/2007	R201	2008/05/02			Bond Future	8.3900	8.4300	0.477	0.0000	0.0000	0
01/08/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	21,928.0000	20,787.0000	(5.203)	0	0	0
01/08/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	16,379.0000	17,261.0000	5.385	0	0	0
01/08/2007	R203	2007/08/02			Bond Future	8.4900	8.5500	0.707	0.0000	0.0000	0
01/08/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,206.0000	3,898.0000	76.700	0	0	0
01/08/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	2,868.0000	596.0000	(79.219)	0	0	0
01/08/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	33,041.0000	29,076.0000	(12.000)	0	0	0
01/08/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	13,823.0000	9,845.0000	(28.778)	0	0	0
01/08/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	8.0000	3.0000	(62.500)	0	0	0
01/08/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	37.0000	25.0000	(32.432)	0	0	0
01/08/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	17,039.0000	13,068.0000	(23.305)	0	0	0
01/08/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	20,262.0000	16,296.0000	(19.574)	0	0	0
01/08/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
01/08/2007	R203	2007/11/01			Bond Future	8.4450	8.5050	0.710	0.0000	0.0000	0
01/08/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	65,372.0000	69,079.0000	5.671	0	0	0
01/08/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	875.0000	664.0000	(24.114)	0	0	0
01/08/2007	R203	2008/02/07			Bond Future	8.3950	8.4550	0.715	0.0000	0.0000	0
01/08/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	4,572.0000	3,960.0000	(13.386)	0	0	0
01/08/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	64,642.0000	67,895.0000	5.032	0	0	0
01/08/2007	R203	2008/05/02			Bond Future	8.3000	8.3600	0.723	0.0000	0.0000	0
01/08/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	25,220.0000	27,183.0000	7.784	0	0	0
01/08/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	22,009.0000	20,138.0000	(8.501)	0	0	0

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01/08/2007	R204	2007/08/02			Bond Future	8.4800	8.5400	0.708	0.0000	0.0000	0
01/08/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	6.0000	1.0000	(83.333)	0	0	0
01/08/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	18,784.0000	14,557.0000	(22.503)	0	0	0
01/08/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	35,699.0000	31,487.0000	(11.799)	0	0	0
01/08/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	23.0000	8.0000	(65.217)	0	0	0
01/08/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	80.0000	49.0000	(38.750)	0	0	0
01/08/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	15,404.0000	11,161.0000	(27.545)	0	0	0
01/08/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	2,527.0000	3,920.0000	55.125	0	0	0
01/08/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	22,187.0000	17,971.0000	(19.002)	0	0	0
01/08/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	3,934.0000	1,115.0000	(71.657)	0	0	0
01/08/2007	R204	2007/11/01			Bond Future	8.4400	8.5000	0.711	0.0000	0.0000	0
01/08/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	71,923.0000	75,562.0000	5.060	0	0	0
01/08/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	3,285.0000	2,751.0000	(16.256)	0	0	0
01/08/2007	R204	2008/02/07			Bond Future	8.3800	8.4400	0.716	0.0000	0.0000	0
01/08/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	10,084.0000	9,108.0000	(9.679)	0	0	0
01/08/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	73,535.0000	76,697.0000	4.300	0	0	0
01/08/2007	R204	2008/05/02			Bond Future	8.3100	8.3700	0.722	0.0000	0.0000	0
01/08/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	27,401.0000	29,519.0000	7.730	0	0	0
01/08/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	23,268.0000	21,277.0000	(8.557)	0	0	0
01/08/2007	R206	2007/08/02			Bond Future	8.6100	8.6500	0.465	0.0000	0.0000	0
01/08/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	41,515.0000	43,393.0000	4.524	0	0	0
01/08/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	29,219.0000	31,097.0000	6.427	0	0	0
01/08/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	17,111.0000	18,989.0000	10.975	0	0	0
