



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 01/11/2007

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2007	\$ / R 2007/12/14			Currency Future	6.5874	6.6421	0.830	6.6800	6.5800	25,205
01/11/2007	\$ / R 2008/03/17			Currency Future	6.6892	6.7451	0.836	6.6800	6.6800	20,880
01/11/2007	\$ / R 2008/06/13			Currency Future	6.7948	6.8524	0.848	0.0000	0.0000	2,540
01/11/2007	£ / R 2007/12/14			Currency Future	13.6256	13.7990	1.273	0.0000	0.0000	37
01/11/2007	£ / R 2008/03/17			Currency Future	13.7921	13.9678	1.274	0.0000	0.0000	0
01/11/2007	£ / R 2008/06/13			Currency Future	13.9635	14.1421	1.279	0.0000	0.0000	0
01/11/2007	€ / R 2007/12/14			Currency Future	9.5241	9.5856	0.646	0.0000	0.0000	1
01/11/2007	€ / R 2008/03/17			Currency Future	9.6768	9.7402	0.655	0.0000	0.0000	750
01/11/2007	€ / R 2008/06/13			Currency Future	9.8302	9.8959	0.668	0.0000	0.0000	0
01/11/2007	ALBI 2007/11/01			Index Future	260.0290	259.2020	(0.318)	0.0000	0.0000	0
01/11/2007	ALBI 2007/11/01	254.00	Call	Index Future	60,290.0000	52,020.0000	(13.717)	0	0	0
01/11/2007	ALBI 2007/11/01	254.00	Put	Index Future	0.0000	0.0000	-	0	0	0
01/11/2007	ALBI 2008/02/07			Index Future	267.1500	265.6910	(0.546)	0.0000	0.0000	508
01/11/2007	ALBI 2008/02/07	254.00	Call	Index Future	132,178.0000	118,034.0000	(10.701)	0	0	0
01/11/2007	ALBI 2008/02/07	254.00	Put	Index Future	678.0000	1,124.0000	65.782	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
01/11/2007	ALBI	2008/05/02			Index Future	274.2060	272.5310	(0.611)	0.0000	0.0000	0
01/11/2007	ALBI	2008/05/02	265.00	Call	Index Future	100,627.0000	86,918.0000	(13.624)	0	0	0
01/11/2007	ALBI	2008/05/02	265.00	Put	Index Future	8,567.0000	11,608.0000	35.497	0	0	0
01/11/2007	ALBI	2008/08/07			Index Future	282.0300	280.3710	(0.588)	0.0000	0.0000	0
01/11/2007	ALBI	2008/08/07	265.00	Call	Index Future	174,510.0000	159,290.0000	(8.722)	0	0	0
01/11/2007	ALBI	2008/08/07	265.00	Put	Index Future	4,210.0000	5,580.0000	32.542	0	0	0
01/11/2007	ALBI	2008/11/06			Index Future	289.3320	287.6390	(0.585)	0.0000	0.0000	0
01/11/2007	ALBI	2008/11/06	265.00	Call	Index Future	245,635.0000	229,429.0000	(6.598)	0	0	0
01/11/2007	ALBI	2008/11/06	265.00	Put	Index Future	2,315.0000	3,039.0000	31.274	0	0	0
01/11/2007	CRD1	2007/11/01			Index Future	111.4200	111.1650	(0.229)	0.0000	0.0000	0
01/11/2007	CRD1	2008/02/07			Index Future	114.4720	114.0320	(0.384)	0.0000	0.0000	0
01/11/2007	CRD1	2008/05/02			Index Future	118.8110	116.9830	(1.539)	0.0000	0.0000	0
01/11/2007	CRD1	2008/08/07			Index Future	122.2010	121.6990	(0.411)	0.0000	0.0000	0
01/11/2007	CRD1	2008/11/06			Index Future	123.4810	124.8770	1.131	0.0000	0.0000	8
01/11/2007	GOVI	2007/11/01			jGovi	261.0240	260.2490	(0.297)	0.0000	0.0000	0
01/11/2007	GOVI	2007/11/01	265.00	Call	jGovi	0.0000	0.0000	-	0	0	0
01/11/2007	GOVI	2007/11/01	265.00	Put	jGovi	39,760.0000	47,510.0000	19.492	0	0	0
01/11/2007	GOVI	2008/02/07			jGovi	268.1730	266.8280	(0.502)	0.0000	0.0000	5
01/11/2007	GOVI	2008/02/07	265.00	Call	jGovi	41,026.0000	31,754.0000	(22.600)	0	0	0
01/11/2007	GOVI	2008/02/07	265.00	Put	jGovi	9,296.0000	13,474.0000	44.944	0	0	0
01/11/2007	GOVI	2008/05/02			jGovi	275.0130	273.7320	(0.466)	0.0000	0.0000	0
01/11/2007	GOVI	2008/05/02	264.00	Call	jGovi	116,055.0000	104,915.0000	(9.599)	0	0	0
01/11/2007	GOVI	2008/05/02	264.00	Put	jGovi	5,925.0000	7,595.0000	28.186	0	0	0

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01/11/2007	GOVI	2008/08/07			jGovi	282.0720	280.8960	(0.417)	0.0000	0.0000	0
