



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 02/01/2007

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
02/01/2007	CRD1 2007/02/01			Index Future	107.3180	107.7370	0.390	0.0000	0.0000	10
02/01/2007	CRD1 2007/02/01	106.00	Call	Index Future	15,103.0000	18,353.0000	21.519	0	0	0
02/01/2007	CRD1 2007/02/01	106.00	Put	Index Future	1,923.0000	983.0000	(48.882)	0	0	0
02/01/2007	GOVI 2007/02/01			jGovi	250.4170	251.5880	0.468	0.0000	0.0000	66
02/01/2007	GOVI 2007/02/01	230.00	Call	jGovi	204,170.0000	215,880.0000	5.735	0	0	0
02/01/2007	GOVI 2007/02/01	230.00	Put	jGovi	0.0000	0.0000	-	0	0	0
02/01/2007	GOVI 2007/05/03			jGovi	255.9610	257.1545	0.466	0.0000	0.0000	118
02/01/2007	GOVI 2007/05/03	235.00	Call	jGovi	209,611.0000	221,545.0000	5.693	0	0	0
02/01/2007	GOVI 2007/05/03	235.00	Put	jGovi	1.0000	0.0000	(100.000)	0	0	0
02/01/2007	GOVI 2007/08/02			jGovi	261.5600	262.7805	0.467	0.0000	0.0000	0
02/01/2007	GOVI 2007/08/02	240.50	Put	jGovi	56.0000	30.0000	(46.429)	0	0	0
02/01/2007	GOVI 2007/08/02	240.50	Call	jGovi	210,656.0000	222,835.0000	5.781	0	0	0
02/01/2007	ILBI 2007/02/01			Index Future	269.7670	269.7250	(0.016)	0.0000	0.0000	0
02/01/2007	ILBI 2007/02/01	265.00	Call	Index Future	50,112.0000	49,259.0000	(1.702)	0	0	0
02/01/2007	ILBI 2007/02/01	265.00	Put	Index Future	2,442.0000	2,009.0000	(17.731)	0	0	0
02/01/2007	J153 2010/08/31			jSwap	8.7250	8.6580	(0.768)	0.0000	0.0000	0
02/01/2007	J157 2015/09/15			jSwap	8.3970	8.3150	(0.977)	0.0000	0.0000	0
02/01/2007	J186 2026/12/21			jSwap	7.8270	7.7350	(1.175)	0.0000	0.0000	0

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02/01/2007	J194	2008/02/28			jSwap	9.0250	9.0200	(0.055)	0.0000	0.0000	0
02/01/2007	J201	2014/12/22			jSwap	8.4440	8.3490	(1.125)	0.0000	0.0000	0
02/01/2007	J203	2017/09/15			jSwap	8.2970	8.2120	(1.024)	0.0000	0.0000	0
02/01/2007	J204	2018/12/21			jSwap	8.2470	8.1450	(1.237)	0.0000	0.0000	0
02/01/2007	J207	2020/01/15			jSwap	8.1880	8.0880	(1.221)	0.0000	0.0000	0
02/01/2007	JBAR	2005/12/21			jBar	9.1760	9.1750	(0.011)	0.0000	0.0000	0
02/01/2007	JFRA	2007/02/01			jFra	9.1510	9.1520	0.011	0.0000	0.0000	0
02/01/2007	JFRA	2007/02/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
02/01/2007	JFRA	2007/02/01	7.50	Call	Option on jFra	4,024.0000	4,027.0000	0.075	0	0	0
02/01/2007	JFRA	2007/05/03			jFra	9.2060	9.1950	(0.119)	0.0000	0.0000	0
02/01/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,180.0000	4,152.0000	(0.670)	0	0	0
02/01/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	22.0000	21.0000	(4.545)	0	0	0
02/01/2007	JFRA	2007/08/02			jFra	9.1470	9.1450	(0.022)	0.0000	0.0000	0
02/01/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,116.0000	4,107.0000	(0.219)	0	0	0
02/01/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	101.0000	98.0000	(2.970)	0	0	0
02/01/2007	JFRA	2007/11/01			jFra	9.0270	9.0160	(0.122)	0.0000	0.0000	0
02/01/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	231.0000	230.0000	(0.433)	0	0	0
02/01/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,234.0000	4,204.0000	(0.709)	0	0	0
02/01/2007	JFRA	2008/02/07			jFra	8.8890	8.8920	0.034	0.0000	0.0000	0
02/01/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	19,326.0000	19,217.0000	(0.564)	0	0	0
02/01/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	22,708.0000	22,610.0000	(0.432)	0	0	0
02/01/2007	JN02	2007/02/01			jNote	8.9040	8.8930	(0.124)	0.0000	0.0000	0
02/01/2007	JN02	2007/02/01	9.00	Call	Option on jNote	5,258.0000	4,801.0000	(8.692)	0	0	0

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02/01/2007	JN02	2007/02/01	9.00	Put	Option on jNote	7,009.0000	6,753.0000	(3.652)	0	0	0
02/01/2007	JN02	2007/05/03			jNote	8.8110	8.7810	(0.340)	0.0000	0.0000	0
02/01/2007	JN02	2007/05/03	9.25	Call	Option on jNote	8,148.0000	7,757.0000	(4.799)	0	0	0
02/01/2007	JN02	2007/05/03	9.25	Put	Option on jNote	16,157.0000	16,314.0000	0.972	0	0	0
02/01/2007	JN02	2007/08/02			jNote	8.7000	8.6510	(0.563)	0.0000	0.0000	0
02/01/2007	JN02	2007/08/02	9.25	Put	Option on jNote	20,962.0000	21,375.0000	1.970	0	0	0
02/01/2007	JN02	2007/08/02	9.25	Call	Option on jNote	10,916.0000	10,432.0000	(4.434)	0	0	0
02/01/2007	JN05	2007/02/01			jNote	8.5250	8.4420	(0.974)	0.0000	0.0000	0
02/01/2007	JN05	2007/02/01	9.25	Call	Option on jNote	178.0000	64.0000	(64.045)	0	0	0
02/01/2007	JN05	2007/02/01	9.25	Put	Option on jNote	29,348.0000	32,619.0000	11.146	0	0	0
02/01/2007	JN05	2007/05/03			jNote	8.4670	8.3760	(1.075)	0.0000	0.0000	0
02/01/2007	JN05	2007/05/03	9.25	Call	Option on jNote	2,198.0000	1,628.0000	(25.933)	0	0	0
02/01/2007	JN05	2007/05/03	9.25	Put	Option on jNote	33,754.0000	36,909.0000	9.347	0	0	0
02/01/2007	JN05	2007/08/02			jNote	8.4030	8.3050	(1.166)	0.0000	0.0000	0
02/01/2007	JN05	2007/08/02	9.25	Call	Option on jNote	4,116.0000	3,331.0000	(19.072)	0	0	0
02/01/2007	JN05	2007/08/02	9.25	Put	Option on jNote	38,319.0000	41,560.0000	8.458	0	0	0
02/01/2007	JN10	2007/02/01			jNote	8.2170	8.1360	(0.986)	0.0000	0.0000	0
02/01/2007	JN10	2007/02/01	9.00	Put	Option on jNote	52,640.0000	58,274.0000	10.703	0	0	0
02/01/2007	JN10	2007/02/01	9.00	Call	Option on jNote	2.0000	0.0000	(100.000)	0	0	0
02/01/2007	JN10	2007/05/03			jNote	8.1710	8.0850	(1.053)	0.0000	0.0000	0
02/01/2007	JN10	2007/05/03	9.00	Call	Option on jNote	371.0000	200.0000	(46.092)	0	0	0
02/01/2007	JN10	2007/05/03	9.00	Put	Option on jNote	56,234.0000	62,075.0000	10.387	0	0	0
02/01/2007	JN10	2007/08/02			jNote	8.1230	8.0310	(1.133)	0.0000	0.0000	0
02/01/2007	JN10	2007/08/02	9.00	Put	Option on jNote	60,424.0000	66,486.0000	10.032	0	0	0
02/01/2007	JN10	2007/08/02	9.00	Call	Option on jNote	1,169.0000	773.0000	(33.875)	0	0	0
02/01/2007	JROD	2007/01/31			jRod	8.5080	8.4890	(0.223)	0.0000	0.0000	0

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02/01/2007	JROD	2007/02/28			jRod	8.8740	8.8440	(0.338)	0.0000	0.0000	0
02/01/2007	JROD	2007/03/30			jRod	9.1800	9.1460	(0.370)	0.0000	0.0000	0
02/01/2007	JROD	2007/04/30			jRod	8.9220	8.9060	(0.179)	0.0000	0.0000	0
02/01/2007	JROD	2007/05/31			jRod	9.1310	9.1180	(0.142)	0.0000	0.0000	0
