



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 02/05/2007

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
02/05/2007	ALBI	2007/05/03			Index Future	255.8690	255.6830	(0.073)	0.0000	0.0000	0
02/05/2007	ALBI	2007/05/03	254.00	Call	Index Future	18,948.0000	16,842.0000	(11.115)	0	0	0
02/05/2007	ALBI	2007/05/03	254.00	Put	Index Future	258.0000	12.0000	(95.349)	0	0	0
02/05/2007	ALBI	2007/08/02			Index Future	261.7820	261.5700	(0.081)	0.0000	0.0000	0
02/05/2007	ALBI	2007/08/02	254.00	Call	Index Future	81,572.0000	79,560.0000	(2.467)	0	0	0
02/05/2007	ALBI	2007/08/02	254.00	Put	Index Future	3,752.0000	3,860.0000	2.878	0	0	0
02/05/2007	ALBI	2007/11/01			Index Future	267.8220	267.6340	(0.070)	0.0000	0.0000	0
02/05/2007	ALBI	2007/11/01	254.00	Call	Index Future	141,012.0000	139,191.0000	(1.291)	0	0	0
02/05/2007	ALBI	2007/11/01	254.00	Put	Index Future	2,792.0000	2,851.0000	2.113	0	0	0
02/05/2007	ALBI	2008/02/07			Index Future	274.4530	274.2570	(0.071)	0.0000	0.0000	0
02/05/2007	ALBI	2008/02/07	254.00	Put	Index Future	1,838.0000	1,877.0000	2.122	0	0	0
02/05/2007	ALBI	2008/02/07	254.00	Call	Index Future	206,368.0000	204,447.0000	(0.931)	0	0	0
02/05/2007	CRD1	2007/05/03			Index Future	109.3680	109.2780	(0.082)	0.0000	0.0000	0
02/05/2007	CRD1	2007/08/02			Index Future	111.7260	111.6350	(0.081)	0.0000	0.0000	10
02/05/2007	GOVI	2007/05/03			jGovi	256.6730	256.4425	(0.090)	0.0000	0.0000	30
02/05/2007	GOVI	2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
02/05/2007	GOVI	2007/05/03	235.00	Call	jGovi	216,730.0000	214,425.0000	(1.064)	0	0	0
02/05/2007	GOVI	2007/08/02			jGovi	262.2070	261.9730	(0.089)	0.0000	0.0000	195

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
02/05/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
02/05/2007	GOVI	2007/08/02	240.50	Call	jGovi	217,070.0000	214,730.0000	(1.078)	0	0	0
02/05/2007	GOVI	2007/11/01			jGovi	268.0650	267.8235	(0.090)	0.0000	0.0000	59
02/05/2007	GOVI	2007/11/01	265.00	Put	jGovi	24,481.0000	25,182.0000	2.863	0	0	0
02/05/2007	GOVI	2007/11/01	265.00	Call	jGovi	55,131.0000	53,417.0000	(3.109)	0	0	0
02/05/2007	GOVI	2008/02/07			jGovi	274.4770	274.3640	(0.041)	0.0000	0.0000	0
02/05/2007	GOVI	2008/02/07	265.00	Call	jGovi	109,089.0000	108,071.0000	(0.933)	0	0	0
02/05/2007	GOVI	2008/02/07	265.00	Put	jGovi	14,319.0000	14,431.0000	0.782	0	0	0
02/05/2007	ILBI	2007/05/03			Index Future	275.7880	275.7880	-	0.0000	0.0000	0
02/05/2007	ILBI	2007/08/02			Index Future	282.1610	282.1610	-	0.0000	0.0000	0
02/05/2007	J153	2010/08/31			jSwap	8.8230	8.8430	0.227	0.0000	0.0000	0
02/05/2007	J157	2015/09/15			jSwap	8.3340	8.3490	0.180	0.0000	0.0000	0
02/05/2007	J186	2026/12/21			jSwap	7.8210	7.8140	(0.090)	0.0000	0.0000	0
02/05/2007	J201	2014/12/22			jSwap	8.4110	8.4280	0.202	0.0000	0.0000	0
02/05/2007	J203	2017/09/15			jSwap	8.2270	8.2500	0.280	0.0000	0.0000	0
02/05/2007	J204	2018/12/21			jSwap	8.1940	8.2060	0.146	0.0000	0.0000	0
02/05/2007	J207	2020/01/15			jSwap	8.1290	8.1340	0.062	0.0000	0.0000	0
02/05/2007	JBAR	2005/12/21			jBar	9.2080	9.2080	-	0.0000	0.0000	0
02/05/2007	JFRA	2007/05/03			jFra	9.2330	9.2130	(0.217)	0.0000	0.0000	0
02/05/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,223.0000	4,174.0000	(1.160)	0	0	0
02/05/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0

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02/05/2007	JFRA	2007/08/02			jFra	9.2770	9.2900	0.140	0.0000	0.0000	0
02/05/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,337.0000	4,368.0000	0.715	0	0	0
02/05/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	7.0000	6.0000	(14.286)	0	0	0
02/05/2007	JFRA	2007/11/01			jFra	9.2120	9.2250	0.141	0.0000	0.0000	0
02/05/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	60.0000	57.0000	(5.000)	0	0	0
02/05/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,546.0000	4,576.0000	0.660	0	0	0
02/05/2007	JFRA	2008/02/07			jFra	9.1440	9.1430	(0.011)	0.0000	0.0000	0
02/05/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,600.0000	19,542.0000	(0.296)	0	0	0
02/05/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	15,600.0000	15,535.0000	(0.417)	0	0	0
02/05/2007	JN02	2007/05/03			jNote	9.0100	9.0150	0.055	0.0000	0.0000	0
02/05/2007	JN02	2007/05/03	9.25	Call	Option on jNote	406.0000	57.0000	(85.961)	0	0	0
02/05/2007	JN02	2007/05/03	9.25	Put	Option on jNote	4,778.0000	4,337.0000	(9.230)	0	0	0
02/05/2007	JN02	2007/08/02			jNote	8.9070	8.9200	0.146	0.0000	0.0000	0
02/05/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,333.0000	7,322.0000	(0.150)	0	0	0
02/05/2007	JN02	2007/08/02	9.25	Put	Option on jNote	13,585.0000	13,336.0000	(1.833)	0	0	0
