



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 06/07/2007

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
06/07/2007	\$ / R 2007/09/17			Currency Future	7.0814	7.0500	(0.443)	0.0000	0.0000	910
06/07/2007	\$ / R 2007/12/14			Currency Future	7.1672	7.1355	(0.442)	0.0000	0.0000	5,085
06/07/2007	\$ / R 2008/03/17			Currency Future	7.2550	7.2240	(0.427)	0.0000	0.0000	500
06/07/2007	ALBI 2007/08/02			Index Future	251.4060	251.1100	(0.118)	0.0000	0.0000	0
06/07/2007	ALBI 2007/08/02	254.00	Put	Index Future	30,600.0000	32,735.0000	6.977	0	0	0
06/07/2007	ALBI 2007/08/02	254.00	Call	Index Future	4,660.0000	3,835.0000	(17.704)	0	0	0
06/07/2007	ALBI 2007/11/01			Index Future	257.6200	257.3220	(0.116)	0.0000	0.0000	0
06/07/2007	ALBI 2007/11/01	254.00	Call	Index Future	50,742.0000	48,582.0000	(4.257)	0	0	0
06/07/2007	ALBI 2007/11/01	254.00	Put	Index Future	14,542.0000	15,362.0000	5.639	0	0	0
06/07/2007	ALBI 2008/02/07			Index Future	264.6150	264.3570	(0.098)	0.0000	0.0000	0
06/07/2007	ALBI 2008/02/07	254.00	Put	Index Future	7,389.0000	7,704.0000	4.263	0	0	0
06/07/2007	ALBI 2008/02/07	254.00	Call	Index Future	113,539.0000	111,274.0000	(1.995)	0	0	0
06/07/2007	CRD1 2007/08/02			Index Future	108.0100	107.9190	(0.084)	0.0000	0.0000	10
06/07/2007	GOVI 2007/08/02			jGovi	252.3585	252.1220	(0.094)	0.0000	0.0000	69
06/07/2007	GOVI 2007/08/02	240.50	Call	jGovi	118,585.0000	116,220.0000	(1.994)	0	0	0
06/07/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
06/07/2007	GOVI 2007/11/01			jGovi	258.1245	257.8820	(0.094)	0.0000	0.0000	118

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06/07/2007	GOVI	2007/11/01	265.00	Call	jGovi	3,371.0000	3,043.0000	(9.730)	0	0	0
06/07/2007	GOVI	2007/11/01	265.00	Put	jGovi	72,126.0000	74,223.0000	2.907	0	0	0
06/07/2007	GOVI	2008/02/07			jGovi	264.5800	264.3320	(0.094)	0.0000	0.0000	30
06/07/2007	GOVI	2008/02/07	265.00	Call	jGovi	29,627.0000	28,368.0000	(4.250)	0	0	0
06/07/2007	GOVI	2008/02/07	265.00	Put	jGovi	33,827.0000	35,048.0000	3.610	0	0	0
06/07/2007	ILBI	2007/08/02			Index Future	275.6700	275.7510	0.029	0.0000	0.0000	0
06/07/2007	J153	2010/08/31			jSwap	9.7480	9.7690	0.215	0.0000	0.0000	0
06/07/2007	J157	2015/09/15			jSwap	9.3090	9.3110	0.021	0.0000	0.0000	0
06/07/2007	J186	2026/12/21			jSwap	8.5550	8.5340	(0.245)	0.0000	0.0000	0
06/07/2007	J201	2014/12/22			jSwap	9.3680	9.3800	0.128	0.0000	0.0000	0
06/07/2007	J203	2017/09/15			jSwap	9.1470	9.1530	0.066	0.0000	0.0000	0
06/07/2007	J204	2018/12/21			jSwap	9.0480	9.0530	0.055	0.0000	0.0000	0
06/07/2007	J207	2020/01/15			jSwap	8.9900	8.9910	0.011	0.0000	0.0000	0
06/07/2007	JBAR	2005/12/21			jBar	9.8130	9.8170	0.041	0.0000	0.0000	0
06/07/2007	JFRA	2007/08/02			jFra	9.9110	9.9180	0.071	0.0000	0.0000	0
06/07/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
06/07/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,866.0000	5,883.0000	0.290	0	0	0
06/07/2007	JFRA	2007/08/23			jFra	9.9260	9.9160	(0.101)	0.0000	0.0000	0
06/07/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	988.0000	1,049.0000	6.174	0	0	0
06/07/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	250.0000	220.0000	(12.000)	0	0	0
06/07/2007	JFRA	2007/11/01			jFra	10.1000	10.1470	0.465	0.0000	0.0000	0
06/07/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	6,797.0000	6,919.0000	1.795	0	0	0