02/01/2007	OTH1	2007/02/01			Index Future	246.6050	247.6160	0.410	0.0000	0.0000	15
02/01/2007	OTH1	2007/02/01	243.58	Call	Index Future	34,677.0000	42,562.0000	22.738	0	0	0
02/01/2007	OTH1	2007/02/01	243.58	Put	Index Future	4,427.0000	2,202.0000	(50.260)	0	0	0
02/01/2007	R153	2007/02/01			Bond Future	8.1600	8.0700	(1.103)	0.0000	0.0000	62
02/01/2007	R153	2007/02/01	8.00	Put	Option on Bond Future	8,654.0000	6,512.0000	(24.752)	0	0	0
02/01/2007	R153	2007/02/01	8.00	Call	Option on Bond Future	3,336.0000	4,181.0000	25.330	0	0	0
02/01/2007	R153	2007/02/01	8.25	Put	Option on Bond Future	4,373.0000	2,932.0000	(32.952)	0	0	0
02/01/2007	R153	2007/02/01	8.25	Call	Option on Bond Future	7,351.0000	8,896.0000	21.018	0	0	0
02/01/2007	R153	2007/02/01	7.00	Put	Option on Bond Future	39,281.0000	36,295.0000	(7.602)	0	0	0
02/01/2007	R153	2007/02/01	8.55	Put	Option on Bond Future	1,591.0000	897.0000	(43.620)	0	0	0
02/01/2007	R153	2007/02/01	7.00	Call	Option on Bond Future	9.0000	10.0000	11.111	0	0	0
02/01/2007	R153	2007/02/01	8.45	Put	Option on Bond Future	2,282.0000	1,369.0000	(40.009)	0	0	0
02/01/2007	R153	2007/02/01	8.75	Put	Option on Bond Future	720.0000	355.0000	(50.694)	0	0	0
02/01/2007	R153	2007/02/01	7.75	Call	Option on Bond Future	1,137.0000	1,460.0000	28.408	0	0	0
02/01/2007	R153	2007/02/01	7.50	Call	Option on Bond Future	309.0000	392.0000	26.861	0	0	0
02/01/2007	R153	2007/02/01	8.50	Call	Option on Bond Future	13,109.0000	15,297.0000	16.691	0	0	0
02/01/2007	R153	2007/02/01	7.25	Put	Option on Bond Future	30,728.0000	27,754.0000	(9.678)	0	0	0
02/01/2007	R153	2007/02/01	8.50	Put	Option on Bond Future	1,912.0000	1,113.0000	(41.789)	0	0	0
02/01/2007	R153	2007/02/01	7.25	Call	Option on Bond Future	62.0000	75.0000	20.968	0	0	0
02/01/2007	R153	2007/02/01	8.45	Call	Option on Bond Future	11,842.0000	13,916.0000	17.514	0	0	0
02/01/2007	R153	2007/02/01	7.50	Put	Option on Bond Future	22,447.0000	19,543.0000	(12.937)	0	0	0
02/01/2007	R153	2007/02/01	8.75	Call	Option on Bond Future	20,062.0000	22,684.0000	13.069	0	0	0
02/01/2007	R153	2007/02/01	7.75	Put	Option on Bond Future	14,826.0000	12,162.0000	(17.968)	0	0	0
02/01/2007	R153	2007/02/01	8.55	Call	Option on Bond Future	14,423.0000	16,717.0000	15.905	0	0	0
02/01/2007	R153	2007/02/01	9.00	Put	Option on Bond Future	243.0000	100.0000	(58.848)	0	0	0
02/01/2007	R153	2007/02/01	9.00	Call	Option on Bond Future	27,656.0000	30,500.0000	10.283	0	0	0
02/01/2007	R153	2007/02/01	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0

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02/01/2007	R153	2007/02/01	9.25	Call	Option on Bond Future	35,487.0000	38,424.0000	8.276	0	0	0
02/01/2007	R153	2007/02/01	9.25	Put	Option on Bond Future	77.0000	26.0000	(66.234)	0	0	0
02/01/2007	R153	2007/02/01	6.50	Put	Option on Bond Future	56,725.0000	53,737.0000	(5.268)	0	0	0
02/01/2007	R153	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/01/2007	R153	2007/02/01	6.75	Put	Option on Bond Future	47,959.0000	44,972.0000	(6.228)	0	0	0
02/01/2007	R153	2007/05/03			Bond Future	8.1000	8.0100	(1.111)	0.0000	0.0000	1
02/01/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	6,111.0000	5,092.0000	(16.675)	0	0	0
02/01/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	18,449.0000	20,228.0000	9.643	0	0	0
02/01/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	25,046.0000	27,152.0000	8.409	0	0	0
02/01/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	3,921.0000	3,177.0000	(18.975)	0	0	0
02/01/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	22,744.0000	24,748.0000	8.811	0	0	0
02/01/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	4,302.0000	3,506.0000	(18.503)	0	0	0
02/01/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	23,883.0000	25,939.0000	8.609	0	0	0
02/01/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	3,567.0000	2,873.0000	(19.456)	0	0	0
02/01/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	29,914.0000	32,201.0000	7.645	0	0	0
02/01/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	2,393.0000	1,881.0000	(21.396)	0	0	0
02/01/2007	R153	2007/08/02			Bond Future	7.9240	7.8230	(1.275)	0.0000	0.0000	0
02/01/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	8,222.0000	7,186.0000	(12.600)	0	0	0
02/01/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	24,781.0000	26,680.0000	7.663	0	0	0
02/01/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	28,701.0000	30,762.0000	7.181	0	0	0
02/01/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	6,074.0000	5,239.0000	(13.747)	0	0	0
02/01/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	6,466.0000	5,591.0000	(13.532)	0	0	0
02/01/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	29,724.0000	31,823.0000	7.062	0	0	0
02/01/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	5,702.0000	4,903.0000	(14.013)	0	0	0
02/01/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	30,762.0000	32,900.0000	6.950	0	0	0
02/01/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	35,067.0000	37,346.0000	6.499	0	0	0
02/01/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	4,384.0000	3,727.0000	(14.986)	0	0	0
02/01/2007	R157	2007/02/01			Bond Future	7.8400	7.7500	(1.148)	0.0000	0.0000	0
02/01/2007	R157	2007/02/01	8.55	Put	Option on Bond Future	810.0000	349.0000	(56.914)	0	0	0
02/01/2007	R157	2007/02/01	9.00	Call	Option on Bond Future	83,961.0000	90,716.0000	8.045	0	0	0
02/01/2007	R157	2007/02/01	9.50	Call	Option on Bond Future	117,867.0000	124,678.0000	5.779	0	0	0
02/01/2007	R157	2007/02/01	8.65	Call	Option on Bond Future	59,828.0000	66,341.0000	10.886	0	0	0
02/01/2007	R157	2007/02/01	7.50	Put	Option on Bond Future	29,540.0000	23,732.0000	(19.661)	0	0	0

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02/01/2007	R157	2007/02/01	9.50	Put	Option on Bond Future	6.0000	1.0000	(83.333)	0	0	0
02/01/2007	R157	2007/02/01	8.55	Call	Option on Bond Future	53,003.0000	59,358.0000	11.990	0	0	0
02/01/2007	R157	2007/02/01	9.00	Put	Option on Bond Future	87.0000	26.0000	(70.115)	0	0	0