02/05/2007	JN05	2007/05/03			jNote	8.4800	8.5000	0.236	0.0000	0.0000	0
02/05/2007	JN05	2007/05/03	9.25	Call	Option on jNote	0.0000	0.0000	-	0	0	0
02/05/2007	JN05	2007/05/03	9.25	Put	Option on jNote	30,963.0000	30,149.0000	(2.629)	0	0	0
02/05/2007	JN05	2007/08/02			jNote	8.4060	8.4290	0.274	0.0000	0.0000	0
02/05/2007	JN05	2007/08/02	9.25	Put	Option on jNote	35,137.0000	34,237.0000	(2.561)	0	0	0
02/05/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,131.0000	1,172.0000	3.625	0	0	0
02/05/2007	JN10	2007/05/03			jNote	8.1460	8.1700	0.295	0.0000	0.0000	0
02/05/2007	JN10	2007/05/03	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
02/05/2007	JN10	2007/05/03	9.00	Put	Option on jNote	57,526.0000	55,852.0000	(2.910)	0	0	0
02/05/2007	JN10	2007/08/02			jNote	8.0920	8.1160	0.297	0.0000	0.0000	0
02/05/2007	JN10	2007/08/02	9.00	Call	Option on jNote	84.0000	92.0000	9.524	0	0	0
02/05/2007	JN10	2007/08/02	9.00	Put	Option on jNote	61,417.0000	59,737.0000	(2.735)	0	0	0

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02/05/2007	JROD	2007/05/31			jRod	8.7380	8.7270	(0.126)	0.0000	0.0000	0
02/05/2007	JROD	2007/06/29			jRod	8.9390	8.9210	(0.201)	0.0000	0.0000	0
02/05/2007	JROD	2007/07/31			jRod	9.2120	9.1910	(0.228)	0.0000	0.0000	0
02/05/2007	JROD	2007/08/31			jRod	9.0600	9.0500	(0.110)	0.0000	0.0000	0
02/05/2007	JROD	2007/09/28			jRod	9.1730	9.1630	(0.109)	0.0000	0.0000	0
02/05/2007	JROD	2007/10/31			jRod	9.2880	9.2790	(0.097)	0.0000	0.0000	0
02/05/2007	JROD	2007/11/30			jRod	9.1500	9.1440	(0.066)	0.0000	0.0000	0
02/05/2007	JROD	2007/12/31			jRod	9.2370	9.2320	(0.054)	0.0000	0.0000	0
02/05/2007	OTH1	2007/05/03			Index Future	253.2840	253.0760	(0.082)	0.0000	0.0000	0
02/05/2007	OTH1	2007/08/02			Index Future	258.7450	258.5330	(0.082)	0.0000	0.0000	15
02/05/2007	R153	2007/05/03			Bond Future	8.0350	8.0500	0.187	0.0000	0.0000	366
02/05/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	20,463.0000	19,996.0000	(2.282)	0	0	0
02/05/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	14,358.0000	13,891.0000	(3.253)	0	0	0
02/05/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	23,500.0000	23,033.0000	(1.987)	0	0	0
02/05/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	29,542.0000	29,075.0000	(1.581)	0	0	0
02/05/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	21,983.0000	21,516.0000	(2.124)	0	0	0
02/05/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R153	2007/08/02			Bond Future	7.9800	7.9900	0.125	0.0000	0.0000	0
02/05/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	17,025.0000	16,739.0000	(1.680)	0	0	0
02/05/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	2,090.0000	2,094.0000	0.191	0	0	0

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02/05/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	955.0000	948.0000	(0.733)	0	0	0
02/05/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	24,392.0000	24,096.0000	(1.214)	0	0	0
02/05/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,093.0000	1,087.0000	(0.549)	0	0	0
02/05/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	23,118.0000	22,823.0000	(1.276)	0	0	0
02/05/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	29,607.0000	29,310.0000	(1.003)	0	0	0
02/05/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	548.0000	540.0000	(1.460)	0	0	0
02/05/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	21,861.0000	21,567.0000	(1.345)	0	0	0
02/05/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	1,249.0000	1,244.0000	(0.400)	0	0	0
02/05/2007	R157	2007/05/03			Bond Future	7.6650	7.6800	0.196	0.0000	0.0000	477
02/05/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	109.0000	0.0000	(100.000)	0	0	75
02/05/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	12,485.0000	13,494.0000	8.082	0	0	0
02/05/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	94,840.0000	93,722.0000	(1.179)	0	0	0
02/05/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	81,211.0000	80,093.0000	(1.377)	0	0	0
02/05/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	74,322.0000	73,204.0000	(1.504)	0	0	0
02/05/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	60,393.0000	59,275.0000	(1.851)	0	0	0
02/05/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	60
02/05/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	77,772.0000	76,655.0000	(1.436)	0	0	0
02/05/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	24,673.0000	23,555.0000	(4.531)	0	0	0
02/05/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R157	2007/08/02			Bond Future	7.6250	7.6350	0.131	0.0000	0.0000	0
