



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 05/06/2007

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
05/06/2007	ALBI 2007/08/02			Index Future	255.6540	255.9320	0.109	0.0000	0.0000	0
05/06/2007	ALBI 2007/08/02	254.00	Call	Index Future	29,762.0000	31,381.0000	5.440	0	0	0
05/06/2007	ALBI 2007/08/02	254.00	Put	Index Future	13,222.0000	12,061.0000	(8.781)	0	0	0
05/06/2007	ALBI 2007/11/01			Index Future	261.7850	255.9320	(2.236)	0.0000	0.0000	0
05/06/2007	ALBI 2007/11/01	254.00	Put	Index Future	7,683.0000	23,743.0000	209.033	0	0	0
05/06/2007	ALBI 2007/11/01	254.00	Call	Index Future	85,533.0000	43,063.0000	(49.653)	0	0	0
05/06/2007	ALBI 2008/02/07			Index Future	268.6180	268.8690	0.093	0.0000	0.0000	0
05/06/2007	ALBI 2008/02/07	254.00	Put	Index Future	4,330.0000	4,089.0000	(5.566)	0	0	0
05/06/2007	ALBI 2008/02/07	254.00	Call	Index Future	150,510.0000	152,779.0000	1.508	0	0	0
05/06/2007	CRD1 2007/08/02			Index Future	109.3450	109.4460	0.092	0.0000	0.0000	10
05/06/2007	GOVI 2007/08/02			jGovi	256.4310	256.7210	0.113	0.0000	0.0000	183
05/06/2007	GOVI 2007/08/02	240.50	Call	jGovi	159,310.0000	162,210.0000	1.820	0	0	0
05/06/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
05/06/2007	GOVI 2007/11/01			jGovi	262.2170	262.5140	0.113	0.0000	0.0000	118
05/06/2007	GOVI 2007/11/01	265.00	Call	jGovi	14,625.0000	15,580.0000	6.530	0	0	0
05/06/2007	GOVI 2007/11/01	265.00	Put	jGovi	42,455.0000	40,440.0000	(4.746)	0	0	0
05/06/2007	GOVI 2008/02/07			jGovi	268.7040	269.0070	0.113	0.0000	0.0000	30
05/06/2007	GOVI 2008/02/07	265.00	Call	jGovi	55,803.0000	57,801.0000	3.580	0	0	0
05/06/2007	GOVI 2008/02/07	265.00	Put	jGovi	18,763.0000	17,731.0000	(5.500)	0	0	0

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05/06/2007	ILBI	2007/08/02			Index Future	242.6000	252.2390	3.973	0.0000	0.0000	0
05/06/2007	J153	2010/08/31			jSwap	9.4610	9.4060	(0.581)	0.0000	0.0000	0
05/06/2007	J157	2015/09/15			jSwap	8.9530	8.9080	(0.503)	0.0000	0.0000	0
05/06/2007	J186	2026/12/21			jSwap	8.3690	8.3260	(0.514)	0.0000	0.0000	0
05/06/2007	J201	2014/12/22			jSwap	9.0320	8.9840	(0.531)	0.0000	0.0000	0
05/06/2007	J203	2017/09/15			jSwap	8.8020	8.7610	(0.466)	0.0000	0.0000	0
05/06/2007	J204	2018/12/21			jSwap	8.7510	8.7030	(0.549)	0.0000	0.0000	0
05/06/2007	J207	2020/01/15			jSwap	8.6900	8.6380	(0.598)	0.0000	0.0000	0
05/06/2007	JBAR	2005/12/21			jBar	9.4210	9.4210	-	0.0000	0.0000	0
05/06/2007	JFRA	2007/08/02			jFra	9.6030	9.5800	(0.240)	0.0000	0.0000	0
05/06/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
05/06/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,121.0000	5,065.0000	(1.094)	0	0	0
05/06/2007	JFRA	2007/08/23			jFra	9.6100	9.7000	0.937	0.0000	0.0000	0
05/06/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	582.0000	599.0000	2.921	0	0	0
05/06/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	813.0000	782.0000	(3.813)	0	0	0
05/06/2007	JFRA	2007/11/01			jFra	9.7200	9.6840	(0.370)	0.0000	0.0000	0
05/06/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	5,817.0000	5,724.0000	(1.599)	0	0	0
05/06/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	8.0000	9.0000	12.500	0	0	0
05/06/2007	JFRA	2008/02/07			jFra	9.6890	9.6550	(0.351)	0.0000	0.0000	0
05/06/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	13,864.0000	13,868.0000	0.029	0	0	0
05/06/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,207.0000	19,130.0000	(0.401)	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
05/06/2007	JN02	2007/08/02			jNote	9.5510	9.5010	(0.524)	0.0000	0.0000	0
05/06/2007	JN02	2007/08/02	9.25	Put	Option on jNote	5,567.0000	5,867.0000	5.389	0	0	0
05/06/2007	JN02	2007/08/02	9.25	Call	Option on jNote	11,016.0000	10,412.0000	(5.483)	0	0	0
05/06/2007	JN02	2007/11/01			jNote	9.5010	9.4400	(0.642)	0.0000	0.0000	0
05/06/2007	JN02	2007/11/01	9.00	Put	Option on jNote	8,703.0000	9,103.0000	4.596	0	0	0
05/06/2007	JN02	2007/11/01	9.00	Call	Option on jNote	17,776.0000	17,076.0000	(3.938)	0	0	0
05/06/2007	JN02	2008/02/07			jNote	9.4200	9.3510	(0.732)	0.0000	0.0000	0
05/06/2007	JN02	2008/02/07	9.00	Call	Option on jNote	20,428.0000	19,704.0000	(3.544)	0	0	0
05/06/2007	JN02	2008/02/07	9.00	Put	Option on jNote	12,882.0000	13,394.0000	3.975	0	0	0
05/06/2007	JN05	2007/08/02			jNote	9.1510	9.0970	(0.590)	0.0000	0.0000	0
05/06/2007	JN05	2007/08/02	9.25	Put	Option on jNote	10,150.0000	11,376.0000	12.079	0	0	0