02/01/2007	R157	2007/02/01	9.75	Call	Option on Bond Future	134,392.0000	141,207.0000	5.071	0	0	0
02/01/2007	R157	2007/02/01	9.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
02/01/2007	R157	2007/02/01	8.50	Put	Option on Bond Future	1,020.0000	458.0000	(55.098)	0	0	0
02/01/2007	R157	2007/02/01	7.25	Call	Option on Bond Future	1,038.0000	1,328.0000	27.938	0	0	0
02/01/2007	R157	2007/02/01	9.25	Put	Option on Bond Future	23.0000	6.0000	(73.913)	0	0	0
02/01/2007	R157	2007/02/01	8.50	Call	Option on Bond Future	49,627.0000	55,881.0000	12.602	0	0	0
02/01/2007	R157	2007/02/01	9.25	Call	Option on Bond Future	101,047.0000	107,846.0000	6.729	0	0	0
02/01/2007	R157	2007/02/01	8.65	Put	Option on Bond Future	503.0000	200.0000	(60.239)	0	0	0
02/01/2007	R157	2007/02/01	7.25	Put	Option on Bond Future	46,569.0000	40,043.0000	(14.014)	0	0	0
02/01/2007	R157	2007/02/01	7.00	Put	Option on Bond Future	65,666.0000	58,903.0000	(10.299)	0	0	0
02/01/2007	R157	2007/02/01	7.00	Call	Option on Bond Future	225.0000	277.0000	23.111	0	0	0
02/01/2007	R157	2007/02/01	7.50	Call	Option on Bond Future	3,548.0000	4,557.0000	28.439	0	0	0
02/01/2007	R157	2007/02/01	8.75	Put	Option on Bond Future	306.0000	112.0000	(63.399)	0	0	0
02/01/2007	R157	2007/02/01	9.55	Call	Option on Bond Future	121,196.0000	128,008.0000	5.621	0	0	0
02/01/2007	R157	2007/02/01	7.75	Call	Option on Bond Future	9,269.0000	11,657.0000	25.763	0	0	0
02/01/2007	R157	2007/02/01	9.55	Put	Option on Bond Future	5.0000	1.0000	(80.000)	0	0	150
02/01/2007	R157	2007/02/01	7.75	Put	Option on Bond Future	16,085.0000	11,657.0000	(27.529)	0	0	0
02/01/2007	R157	2007/02/01	8.60	Call	Option on Bond Future	56,406.0000	62,847.0000	11.419	0	0	0
02/01/2007	R157	2007/02/01	8.60	Put	Option on Bond Future	640.0000	265.0000	(58.594)	0	0	0
02/01/2007	R157	2007/02/01	8.75	Call	Option on Bond Future	66,710.0000	73,332.0000	9.927	0	0	0
02/01/2007	R157	2007/02/01	7.90	Put	Option on Bond Future	10,414.0000	7,000.0000	(32.783)	0	0	0
02/01/2007	R157	2007/02/01	8.40	Call	Option on Bond Future	42,990.0000	48,983.0000	13.940	0	0	150
02/01/2007	R157	2007/02/01	8.40	Put	Option on Bond Future	1,595.0000	773.0000	(51.536)	0	0	0
02/01/2007	R157	2007/02/01	7.90	Call	Option on Bond Future	14,933.0000	18,334.0000	22.775	0	0	250
02/01/2007	R157	2007/02/01	8.25	Call	Option on Bond Future	33,461.0000	38,903.0000	16.264	0	0	0
02/01/2007	R157	2007/02/01	8.00	Call	Option on Bond Future	19,551.0000	23,615.0000	20.787	0	0	0
02/01/2007	R157	2007/02/01	8.00	Put	Option on Bond Future	7,547.0000	4,795.0000	(36.465)	0	0	0
02/01/2007	R157	2007/02/01	8.25	Put	Option on Bond Future	2,985.0000	1,612.0000	(45.997)	0	0	0
02/01/2007	R157	2007/05/03			Bond Future	7.8000	7.7100	(1.154)	0.0000	0.0000	504
02/01/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	4,463.0000	3,440.0000	(22.922)	0	0	0
02/01/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	75,181.0000	80,911.0000	7.622	0	0	0
02/01/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	3,986.0000	3,050.0000	(23.482)	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
02/01/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	72,221.0000	77,863.0000	7.812	0	0	0
02/01/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	69,293.0000	74,842.0000	8.008	0	0	0
02/01/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	4,987.0000	3,870.0000	(22.398)	0	0	0
02/01/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	87,304.0000	93,332.0000	6.905	0	0	0
02/01/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	57,981.0000	63,103.0000	8.834	0	0	0
02/01/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	7,603.0000	6,059.0000	(20.308)	0	0	0
02/01/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	2,479.0000	1,842.0000	(25.696)	0	0	0
02/01/2007	R157	2007/08/02			Bond Future	7.7060	7.6110	(1.233)	0.0000	0.0000	0
02/01/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,685.0000	1,204.0000	(28.546)	0	0	0
02/01/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	77,890.0000	84,311.0000	8.244	0	0	0
02/01/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	79,208.0000	84,620.0000	6.833	0	0	0
02/01/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	81,874.0000	87,369.0000	6.712	0	0	0
02/01/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	95,614.0000	101,478.0000	6.133	0	0	0
02/01/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	6,106.0000	5,067.0000	(17.016)	0	0	0
02/01/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	9,725.0000	8,236.0000	(15.311)	0	0	0
02/01/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	9,024.0000	7,617.0000	(15.592)	0	0	0
02/01/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	12,973.0000	11,127.0000	(14.230)	0	0	0
02/01/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	68,867.0000	73,923.0000	7.342	0	0	0
02/01/2007	R186	2007/02/01			Bond Future	7.4130	7.3240	(1.201)	0.0000	0.0000	2
02/01/2007	R186	2007/02/01	7.50	Put	Option on Bond Future	13,693.0000	8,639.0000	(36.909)	0	0	0
02/01/2007	R186	2007/02/01	8.00	Call	Option on Bond Future	73,128.0000	83,680.0000	14.429	0	0	0
02/01/2007	R186	2007/02/01	8.00	Put	Option on Bond Future	1,466.0000	612.0000	(58.254)	0	0	0
02/01/2007	R186	2007/02/01	8.50	Call	Option on Bond Future	128,221.0000	139,559.0000	8.843	0	0	0
02/01/2007	R186	2007/02/01	7.50	Call	Option on Bond Future	24,701.0000	31,053.0000	25.716	0	0	0
02/01/2007	R186	2007/02/01	8.30	Call	Option on Bond Future	106,301.0000	117,515.0000	10.549	0	0	0
02/01/2007	R186	2007/02/01	8.20	Call	Option on Bond Future	95,220.0000	106,305.0000	11.641	0	0	0
02/01/2007	R186	2007/02/01	8.20	Put	Option on Bond Future	489.0000	168.0000	(65.644)	0	0	0
02/01/2007	R186	2007/02/01	7.75	Call	Option on Bond Future	46,841.0000	55,876.0000	19.289	0	0	0
02/01/2007	R186	2007/02/01	8.50	Put	Option on Bond Future	92.0000	24.0000	(73.913)	0	0	0
02/01/2007	R186	2007/02/01	8.75	Put	Option on Bond Future	19.0000	4.0000	(78.947)	0	0	0
02/01/2007	R186	2007/02/01	7.75	Put	Option on Bond Future	4,960.0000	2,589.0000	(47.802)	0	0	0