02/05/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	12,843.0000	12,966.0000	0.958	0	0	86
02/05/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	357.0000	346.0000	(3.081)	0	0	0
02/05/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,066.0000	1,049.0000	(1.595)	0	0	0
02/05/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	21,906.0000	21,301.0000	(2.762)	0	0	0
02/05/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	918.0000	902.0000	(1.743)	0	0	0
02/05/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	5,879.0000	5,565.0000	(5.341)	0	0	96
02/05/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	766.0000	751.0000	(1.958)	0	0	0
02/05/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	63,680.0000	62,935.0000	(1.170)	0	0	0
02/05/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	95,747.0000	95,009.0000	(0.771)	0	0	0
02/05/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	76,430.0000	75,685.0000	(0.975)	0	0	0

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02/05/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	79,650.0000	78,906.0000	(0.934)	0	0	0
02/05/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	82,854.0000	82,110.0000	(0.898)	0	0	0
02/05/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	33,559.0000	33,974.0000	1.237	0	0	0
02/05/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	1,904.0000	1,887.0000	(0.893)	0	0	0
02/05/2007	R186	2007/05/03			Bond Future	7.3630	7.3700	0.095	0.0000	0.0000	0
02/05/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	128,182.0000	127,291.0000	(0.695)	0	0	0
02/05/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	133,617.0000	132,727.0000	(0.666)	0	0	0
02/05/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	106,056.0000	105,165.0000	(0.840)	0	0	0
02/05/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	160,231.0000	159,340.0000	(0.556)	0	0	0
02/05/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	139,014.0000	138,124.0000	(0.640)	0	0	0
02/05/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R186	2007/08/02			Bond Future	7.3120	7.3190	0.096	0.0000	0.0000	6
02/05/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	888.0000	857.0000	(3.491)	0	0	0
02/05/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	145,426.0000	144,505.0000	(0.633)	0	0	0
02/05/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	1,255.0000	1,218.0000	(2.948)	0	0	0
02/05/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	135,027.0000	134,099.0000	(0.687)	0	0	0
02/05/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	114,100.0000	113,160.0000	(0.824)	0	0	0
02/05/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	398.0000	380.0000	(4.523)	0	0	0
02/05/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	2,315.0000	2,266.0000	(2.117)	0	0	0
02/05/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	166,026.0000	165,117.0000	(0.548)	0	0	0
02/05/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	1,074.0000	1,040.0000	(3.166)	0	0	0
02/05/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	140,248.0000	139,323.0000	(0.660)	0	0	0
02/05/2007	R196	2007/05/03			Bond Future	8.4210	8.4340	0.154	0.0000	0.0000	0
02/05/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	1,485.0000	1,150.0000	(22.559)	0	0	0
02/05/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	17.0000	0.0000	(100.000)	0	0	0
02/05/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	5,508.0000	5,290.0000	(3.958)	0	0	0
02/05/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	2,895.0000	3,097.0000	6.978	0	0	0
02/05/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	159.0000	43.0000	(72.956)	0	0	0

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02/05/2007	R196	2007/08/02			Bond Future	8.2490	8.2650	0.194	0.0000	0.0000	0
02/05/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,271.0000	8,057.0000	(2.587)	0	0	0
02/05/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,469.0000	3,315.0000	(4.439)	0	0	0
02/05/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	958.0000	979.0000	2.192	0	0	0
02/05/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,598.0000	5,409.0000	(3.376)	0	0	0
02/05/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	1,925.0000	1,971.0000	2.390	0	0	0
02/05/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,454.0000	3,535.0000	2.345	0	0	0
02/05/2007	R201	2007/05/03			Bond Future	7.7250	7.7400	0.194	0.0000	0.0000	0
02/05/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	44,418.0000	43,535.0000	(1.988)	0	0	0
02/05/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	55,494.0000	54,611.0000	(1.591)	0	0	0