01/11/2007	GOVI	2008/08/07	274.00	Put	jGovi	18,579.0000	21,591.0000	16.212	0	0	0
01/11/2007	GOVI	2008/08/07	274.00	Call	jGovi	99,299.0000	90,551.0000	(8.810)	0	0	0
01/11/2007	GOVI	2008/11/06			jGovi	289.2785	288.0560	(0.423)	0.0000	0.0000	60
01/11/2007	GOVI	2008/11/06	274.00	Call	jGovi	163,027.0000	152,528.0000	(6.440)	0	0	0
01/11/2007	GOVI	2008/11/06	274.00	Put	jGovi	10,242.0000	11,968.0000	16.852	0	0	0
01/11/2007	ILBI	2007/11/01			Index Future	285.9530	285.9420	(0.004)	0.0000	0.0000	0
01/11/2007	ILBI	2008/02/07			Index Future	294.2310	294.2130	(0.006)	0.0000	0.0000	0
01/11/2007	J153	2010/08/31			jSwap	9.9200	10.0230	1.038	0.0000	0.0000	0
01/11/2007	J157	2015/09/15			jSwap	8.9760	9.0530	0.858	0.0000	0.0000	0
01/11/2007	J186	2026/12/21			jSwap	8.1760	8.2520	0.930	0.0000	0.0000	0
01/11/2007	J201	2014/12/22			jSwap	9.0760	9.1490	0.804	0.0000	0.0000	0
01/11/2007	J203	2017/09/15			jSwap	8.8120	8.8900	0.885	0.0000	0.0000	0
01/11/2007	J204	2018/12/21			jSwap	8.7500	8.8270	0.880	0.0000	0.0000	0
01/11/2007	J207	2020/01/15			jSwap	8.6620	8.7400	0.900	0.0000	0.0000	0
01/11/2007	JBAR	2005/12/21			jBar	10.7130	10.7130	-	0.0000	0.0000	0
01/11/2007	JFRA	2007/11/01			jFra	10.7460	10.7460	-	0.0000	0.0000	0
01/11/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	8,471.0000	8,447.0000	(0.283)	0	0	0
01/11/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
01/11/2007	JFRA	2008/02/07			jFra	10.7230	10.7650	0.392	0.0000	0.0000	0
01/11/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	6,902.0000	6,814.0000	(1.275)	0	0	0
01/11/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	14,729.0000	14,739.0000	0.068	0	0	0

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01/11/2007	JFRA	2008/05/02			jFra	10.6290	10.7120	0.781	0.0000	0.0000	0
01/11/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	13,672.0000	13,527.0000	(1.061)	0	0	0
01/11/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	14,648.0000	14,719.0000	0.485	0	0	0
01/11/2007	JFRA	2008/08/07			jFra	10.4030	10.4940	0.875	0.0000	0.0000	0
01/11/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	17,684.0000	17,762.0000	0.441	0	0	0
01/11/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	17,312.0000	17,169.0000	(0.826)	0	0	0
01/11/2007	JFRA	2008/11/06			jFra	10.1120	10.2160	1.028	0.0000	0.0000	0
01/11/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	19,971.0000	20,068.0000	0.486	0	0	0
01/11/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	20,307.0000	20,151.0000	(0.768)	0	0	0
01/11/2007	JFRA	2009/02/05			jFra	9.8270	9.9470	1.221	0.0000	0.0000	0
01/11/2007	JFRA	2009/02/05	10.00	Call	Option on jFra	22,258.0000	22,376.0000	0.530	0	0	0
01/11/2007	JFRA	2009/02/05	10.00	Put	Option on jFra	22,679.0000	22,505.0000	(0.767)	0	0	0
01/11/2007	JFRA	2009/05/07			jFra	9.5300	9.6420	1.175	0.0000	0.0000	0
01/11/2007	JFRA	2009/08/06			jFra	9.2460	9.3510	1.136	0.0000	0.0000	0
01/11/2007	JFRA	2009/08/06	10.00	Call	Option on jFra	25,627.0000	25,729.0000	0.398	0	0	0
01/11/2007	JFRA	2009/08/06	10.00	Put	Option on jFra	27,465.0000	27,310.0000	(0.564)	0	0	0
01/11/2007	JFRA	2009/11/05			jFra	8.9250	9.1120	2.095	0.0000	0.0000	0
01/11/2007	JN02	2007/11/01			jNote	10.1860	10.1860	-	0.0000	0.0000	0
01/11/2007	JN02	2007/11/01	9.00	Call	Option on jNote	21,294.0000	22,691.0000	6.561	0	0	0
01/11/2007	JN02	2007/11/01	9.00	Put	Option on jNote	0.0000	0.0000	-	0	0	0
01/11/2007	JN02	2008/02/07			jNote	9.9570	9.9570	-	0.0000	0.0000	0
