



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 01/06/2007

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/06/2007	ALBI 2007/08/02			Index Future	256.8440	255.8270	(0.396)	0.0000	0.0000	0
01/06/2007	ALBI 2007/08/02	254.00	Call	Index Future	38,357.0000	31,346.0000	(18.278)	0	0	0
01/06/2007	ALBI 2007/08/02	254.00	Put	Index Future	9,917.0000	13,076.0000	31.854	0	0	0
01/06/2007	ALBI 2007/11/01			Index Future	262.9510	261.9390	(0.385)	0.0000	0.0000	0
01/06/2007	ALBI 2007/11/01	254.00	Call	Index Future	95,662.0000	87,024.0000	(9.030)	0	0	0
01/06/2007	ALBI 2007/11/01	254.00	Put	Index Future	6,152.0000	7,634.0000	24.090	0	0	0
01/06/2007	ALBI 2008/02/07			Index Future	269.7010	268.7630	(0.348)	0.0000	0.0000	0
01/06/2007	ALBI 2008/02/07	254.00	Call	Index Future	160,628.0000	151,941.0000	(5.408)	0	0	0
01/06/2007	ALBI 2008/02/07	254.00	Put	Index Future	3,618.0000	4,311.0000	19.154	0	0	0
01/06/2007	CRD1 2007/08/02			Index Future	109.7070	109.3620	(0.314)	0.0000	0.0000	10
01/06/2007	GOVI 2007/08/02			jGovi	257.5190	256.4610	(0.411)	0.0000	0.0000	264
01/06/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
01/06/2007	GOVI 2007/08/02	240.50	Call	jGovi	170,190.0000	159,610.0000	(6.217)	0	0	0
01/06/2007	GOVI 2007/11/01			jGovi	263.2580	262.1770	(0.411)	0.0000	0.0000	118
01/06/2007	GOVI 2007/11/01	265.00	Call	jGovi	18,816.0000	14,727.0000	(21.732)	0	0	0
01/06/2007	GOVI 2007/11/01	265.00	Put	jGovi	36,236.0000	42,957.0000	18.548	0	0	0
01/06/2007	GOVI 2008/02/07			jGovi	269.4100	268.3040	(0.411)	0.0000	0.0000	30
01/06/2007	GOVI 2008/02/07	265.00	Call	jGovi	60,900.0000	53,335.0000	(12.422)	0	0	0
01/06/2007	GOVI 2008/02/07	265.00	Put	jGovi	16,800.0000	20,295.0000	20.804	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
01/06/2007	ILBI	2007/08/02			Index Future	242.6620	252.2390	3.947	0.0000	0.0000	0
01/06/2007	J153	2010/08/31			jSwap	9.2080	9.3820	1.890	0.0000	0.0000	0
01/06/2007	J157	2015/09/15			jSwap	8.7040	8.8720	1.930	0.0000	0.0000	0
01/06/2007	J186	2026/12/21			jSwap	8.1620	8.3090	1.801	0.0000	0.0000	0
01/06/2007	J201	2014/12/22			jSwap	8.7760	8.9440	1.914	0.0000	0.0000	0
01/06/2007	J203	2017/09/15			jSwap	8.5830	8.7300	1.713	0.0000	0.0000	0
01/06/2007	J204	2018/12/21			jSwap	8.5360	8.6760	1.640	0.0000	0.0000	0
01/06/2007	J207	2020/01/15			jSwap	8.4720	8.6130	1.664	0.0000	0.0000	0
01/06/2007	JBAR	2005/12/21			jBar	9.3540	9.4210	0.716	0.0000	0.0000	0
01/06/2007	JFRA	2007/08/02			jFra	9.5260	9.5690	0.451	0.0000	0.0000	0
01/06/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,934.0000	5,038.0000	2.108	0	0	0
01/06/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
01/06/2007	JFRA	2007/08/23			jFra	9.5400	9.6400	1.048	0.0000	0.0000	10
01/06/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	678.0000	633.0000	(6.637)	0	0	0
01/06/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	740.0000	779.0000	5.270	0	0	0
01/06/2007	JFRA	2007/11/01			jFra	9.5600	9.6990	1.454	0.0000	0.0000	0
01/06/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	5,407.0000	5,764.0000	6.603	0	0	0
01/06/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	14.0000	9.0000	(35.714)	0	0	0
01/06/2007	JFRA	2008/02/07			jFra	9.5060	9.6490	1.504	0.0000	0.0000	0
01/06/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	14,201.0000	14,007.0000	(1.366)	0	0	0
01/06/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,094.0000	19,252.0000	0.827	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
01/06/2007	JN02	2007/08/02			jNote	9.3100	9.4900	1.933	0.0000	0.0000	0
01/06/2007	JN02	2007/08/02	9.25	Put	Option on jNote	7,750.0000	6,213.0000	(19.832)	0	0	0
01/06/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,837.0000	10,559.0000	19.486	0	0	0
01/06/2007	JN02	2007/11/01			jNote	9.2220	9.4260	2.212	0.0000	0.0000	0
01/06/2007	JN02	2007/11/01	9.00	Call	Option on jNote	15,045.0000	17,090.0000	13.593	0	0	0
01/06/2007	JN02	2007/11/01	9.00	Put	Option on jNote	11,015.0000	9,371.0000	(14.925)	0	0	0
01/06/2007	JN02	2008/02/07			jNote	9.1130	9.3280	2.359	0.0000	0.0000	0
01/06/2007	JN02	2008/02/07	9.00	Put	Option on jNote	15,559.0000	13,710.0000	(11.884)	0	0	0
01/06/2007	JN02	2008/02/07	9.00	Call	Option on jNote	17,594.0000	19,608.0000	11.447	0	0	0
01/06/2007	JN05	2007/08/02			jNote	8.8410	9.0490	2.353	0.0000	0.0000	0
01/06/2007	JN05	2007/08/02	9.25	Put	Option on jNote	18,927.0000	12,852.0000	(32.097)	0	0	0