02/05/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	60,974.0000	60,091.0000	(1.448)	0	0	0
02/05/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	71,820.0000	70,937.0000	(1.229)	0	0	0
02/05/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	58,239.0000	57,356.0000	(1.516)	0	0	0
02/05/2007	R201	2007/08/02			Bond Future	7.6650	7.6750	0.130	0.0000	0.0000	0
02/05/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	1,577.0000	1,566.0000	(0.698)	0	0	0
02/05/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	48,353.0000	47,766.0000	(1.214)	0	0	0
02/05/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	73,879.0000	73,293.0000	(0.793)	0	0	0
02/05/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	746.0000	733.0000	(1.743)	0	0	0
02/05/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	869.0000	856.0000	(1.496)	0	0	0
02/05/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	58,458.0000	57,870.0000	(1.006)	0	0	0
02/05/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	342.0000	333.0000	(2.632)	0	0	0
02/05/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	640.0000	628.0000	(1.875)	0	0	0
02/05/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	63,581.0000	62,993.0000	(0.925)	0	0	0
02/05/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	61,015.0000	60,427.0000	(0.964)	0	0	0
02/05/2007	R203	2007/05/03			Bond Future	7.6030	7.6140	0.145	0.0000	0.0000	0
02/05/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	79,419.0000	78,617.0000	(1.010)	0	0	0
02/05/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	76,126.0000	75,324.0000	(1.054)	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
02/05/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	95,664.0000	94,862.0000	(0.838)	0	0	0
02/05/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	82,697.0000	81,896.0000	(0.969)	0	0	0
02/05/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	62,805.0000	62,003.0000	(1.277)	0	0	0
02/05/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R203	2007/08/02			Bond Future	7.5380	7.5500	0.159	0.0000	0.0000	0
02/05/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	234.0000	228.0000	(2.564)	0	0	0
02/05/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	99,098.0000	98,227.0000	(0.879)	0	0	0
02/05/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	523.0000	514.0000	(1.721)	0	0	0
02/05/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	80,346.0000	79,472.0000	(1.088)	0	0	0
02/05/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	632.0000	623.0000	(1.424)	0	0	0
02/05/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	738.0000	729.0000	(1.220)	0	0	0
02/05/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	83,485.0000	82,611.0000	(1.047)	0	0	0
02/05/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	86,606.0000	85,733.0000	(1.008)	0	0	0
02/05/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	67,839.0000	66,968.0000	(1.284)	0	0	0
02/05/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,354.0000	1,348.0000	(0.443)	0	0	0
02/05/2007	R204	2007/05/03			Bond Future	7.5880	7.6000	0.158	0.0000	0.0000	0
02/05/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	85,497.0000	84,562.0000	(1.094)	0	0	0
02/05/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	102,637.0000	101,702.0000	(0.911)	0	0	0
02/05/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	67,927.0000	66,993.0000	(1.375)	0	0	0
02/05/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	88,959.0000	88,024.0000	(1.051)	0	0	0
02/05/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	82,018.0000	81,083.0000	(1.140)	0	0	0
02/05/2007	R204	2007/08/02			Bond Future	7.5300	7.5420	0.159	0.0000	0.0000	0
02/05/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	74,285.0000	73,341.0000	(1.271)	0	0	0
02/05/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,574.0000	1,554.0000	(1.271)	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
02/05/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	2,785.0000	2,767.0000	(0.646)	0	0	0
02/05/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	611.0000	597.0000	(2.291)	0	0	0
02/05/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	106,403.0000	105,463.0000	(0.883)	0	0	0
02/05/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	90,209.0000	89,263.0000	(1.049)	0	0	0
02/05/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	86,991.0000	86,045.0000	(1.087)	0	0	0
02/05/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,354.0000	1,336.0000	(1.329)	0	0	0
02/05/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	93,437.0000	92,492.0000	(1.011)	0	0	0