02/01/2007	R186	2007/02/01	7.00	Put	Option on Bond Future	57,305.0000	46,974.0000	(18.028)	0	0	0
02/01/2007	R186	2007/02/01	8.30	Put	Option on Bond Future	279.0000	87.0000	(68.817)	0	0	0
02/01/2007	R186	2007/02/01	7.00	Call	Option on Bond Future	3,103.0000	4,178.0000	34.644	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
02/01/2007	R186	2007/02/01	8.75	Call	Option on Bond Future	154,919.0000	166,310.0000	7.353	0	0	0
02/01/2007	R186	2007/02/01	7.25	Call	Option on Bond Future	10,233.0000	13,448.0000	31.418	0	0	0
02/01/2007	R186	2007/02/01	8.25	Put	Option on Bond Future	366.0000	119.0000	(67.486)	0	0	0
02/01/2007	R186	2007/02/01	8.25	Call	Option on Bond Future	100,762.0000	111,922.0000	11.076	0	0	0
02/01/2007	R186	2007/02/01	7.25	Put	Option on Bond Future	31,236.0000	23,045.0000	(26.223)	0	0	0
02/01/2007	R186	2007/02/01	9.00	Call	Option on Bond Future	180,752.0000	192,155.0000	6.309	0	0	0
02/01/2007	R186	2007/02/01	9.00	Put	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
02/01/2007	R186	2007/02/01	6.50	Put	Option on Bond Future	124,466.0000	113,084.0000	(9.145)	0	0	0
02/01/2007	R186	2007/02/01	6.75	Call	Option on Bond Future	651.0000	868.0000	33.333	0	0	0
02/01/2007	R186	2007/02/01	6.50	Call	Option on Bond Future	90.0000	114.0000	26.667	0	0	0
02/01/2007	R186	2007/02/01	6.75	Put	Option on Bond Future	89,293.0000	78,103.0000	(12.532)	0	0	0
02/01/2007	R186	2007/05/03			Bond Future	7.3670	7.2750	(1.249)	0.0000	0.0000	0
02/01/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	132,354.0000	142,908.0000	7.974	0	0	0
02/01/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	113,102.0000	123,077.0000	8.819	0	0	0
02/01/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	4,681.0000	3,451.0000	(26.276)	0	0	0
02/01/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	7,555.0000	5,747.0000	(23.931)	0	0	0
02/01/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	3,636.0000	2,638.0000	(27.448)	0	0	0
02/01/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	142,142.0000	152,927.0000	7.587	0	0	0
02/01/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	2,138.0000	1,499.0000	(29.888)	0	0	0
02/01/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	161,859.0000	173,005.0000	6.886	0	0	0
02/01/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	137,238.0000	147,913.0000	7.778	0	0	0
02/01/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	4,130.0000	3,020.0000	(26.877)	0	0	0
02/01/2007	R186	2007/08/02			Bond Future	7.3260	7.2340	(1.256)	0.0000	0.0000	0
02/01/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	124,195.0000	133,620.0000	7.589	0	0	0
02/01/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	14,190.0000	11,851.0000	(16.483)	0	0	0
02/01/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	142,066.0000	152,039.0000	7.020	0	0	0
02/01/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	10,075.0000	8,283.0000	(17.787)	0	0	0
02/01/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	169,658.0000	180,272.0000	6.256	0	0	0
02/01/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	9,220.0000	7,550.0000	(18.113)	0	0	0
02/01/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	5,810.0000	4,660.0000	(19.793)	0	0	0
02/01/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	146,613.0000	156,707.0000	6.885	0	0	0
02/01/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	151,185.0000	161,395.0000	6.753	0	0	0
02/01/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	8,427.0000	6,873.0000	(18.441)	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
02/01/2007	R194	2007/02/01			Bond Future	8.7370	8.6400	(1.110)	0.0000	0.0000	0
02/01/2007	R194	2007/02/01	7.25	Put	Option on Bond Future	15,083.0000	14,109.0000	(6.458)	0	0	0
02/01/2007	R194	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/01/2007	R194	2007/02/01	6.50	Put	Option on Bond Future	22,818.0000	21,844.0000	(4.269)	0	0	0
02/01/2007	R194	2007/02/01	8.00	Call	Option on Bond Future	113.0000	140.0000	23.894	0	0	0
02/01/2007	R194	2007/02/01	6.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/01/2007	R194	2007/02/01	8.25	Put	Option on Bond Future	5,298.0000	4,419.0000	(16.591)	0	0	0
02/01/2007	R194	2007/02/01	6.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/01/2007	R194	2007/02/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/01/2007	R194	2007/02/01	6.25	Put	Option on Bond Future	25,415.0000	24,442.0000	(3.828)	0	0	0
02/01/2007	R194	2007/02/01	8.25	Call	Option on Bond Future	395.0000	490.0000	24.051	0	0	0
02/01/2007	R194	2007/02/01	8.00	Put	Option on Bond Future	7,547.0000	6,600.0000	(12.548)	0	0	0
02/01/2007	R194	2007/02/01	6.00	Put	Option on Bond Future	28,023.0000	27,049.0000	(3.476)	0	0	0
02/01/2007	R194	2007/02/01	7.75	Call	Option on Bond Future	22.0000	27.0000	22.727	0	0	0
02/01/2007	R194	2007/02/01	7.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
02/01/2007	R194	2007/02/01	7.50	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
02/01/2007	R194	2007/02/01	6.75	Put	Option on Bond Future	20,230.0000	19,256.0000	(4.815)	0	0	0
02/01/2007	R194	2007/02/01	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/01/2007	R194	2007/02/01	7.50	Put	Option on Bond Future	12,527.0000	11,554.0000	(7.767)	0	0	0
02/01/2007	R194	2007/02/01	7.00	Put	Option on Bond Future	17,651.0000	16,678.0000	(5.512)	0	0	0
02/01/2007	R194	2007/02/01	7.75	Put	Option on Bond Future	9,996.0000	9,027.0000	(9.694)	0	0	0
02/01/2007	R194	2007/02/01	8.50	Call	Option on Bond Future	1,027.0000	1,255.0000	22.201	0	0	0
02/01/2007	R194	2007/02/01	8.50	Put	Option on Bond Future	3,409.0000	2,663.0000	(21.883)	0	0	0
02/01/2007	R194	2007/02/01	8.70	Put	Option on Bond Future	2,236.0000	1,636.0000	(26.834)	0	0	0
02/01/2007	R194	2007/02/01	8.70	Call	Option on Bond Future	1,865.0000	2,238.0000	20.000	0	0	0
02/01/2007	R194	2007/02/01	8.65	Put	Option on Bond Future	2,499.0000	1,861.0000	(25.530)	0	0	0
02/01/2007	R194	2007/02/01	8.75	Put	Option on Bond Future	1,993.0000	1,432.0000	(28.149)	0	0	0
02/01/2007	R194	2007/02/01	8.65	Call	Option on Bond Future	1,626.0000	1,961.0000	20.603	0	0	0
