



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 06/11/2007

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
06/11/2007	\$ / R 2007/12/14			Currency Future	6.6340	6.5569	(1.162)	6.6100	6.5500	24,092
06/11/2007	\$ / R 2008/03/17			Currency Future	6.7373	6.7087	(0.425)	6.7000	6.6800	20,962
06/11/2007	\$ / R 2008/06/13			Currency Future	6.8466	6.7671	(1.161)	6.8000	6.7800	2,547
06/11/2007	£ / R 2007/12/14			Currency Future	13.7839	13.6778	(0.770)	0.0000	0.0000	37
06/11/2007	£ / R 2008/03/17			Currency Future	13.9548	13.9525	(0.016)	0.0000	0.0000	0
06/11/2007	£ / R 2008/06/13			Currency Future	14.1353	14.0294	(0.749)	0.0000	0.0000	0
06/11/2007	€ / R 2007/12/14			Currency Future	9.6140	9.5534	(0.630)	0.0000	0.0000	1
06/11/2007	€ / R 2008/03/17			Currency Future	9.7704	9.7819	0.118	9.7500	9.7500	751
06/11/2007	€ / R 2008/06/13			Currency Future	9.9292	9.8679	(0.617)	0.0000	0.0000	0
06/11/2007	ALBI 2008/02/07			Index Future	265.2800	266.0580	0.293	0.0000	0.0000	508
06/11/2007	ALBI 2008/02/07	254.00	Call	Index Future	113,968.0000	121,431.0000	6.548	0	0	0
06/11/2007	ALBI 2008/02/07	254.00	Put	Index Future	1,168.0000	851.0000	(27.140)	0	0	0
06/11/2007	ALBI 2008/05/02			Index Future	265.8060	266.6370	0.313	0.0000	0.0000	0
06/11/2007	ALBI 2008/05/02	265.00	Put	Index Future	33,181.0000	29,415.0000	(11.350)	0	0	0
06/11/2007	ALBI 2008/05/02	265.00	Call	Index Future	41,241.0000	45,785.0000	11.018	0	0	0

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06/11/2007	ALBI	2008/08/07			Index Future	273.5130	274.3750	0.315	0.0000	0.0000	0
06/11/2007	ALBI	2008/08/07	265.00	Call	Index Future	101,095.0000	107,789.0000	6.621	0	0	0
06/11/2007	ALBI	2008/08/07	265.00	Put	Index Future	15,965.0000	14,039.0000	(12.064)	0	0	0
06/11/2007	ALBI	2008/11/06			Index Future	280.7110	281.5990	0.316	0.0000	0.0000	0
06/11/2007	ALBI	2008/11/06	265.00	Put	Index Future	8,511.0000	7,463.0000	(12.313)	0	0	0
06/11/2007	ALBI	2008/11/06	265.00	Call	Index Future	165,621.0000	173,453.0000	4.729	0	0	0
06/11/2007	CRD1	2008/02/07			Index Future	113.9030	114.1410	0.209	0.0000	0.0000	0
06/11/2007	CRD1	2008/05/02			Index Future	116.8510	117.0950	0.209	0.0000	0.0000	0
06/11/2007	CRD1	2008/08/07			Index Future	121.5980	121.6050	0.006	0.0000	0.0000	0
06/11/2007	CRD1	2008/11/06			Index Future	122.9670	123.2250	0.210	0.0000	0.0000	8
06/11/2007	GOVI	2008/02/07			jGovi	266.4450	267.1760	0.274	0.0000	0.0000	5
06/11/2007	GOVI	2008/02/07	265.00	Call	jGovi	28,941.0000	33,506.0000	15.773	0	0	0
06/11/2007	GOVI	2008/02/07	265.00	Put	jGovi	14,491.0000	11,746.0000	(18.943)	0	0	0
06/11/2007	GOVI	2008/05/02			jGovi	273.3410	274.0920	0.275	0.0000	0.0000	0
06/11/2007	GOVI	2008/05/02	264.00	Put	jGovi	7,940.0000	6,777.0000	(14.647)	0	0	0
06/11/2007	GOVI	2008/05/02	264.00	Call	jGovi	101,350.0000	107,697.0000	6.262	0	0	0
06/11/2007	GOVI	2008/08/07			jGovi	280.4960	281.2670	0.275	0.0000	0.0000	0
06/11/2007	GOVI	2008/08/07	274.00	Call	jGovi	87,384.0000	92,886.0000	6.296	0	0	0
06/11/2007	GOVI	2008/08/07	274.00	Put	jGovi	22,424.0000	20,216.0000	(9.847)	0	0	0
06/11/2007	GOVI	2008/11/06			jGovi	287.6470	288.4390	0.275	0.0000	0.0000	60
06/11/2007	GOVI	2008/11/06	274.00	Call	jGovi	148,892.0000	155,552.0000	4.473	0	0	0
06/11/2007	GOVI	2008/11/06	274.00	Put	jGovi	12,422.0000	11,162.0000	(10.143)	0	0	0
06/11/2007	ILBI	2008/02/07			Index Future	294.6140	295.2960	0.231	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
06/11/2007	J153	2010/08/31			jSwap	10.0840	10.0620	(0.218)	0.0000	0.0000	0
06/11/2007	J157	2015/09/15			jSwap	9.0550	8.9850	(0.773)	0.0000	0.0000	0
06/11/2007	J186	2026/12/21			jSwap	8.2530	8.1810	(0.872)	0.0000	0.0000	0
06/11/2007	J201	2014/12/22			jSwap	9.1640	9.0970	(0.731)	0.0000	0.0000	0
06/11/2007	J203	2017/09/15			jSwap	8.8840	8.8040	(0.900)	0.0000	0.0000	0
06/11/2007	J204	2018/12/21			jSwap	8.8180	8.7450	(0.828)	0.0000	0.0000	0