05/06/2007	JN05	2007/08/02	9.25	Call	Option on jNote	6,225.0000	5,305.0000	(14.779)	0	0	0
05/06/2007	JN05	2007/11/01			jNote	9.0930	9.0380	(0.605)	0.0000	0.0000	0
05/06/2007	JN05	2007/11/01	9.00	Put	Option on jNote	11,004.0000	11,995.0000	9.006	0	0	0
05/06/2007	JN05	2007/11/01	9.00	Call	Option on jNote	14,691.0000	13,502.0000	(8.093)	0	0	0
05/06/2007	JN05	2008/02/07			jNote	9.0170	8.9630	(0.599)	0.0000	0.0000	0
05/06/2007	JN05	2008/02/07	9.00	Call	Option on jNote	16,774.0000	15,693.0000	(6.444)	0	0	0
05/06/2007	JN05	2008/02/07	9.00	Put	Option on jNote	16,101.0000	17,168.0000	6.627	0	0	0
05/06/2007	JN10	2007/08/02			jNote	8.6850	8.6430	(0.484)	0.0000	0.0000	0
05/06/2007	JN10	2007/08/02	9.00	Put	Option on jNote	22,316.0000	24,700.0000	10.683	0	0	0
05/06/2007	JN10	2007/08/02	9.00	Call	Option on jNote	1,634.0000	1,216.0000	(25.581)	0	0	0
05/06/2007	JN10	2007/11/01			jNote	8.6340	8.5900	(0.510)	0.0000	0.0000	0
05/06/2007	JN10	2007/11/01	9.00	Call	Option on jNote	4,309.0000	3,657.0000	(15.131)	0	0	0
05/06/2007	JN10	2007/11/01	9.00	Put	Option on jNote	28,397.0000	30,692.0000	8.082	0	0	0
05/06/2007	JN10	2008/02/07			jNote	8.5750	8.5280	(0.548)	0.0000	0.0000	0
05/06/2007	JN10	2008/02/07	9.00	Call	Option on jNote	6,274.0000	5,511.0000	(12.161)	0	0	0
05/06/2007	JN10	2008/02/07	9.00	Put	Option on jNote	34,294.0000	36,691.0000	6.990	0	0	0

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05/06/2007	JROD	2007/06/29			jRod	8.7310	8.7250	(0.069)	0.0000	0.0000	0
05/06/2007	JROD	2007/07/31			jRod	9.0020	8.9900	(0.133)	0.0000	0.0000	0
05/06/2007	JROD	2007/08/31			jRod	9.3700	9.3570	(0.139)	0.0000	0.0000	0
05/06/2007	JROD	2007/09/28			jRod	9.1900	9.1850	(0.054)	0.0000	0.0000	0
05/06/2007	JROD	2007/10/31			jRod	9.3840	9.3820	(0.021)	0.0000	0.0000	0
05/06/2007	JROD	2007/11/30			jRod	9.5660	9.5680	0.021	0.0000	0.0000	0
05/06/2007	JROD	2007/12/31			jRod	9.3820	9.3850	0.032	0.0000	0.0000	0
05/06/2007	OTH1	2007/08/02			Index Future	251.6690	251.9650	0.118	0.0000	0.0000	15
05/06/2007	R153	2007/08/02			Bond Future	8.5600	8.5450	(0.175)	8.5300	8.5300	1,038
05/06/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	4,877.0000	5,026.0000	3.055	0	0	0
05/06/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	6,585.0000	6,306.0000	(4.237)	0	0	0
05/06/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	4,056.0000	3,844.0000	(5.227)	0	0	0
05/06/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	9,905.0000	10,153.0000	2.504	0	0	0
05/06/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	14,167.0000	14,473.0000	2.160	0	0	0
05/06/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	3,558.0000	3,363.0000	(5.481)	0	0	0
05/06/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	8,942.0000	9,174.0000	2.594	0	0	0
05/06/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,749.0000	1,628.0000	(6.918)	0	0	0
05/06/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	3,110.0000	2,931.0000	(5.756)	0	0	0
05/06/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	8,026.0000	8,241.0000	2.679	0	0	0
05/06/2007	R153	2007/11/01			Bond Future	8.5000	8.5150	0.176	0.0000	0.0000	0
05/06/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	12,230.0000	12,448.0000	1.783	0	0	0
05/06/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	5,627.0000	5,450.0000	(3.146)	0	0	0
05/06/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	3,507.0000	3,377.0000	(3.707)	0	0	0
05/06/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	16,764.0000	17,029.0000	1.581	0	0	0
05/06/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	2,047.0000	1,959.0000	(4.299)	0	0	0
05/06/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	22,009.0000	22,316.0000	1.395	0	0	0

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05/06/2007	R153	2008/02/07			Bond Future	8.4050	8.4450	0.476	0.0000	0.0000	0
05/06/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	16,795.0000	17,385.0000	3.513	0	0	0
05/06/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	7,034.0000	6,666.0000	(5.232)	0	0	0
05/06/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	13,178.0000	13,687.0000	3.862	0	0	0
05/06/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	9,455.0000	9,006.0000	(4.749)	0	0	0
05/06/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	5,082.0000	4,789.0000	(5.765)	0	0	0