01/11/2007	JN02	2008/02/07	9.00	Put	Option on jNote	3,938.0000	3,442.0000	(12.595)	0	0	0
01/11/2007	JN02	2008/02/07	9.00	Call	Option on jNote	21,005.0000	22,354.0000	6.422	0	0	0
01/11/2007	JN02	2008/05/02			jNote	9.7140	9.8350	1.246	0.0000	0.0000	0
01/11/2007	JN02	2008/05/02	10.00	Call	Option on jNote	12,469.0000	13,447.0000	7.843	0	0	0
01/11/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,049.0000	14,842.0000	(7.521)	0	0	0

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01/11/2007	JN02	2008/08/07			jNote	9.4420	9.5740	1.398	0.0000	0.0000	0
01/11/2007	JN05	2007/11/01			jNote	9.2030	9.2030	-	0.0000	0.0000	0
01/11/2007	JN05	2007/11/01	9.00	Call	Option on jNote	7,985.0000	11,401.0000	42.780	0	0	0
01/11/2007	JN05	2007/11/01	9.00	Put	Option on jNote	1.0000	0.0000	(100.000)	0	0	0
01/11/2007	JN05	2008/02/07			jNote	9.0560	9.1430	0.961	0.0000	0.0000	0
01/11/2007	JN05	2008/02/07	9.00	Call	Option on jNote	11,519.0000	13,368.0000	16.052	0	0	0
01/11/2007	JN05	2008/02/07	9.00	Put	Option on jNote	9,309.0000	7,733.0000	(16.930)	0	0	0
01/11/2007	JN05	2008/05/02			jNote	8.9210	9.0090	0.986	0.0000	0.0000	0
01/11/2007	JN05	2008/05/02	9.50	Call	Option on jNote	6,061.0000	7,036.0000	16.086	0	0	0
01/11/2007	JN05	2008/05/02	9.50	Put	Option on jNote	27,556.0000	24,990.0000	(9.312)	0	0	0
01/11/2007	JN05	2008/08/07			jNote	8.7740	8.8600	0.980	0.0000	0.0000	0
01/11/2007	JN10	2007/11/01			jNote	8.6890	8.6890	-	0.0000	0.0000	0
01/11/2007	JN10	2007/11/01	9.00	Put	Option on jNote	20,356.0000	15,213.0000	(25.265)	0	0	0
01/11/2007	JN10	2007/11/01	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
01/11/2007	JN10	2008/02/07			jNote	8.5870	8.6670	0.932	0.0000	0.0000	0
01/11/2007	JN10	2008/02/07	9.00	Call	Option on jNote	2,081.0000	2,970.0000	42.720	0	0	0
01/11/2007	JN10	2008/02/07	9.00	Put	Option on jNote	29,232.0000	24,781.0000	(15.226)	0	0	0
01/11/2007	JN10	2008/05/02			jNote	8.4920	8.5730	0.954	0.0000	0.0000	0
01/11/2007	JN10	2008/05/02	9.00	Call	Option on jNote	3,667.0000	4,740.0000	29.261	0	0	0
01/11/2007	JN10	2008/05/02	9.00	Put	Option on jNote	35,887.0000	31,493.0000	(12.244)	0	0	0
01/11/2007	JN10	2008/08/07			jNote	8.3880	8.4690	0.966	0.0000	0.0000	0
01/11/2007	JROD	2007/11/30			jRod	10.0250	10.0200	(0.050)	0.0000	0.0000	0
01/11/2007	JROD	2007/12/31			jRod	10.3810	10.3730	(0.077)	0.0000	0.0000	0

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01/11/2007	JROD	2008/01/31			jRod	10.7130	10.7050	(0.075)	0.0000	0.0000	0
01/11/2007	JROD	2008/02/29			jRod	10.4460	10.4420	(0.038)	0.0000	0.0000	0
01/11/2007	JROD	2008/03/31			jRod	10.6310	10.6270	(0.038)	0.0000	0.0000	0
01/11/2007	JROD	2008/04/30			jRod	10.7760	10.7720	(0.037)	0.0000	0.0000	0
01/11/2007	JROD	2008/05/30			jRod	10.5620	10.5590	(0.028)	0.0000	0.0000	0
01/11/2007	JROD	2008/06/30			jRod	10.6870	10.6850	(0.019)	0.0000	0.0000	0
01/11/2007	JROD	2008/07/31			jRod	10.7970	10.7950	(0.019)	0.0000	0.0000	0
01/11/2007	OTH1	2007/11/01			Index Future	256.0990	254.9470	(0.450)	0.0000	0.0000	0
01/11/2007	OTH1	2008/02/07			Index Future	263.1130	261.2080	(0.724)	0.0000	0.0000	0
01/11/2007	OTH1	2008/05/02			Index Future	270.0870	267.9680	(0.785)	0.0000	0.0000	0
01/11/2007	OTH1	2008/08/07			Index Future	277.7930	275.5550	(0.806)	0.0000	0.0000	0
01/11/2007	OTH1	2008/11/06			Index Future	283.8200	282.7510	(0.377)	0.0000	0.0000	12
01/11/2007	R153	2007/11/01			Bond Future	8.7660	8.8200	0.616	0.0000	0.0000	0
01/11/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	1,357.0000	1,498.0000	10.391	0	0	0