06/11/2007	J207	2020/01/15			jSwap	8.7300	8.6600	(0.802)	0.0000	0.0000	0
06/11/2007	JBAR	2005/12/21			jBar	10.7130	10.7170	0.037	0.0000	0.0000	0
06/11/2007	JFRA	2008/02/07			jFra	10.8150	10.8180	0.028	0.0000	0.0000	0
06/11/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	14,612.0000	14,565.0000	(0.322)	0	0	0
06/11/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	6,565.0000	6,511.0000	(0.823)	0	0	0
06/11/2007	JFRA	2008/05/02			jFra	10.7950	10.8030	0.074	0.0000	0.0000	0
06/11/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	13,266.0000	13,217.0000	(0.369)	0	0	0
06/11/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,673.0000	14,645.0000	(0.191)	0	0	0
06/11/2007	JFRA	2008/08/07			jFra	10.5750	10.5810	0.057	0.0000	0.0000	0
06/11/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	16,946.0000	16,907.0000	(0.230)	0	0	0
06/11/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,735.0000	17,711.0000	(0.135)	0	0	0
06/11/2007	JFRA	2008/11/06			jFra	10.3210	10.2930	(0.271)	0.0000	0.0000	0
06/11/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	20,084.0000	20,024.0000	(0.299)	0	0	0
06/11/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	19,912.0000	19,919.0000	0.035	0	0	0
06/11/2007	JFRA	2009/02/05			jFra	10.0490	10.0290	(0.199)	0.0000	0.0000	0
06/11/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,400.0000	22,352.0000	(0.214)	0	0	0
06/11/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	22,281.0000	22,281.0000	-	0	0	0

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06/11/2007	JFRA	2009/05/07			jFra	9.7610	9.7540	(0.072)	0.0000	0.0000	0
06/11/2007	JFRA	2009/08/06			jFra	9.4570	9.4470	(0.106)	0.0000	0.0000	0
06/11/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	27,093.0000	27,085.0000	(0.030)	0	0	0
06/11/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,770.0000	25,738.0000	(0.124)	0	0	0
06/11/2007	JFRA	2009/11/05			jFra	9.1410	9.0900	(0.558)	0.0000	0.0000	0
06/11/2007	JN02	2008/02/07			jNote	10.1460	10.1350	(0.108)	0.0000	0.0000	0
06/11/2007	JN02	2008/02/07	9.00	Put	Option on jNote	2,953.0000	2,958.0000	0.169	0	0	0
06/11/2007	JN02	2008/02/07	9.00	Call	Option on jNote	23,358.0000	23,157.0000	(0.861)	0	0	0
06/11/2007	JN02	2008/05/02			jNote	9.9160	9.8980	(0.182)	0.0000	0.0000	0
06/11/2007	JN02	2008/05/02	10.00	Call	Option on jNote	14,000.0000	13,801.0000	(1.421)	0	0	0
06/11/2007	JN02	2008/05/02	10.00	Put	Option on jNote	13,936.0000	14,061.0000	0.897	0	0	0
06/11/2007	JN02	2008/08/07			jNote	9.6450	9.6140	(0.321)	0.0000	0.0000	0
06/11/2007	JN05	2008/02/07			jNote	9.1880	9.1150	(0.795)	0.0000	0.0000	0
06/11/2007	JN05	2008/02/07	9.00	Put	Option on jNote	6,815.0000	7,943.0000	16.552	0	0	0
06/11/2007	JN05	2008/02/07	9.00	Call	Option on jNote	14,212.0000	12,472.0000	(12.243)	0	0	0
06/11/2007	JN05	2008/05/02			jNote	9.0500	8.9710	(0.873)	0.0000	0.0000	0
06/11/2007	JN05	2008/05/02	9.50	Put	Option on jNote	23,712.0000	25,882.0000	9.151	0	0	0
06/11/2007	JN05	2008/05/02	9.50	Call	Option on jNote	7,405.0000	6,425.0000	(13.234)	0	0	0
06/11/2007	JN05	2008/08/07			jNote	8.8940	8.8070	(0.978)	0.0000	0.0000	0
06/11/2007	JN10	2008/02/07			jNote	8.6600	8.5770	(0.958)	0.0000	0.0000	0
06/11/2007	JN10	2008/02/07	9.00	Call	Option on jNote	2,735.0000	1,807.0000	(33.931)	0	0	0
06/11/2007	JN10	2008/02/07	9.00	Put	Option on jNote	24,985.0000	29,579.0000	18.387	0	0	0
06/11/2007	JN10	2008/05/02			jNote	8.5640	8.4790	(0.993)	0.0000	0.0000	0
06/11/2007	JN10	2008/05/02	9.00	Put	Option on jNote	31,824.0000	36,411.0000	14.414	0	0	0

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06/11/2007	JN10	2008/05/02	9.00	Call	Option on jNote	4,496.0000	3,365.0000	(25.156)	0	0	0
06/11/2007	JN10	2008/08/07			jNote	8.4550	8.3690	(1.017)	0.0000	0.0000	0
06/11/2007	JROD	2007/11/30			jRod	10.0000	9.9950	(0.050)	0.0000	0.0000	0
06/11/2007	JROD	2007/12/31			jRod	10.3400	10.3270	(0.126)	0.0000	0.0000	0