01/06/2007	JN05	2007/08/02	9.25	Call	Option on jNote	2,611.0000	4,869.0000	86.480	0	0	0
01/06/2007	JN05	2007/11/01			jNote	8.7700	8.9870	2.474	0.0000	0.0000	0
01/06/2007	JN05	2007/11/01	9.00	Call	Option on jNote	8,932.0000	12,659.0000	41.726	0	0	0
01/06/2007	JN05	2007/11/01	9.00	Put	Option on jNote	18,125.0000	13,179.0000	(27.288)	0	0	0
01/06/2007	JN05	2008/02/07			jNote	8.6890	8.9080	2.520	0.0000	0.0000	0
01/06/2007	JN05	2008/02/07	9.00	Put	Option on jNote	23,640.0000	18,469.0000	(21.874)	0	0	0
01/06/2007	JN05	2008/02/07	9.00	Call	Option on jNote	11,182.0000	14,801.0000	32.365	0	0	0
01/06/2007	JN10	2007/08/02			jNote	8.4590	8.6100	1.785	0.0000	0.0000	0
01/06/2007	JN10	2007/08/02	9.00	Put	Option on jNote	36,307.0000	26,796.0000	(26.196)	0	0	0
01/06/2007	JN10	2007/08/02	9.00	Call	Option on jNote	388.0000	1,098.0000	182.990	0	0	0
01/06/2007	JN10	2007/11/01			jNote	8.4030	8.5560	1.821	0.0000	0.0000	0
01/06/2007	JN10	2007/11/01	9.00	Put	Option on jNote	41,603.0000	32,669.0000	(21.474)	0	0	0
01/06/2007	JN10	2007/11/01	9.00	Call	Option on jNote	1,857.0000	3,341.0000	79.914	0	0	0
01/06/2007	JN10	2008/02/07			jNote	8.3410	8.4940	1.834	0.0000	0.0000	0
01/06/2007	JN10	2008/02/07	9.00	Put	Option on jNote	47,262.0000	38,604.0000	(18.319)	0	0	0
01/06/2007	JN10	2008/02/07	9.00	Call	Option on jNote	3,304.0000	5,116.0000	54.843	0	0	0

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01/06/2007	JROD	2007/06/29			jRod	8.7520	8.7480	(0.046)	0.0000	0.0000	0
01/06/2007	JROD	2007/07/31			jRod	9.0220	9.0310	0.100	0.0000	0.0000	0
01/06/2007	JROD	2007/08/31			jRod	9.3540	9.3970	0.460	0.0000	0.0000	0
01/06/2007	JROD	2007/09/28			jRod	9.1520	9.1970	0.492	0.0000	0.0000	0
01/06/2007	JROD	2007/10/31			jRod	9.3000	9.3790	0.849	0.0000	0.0000	0
01/06/2007	JROD	2007/11/30			jRod	9.4380	9.5450	1.134	0.0000	0.0000	0
01/06/2007	JROD	2007/12/31			jRod	9.2700	9.3560	0.928	0.0000	0.0000	0
01/06/2007	OTH1	2007/08/02			Index Future	252.9590	251.6990	(0.498)	0.0000	0.0000	15
01/06/2007	R153	2007/08/02			Bond Future	8.3800	8.5000	1.432	0.0000	0.0000	77
01/06/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	7,763.0000	5,837.0000	(24.810)	0	0	0
01/06/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	4,338.0000	5,837.0000	34.555	0	0	0
01/06/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	13,834.0000	11,226.0000	(18.852)	0	0	0
01/06/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	1,907.0000	2,723.0000	42.790	0	0	0
01/06/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	11,646.0000	9,240.0000	(20.659)	0	0	0
01/06/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	2,544.0000	3,563.0000	40.055	0	0	0
01/06/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,030.0000	1,527.0000	48.252	0	0	0
01/06/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	18,579.0000	15,651.0000	(15.760)	0	0	0
01/06/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	2,207.0000	3,121.0000	41.414	0	0	0
01/06/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	12,722.0000	10,212.0000	(19.730)	0	0	0
01/06/2007	R153	2007/11/01			Bond Future	8.3200	8.4400	1.442	0.0000	0.0000	0
01/06/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	9,614.0000	11,359.0000	18.151	0	0	0
01/06/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	7,760.0000	6,336.0000	(18.351)	0	0	0
01/06/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	5,082.0000	4,028.0000	(20.740)	0	0	0
01/06/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	13,590.0000	15,705.0000	15.563	0	0	0
01/06/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	3,134.0000	2,405.0000	(23.261)	0	0	0
01/06/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	18,346.0000	20,786.0000	13.300	0	0	0

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01/06/2007	R153	2008/02/07			Bond Future	8.2250	8.3450	1.459	0.0000	0.0000	0
01/06/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	11,031.0000	12,471.0000	13.054	0	0	0
01/06/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	11,633.0000	10,188.0000	(12.422)	0	0	0
01/06/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	14,283.0000	15,966.0000	11.783	0	0	0
01/06/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	6,544.0000	5,574.0000	(14.823)	0	0	0
01/06/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	18,061.0000	19,977.0000	10.608	0	0	0