01/11/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	2,693.0000	2,834.0000	5.236	0	0	0
01/11/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	2,023.0000	2,164.0000	6.970	0	0	0
01/11/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2007	R153	2008/02/07			Bond Future	8.6310	8.7040	0.846	0.0000	0.0000	8,666
01/11/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	343.0000	290.0000	(15.452)	0	0	0
01/11/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	1,255.0000	1,375.0000	9.562	0	0	0

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01/11/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	2,226.0000	2,379.0000	6.873	0	0	0
01/11/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	194.0000	160.0000	(17.526)	0	0	0
01/11/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	1,710.0000	1,850.0000	8.187	0	0	0
01/11/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	102.0000	81.0000	(20.588)	0	0	0
01/11/2007	R153	2008/05/02			Bond Future	8.4940	8.4930	(0.012)	0.0000	0.0000	0
01/11/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	1,498.0000	1,498.0000	-	0	0	0
01/11/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	399.0000	396.0000	(0.752)	0	0	0
01/11/2007	R153	2008/08/07			Bond Future	8.2410	8.2820	0.498	0.0000	0.0000	0
01/11/2007	R153	2008/08/07	8.50	Put	Option on Bond Future	1,759.0000	1,792.0000	1.876	0	0	0
01/11/2007	R153	2008/08/07	8.50	Call	Option on Bond Future	2,265.0000	2,218.0000	(2.075)	0	0	0
01/11/2007	R157	2007/11/01			Bond Future	8.0470	8.1050	0.721	0.0000	0.0000	0
01/11/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	2,065.0000	2,463.0000	19.274	0	0	0
01/11/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	3,837.0000	4,235.0000	10.373	0	0	0
01/11/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	4,721.0000	4,323.0000	(8.430)	0	0	0
01/11/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	3,069.0000	2,670.0000	(13.001)	0	0	0
01/11/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	1,387.0000	989.0000	(28.695)	0	0	0
01/11/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	3,837.0000	4,235.0000	10.373	0	0	0
01/11/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	5,639.0000	6,038.0000	7.076	0	0	0
01/11/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2007	R157	2008/02/07			Bond Future	7.9510	8.0370	1.082	0.0000	0.0000	9,179
01/11/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	3,682.0000	4,124.0000	12.004	0	0	0
01/11/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	604.0000	470.0000	(22.185)	0	0	0
01/11/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	5,117.0000	5,618.0000	9.791	0	0	0
01/11/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	292.0000	218.0000	(25.342)	0	0	0
01/11/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	1,118.0000	905.0000	(19.052)	0	0	0
01/11/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	2,478.0000	2,841.0000	14.649	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
01/11/2007	R157	2008/05/02			Bond Future	7.8670	7.9210	0.686	0.0000	0.0000	0
01/11/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	306.0000	348.0000	13.725	0	0	0
01/11/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	5,949.0000	5,637.0000	(5.245)	0	0	0
01/11/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	4,646.0000	4,362.0000	(6.113)	0	0	0
01/11/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	568.0000	638.0000	12.324	0	0	0