06/11/2007	JROD	2008/01/31			jRod	10.6690	10.6610	(0.075)	0.0000	0.0000	0
06/11/2007	JROD	2008/02/29			jRod	10.4280	10.4340	0.058	0.0000	0.0000	0
06/11/2007	JROD	2008/03/31			jRod	10.6210	10.6450	0.226	0.0000	0.0000	0
06/11/2007	JROD	2008/04/30			jRod	10.7730	10.8170	0.408	0.0000	0.0000	0
06/11/2007	JROD	2008/05/30			jRod	10.5640	10.6040	0.379	0.0000	0.0000	0
06/11/2007	JROD	2008/06/30			jRod	10.6940	10.7400	0.430	0.0000	0.0000	0
06/11/2007	JROD	2008/07/31			jRod	10.8090	10.8580	0.453	0.0000	0.0000	0
06/11/2007	OTH1	2008/02/07			Index Future	260.6120	261.6710	0.406	0.0000	0.0000	0
06/11/2007	OTH1	2008/05/02			Index Future	267.3570	268.4440	0.407	0.0000	0.0000	0
06/11/2007	OTH1	2008/08/07			Index Future	251.3670	252.4900	0.447	0.0000	0.0000	0
06/11/2007	OTH1	2008/11/06			Index Future	281.3500	282.4960	0.407	0.0000	0.0000	12
06/11/2007	R153	2008/02/07			Bond Future	8.7640	8.7140	(0.571)	0.0000	0.0000	8,666
06/11/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,470.0000	1,378.0000	(6.259)	0	0	0
06/11/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	241.0000	268.0000	11.203	0	0	0
06/11/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,503.0000	2,393.0000	(4.395)	0	0	0
06/11/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	63.0000	71.0000	12.698	0	0	0

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06/11/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	128.0000	145.0000	13.281	0	0	0
06/11/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	1,961.0000	1,858.0000	(5.252)	0	0	0
06/11/2007	R153	2008/05/02			Bond Future	8.5530	8.5030	(0.585)	0.0000	0.0000	0
06/11/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,399.0000	1,472.0000	5.218	0	0	0
06/11/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	428.0000	393.0000	(8.178)	0	0	0
06/11/2007	R153	2008/08/07			Bond Future	8.3420	8.2920	(0.599)	0.0000	0.0000	0
06/11/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	2,140.0000	2,189.0000	2.290	0	0	0
06/11/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,832.0000	1,783.0000	(2.675)	0	0	0
06/11/2007	R157	2008/02/07			Bond Future	8.0670	8.0070	(0.744)	0.0000	0.0000	9,179
06/11/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	4,262.0000	3,933.0000	(7.719)	0	0	0
06/11/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	408.0000	480.0000	17.647	0	0	0
06/11/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	5,783.0000	5,419.0000	(6.294)	0	0	0
06/11/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	182.0000	219.0000	20.330	0	0	0
06/11/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	2,946.0000	2,668.0000	(9.437)	0	0	0
06/11/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	809.0000	932.0000	15.204	0	0	0
06/11/2007	R157	2008/05/02			Bond Future	7.9510	7.8910	(0.755)	0.0000	0.0000	0
06/11/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	5,455.0000	5,793.0000	6.196	0	0	0
06/11/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	364.0000	308.0000	(15.385)	0	0	0
06/11/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	666.0000	577.0000	(13.363)	930	930	2,000
06/11/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	4,193.0000	4,497.0000	7.250	0	0	0
06/11/2007	R157	2008/08/07			Bond Future	7.8450	7.7850	(0.765)	0.0000	0.0000	0
06/11/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	1,888.0000	1,725.0000	(8.633)	0	0	0
06/11/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	2,871.0000	3,093.0000	7.732	0	0	0
06/11/2007	R186	2008/02/07			Bond Future	7.8820	7.8220	(0.761)	0.0000	0.0000	0
06/11/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	2,024.0000	2,317.0000	14.476	0	0	0
06/11/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	3,565.0000	3,161.0000	(11.332)	0	0	0
06/11/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	8,128.0000	7,530.0000	(7.357)	0	0	0