01/06/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	8,847.0000	7,644.0000	(13.598)	0	0	0
01/06/2007	R157	2007/08/02			Bond Future	7.9600	8.0300	0.879	0.0000	0.0000	5
01/06/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	3,050.0000	3,810.0000	24.918	0	0	0
01/06/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	52,817.0000	48,278.0000	(8.594)	0	0	0
01/06/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	55,934.0000	51,333.0000	(8.226)	0	0	0
01/06/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,067.0000	1,374.0000	28.772	0	0	0
01/06/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	444.0000	586.0000	31.982	0	0	0
01/06/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	71,727.0000	66,904.0000	(6.724)	0	0	0
01/06/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	59,047.0000	54,388.0000	(7.890)	0	0	0
01/06/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,309.0000	1,674.0000	27.884	0	0	0
01/06/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,560.0000	1,986.0000	27.308	0	0	0
01/06/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	40,718.0000	36,513.0000	(10.327)	0	0	0
01/06/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	52,576.0000	57,272.0000	8.932	0	0	0
01/06/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	788.0000	519.0000	(34.137)	0	0	0
01/06/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	7,554.0000	5,920.0000	(21.631)	0	0	0
01/06/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	22,599.0000	25,930.0000	14.740	0	0	86
01/06/2007	R157	2007/11/01			Bond Future	7.9100	7.9800	0.885	0.0000	0.0000	3
01/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	38,603.0000	42,024.0000	8.862	0	0	0
01/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	9,709.0000	8,280.0000	(14.718)	0	0	0
01/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	38,603.0000	42,024.0000	8.862	0	0	0
01/06/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	52,440.0000	56,367.0000	7.489	0	0	0
01/06/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	5,519.0000	4,595.0000	(16.742)	0	0	0
01/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	9,709.0000	8,280.0000	(14.718)	0	0	0
01/06/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	15,828.0000	13,797.0000	(12.832)	0	0	0
01/06/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	27,005.0000	29,826.0000	10.446	0	0	0
01/06/2007	R157	2008/02/07			Bond Future	7.8600	7.9300	0.891	0.0000	0.0000	477
01/06/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	11,610.0000	10,295.0000	(11.326)	0	0	0

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01/06/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	53,722.0000	57,129.0000	6.342	0	0	0
01/06/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	41,610.0000	44,596.0000	7.176	0	0	0
01/06/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	16,969.0000	15,233.0000	(10.230)	0	0	0
01/06/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	23,813.0000	21,621.0000	(9.205)	0	0	0
01/06/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	31,278.0000	33,808.0000	8.089	0	0	0
01/06/2007	R186	2007/08/02			Bond Future	7.6750	7.7480	0.951	0.0000	0.0000	6
01/06/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	4,182.0000	5,347.0000	27.857	0	0	0
01/06/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	70,938.0000	63,326.0000	(10.730)	0	0	0
01/06/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,399.0000	1,849.0000	32.166	0	0	0
01/06/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	95,876.0000	87,637.0000	(8.593)	0	0	0
01/06/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,076.0000	2,710.0000	30.539	0	0	0
01/06/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	1,730.0000	2,270.0000	31.214	0	0	0
01/06/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	90,819.0000	82,675.0000	(8.967)	0	0	0
01/06/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	564.0000	767.0000	35.993	0	0	0
01/06/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	121,163.0000	112,588.0000	(7.077)	0	0	0
01/06/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	100,909.0000	92,580.0000	(8.254)	0	0	0
01/06/2007	R186	2007/11/01			Bond Future	7.6250	7.7000	0.984	0.0000	0.0000	0
01/06/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	29,312.0000	25,343.0000	(13.541)	0	0	0
01/06/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	44,551.0000	49,597.0000	11.326	0	0	0