01/08/2007	R206	2007/11/01			Bond Future	8.5500	8.5900	0.468	0.0000	0.0000	0
01/08/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	38,742.0000	40,393.0000	4.262	0	0	0
01/08/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	1,166.0000	985.0000	(15.523)	0	0	0

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01/08/2007	R206	2008/02/07			Bond Future	8.4700	8.5100	0.472	0.0000	0.0000	0
01/08/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	37,287.0000	38,679.0000	3.733	0	0	0
01/08/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	4,519.0000	4,129.0000	(8.630)	0	0	0
01/08/2007	R206	2008/05/02			Bond Future	8.3700	8.4100	0.478	0.0000	0.0000	0
01/08/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	19,446.0000	20,371.0000	4.757	0	0	0
01/08/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	14,209.0000	13,397.0000	(5.715)	0	0	0
01/08/2007	R207	2007/08/02			Bond Future	8.4300	8.4700	0.474	0.0000	0.0000	61
01/08/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	5,605.0000	2,910.0000	(48.082)	0	0	0
01/08/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	620.0000	778.0000	25.484	0	0	0
01/08/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	22,491.0000	19,638.0000	(12.685)	0	0	0
01/08/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	19,027.0000	16,174.0000	(14.994)	0	0	0
01/08/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	25,937.0000	23,084.0000	(11.000)	0	0	0
01/08/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
01/08/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	39,542.0000	36,689.0000	(7.215)	0	0	0
01/08/2007	R207	2007/11/01			Bond Future	8.3900	8.4300	0.477	0.0000	0.0000	0
01/08/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	992.0000	815.0000	(17.843)	0	0	0
01/08/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	67,247.0000	69,906.0000	3.954	0	0	0
01/08/2007	R207	2008/02/07			Bond Future	8.3300	8.3700	0.480	0.0000	0.0000	0
01/08/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	4,596.0000	4,135.0000	(10.030)	0	0	0
01/08/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	65,781.0000	68,139.0000	3.585	0	0	0
01/08/2007	R207	2008/05/02			Bond Future	8.2700	8.3100	0.484	0.0000	0.0000	0
01/08/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	25,137.0000	23,698.0000	(5.725)	0	0	0
01/08/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	26,544.0000	27,911.0000	5.150	0	0	0
01/08/2007	R209	2007/08/02			Bond Future	7.9500	7.9800	0.377	0.0000	0.0000	635
01/08/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2007	R209	2007/08/02	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
01/08/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	98,719.0000	101,550.0000	2.868	0	0	0
01/08/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	127,925.0000	130,755.0000	2.212	0	0	0
01/08/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	70,932.0000	73,763.0000	3.991	0	0	0
01/08/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/08/2007	R209	2007/11/01			Bond Future	7.9150	7.9450	0.379	0.0000	0.0000	0
01/08/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	96,130.0000	98,832.0000	2.811	0	0	0
01/08/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	923.0000	780.0000	(15.493)	0	0	0
01/08/2007	R209	2008/02/07			Bond Future	7.8700	7.9000	0.381	0.0000	0.0000	0
01/08/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	95,931.0000	98,366.0000	2.538	0	0	0
01/08/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	5,218.0000	4,788.0000	(8.241)	0	0	0
01/08/2007	R209	2008/05/02			Bond Future	7.8150	7.8450	0.384	0.0000	0.0000	0
01/08/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	34,116.0000	32,636.0000	(4.338)	0	0	0
01/08/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	40,436.0000	41,846.0000	3.487	0	0	0
01/08/2007	TRT1	2007/08/02			Index Future	246.7220	246.0570	(0.270)	245.7700	245.7700	0
01/08/2007	TRT1	2007/11/01			Index Future	252.3510	252.1740	(0.070)	251.2800	251.2800	400
01/08/2007	TRT1	2008/02/07			Index Future	259.8860	259.1550	(0.281)	0.0000	0.0000	0
Grand Total:											26,888