01/11/2007	R157	2008/08/07			Bond Future	7.7470	7.8150	0.878	0.0000	0.0000	0
01/11/2007	R157	2008/08/07	8.00	Put	Option on Bond Future	1,655.0000	1,824.0000	10.211	0	0	0
01/11/2007	R157	2008/08/07	8.00	Call	Option on Bond Future	3,265.0000	2,999.0000	(8.147)	0	0	0
01/11/2007	R186	2007/11/01			Bond Future	7.8070	7.8900	1.063	0.0000	0.0000	0
01/11/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	10,068.0000	11,040.0000	9.654	0	0	0
01/11/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	3,695.0000	4,667.0000	26.306	0	0	0
01/11/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	6,825.0000	7,797.0000	14.242	0	0	0
01/11/2007	R186	2008/02/07			Bond Future	7.7320	7.8520	1.552	0.0000	0.0000	0
01/11/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	2,924.0000	2,231.0000	(23.700)	0	0	0
01/11/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	2,712.0000	3,424.0000	26.254	0	0	0
01/11/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	1,671.0000	1,206.0000	(27.828)	0	0	0
01/11/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	4,455.0000	5,396.0000	21.122	0	0	0
01/11/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	6,734.0000	7,867.0000	16.825	0	0	0
01/11/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	846.0000	573.0000	(32.270)	0	0	0
01/11/2007	R186	2008/05/02			Bond Future	7.6680	7.7760	1.408	0.0000	0.0000	0
01/11/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	5,807.0000	4,969.0000	(14.431)	0	0	0
01/11/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	1,967.0000	2,398.0000	21.912	0	0	0
01/11/2007	R186	2008/08/07			Bond Future	7.5880	7.7100	1.608	0.0000	0.0000	0
01/11/2007	R186	2008/08/07	7.75	Put	Option on Bond Future	1,435.0000	2,018.0000	40.627	0	0	0
01/11/2007	R186	2008/08/07	7.75	Call	Option on Bond Future	3,336.0000	2,483.0000	(25.570)	0	0	0
01/11/2007	R196	2007/11/01			Bond Future	9.5680	9.6050	0.387	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	1,310.0000	1,355.0000	3.435	0	0	0
01/11/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	1,621.0000	1,666.0000	2.776	0	0	0
01/11/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	1,002.0000	1,047.0000	4.491	0	0	0
01/11/2007	R196	2008/02/07			Bond Future	9.2230	9.3040	0.878	0.0000	0.0000	0
01/11/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	1,023.0000	1,091.0000	6.647	0	0	0
01/11/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	104.0000	87.0000	(16.346)	0	0	0
01/11/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	817.0000	879.0000	7.589	0	0	0
01/11/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	62.0000	51.0000	(17.742)	0	0	0
01/11/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	632.0000	687.0000	8.703	0	0	0
01/11/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	166.0000	142.0000	(14.458)	0	0	0
01/11/2007	R196	2008/05/02			Bond Future	8.8210	9.0370	2.449	0.0000	0.0000	0
01/11/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	411.0000	322.0000	(21.655)	0	0	0
01/11/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	272.0000	351.0000	29.044	0	0	0
01/11/2007	R196	2008/08/07			Bond Future	8.3810	8.7000	3.806	0.0000	0.0000	0
01/11/2007	R196	2008/08/07	8.75	Put	Option on Bond Future	1,745.0000	1,824.0000	4.527	0	0	0
01/11/2007	R196	2008/08/07	8.75	Call	Option on Bond Future	1,942.0000	1,850.0000	(4.737)	0	0	0
01/11/2007	R201	2007/11/01			Bond Future	8.1260	8.1800	0.665	0.0000	0.0000	0
01/11/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	2,072.0000	2,365.0000	14.141	0	0	0