02/01/2007	R194	2007/02/01	8.75	Call	Option on Bond Future	2,124.0000	2,536.0000	19.397	0	0	0
02/01/2007	R194	2007/05/03			Bond Future	8.5640	8.4330	(1.530)	0.0000	0.0000	0
02/01/2007	R194	2007/05/03	9.25	Call	Option on Bond Future	7,068.0000	7,763.0000	9.833	0	0	0
02/01/2007	R194	2007/05/03	9.25	Put	Option on Bond Future	1,748.0000	1,422.0000	(18.650)	0	0	0
02/01/2007	R194	2007/05/03	9.05	Put	Option on Bond Future	2,243.0000	1,855.0000	(17.298)	0	0	0
02/01/2007	R194	2007/05/03	9.05	Call	Option on Bond Future	6,017.0000	6,650.0000	10.520	0	0	0
02/01/2007	R194	2007/05/03	8.95	Call	Option on Bond Future	5,525.0000	6,125.0000	10.860	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
02/01/2007	R194	2007/05/03	8.95	Put	Option on Bond Future	2,526.0000	2,105.0000	(16.667)	0	0	0
02/01/2007	R194	2007/05/03	9.00	Put	Option on Bond Future	2,382.0000	1,977.0000	(17.003)	0	0	0
02/01/2007	R194	2007/05/03	9.00	Call	Option on Bond Future	5,768.0000	6,385.0000	10.697	0	0	0
02/01/2007	R194	2007/05/03	8.75	Call	Option on Bond Future	4,610.0000	5,144.0000	11.584	0	0	0
02/01/2007	R194	2007/05/03	8.75	Put	Option on Bond Future	3,163.0000	2,676.0000	(15.397)	0	0	0
02/01/2007	R194	2007/08/02			Bond Future	8.3490	8.1920	(1.880)	0.0000	0.0000	0
02/01/2007	R194	2007/08/02	9.25	Call	Option on Bond Future	7,976.0000	8,502.0000	6.595	0	0	0
02/01/2007	R194	2007/08/02	9.25	Put	Option on Bond Future	3,069.0000	2,735.0000	(10.883)	0	0	0
02/01/2007	R194	2007/08/02	9.00	Call	Option on Bond Future	7,126.0000	7,617.0000	6.890	0	0	0
02/01/2007	R194	2007/08/02	9.00	Put	Option on Bond Future	3,577.0000	3,208.0000	(10.316)	0	0	0
02/01/2007	R194	2007/08/02	8.95	Put	Option on Bond Future	3,685.0000	3,309.0000	(10.204)	0	0	0
02/01/2007	R194	2007/08/02	9.05	Call	Option on Bond Future	7,292.0000	7,790.0000	6.829	0	0	0
02/01/2007	R194	2007/08/02	8.75	Call	Option on Bond Future	6,330.0000	6,784.0000	7.172	0	0	0
02/01/2007	R194	2007/08/02	8.95	Call	Option on Bond Future	6,963.0000	7,446.0000	6.937	0	0	0
02/01/2007	R194	2007/08/02	9.05	Put	Option on Bond Future	3,471.0000	3,109.0000	(10.429)	0	0	0
02/01/2007	R194	2007/08/02	8.75	Put	Option on Bond Future	4,141.0000	3,735.0000	(9.804)	0	0	0
02/01/2007	R201	2007/02/01			Bond Future	7.8280	7.7390	(1.137)	0.0000	0.0000	0
02/01/2007	R201	2007/02/01	8.50	Call	Option on Bond Future	39,978.0000	44,944.0000	12.422	0	0	0
02/01/2007	R201	2007/02/01	7.75	Call	Option on Bond Future	7,464.0000	9,400.0000	25.938	0	0	0
02/01/2007	R201	2007/02/01	8.60	Put	Option on Bond Future	413.0000	164.0000	(60.291)	0	0	0
02/01/2007	R201	2007/02/01	8.00	Call	Option on Bond Future	15,763.0000	19,047.0000	20.834	0	0	0
02/01/2007	R201	2007/02/01	8.60	Call	Option on Bond Future	45,401.0000	50,502.0000	11.235	0	0	0
02/01/2007	R201	2007/02/01	8.00	Put	Option on Bond Future	5,522.0000	3,456.0000	(37.414)	0	0	0
02/01/2007	R201	2007/02/01	8.55	Put	Option on Bond Future	530.0000	220.0000	(58.491)	0	0	0
02/01/2007	R201	2007/02/01	7.75	Put	Option on Bond Future	12,150.0000	8,737.0000	(28.091)	0	0	0
02/01/2007	R201	2007/02/01	8.55	Call	Option on Bond Future	42,680.0000	47,720.0000	11.809	0	0	0
02/01/2007	R201	2007/02/01	8.75	Call	Option on Bond Future	53,631.0000	58,858.0000	9.746	0	0	0
02/01/2007	R201	2007/02/01	8.75	Put	Option on Bond Future	188.0000	66.0000	(64.894)	0	0	0
02/01/2007	R201	2007/02/01	8.65	Put	Option on Bond Future	320.0000	122.0000	(61.875)	0	0	0
02/01/2007	R201	2007/02/01	8.50	Put	Option on Bond Future	677.0000	293.0000	(56.721)	0	0	0
02/01/2007	R201	2007/02/01	7.25	Call	Option on Bond Future	812.0000	1,044.0000	28.571	0	0	0
02/01/2007	R201	2007/02/01	7.50	Call	Option on Bond Future	2,827.0000	3,643.0000	28.865	0	0	0
02/01/2007	R201	2007/02/01	7.00	Call	Option on Bond Future	171.0000	212.0000	23.977	0	0	0
02/01/2007	R201	2007/02/01	8.65	Call	Option on Bond Future	48,136.0000	53,288.0000	10.703	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
02/01/2007	R201	2007/02/01	7.25	Put	Option on Bond Future	36,178.0000	31,060.0000	(14.147)	0	0	0
02/01/2007	R201	2007/02/01	7.00	Put	Option on Bond Future	51,300.0000	45,992.0000	(10.347)	0	0	0
02/01/2007	R201	2007/02/01	9.00	Call	Option on Bond Future	67,384.0000	72,697.0000	7.885	0	0	0
02/01/2007	R201	2007/02/01	9.00	Put	Option on Bond Future	51.0000	14.0000	(72.549)	0	0	0
02/01/2007	R201	2007/02/01	9.25	Put	Option on Bond Future	13.0000	3.0000	(76.923)	0	0	0
02/01/2007	R201	2007/02/01	6.75	Put	Option on Bond Future	67,208.0000	61,862.0000	(7.954)	0	0	0
02/01/2007	R201	2007/02/01	9.25	Call	Option on Bond Future	80,990.0000	86,330.0000	6.593	0	0	0
02/01/2007	R201	2007/02/01	7.50	Put	Option on Bond Future	22,715.0000	18,180.0000	(19.965)	0	0	0
02/01/2007	R201	2007/02/01	6.75	Call	Option on Bond Future	26.0000	30.0000	15.385	0	0	0
02/01/2007	R201	2007/02/01	8.25	Put	Option on Bond Future	2,109.0000	1,114.0000	(47.179)	0	0	0
02/01/2007	R201	2007/02/01	8.25	Call	Option on Bond Future	27,011.0000	31,366.0000	16.123	0	0	0
02/01/2007	R201	2007/05/03			Bond Future	7.7670	7.6730	(1.210)	0.0000	0.0000	0
02/01/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	5,956.0000	4,716.0000	(20.819)	0	0	0
02/01/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	3,149.0000	2,394.0000	(23.976)	0	0	0
02/01/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	47,904.0000	52,202.0000	8.972	0	0	0
02/01/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	61,654.0000	66,436.0000	7.756	0	0	0
02/01/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	59,290.0000	64,002.0000	7.947	0	0	0
02/01/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	3,521.0000	2,696.0000	(23.431)	0	0	0
02/01/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	56,952.0000	61,590.0000	8.144	0	0	0
02/01/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	1,973.0000	1,456.0000	(26.204)	0	0	0
02/01/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	71,323.0000	76,344.0000	7.040	0	0	0
02/01/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	3,928.0000	3,028.0000	(22.912)	0	0	0