05/06/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	20,923.0000	21,588.0000	3.178	0	0	0
05/06/2007	R157	2007/08/02			Bond Future	8.0400	8.0250	(0.187)	0.0000	0.0000	0
05/06/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	47,474.0000	48,371.0000	1.889	0	0	0
05/06/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,889.0000	1,725.0000	(8.682)	0	0	0
05/06/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,584.0000	1,441.0000	(9.028)	0	0	0
05/06/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	66,147.0000	67,148.0000	1.513	0	0	0
05/06/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,292.0000	1,170.0000	(9.443)	0	0	0
05/06/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	50,536.0000	51,454.0000	1.817	0	0	0
05/06/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	536.0000	476.0000	(11.194)	0	0	0
05/06/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	53,599.0000	54,539.0000	1.754	0	0	0
05/06/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	3,696.0000	3,425.0000	(7.332)	0	0	0
05/06/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	428.0000	446.0000	4.206	0	0	0
05/06/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	35,693.0000	36,483.0000	2.213	0	0	0
05/06/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	57,888.0000	56,845.0000	(1.802)	0	0	0
05/06/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	5,445.0000	5,644.0000	3.655	0	0	0
05/06/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	26,162.0000	25,299.0000	(3.299)	0	0	86
05/06/2007	R157	2007/11/01			Bond Future	7.9900	7.9800	(0.125)	0.0000	0.0000	3
05/06/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	4,353.0000	4,424.0000	1.631	0	0	0
05/06/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	56,816.0000	56,196.0000	(1.091)	0	0	0
05/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	7,931.0000	8,056.0000	1.576	0	0	0
05/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	42,366.0000	41,800.0000	(1.336)	0	0	0
05/06/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	13,337.0000	13,536.0000	1.492	0	0	0
05/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	42,366.0000	41,800.0000	(1.336)	0	0	0
05/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	7,931.0000	8,056.0000	1.576	0	0	0
05/06/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	30,056.0000	29,564.0000	(1.637)	0	0	0
05/06/2007	R157	2008/02/07			Bond Future	7.9400	7.9250	(0.189)	0.0000	0.0000	477
05/06/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	14,853.0000	15,148.0000	1.986	0	0	0

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05/06/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	9,993.0000	10,206.0000	2.131	0	0	0
05/06/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	44,889.0000	44,175.0000	(1.591)	0	0	0
05/06/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	57,499.0000	56,703.0000	(1.384)	0	0	0
05/06/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	34,026.0000	33,405.0000	(1.825)	0	0	0
05/06/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	21,166.0000	21,554.0000	1.833	0	0	0
05/06/2007	R186	2007/08/02			Bond Future	7.7650	7.7450	(0.258)	0.0000	0.0000	5
05/06/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	61,255.0000	63,144.0000	3.084	0	0	0
05/06/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	90,484.0000	92,663.0000	2.408	0	0	0
05/06/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	85,538.0000	87,678.0000	2.502	0	0	0
05/06/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	5,308.0000	4,807.0000	(9.439)	0	0	0
05/06/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,202.0000	1,952.0000	(11.353)	0	0	0
05/06/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,643.0000	2,352.0000	(11.010)	0	0	0
05/06/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	110,512.0000	112,802.0000	2.072	0	0	0
05/06/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	80,577.0000	82,676.0000	2.605	0	0	0
05/06/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,784.0000	1,572.0000	(11.883)	0	0	0
05/06/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	722.0000	621.0000	(13.989)	0	0	0
05/06/2007	R186	2007/11/01			Bond Future	7.7150	7.7050	(0.130)	0.0000	0.0000	0
05/06/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	24,278.0000	24,642.0000	1.499	0	0	0