01/06/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	89,337.0000	96,518.0000	8.038	0	0	0
01/06/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	64,698.0000	70,893.0000	9.575	0	0	0
01/06/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	10,373.0000	8,539.0000	(17.681)	0	0	0
01/06/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	18,162.0000	15,341.0000	(15.532)	0	0	0
01/06/2007	R186	2008/02/07			Bond Future	7.5650	7.6530	1.163	0.0000	0.0000	0
01/06/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	49,853.0000	55,350.0000	11.026	0	0	0
01/06/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	41,960.0000	36,885.0000	(12.095)	0	0	0
01/06/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	68,380.0000	74,979.0000	9.650	0	0	0
01/06/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	29,452.0000	25,479.0000	(13.490)	0	0	0
01/06/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	35,090.0000	39,483.0000	12.519	0	0	0
01/06/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	57,167.0000	50,987.0000	(10.810)	0	0	0
01/06/2007	R196	2007/08/02			Bond Future	8.7250	8.9040	2.052	0.0000	0.0000	0
01/06/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	1,479.0000	786.0000	(46.856)	0	0	0

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01/06/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	4,756.0000	6,660.0000	40.034	0	0	0
01/06/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	7,548.0000	9,813.0000	30.008	0	0	0
01/06/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	613.0000	282.0000	(53.997)	0	0	0
01/06/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	3,000.0000	1,813.0000	(39.567)	0	0	0
01/06/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	2,637.0000	4,047.0000	53.470	0	0	0
01/06/2007	R196	2007/11/01			Bond Future	8.6060	8.7860	2.092	0.0000	0.0000	0
01/06/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	3,458.0000	4,496.0000	30.017	0	0	0
01/06/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	2,450.0000	1,758.0000	(28.245)	0	0	0
01/06/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	5,236.0000	4,052.0000	(22.613)	0	0	0
01/06/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	6,864.0000	8,393.0000	22.276	0	0	0
01/06/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	4,983.0000	6,273.0000	25.888	0	0	0
01/06/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	3,671.0000	2,740.0000	(25.361)	0	0	0
01/06/2007	R196	2008/02/07			Bond Future	8.4860	8.6500	1.933	0.0000	0.0000	0
01/06/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	6,879.0000	7,820.0000	13.679	0	0	0
01/06/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	4,535.0000	3,852.0000	(15.061)	0	0	0
01/06/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	4,407.0000	5,121.0000	16.201	0	0	0
01/06/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	7,019.0000	6,109.0000	(12.965)	0	0	0
01/06/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	5,554.0000	6,382.0000	14.908	0	0	0
01/06/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	5,693.0000	4,897.0000	(13.982)	0	0	0
01/06/2007	R201	2007/08/02			Bond Future	8.0200	8.0900	0.873	0.0000	0.0000	0
01/06/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	29,361.0000	26,125.0000	(11.021)	0	0	0
01/06/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	2,799.0000	3,491.0000	24.723	0	0	0
01/06/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	53,797.0000	50,014.0000	(7.032)	0	0	0
01/06/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	474.0000	620.0000	30.802	0	0	0
01/06/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,195.0000	1,528.0000	27.866	0	0	0
01/06/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	999.0000	1,284.0000	28.529	0	0	0
01/06/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	38,802.0000	35,263.0000	(9.121)	0	0	0
01/06/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	41,251.0000	37,656.0000	(8.715)	0	0	0
01/06/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,426.0000	1,816.0000	27.349	0	0	0
01/06/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	43,726.0000	40,083.0000	(8.331)	0	0	0
01/06/2007	R201	2007/11/01			Bond Future	7.9600	8.0300	0.879	0.0000	0.0000	0
01/06/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	12,381.0000	10,841.0000	(12.438)	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