02/05/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,162.0000	1,144.0000	(1.549)	0	0	0
02/05/2007	R206	2007/05/03			Bond Future	7.7180	7.7290	0.143	0.0000	0.0000	0
02/05/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	26,755.0000	26,192.0000	(2.104)	0	0	0
02/05/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	1,345.0000	729.0000	(45.799)	0	0	0
02/05/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	4.0000	0.0000	(100.000)	0	0	0
02/05/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	2,980.0000	1,802.0000	(39.530)	0	0	0
02/05/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	14,299.0000	13,733.0000	(3.958)	0	0	0
02/05/2007	R206	2007/08/02			Bond Future	7.6390	7.6520	0.170	0.0000	0.0000	0
02/05/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	31,943.0000	31,318.0000	(1.957)	0	0	0
02/05/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	2,018.0000	2,041.0000	1.140	0	0	0
02/05/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	8,719.0000	8,874.0000	1.778	0	0	0
02/05/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	14,240.0000	13,746.0000	(3.469)	0	0	0
02/05/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	22,287.0000	21,710.0000	(2.589)	0	0	0
02/05/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	4,470.0000	4,541.0000	1.588	0	0	0
02/05/2007	R207	2007/05/03			Bond Future	7.5230	7.5350	0.160	0.0000	0.0000	0
02/05/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	73,864.0000	72,908.0000	(1.294)	0	0	0
02/05/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	108,768.0000	107,812.0000	(0.879)	0	0	0
02/05/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	91,549.0000	90,593.0000	(1.044)	0	0	0
02/05/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	88,050.0000	87,094.0000	(1.086)	0	0	0
02/05/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/05/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	95,030.0000	94,074.0000	(1.006)	0	0	0
02/05/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	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
02/05/2007	R207	2007/08/02			Bond Future	7.4680	7.4800	0.161	0.0000	0.0000	0
02/05/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	477.0000	474.0000	(0.629)	0	0	0
02/05/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	77,861.0000	76,908.0000	(1.224)	0	0	0
02/05/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	111,974.0000	111,023.0000	(0.849)	0	0	0
02/05/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	33.0000	32.0000	(3.030)	0	0	0
02/05/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	105.0000	102.0000	(2.857)	0	0	0
02/05/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	178.0000	175.0000	(1.685)	0	0	0
02/05/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	98,440.0000	97,488.0000	(0.967)	0	0	0
02/05/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	137.0000	134.0000	(2.190)	0	0	0
02/05/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	95,027.0000	94,074.0000	(1.003)	0	0	0
02/05/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	91,603.0000	90,651.0000	(1.039)	0	0	0
02/05/2007	R209	2007/05/03			Bond Future	7.0550	7.0700	0.213	0.0000	0.0000	0
02/05/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	8,020.0000	8,204.0000	2.294	0	0	0
02/05/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	21,669.0000	19,910.0000	(8.118)	0	0	0
02/05/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	67.0000	1.0000	(98.507)	0	0	0
02/05/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	35,524.0000	37,215.0000	4.760	0	0	0
02/05/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
02/05/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	1,773.0000	266.0000	(84.997)	0	0	0
02/05/2007	R209	2007/08/02			Bond Future	7.0200	7.0300	0.142	0.0000	0.0000	314
02/05/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	24,768.0000	25,090.0000	1.300	0	0	0
02/05/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	11,458.0000	10,888.0000	(4.975)	0	0	0
02/05/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	22,494.0000	21,682.0000	(3.610)	0	0	0
02/05/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	38,207.0000	37,212.0000	(2.604)	0	0	0
02/05/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	12,694.0000	12,833.0000	1.095	0	0	0
02/05/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	42,937.0000	43,501.0000	1.314	0	0	0
02/05/2007	TRT1	2007/05/03			Index Future	253.6250	253.3980	(0.090)	0.0000	0.0000	0
02/05/2007	TRT1	2007/08/02			Index Future	259.0930	258.8630	(0.089)	0.0000	0.0000	500
Grand Total:											2,289