05/06/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	50,324.0000	49,494.0000	(1.649)	0	0	0
05/06/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	71,886.0000	70,923.0000	(1.340)	0	0	0
05/06/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	14,543.0000	14,774.0000	1.588	0	0	0
05/06/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	97,764.0000	96,701.0000	(1.087)	0	0	0
05/06/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	7,993.0000	8,124.0000	1.639	0	0	0
05/06/2007	R186	2008/02/07			Bond Future	7.6550	7.6500	(0.065)	0.0000	0.0000	0
05/06/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	36,508.0000	36,688.0000	0.493	0	0	0
05/06/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	55,212.0000	54,795.0000	(0.755)	0	0	0
05/06/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	39,320.0000	38,967.0000	(0.898)	0	0	0
05/06/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	74,883.0000	74,410.0000	(0.632)	0	0	0
05/06/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	50,586.0000	50,829.0000	0.480	0	0	0
05/06/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	25,144.0000	25,268.0000	0.493	0	0	0
05/06/2007	R196	2007/08/02			Bond Future	8.9750	8.9540	(0.234)	0.0000	0.0000	0
05/06/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	10,740.0000	10,449.0000	(2.709)	0	0	0

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05/06/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	181.0000	193.0000	6.630	0	0	0
05/06/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	1,394.0000	1,472.0000	5.595	0	0	0
05/06/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	7,459.0000	7,190.0000	(3.606)	0	0	0
05/06/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	557.0000	592.0000	6.284	0	0	0
05/06/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	4,655.0000	4,429.0000	(4.855)	0	0	0
05/06/2007	R196	2007/11/01			Bond Future	8.8670	8.8430	(0.271)	0.0000	0.0000	0
05/06/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	9,104.0000	8,869.0000	(2.581)	0	0	0
05/06/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	1,471.0000	1,532.0000	4.147	0	0	0
05/06/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	3,544.0000	3,664.0000	3.386	0	0	0
05/06/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	4,986.0000	4,810.0000	(3.530)	0	0	0
05/06/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	6,878.0000	6,670.0000	(3.024)	0	0	0
05/06/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	2,347.0000	2,435.0000	3.749	0	0	0
05/06/2007	R196	2008/02/07			Bond Future	8.7440	8.7180	(0.297)	0.0000	0.0000	0
05/06/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	5,536.0000	5,398.0000	(2.493)	0	0	0
05/06/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	5,595.0000	5,714.0000	2.127	0	0	0
05/06/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	8,365.0000	8,193.0000	(2.056)	0	0	0
05/06/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	3,469.0000	3,553.0000	2.421	0	0	0
05/06/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	4,448.0000	4,549.0000	2.271	0	0	0
05/06/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	6,862.0000	6,706.0000	(2.273)	0	0	0
05/06/2007	R201	2007/08/02			Bond Future	8.1000	8.0900	(0.123)	0.0000	0.0000	0
05/06/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,404.0000	3,220.0000	(5.405)	0	0	0
05/06/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	25,479.0000	25,854.0000	1.472	0	0	0
05/06/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	49,407.0000	49,918.0000	1.034	0	0	0
05/06/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	572.0000	524.0000	(8.392)	0	0	0
05/06/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,215.0000	1,127.0000	(7.243)	0	0	0
05/06/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	37,023.0000	37,482.0000	1.240	0	0	0
05/06/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,737.0000	1,623.0000	(6.563)	0	0	0
05/06/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,455.0000	1,354.0000	(6.942)	0	0	0
05/06/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	39,455.0000	39,927.0000	1.196	0	0	0
05/06/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	34,625.0000	35,070.0000	1.285	0	0	0
05/06/2007	R201	2007/11/01			Bond Future	8.0400	8.0300	(0.124)	0.0000	0.0000	0
05/06/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	10,479.0000	10,625.0000	1.393	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