01/11/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	4,909.0000	5,202.0000	5.969	0	0	0
01/11/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	3,478.0000	3,772.0000	8.453	0	0	0
01/11/2007	R201	2008/02/07			Bond Future	8.0070	8.1050	1.224	0.0000	0.0000	910
01/11/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	799.0000	624.0000	(21.902)	0	0	0
01/11/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	2,179.0000	2,525.0000	15.879	0	0	0
01/11/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	3,172.0000	3,584.0000	12.989	0	0	0
01/11/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	205.0000	146.0000	(28.780)	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
01/11/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	4,337.0000	4,798.0000	10.629	0	0	0
01/11/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	427.0000	320.0000	(25.059)	0	0	0
01/11/2007	R201	2008/05/02			Bond Future	7.9020	7.9770	0.949	0.0000	0.0000	0
01/11/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	3,556.0000	3,251.0000	(8.577)	0	0	0
01/11/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	493.0000	578.0000	17.241	0	0	0
01/11/2007	R201	2008/08/07			Bond Future	7.7630	7.8630	1.288	0.0000	0.0000	0
01/11/2007	R201	2008/08/07	8.00	Call	Option on Bond Future	2,508.0000	2,205.0000	(12.081)	0	0	0
01/11/2007	R201	2008/08/07	8.00	Put	Option on Bond Future	1,309.0000	1,514.0000	15.661	0	0	0
01/11/2007	R203	2007/11/01			Bond Future	7.9770	8.0350	0.727	0.0000	0.0000	0
01/11/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	3,322.0000	3,717.0000	11.890	0	0	0
01/11/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2007	R203	2008/02/07			Bond Future	7.8790	7.9780	1.257	0.0000	0.0000	0
01/11/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	708.0000	534.0000	(24.576)	0	0	0
01/11/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	3,307.0000	3,799.0000	14.878	0	0	0
01/11/2007	R203	2008/05/02			Bond Future	7.7940	7.8750	1.039	0.0000	0.0000	0
01/11/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	814.0000	961.0000	18.059	0	0	0
01/11/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	3,805.0000	3,412.0000	(10.329)	0	0	0
01/11/2007	R203	2008/08/07			Bond Future	7.6820	7.7820	1.302	0.0000	0.0000	0
01/11/2007	R203	2008/08/07	7.75	Call	Option on Bond Future	2,102.0000	1,757.0000	(16.413)	0	0	0
01/11/2007	R203	2008/08/07	7.75	Put	Option on Bond Future	1,653.0000	1,967.0000	18.996	0	0	0
01/11/2007	R204	2007/11/01			Bond Future	7.9670	8.0300	0.791	0.0000	0.0000	0
01/11/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	3,488.0000	3,946.0000	13.131	0	0	0
01/11/2007	R204	2008/02/07			Bond Future	7.8760	7.9850	1.384	0.0000	0.0000	3,331
01/11/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	1,240.0000	988.0000	(20.323)	0	0	0
01/11/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	4,016.0000	4,551.0000	13.322	0	0	0
01/11/2007	R204	2008/05/02			Bond Future	7.7980	7.8910	1.193	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	4,069.0000	3,587.0000	(11.846)	0	0	0
01/11/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	880.0000	1,065.0000	21.023	0	0	0
01/11/2007	R204	2008/08/07			Bond Future	7.6980	7.8080	1.429	0.0000	0.0000	0
01/11/2007	R204	2008/08/07	7.75	Call	Option on Bond Future	1,995.0000	1,595.0000	(20.050)	0	0	0
01/11/2007	R204	2008/08/07	7.75	Put	Option on Bond Future	1,624.0000	2,007.0000	23.584	0	0	0
01/11/2007	R206	2007/11/01			Bond Future	8.1250	8.1800	0.677	0.0000	0.0000	0