01/06/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	24,016.0000	26,318.0000	9.585	0	0	0
01/06/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	44,525.0000	47,643.0000	7.003	0	0	0
01/06/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	4,522.0000	3,798.0000	(16.011)	0	0	0
01/06/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	33,443.0000	36,188.0000	8.208	0	0	0
01/06/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	7,742.0000	6,646.0000	(14.157)	0	0	0
01/06/2007	R201	2008/02/07			Bond Future	7.8600	7.9300	0.891	0.0000	0.0000	0
01/06/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	25,198.0000	27,204.0000	7.961	0	0	0
01/06/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	19,264.0000	17,515.0000	(9.079)	0	0	0
01/06/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	42,976.0000	45,670.0000	6.269	0	0	0
01/06/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	33,394.0000	35,757.0000	7.076	0	0	0
01/06/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	13,813.0000	12,422.0000	(10.070)	0	0	0
01/06/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	9,527.0000	8,467.0000	(11.126)	0	0	0
01/06/2007	R203	2007/08/02			Bond Future	7.8850	7.9390	0.685	0.0000	0.0000	0
01/06/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	293.0000	363.0000	23.891	0	0	0
01/06/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	74,516.0000	70,819.0000	(4.961)	0	0	0
01/06/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	56,066.0000	52,527.0000	(6.312)	0	0	0
01/06/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	914.0000	1,107.0000	21.116	0	0	0
01/06/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,098.0000	1,326.0000	20.765	0	0	0
01/06/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	59,126.0000	55,552.0000	(6.045)	0	0	0
01/06/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	62,180.0000	58,573.0000	(5.801)	0	0	0
01/06/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	737.0000	897.0000	21.710	0	0	0
01/06/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,224.0000	2,651.0000	19.200	0	0	0
01/06/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	44,068.0000	40,729.0000	(7.577)	0	0	0
01/06/2007	R203	2007/11/01			Bond Future	7.8300	7.8800	0.639	0.0000	0.0000	0
01/06/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	34,395.0000	36,660.0000	6.585	0	0	0
01/06/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	11,265.0000	10,083.0000	(10.493)	0	0	0
01/06/2007	R203	2008/02/07			Bond Future	7.7500	7.8210	0.916	0.0000	0.0000	0
01/06/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	36,729.0000	39,581.0000	7.765	0	0	0
01/06/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	19,484.0000	17,507.0000	(10.147)	0	0	0
01/06/2007	R204	2007/08/02			Bond Future	7.8800	7.9380	0.736	0.0000	0.0000	0
01/06/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	3,944.0000	4,576.0000	16.024	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
01/06/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	48,856.0000	45,171.0000	(7.543)	0	0	0
01/06/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	704.0000	847.0000	20.313	0	0	0
01/06/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,088.0000	2,458.0000	17.720	0	0	0
01/06/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	79,909.0000	75,734.0000	(5.225)	0	0	0
01/06/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	67,168.0000	63,124.0000	(6.021)	0	0	0
01/06/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,762.0000	2,081.0000	18.104	0	0	0
01/06/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,480.0000	1,754.0000	18.514	0	0	0
01/06/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	60,918.0000	56,970.0000	(6.481)	0	0	0
01/06/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	64,029.0000	60,030.0000	(6.246)	0	0	0
01/06/2007	R204	2007/11/01			Bond Future	7.8300	7.8840	0.690	0.0000	0.0000	0
01/06/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	19,402.0000	17,816.0000	(8.174)	0	0	0
01/06/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	44,210.0000	46,609.0000	5.426	0	0	0
01/06/2007	R204	2008/02/07			Bond Future	7.7500	7.8290	1.019	0.0000	0.0000	0
01/06/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	29,473.0000	26,923.0000	(8.652)	0	0	0
01/06/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	48,040.0000	51,266.0000	6.715	0	0	0