05/06/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	26,503.0000	26,102.0000	(1.513)	0	0	0
05/06/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	47,995.0000	47,501.0000	(1.029)	0	0	0
05/06/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	3,602.0000	3,656.0000	1.499	0	0	0
05/06/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	6,368.0000	6,461.0000	1.460	0	0	0
05/06/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	36,458.0000	36,004.0000	(1.245)	0	0	0
05/06/2007	R201	2008/02/07			Bond Future	7.9400	7.9500	0.126	0.0000	0.0000	0
05/06/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	17,151.0000	16,875.0000	(1.609)	0	0	0
05/06/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	27,375.0000	27,634.0000	0.946	0	0	0
05/06/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	35,986.0000	36,299.0000	0.870	0	0	0
05/06/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	12,116.0000	11,894.0000	(1.832)	0	0	0
05/06/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	45,960.0000	46,323.0000	0.790	0	0	0
05/06/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	8,222.0000	8,050.0000	(2.092)	0	0	0
05/06/2007	R203	2007/08/02			Bond Future	7.9450	7.9200	(0.315)	0.0000	0.0000	0
05/06/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	52,011.0000	53,587.0000	3.030	0	0	0
05/06/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	320.0000	267.0000	(16.563)	0	0	0
05/06/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,227.0000	1,063.0000	(13.366)	0	0	0
05/06/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	818.0000	701.0000	(14.303)	0	0	0
05/06/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	70,359.0000	72,047.0000	2.399	0	0	0
05/06/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	55,046.0000	56,646.0000	2.907	0	0	0
05/06/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	58,077.0000	59,700.0000	2.795	0	0	0
05/06/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,018.0000	877.0000	(13.851)	0	0	0
05/06/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,512.0000	2,219.0000	(11.664)	0	0	0
05/06/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	40,172.0000	41,620.0000	3.605	0	0	0
05/06/2007	R203	2007/11/01			Bond Future	7.8900	7.8650	(0.317)	0.0000	0.0000	0
05/06/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	36,956.0000	35,713.0000	(3.363)	0	0	0
05/06/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	9,692.0000	10,169.0000	4.922	0	0	0
05/06/2007	R203	2008/02/07			Bond Future	7.8100	7.8000	(0.128)	0.0000	0.0000	0
05/06/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	17,641.0000	17,854.0000	1.207	0	0	0
05/06/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	38,969.0000	38,503.0000	(1.196)	0	0	0
05/06/2007	R204	2007/08/02			Bond Future	7.9500	7.9100	(0.503)	0.0000	0.0000	0
05/06/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,439.0000	3,840.0000	(13.494)	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
05/06/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	44,144.0000	46,517.0000	5.376	0	0	0
05/06/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	782.0000	635.0000	(18.798)	0	0	0
05/06/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	74,778.0000	77,603.0000	3.778	0	0	0
05/06/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,975.0000	1,659.0000	(16.000)	0	0	0
05/06/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	55,966.0000	58,574.0000	4.660	0	0	0
05/06/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,344.0000	1,981.0000	(15.486)	0	0	0
05/06/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	62,136.0000	64,834.0000	4.342	0	0	0
05/06/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,657.0000	1,382.0000	(16.596)	0	0	0
05/06/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	59,034.0000	61,689.0000	4.497	0	0	0
05/06/2007	R204	2007/11/01			Bond Future	7.9000	7.8650	(0.443)	0.0000	0.0000	0
05/06/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	47,087.0000	45,355.0000	(3.678)	0	0	0
05/06/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	17,118.0000	17,961.0000	4.925	0	0	0
05/06/2007	R204	2008/02/07			Bond Future	7.8200	7.8000	(0.256)	0.0000	0.0000	0
05/06/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	50,664.0000	49,746.0000	(1.812)	0	0	0
05/06/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	26,977.0000	27,519.0000	2.009	0	0	0