06/11/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	5,600.0000	5,087.0000	(9.161)	0	0	0
06/11/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	1,062.0000	1,246.0000	17.326	0	0	0
06/11/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	487.0000	586.0000	20.329	0	0	0

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06/11/2007	R186	2008/05/02			Bond Future	7.8060	7.7460	(0.769)	0.0000	0.0000	0
06/11/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	4,715.0000	5,145.0000	9.120	0	0	0
06/11/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	2,493.0000	2,224.0000	(10.790)	0	0	0
06/11/2007	R186	2008/08/07			Bond Future	7.7400	7.6800	(0.775)	0.0000	0.0000	0
06/11/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	2,166.0000	1,842.0000	(14.958)	0	0	0
06/11/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	2,283.0000	2,658.0000	16.426	0	0	0
06/11/2007	R196	2008/02/07			Bond Future	9.3740	9.3180	(0.597)	0.0000	0.0000	0
06/11/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	932.0000	885.0000	(5.043)	0	0	0
06/11/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	40.0000	45.0000	12.500	0	0	0
06/11/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	71.0000	79.0000	11.268	0	0	0
06/11/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,149.0000	1,099.0000	(4.352)	0	0	0
06/11/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	732.0000	690.0000	(5.738)	0	0	0
06/11/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	119.0000	131.0000	10.084	0	0	0
06/11/2007	R196	2008/05/02			Bond Future	9.1150	9.0470	(0.746)	0.0000	0.0000	0
06/11/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	379.0000	350.0000	(7.652)	0	0	0
06/11/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	290.0000	314.0000	8.276	0	0	0
06/11/2007	R196	2008/08/07			Bond Future	8.7850	8.7070	(0.888)	0.0000	0.0000	0
06/11/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,833.0000	1,809.0000	(1.309)	0	0	0
06/11/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,814.0000	1,832.0000	0.992	0	0	0
06/11/2007	R201	2008/02/07			Bond Future	8.1450	8.0850	(0.737)	0.0000	0.0000	910
06/11/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,653.0000	2,420.0000	(8.783)	0	0	0
06/11/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	541.0000	626.0000	15.712	0	0	0
06/11/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	267.0000	316.0000	18.352	0	0	0
06/11/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,743.0000	3,474.0000	(7.187)	0	0	0
06/11/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	4,980.0000	4,687.0000	(5.884)	0	0	0
06/11/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	117.0000	141.0000	20.513	0	0	0
06/11/2007	R201	2008/05/02			Bond Future	8.0170	7.9570	(0.748)	0.0000	0.0000	0
06/11/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	616.0000	537.0000	(12.825)	0	0	0
06/11/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	3,081.0000	3,313.0000	7.530	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
06/11/2007	R201	2008/08/07			Bond Future	7.9030	7.8430	(0.759)	0.0000	0.0000	0
06/11/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	1,590.0000	1,454.0000	(8.553)	0	0	0
06/11/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	2,079.0000	2,247.0000	8.081	0	0	0
06/11/2007	R203	2008/02/07			Bond Future	8.0180	7.9580	(0.748)	0.0000	0.0000	0
06/11/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	3,984.0000	3,663.0000	(8.057)	0	0	0
06/11/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	451.0000	532.0000	17.960	0	0	0
06/11/2007	R203	2008/05/02			Bond Future	7.9150	7.8550	(0.758)	0.0000	0.0000	0
06/11/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	3,210.0000	3,483.0000	8.505	0	0	0
06/11/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	1,024.0000	899.0000	(12.207)	0	0	0
06/11/2007	R203	2008/08/07			Bond Future	7.8220	7.7620	(0.767)	0.0000	0.0000	0