02/01/2007	R201	2007/08/02			Bond Future	7.7120	7.6170	(1.232)	0.0000	0.0000	0
02/01/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	62,288.0000	66,608.0000	6.936	0	0	0
02/01/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	54,027.0000	58,059.0000	7.463	0	0	0
02/01/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	7,403.0000	6,247.0000	(15.615)	0	0	0
02/01/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	9,955.0000	8,512.0000	(14.495)	0	0	0
02/01/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	66,576.0000	71,025.0000	6.683	0	0	0
02/01/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	6,340.0000	5,313.0000	(16.199)	0	0	0
02/01/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	64,420.0000	68,805.0000	6.807	0	0	0
02/01/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	6,855.0000	5,764.0000	(15.915)	0	0	0
02/01/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	4,582.0000	3,786.0000	(17.372)	0	0	0
02/01/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	75,414.0000	80,093.0000	6.204	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
02/01/2007	R203	2007/02/01			Bond Future	7.7160	7.6270	(1.153)	0.0000	0.0000	0
02/01/2007	R203	2007/02/01	8.50	Put	Option on Bond Future	49.0000	10.0000	(79.592)	0	0	0
02/01/2007	R203	2007/02/01	8.75	Call	Option on Bond Future	72,308.0000	78,858.0000	9.058	0	0	0
02/01/2007	R203	2007/02/01	7.25	Call	Option on Bond Future	702.0000	1,037.0000	47.721	0	0	0
02/01/2007	R203	2007/02/01	8.60	Call	Option on Bond Future	62,256.0000	68,794.0000	10.502	0	0	0
02/01/2007	R203	2007/02/01	7.00	Call	Option on Bond Future	87.0000	128.0000	47.126	0	0	0
02/01/2007	R203	2007/02/01	8.25	Call	Option on Bond Future	38,629.0000	44,894.0000	16.218	0	0	0
02/01/2007	R203	2007/02/01	7.25	Put	Option on Bond Future	35,621.0000	29,404.0000	(17.453)	0	0	0
02/01/2007	R203	2007/02/01	7.00	Put	Option on Bond Future	54,376.0000	47,863.0000	(11.978)	0	0	0
02/01/2007	R203	2007/02/01	8.75	Put	Option on Bond Future	3.0000	0.0000	(100.000)	0	0	0
02/01/2007	R203	2007/02/01	6.75	Put	Option on Bond Future	74,121.0000	67,570.0000	(8.838)	0	0	0
02/01/2007	R203	2007/02/01	6.75	Call	Option on Bond Future	6.0000	8.0000	33.333	0	0	0
02/01/2007	R203	2007/02/01	8.25	Put	Option on Bond Future	427.0000	139.0000	(67.447)	0	0	0
02/01/2007	R203	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/01/2007	R203	2007/02/01	6.50	Put	Option on Bond Future	94,412.0000	87,859.0000	(6.941)	0	0	0
02/01/2007	R203	2007/02/01	8.50	Call	Option on Bond Future	55,499.0000	62,013.0000	11.737	0	0	0
02/01/2007	R203	2007/02/01	8.65	Put	Option on Bond Future	11.0000	2.0000	(81.818)	0	0	0
02/01/2007	R203	2007/02/01	6.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/01/2007	R203	2007/02/01	8.55	Call	Option on Bond Future	58,882.0000	65,410.0000	11.087	0	0	0
02/01/2007	R203	2007/02/01	8.65	Call	Option on Bond Future	65,620.0000	72,164.0000	9.973	0	0	0
02/01/2007	R203	2007/02/01	8.55	Put	Option on Bond Future	30.0000	6.0000	(80.000)	0	0	0
02/01/2007	R203	2007/02/01	8.60	Put	Option on Bond Future	18.0000	3.0000	(83.333)	0	0	0
02/01/2007	R203	2007/02/01	7.50	Call	Option on Bond Future	3,382.0000	4,809.0000	42.194	0	0	0
02/01/2007	R203	2007/02/01	9.00	Call	Option on Bond Future	88,778.0000	95,331.0000	7.381	0	0	0
02/01/2007	R203	2007/02/01	7.50	Put	Option on Bond Future	19,380.0000	14,254.0000	(26.450)	0	0	0
02/01/2007	R203	2007/02/01	8.00	Call	Option on Bond Future	22,845.0000	28,171.0000	23.314	0	0	0
02/01/2007	R203	2007/02/01	7.75	Call	Option on Bond Future	10,485.0000	13,918.0000	32.742	0	0	0
02/01/2007	R203	2007/02/01	8.00	Put	Option on Bond Future	2,293.0000	1,066.0000	(53.511)	0	0	0
02/01/2007	R203	2007/02/01	7.75	Put	Option on Bond Future	7,996.0000	4,876.0000	(39.020)	0	0	0
02/01/2007	R203	2007/05/03			Bond Future	7.6620	7.5690	(1.214)	0.0000	0.0000	0
02/01/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	72,583.0000	79,071.0000	8.939	0	0	0
02/01/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	495.0000	296.0000	(40.202)	0	0	0
02/01/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	204.0000	114.0000	(44.118)	0	0	0
02/01/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	91,578.0000	98,261.0000	7.298	0	0	0
02/01/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	747.0000	462.0000	(38.153)	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
02/01/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	75,739.0000	82,273.0000	8.627	0	0	0
02/01/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	610.0000	371.0000	(39.180)	0	0	0
02/01/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	78,902.0000	85,476.0000	8.332	0	0	0
02/01/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	1,604.0000	1,053.0000	(34.352)	0	0	0
02/01/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	60,118.0000	66,340.0000	10.350	0	0	0
02/01/2007	R203	2007/08/02			Bond Future	7.6130	7.5190	(1.235)	0.0000	0.0000	0
02/01/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	1,899.0000	1,403.0000	(26.119)	0	0	0
02/01/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	94,558.0000	101,013.0000	6.826	0	0	0
02/01/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	76,691.0000	82,834.0000	8.010	0	0	0
02/01/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	1,085.0000	778.0000	(28.295)	0	0	0
02/01/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	82,592.0000	88,858.0000	7.587	0	0	0
02/01/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	2,474.0000	1,854.0000	(25.061)	0	0	0
02/01/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	79,633.0000	85,840.0000	7.795	0	0	0
02/01/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	2,171.0000	1,615.0000	(25.610)	0	0	0
02/01/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	4,070.0000	3,137.0000	(22.924)	0	0	0
02/01/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	65,165.0000	70,994.0000	8.945	0	0	0
02/01/2007	R204	2007/02/01			Bond Future	7.6720	7.5820	(1.173)	0.0000	0.0000	0
02/01/2007	R204	2007/02/01	7.75	Put	Option on Bond Future	9,675.0000	6,335.0000	(34.522)	0	0	0