01/06/2007	R206	2007/08/02			Bond Future	8.0100	8.0660	0.699	0.0000	0.0000	0
01/06/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	16,917.0000	18,844.0000	11.391	0	0	0
01/06/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	4,133.0000	3,333.0000	(19.356)	0	0	0
01/06/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	4,379.0000	5,188.0000	18.475	0	0	0
01/06/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	15,999.0000	14,081.0000	(11.988)	0	0	0
01/06/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	8,839.0000	7,480.0000	(15.375)	0	0	0
01/06/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	9,327.0000	10,694.0000	14.656	0	0	0
01/06/2007	R206	2007/11/01			Bond Future	7.9240	7.9900	0.833	0.0000	0.0000	0
01/06/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	19,130.0000	20,966.0000	9.597	0	0	0
01/06/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	10,804.0000	9,504.0000	(12.033)	0	0	0
01/06/2007	R206	2008/02/07			Bond Future	7.8540	7.9100	0.713	0.0000	0.0000	0
01/06/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	20,891.0000	22,259.0000	6.548	0	0	0
01/06/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	16,074.0000	14,859.0000	(7.559)	0	0	0
01/06/2007	R207	2007/08/02			Bond Future	7.8300	7.8900	0.766	0.0000	0.0000	0
01/06/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	50,273.0000	46,020.0000	(8.460)	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
01/06/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,007.0000	1,310.0000	30.089	0	0	0
01/06/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	70,408.0000	65,922.0000	(6.371)	0	0	0
01/06/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	190.0000	259.0000	36.316	0	0	0
01/06/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	52.0000	73.0000	40.385	0	0	0
01/06/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	83,875.0000	79,340.0000	(5.407)	0	0	0
01/06/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	343.0000	462.0000	34.694	0	0	0
01/06/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	67,029.0000	62,564.0000	(6.661)	0	0	0
01/06/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	256.0000	348.0000	35.938	0	0	0
01/06/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	63,651.0000	59,214.0000	(6.971)	0	0	0
01/06/2007	R207	2007/11/01			Bond Future	7.7800	7.8380	0.746	0.0000	0.0000	0
01/06/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	34,312.0000	37,125.0000	8.198	0	0	0
01/06/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	12,797.0000	11,233.0000	(12.222)	0	0	0
01/06/2007	R207	2008/02/07			Bond Future	7.7100	7.7840	0.960	0.0000	0.0000	0
01/06/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	36,438.0000	39,675.0000	8.884	0	0	0
01/06/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	20,460.0000	18,148.0000	(11.300)	0	0	0
01/06/2007	R209	2007/08/02			Bond Future	7.3850	7.4650	1.083	0.0000	0.0000	314
01/06/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	47,073.0000	53,945.0000	14.599	0	0	0
01/06/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	1,465.0000	916.0000	(37.474)	0	0	0
01/06/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	72,902.0000	80,733.0000	10.742	0	0	0
01/06/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	4,842.0000	3,333.0000	(31.165)	0	0	0
01/06/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	26,733.0000	32,013.0000	19.751	0	0	0
01/06/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	12,289.0000	9,188.0000	(25.234)	0	0	0
01/06/2007	R209	2007/11/01			Bond Future	7.3450	7.4250	1.089	0.0000	0.0000	0
01/06/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	51,926.0000	57,786.0000	11.285	0	0	0
01/06/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	14,021.0000	11,452.0000	(18.323)	0	0	0
01/06/2007	R209	2008/02/07			Bond Future	7.2900	7.3700	1.097	0.0000	0.0000	0
01/06/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	24,232.0000	21,004.0000	(13.321)	0	0	0
01/06/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	56,187.0000	61,460.0000	9.385	0	0	0
01/06/2007	TRT1	2007/08/02			Index Future	254.4260	253.3760	(0.413)	0.0000	0.0000	500

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
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Grand Total:										1,915
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