06/11/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	1,618.0000	1,805.0000	11.557	0	0	0
06/11/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	2,090.0000	1,884.0000	(9.856)	0	0	0
06/11/2007	R204	2008/02/07			Bond Future	8.0150	7.9650	(0.624)	0.0000	0.0000	3,331
06/11/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	4,667.0000	4,397.0000	(5.785)	0	0	0
06/11/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	890.0000	978.0000	9.888	0	0	0
06/11/2007	R204	2008/05/02			Bond Future	7.9210	7.8710	(0.631)	0.0000	0.0000	0
06/11/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	3,419.0000	3,661.0000	7.078	0	0	0
06/11/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	1,112.0000	997.0000	(10.342)	0	0	0
06/11/2007	R204	2008/08/07			Bond Future	7.8380	7.7880	(0.638)	0.0000	0.0000	0
06/11/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	1,484.0000	1,647.0000	10.984	0	0	0
06/11/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	2,108.0000	1,917.0000	(9.061)	0	0	0
06/11/2007	R206	2008/02/07			Bond Future	8.1310	8.0710	(0.738)	0.0000	0.0000	0
06/11/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	2,203.0000	2,003.0000	(9.079)	0	0	0
06/11/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	452.0000	525.0000	16.150	0	0	0
06/11/2007	R206	2008/05/02			Bond Future	7.9940	7.9340	(0.751)	0.0000	0.0000	0
06/11/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	866.0000	769.0000	(11.201)	0	0	0
06/11/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	1,995.0000	2,165.0000	8.521	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
06/11/2007	R206	2008/08/07			Bond Future	7.8670	7.8070	(0.763)	0.0000	0.0000	0
06/11/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	1,441.0000	1,328.0000	(7.842)	0	0	0
06/11/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	2,012.0000	2,157.0000	7.207	0	0	0
06/11/2007	R207	2008/02/07			Bond Future	7.9900	7.9300	(0.751)	0.0000	0.0000	0
06/11/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	4,116.0000	3,763.0000	(8.576)	0	0	0
06/11/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	441.0000	528.0000	19.728	0	0	0
06/11/2007	R207	2008/05/02			Bond Future	7.9050	7.8450	(0.759)	0.0000	0.0000	0
06/11/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	1,099.0000	964.0000	(12.284)	0	0	0
06/11/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	3,572.0000	3,876.0000	8.511	0	0	0
06/11/2007	R207	2008/08/07			Bond Future	7.8290	7.7690	(0.766)	0.0000	0.0000	0
06/11/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	1,116.0000	958.0000	(14.158)	0	0	0
06/11/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	2,345.0000	2,623.0000	11.855	0	0	0
06/11/2007	R209	2008/02/07			Bond Future	7.6030	7.5430	(0.789)	0.0000	0.0000	6,590
06/11/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	374.0000	457.0000	22.193	0	0	0
06/11/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	6,821.0000	6,297.0000	(7.682)	0	0	0
06/11/2007	R209	2008/05/02			Bond Future	7.5400	7.4800	(0.796)	0.0000	0.0000	0
06/11/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	4,207.0000	4,592.0000	9.151	0	0	0
06/11/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	2,111.0000	1,882.0000	(10.848)	0	0	0
06/11/2007	R209	2008/08/07			Bond Future	7.4840	7.4240	(0.802)	0.0000	0.0000	0
06/11/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	531.0000	400.0000	(24.670)	0	0	0
06/11/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	3,195.0000	3,684.0000	15.305	0	0	0
06/11/2007	TRT1	2008/02/07			Index Future	263.2190	263.9500	0.278	0.0000	0.0000	0
06/11/2007	TRT1	2008/05/02			Index Future	270.0310	270.7820	0.278	0.0000	0.0000	0
06/11/2007	TRT1	2008/08/07			Index Future	277.1940	278.0160	0.297	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
06/11/2007	TRT1 2008/11/06			Index Future	284.1640	284.9560	0.279	0.0000	0.0000	400
<b>Grand Total:</b>										<b>80,059</b>