02/01/2007	R204	2007/02/01	7.75	Call	Option on Bond Future	15,760.0000	19,502.0000	23.744	0	0	0
02/01/2007	R204	2007/02/01	7.50	Put	Option on Bond Future	20,545.0000	15,414.0000	(24.974)	0	0	0
02/01/2007	R204	2007/02/01	7.50	Call	Option on Bond Future	6,954.0000	8,905.0000	28.056	0	0	0
02/01/2007	R204	2007/02/01	7.25	Call	Option on Bond Future	2,371.0000	3,085.0000	30.114	0	0	0
02/01/2007	R204	2007/02/01	7.25	Put	Option on Bond Future	36,147.0000	29,779.0000	(17.617)	0	0	0
02/01/2007	R204	2007/02/01	8.65	Put	Option on Bond Future	167.0000	54.0000	(67.665)	0	0	0
02/01/2007	R204	2007/02/01	9.00	Put	Option on Bond Future	24.0000	6.0000	(75.000)	0	0	0
02/01/2007	R204	2007/02/01	8.75	Call	Option on Bond Future	80,078.0000	87,092.0000	8.759	0	0	0
02/01/2007	R204	2007/02/01	8.50	Call	Option on Bond Future	62,573.0000	69,421.0000	10.944	0	0	0
02/01/2007	R204	2007/02/01	8.65	Call	Option on Bond Future	73,091.0000	80,060.0000	9.535	0	0	0
02/01/2007	R204	2007/02/01	9.00	Call	Option on Bond Future	97,345.0000	104,409.0000	7.257	0	0	0
02/01/2007	R204	2007/02/01	8.75	Put	Option on Bond Future	96.0000	28.0000	(70.833)	0	0	0
02/01/2007	R204	2007/02/01	8.00	Put	Option on Bond Future	3,871.0000	2,151.0000	(44.433)	0	0	0
02/01/2007	R204	2007/02/01	8.25	Call	Option on Bond Future	45,270.0000	51,646.0000	14.084	0	0	0
02/01/2007	R204	2007/02/01	7.00	Put	Option on Bond Future	55,085.0000	48,174.0000	(12.546)	0	0	0
02/01/2007	R204	2007/02/01	8.55	Call	Option on Bond Future	66,080.0000	72,977.0000	10.437	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
02/01/2007	R204	2007/02/01	8.25	Put	Option on Bond Future	1,302.0000	596.0000	(54.224)	0	0	0
02/01/2007	R204	2007/02/01	7.00	Call	Option on Bond Future	600.0000	771.0000	28.500	0	0	0
02/01/2007	R204	2007/02/01	8.50	Put	Option on Bond Future	371.0000	137.0000	(63.073)	0	0	0
02/01/2007	R204	2007/02/01	6.50	Put	Option on Bond Future	97,549.0000	90,468.0000	(7.259)	0	0	0
02/01/2007	R204	2007/02/01	8.60	Call	Option on Bond Future	69,587.0000	76,524.0000	9.969	0	0	0
02/01/2007	R204	2007/02/01	6.50	Call	Option on Bond Future	14.0000	15.0000	7.143	0	0	0
02/01/2007	R204	2007/02/01	8.55	Put	Option on Bond Future	286.0000	101.0000	(64.685)	0	0	0
02/01/2007	R204	2007/02/01	8.00	Call	Option on Bond Future	29,138.0000	34,500.0000	18.402	0	0	0
02/01/2007	R204	2007/02/01	6.75	Call	Option on Bond Future	109.0000	133.0000	22.018	0	0	0
02/01/2007	R204	2007/02/01	8.60	Put	Option on Bond Future	219.0000	74.0000	(66.210)	0	0	0
02/01/2007	R204	2007/02/01	6.75	Put	Option on Bond Future	75,842.0000	68,784.0000	(9.306)	0	0	0
02/01/2007	R204	2007/05/03			Bond Future	7.6220	7.5290	(1.220)	0.0000	0.0000	0
02/01/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	5,696.0000	4,427.0000	(22.279)	0	0	0
02/01/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	70,978.0000	76,966.0000	8.436	0	0	0
02/01/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	89,208.0000	95,726.0000	7.307	0	0	0
02/01/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	83,030.0000	89,393.0000	7.663	0	0	0
02/01/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	3,658.0000	2,764.0000	(24.440)	0	0	0
02/01/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	86,109.0000	92,552.0000	7.482	0	0	0
02/01/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	3,257.0000	2,444.0000	(24.962)	0	0	0
02/01/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	2,894.0000	2,156.0000	(25.501)	0	0	0
02/01/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	1,767.0000	1,276.0000	(27.787)	0	0	0
02/01/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	101,759.0000	108,525.0000	6.649	0	0	0
02/01/2007	R204	2007/08/02			Bond Future	7.5770	7.4840	(1.227)	0.0000	0.0000	0
02/01/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	78,304.0000	83,903.0000	7.150	0	0	0
02/01/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	10,427.0000	8,840.0000	(15.220)	0	0	0
02/01/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	7,015.0000	5,844.0000	(16.693)	0	0	0
02/01/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	6,458.0000	5,361.0000	(16.987)	0	0	0
02/01/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	4,582.0000	3,748.0000	(18.202)	0	0	0
02/01/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	89,405.0000	95,345.0000	6.644	0	0	0
02/01/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	95,109.0000	101,199.0000	6.403	0	0	0
02/01/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	92,246.0000	98,262.0000	6.522	0	0	0
02/01/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	7,612.0000	6,364.0000	(16.395)	0	0	0
02/01/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	106,751.0000	113,104.0000	5.951	0	0	0

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02/01/2007	R206	2007/02/01			Bond Future	7.8520	7.7630	(1.133)	0.0000	0.0000	0
02/01/2007	R206	2007/02/01	8.25	Call	Option on Bond Future	21,476.0000	25,560.0000	19.017	0	0	0
02/01/2007	R206	2007/02/01	8.25	Put	Option on Bond Future	1,000.0000	430.0000	(57.000)	0	0	0
02/01/2007	R206	2007/02/01	8.00	Put	Option on Bond Future	3,766.0000	2,137.0000	(43.255)	0	0	0
02/01/2007	R206	2007/02/01	7.75	Put	Option on Bond Future	9,974.0000	6,923.0000	(30.590)	0	0	0
02/01/2007	R206	2007/02/01	7.75	Call	Option on Bond Future	4,639.0000	6,241.0000	34.533	0	0	0
02/01/2007	R206	2007/02/01	8.00	Call	Option on Bond Future	11,443.0000	14,467.0000	26.427	0	0	0
02/01/2007	R206	2007/05/03			Bond Future	7.7900	7.6960	(1.207)	0.0000	0.0000	0
02/01/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	27,757.0000	31,380.0000	13.053	0	0	0
02/01/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	4,677.0000	3,499.0000	(25.187)	0	0	0
02/01/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	14,320.0000	11,759.0000	(17.884)	0	0	0
02/01/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	12,281.0000	14,520.0000	18.231	0	0	0
02/01/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	19,178.0000	22,149.0000	15.492	0	0	0
02/01/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	8,557.0000	6,728.0000	(21.374)	0	0	0