01/11/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	1,784.0000	2,042.0000	14.462	0	0	0
01/11/2007	R206	2008/02/07			Bond Future	7.9940	8.0910	1.213	0.0000	0.0000	0
01/11/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	672.0000	523.0000	(22.173)	0	0	0
01/11/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	1,798.0000	2,092.0000	16.352	0	0	0
01/11/2007	R206	2008/05/02			Bond Future	7.8810	7.9540	0.926	0.0000	0.0000	0
01/11/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	713.0000	817.0000	14.586	0	0	0
01/11/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	2,345.0000	2,123.0000	(9.467)	0	0	0
01/11/2007	R206	2008/08/07			Bond Future	7.7270	7.8270	1.294	0.0000	0.0000	0
01/11/2007	R206	2008/08/07	8.00	Call	Option on Bond Future	2,383.0000	2,122.0000	(10.953)	0	0	0
01/11/2007	R206	2008/08/07	8.00	Put	Option on Bond Future	1,208.0000	1,379.0000	14.156	0	0	0
01/11/2007	R207	2007/11/01			Bond Future	7.9470	8.0050	0.730	0.0000	0.0000	0
01/11/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	3,405.0000	3,835.0000	12.628	0	0	0
01/11/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2007	R207	2008/02/07			Bond Future	7.8610	7.9600	1.259	0.0000	0.0000	0
01/11/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	3,422.0000	3,967.0000	15.926	0	0	0
01/11/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	696.0000	511.0000	(26.580)	0	0	0
01/11/2007	R207	2008/05/02			Bond Future	7.7900	7.8750	1.091	0.0000	0.0000	0
01/11/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	885.0000	1,054.0000	19.096	0	0	0
01/11/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	4,201.0000	3,745.0000	(10.855)	0	0	0
01/11/2007	R207	2008/08/07			Bond Future	7.6970	7.7990	1.325	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
01/11/2007	R207	2008/08/07	8.00	Call	Option on Bond Future	3,000.0000	2,494.0000	(16.867)	0	0	0
01/11/2007	R207	2008/08/07	8.00	Put	Option on Bond Future	808.0000	1,047.0000	29.579	0	0	0
01/11/2007	R209	2007/11/01			Bond Future	7.5080	7.5950	1.159	0.0000	0.0000	0
01/11/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	5,494.0000	6,382.0000	16.163	0	0	0
01/11/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
01/11/2007	R209	2008/02/07			Bond Future	7.4440	7.5630	1.599	0.0000	0.0000	6,590
01/11/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	698.0000	460.0000	(34.097)	0	0	0
01/11/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	5,518.0000	6,503.0000	17.851	0	0	0
01/11/2007	R209	2008/05/02			Bond Future	7.3890	7.5000	1.502	0.0000	0.0000	0
01/11/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	5,279.0000	4,499.0000	(14.776)	0	0	0
01/11/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	1,622.0000	1,994.0000	22.935	0	0	0
01/11/2007	R209	2008/08/07			Bond Future	7.3230	7.4440	1.652	0.0000	0.0000	0
01/11/2007	R209	2008/08/07	7.75	Put	Option on Bond Future	247.0000	450.0000	82.186	0	0	0
01/11/2007	R209	2008/08/07	7.75	Call	Option on Bond Future	4,590.0000	3,526.0000	(23.181)	0	0	0
01/11/2007	TRT1	2007/11/01			Index Future	257.8840	257.1080	(0.301)	0.0000	0.0000	0
01/11/2007	TRT1	2008/02/07			Index Future	264.9470	263.6030	(0.507)	0.0000	0.0000	0
01/11/2007	TRT1	2008/05/02			Index Future	271.9680	270.4240	(0.568)	0.0000	0.0000	0
01/11/2007	TRT1	2008/08/07			Index Future	279.7290	278.1620	(0.560)	0.0000	0.0000	0
01/11/2007	TRT1	2008/11/06			Index Future	285.7980	285.5260	(0.095)	0.0000	0.0000	400
<b>Grand Total:</b>											<b>79,082</b>