05/06/2007	R206	2007/08/02			Bond Future	8.0900	8.0750	(0.185)	0.0000	0.0000	0
05/06/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	5,392.0000	5,067.0000	(6.027)	0	0	0
05/06/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	13,119.0000	13,523.0000	3.080	0	0	0
05/06/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	19,559.0000	18,943.0000	(3.149)	0	0	0
05/06/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	6,753.0000	6,994.0000	3.569	0	0	0
05/06/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	2,882.0000	2,995.0000	3.921	0	0	0
05/06/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	11,134.0000	10,646.0000	(4.383)	0	0	0
05/06/2007	R206	2007/11/01			Bond Future	8.0120	7.9910	(0.262)	0.0000	0.0000	0
05/06/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	21,480.0000	20,813.0000	(3.105)	0	0	0
05/06/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	8,975.0000	9,304.0000	3.666	0	0	0
05/06/2007	R206	2008/02/07			Bond Future	7.9100	7.9200	0.126	0.0000	0.0000	0
05/06/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	22,150.0000	22,371.0000	0.998	0	0	0
05/06/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	14,751.0000	14,511.0000	(1.627)	0	0	0
05/06/2007	R207	2007/08/02			Bond Future	7.9100	7.8850	(0.316)	0.0000	0.0000	0
05/06/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	44,508.0000	46,205.0000	3.813	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
05/06/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,311.0000	1,117.0000	(14.798)	0	0	0
05/06/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	451.0000	371.0000	(17.738)	0	0	0
05/06/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	337.0000	275.0000	(18.398)	0	0	0
05/06/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	61,041.0000	62,870.0000	2.996	0	0	0
05/06/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	250.0000	202.0000	(19.200)	0	0	0
05/06/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	68.0000	53.0000	(22.059)	0	0	0
05/06/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	64,400.0000	66,242.0000	2.860	0	0	0
05/06/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	57,691.0000	59,502.0000	3.139	0	0	0
05/06/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	77,823.0000	79,698.0000	2.409	0	0	0
05/06/2007	R207	2007/11/01			Bond Future	7.8600	7.8350	(0.318)	0.0000	0.0000	0
05/06/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	38,058.0000	36,717.0000	(3.524)	0	0	0
05/06/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	10,512.0000	11,051.0000	5.127	0	0	0
05/06/2007	R207	2008/02/07			Bond Future	7.7900	7.7750	(0.193)	0.0000	0.0000	0
05/06/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	39,791.0000	39,056.0000	(1.847)	0	0	0
05/06/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	17,816.0000	18,201.0000	2.161	0	0	0
05/06/2007	R209	2007/08/02			Bond Future	7.4750	7.4550	(0.268)	7.4100	7.4100	631
05/06/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	81,616.0000	79,594.0000	(2.477)	0	0	0
05/06/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	2,940.0000	3,144.0000	6.939	0	0	0
05/06/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	54,590.0000	52,715.0000	(3.435)	0	0	0
05/06/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	761.0000	817.0000	7.359	0	0	0
05/06/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	32,331.0000	30,771.0000	(4.825)	0	0	0
05/06/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	8,469.0000	8,987.0000	6.116	0	0	0
05/06/2007	R209	2007/11/01			Bond Future	7.4350	7.4200	(0.202)	0.0000	0.0000	0
05/06/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	58,317.0000	57,097.0000	(2.092)	0	0	0
05/06/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	10,938.0000	11,285.0000	3.172	0	0	0
05/06/2007	R209	2008/02/07			Bond Future	7.3800	7.3700	(0.136)	0.0000	0.0000	0
05/06/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	61,937.0000	61,184.0000	(1.216)	0	0	0
05/06/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	20,427.0000	20,728.0000	1.474	0	0	0
05/06/2007	TRT1	2007/08/02			Index Future	253.3460	253.6330	0.113	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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<b>Grand Total:</b>										<b>3,096</b>
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