02/01/2007	R206	2007/08/02			Bond Future	7.7340	7.6380	(1.241)	0.0000	0.0000	0
02/01/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	17,435.0000	19,848.0000	13.840	0	0	0
02/01/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	7,143.0000	5,826.0000	(18.438)	0	0	0
02/01/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	32,340.0000	35,802.0000	10.705	0	0	0
02/01/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	24,273.0000	27,235.0000	12.203	0	0	0
02/01/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	11,183.0000	9,367.0000	(16.239)	0	0	0
02/01/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	16,641.0000	14,277.0000	(14.206)	0	0	0
02/01/2007	R207	2007/02/01			Bond Future	7.6080	7.5180	(1.183)	0.0000	0.0000	0
02/01/2007	R207	2007/02/01	6.50	Put	Option on Bond Future	94,115.0000	86,894.0000	(7.673)	0	0	0
02/01/2007	R207	2007/02/01	7.00	Put	Option on Bond Future	50,478.0000	43,387.0000	(14.048)	0	0	0
02/01/2007	R207	2007/02/01	7.75	Call	Option on Bond Future	16,701.0000	21,470.0000	28.555	0	0	0
02/01/2007	R207	2007/02/01	6.50	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
02/01/2007	R207	2007/02/01	7.75	Put	Option on Bond Future	5,453.0000	3,001.0000	(44.966)	0	0	0
02/01/2007	R207	2007/02/01	6.75	Put	Option on Bond Future	71,880.0000	64,670.0000	(10.031)	0	0	0
02/01/2007	R207	2007/02/01	7.50	Call	Option on Bond Future	6,444.0000	8,907.0000	38.222	0	0	0
02/01/2007	R207	2007/02/01	6.75	Call	Option on Bond Future	26.0000	37.0000	42.308	0	0	0
02/01/2007	R207	2007/02/01	7.50	Put	Option on Bond Future	15,117.0000	10,360.0000	(31.468)	0	0	0
02/01/2007	R207	2007/02/01	8.45	Call	Option on Bond Future	64,238.0000	71,430.0000	11.196	0	0	0
02/01/2007	R207	2007/02/01	9.00	Call	Option on Bond Future	103,065.0000	110,285.0000	7.005	0	0	0

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02/01/2007	R207	2007/02/01	8.45	Put	Option on Bond Future	35.0000	7.0000	(80.000)	0	0	0
02/01/2007	R207	2007/02/01	7.00	Call	Option on Bond Future	271.0000	401.0000	47.970	0	0	0
02/01/2007	R207	2007/02/01	8.25	Call	Option on Bond Future	49,698.0000	56,764.0000	14.218	0	0	0
02/01/2007	R207	2007/02/01	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/01/2007	R207	2007/02/01	8.65	Put	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
02/01/2007	R207	2007/02/01	8.55	Put	Option on Bond Future	13.0000	2.0000	(84.615)	0	0	0
02/01/2007	R207	2007/02/01	8.00	Call	Option on Bond Future	31,970.0000	38,395.0000	20.097	0	0	0
02/01/2007	R207	2007/02/01	8.25	Put	Option on Bond Future	213.0000	59.0000	(72.300)	0	0	0
02/01/2007	R207	2007/02/01	8.00	Put	Option on Bond Future	1,341.0000	546.0000	(59.284)	0	0	0
02/01/2007	R207	2007/02/01	8.50	Call	Option on Bond Future	67,854.0000	75,057.0000	10.615	0	0	0
02/01/2007	R207	2007/02/01	8.65	Call	Option on Bond Future	78,608.0000	85,825.0000	9.181	0	0	0
02/01/2007	R207	2007/02/01	7.25	Call	Option on Bond Future	1,675.0000	2,443.0000	45.851	0	0	0
02/01/2007	R207	2007/02/01	8.50	Put	Option on Bond Future	21.0000	4.0000	(80.952)	0	0	0
02/01/2007	R207	2007/02/01	8.75	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
02/01/2007	R207	2007/02/01	8.55	Call	Option on Bond Future	71,455.0000	78,665.0000	10.090	0	0	0
02/01/2007	R207	2007/02/01	8.60	Call	Option on Bond Future	75,040.0000	82,255.0000	9.615	0	0	0
02/01/2007	R207	2007/02/01	8.60	Put	Option on Bond Future	7.0000	1.0000	(85.714)	0	0	0
02/01/2007	R207	2007/02/01	7.25	Put	Option on Bond Future	30,827.0000	24,375.0000	(20.930)	0	0	0
02/01/2007	R207	2007/02/01	8.75	Call	Option on Bond Future	85,689.0000	92,909.0000	8.426	0	0	0
02/01/2007	R207	2007/05/03			Bond Future	7.5600	7.4680	(1.217)	0.0000	0.0000	0
02/01/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	1,496.0000	988.0000	(33.957)	0	0	0
02/01/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	72,418.0000	79,247.0000	9.430	0	0	0
02/01/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	106,031.0000	113,280.0000	6.837	0	0	0
02/01/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	713.0000	445.0000	(37.588)	0	0	0
02/01/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	205.0000	117.0000	(42.927)	0	0	0
02/01/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	85,821.0000	92,890.0000	8.237	0	0	0
02/01/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	89,193.0000	96,304.0000	7.973	0	0	0
02/01/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	586.0000	360.0000	(38.567)	0	0	0
02/01/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	92,567.0000	99,715.0000	7.722	0	0	0
02/01/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	479.0000	290.0000	(39.457)	0	0	0
02/01/2007	R207	2007/08/02			Bond Future	7.5180	7.4250	(1.237)	0.0000	0.0000	0
02/01/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	3,633.0000	2,782.0000	(23.424)	0	0	0
02/01/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	941.0000	671.0000	(28.693)	0	0	0
02/01/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	108,934.0000	116,024.0000	6.509	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
02/01/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	77,068.0000	83,578.0000	8.447	0	0	0
02/01/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	1,908.0000	1,411.0000	(26.048)	0	0	0
02/01/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	92,849.0000	99,713.0000	7.393	0	0	0
02/01/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	2,181.0000	1,624.0000	(25.539)	0	0	0
02/01/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	1,665.0000	1,222.0000	(26.607)	0	0	0
02/01/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	89,658.0000	96,462.0000	7.589	0	0	0
02/01/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	96,052.0000	102,971.0000	7.203	0	0	0
02/01/2007	TRT1	2007/02/01			Index Future	247.4400	248.5920	0.466	0.0000	0.0000	500
02/01/2007	TRT1	2007/02/01	243.60	Call	Index Future	41,376.0000	51,171.0000	23.673	0	0	0
02/01/2007	TRT1	2007/02/01	243.60	Put	Index Future	2,976.0000	1,251.0000	(57.964)	0	0	0

**Grand Total:** **1,828**