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06/07/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	1.0000	0.0000	(100.000)	0	0	0
06/07/2007	JFRA	2008/02/07			jFra	10.0600	10.1480	0.875	0.0000	0.0000	0
06/07/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	12,413.0000	12,290.0000	(0.991)	0	0	0
06/07/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,652.0000	18,729.0000	0.413	0	0	0
06/07/2007	JN02	2007/08/02			jNote	9.8980	9.9330	0.354	0.0000	0.0000	0
06/07/2007	JN02	2007/08/02	9.25	Put	Option on jNote	1,517.0000	1,330.0000	(12.327)	0	0	0
06/07/2007	JN02	2007/08/02	9.25	Call	Option on jNote	13,205.0000	13,644.0000	3.324	0	0	0
06/07/2007	JN02	2007/11/01			jNote	9.8510	9.8860	0.355	0.0000	0.0000	0
06/07/2007	JN02	2007/11/01	9.00	Call	Option on jNote	20,599.0000	20,997.0000	1.932	0	0	0
06/07/2007	JN02	2007/11/01	9.00	Put	Option on jNote	5,245.0000	5,021.0000	(4.271)	0	0	0
06/07/2007	JN02	2008/02/07			jNote	9.7610	9.7910	0.307	0.0000	0.0000	0
06/07/2007	JN02	2008/02/07	9.00	Put	Option on jNote	9,419.0000	9,192.0000	(2.410)	0	0	0
06/07/2007	JN02	2008/02/07	9.00	Call	Option on jNote	23,043.0000	23,347.0000	1.319	0	0	0
06/07/2007	JN05	2007/08/02			jNote	9.4710	9.5010	0.317	0.0000	0.0000	0
06/07/2007	JN05	2007/08/02	9.25	Call	Option on jNote	10,899.0000	11,699.0000	7.340	0	0	0
06/07/2007	JN05	2007/08/02	9.25	Put	Option on jNote	2,215.0000	1,842.0000	(16.840)	0	0	0
06/07/2007	JN05	2007/11/01			jNote	9.4160	9.4480	0.340	0.0000	0.0000	0
06/07/2007	JN05	2007/11/01	9.00	Call	Option on jNote	21,317.0000	22,176.0000	4.030	0	0	0
06/07/2007	JN05	2007/11/01	9.00	Put	Option on jNote	4,948.0000	4,561.0000	(7.821)	0	0	0
06/07/2007	JN05	2008/02/07			jNote	9.3390	9.3710	0.343	0.0000	0.0000	0
06/07/2007	JN05	2008/02/07	9.00	Put	Option on jNote	9,515.0000	9,026.0000	(5.139)	0	0	0
06/07/2007	JN05	2008/02/07	9.00	Call	Option on jNote	22,880.0000	23,643.0000	3.335	0	0	0
06/07/2007	JN10	2007/08/02			jNote	9.0430	9.0500	0.077	0.0000	0.0000	0
06/07/2007	JN10	2007/08/02	9.00	Call	Option on jNote	7,017.0000	7,183.0000	2.366	0	0	0
06/07/2007	JN10	2007/08/02	9.00	Put	Option on jNote	4,239.0000	3,955.0000	(6.700)	0	0	0
06/07/2007	JN10	2007/11/01			jNote	8.9890	8.9970	0.089	0.0000	0.0000	0
06/07/2007	JN10	2007/11/01	9.00	Put	Option on jNote	11,755.0000	11,441.0000	(2.671)	0	0	0

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06/07/2007	JN10	2007/11/01	9.00	Call	Option on jNote	11,039.0000	11,244.0000	1.857	0	0	0
06/07/2007	JN10	2008/02/07			jNote	8.9220	8.9290	0.078	0.0000	0.0000	0
06/07/2007	JN10	2008/02/07	9.00	Call	Option on jNote	13,017.0000	13,184.0000	1.283	0	0	0
06/07/2007	JN10	2008/02/07	9.00	Put	Option on jNote	18,085.0000	17,794.0000	(1.609)	0	0	0
06/07/2007	JROD	2007/07/31			jRod	9.0160	9.0090	(0.078)	0.0000	0.0000	0
06/07/2007	JROD	2007/08/31			jRod	9.4060	9.3910	(0.159)	0.0000	0.0000	0
06/07/2007	JROD	2007/09/28			jRod	9.7400	9.7210	(0.195)	0.0000	0.0000	0
06/07/2007	JROD	2007/10/31			jRod	9.5250	9.5160	(0.094)	0.0000	0.0000	0
06/07/2007	JROD	2007/11/30			jRod	9.7860	9.7780	(0.082)	0.0000	0.0000	0
06/07/2007	JROD	2007/12/31			jRod	9.9820	9.9770	(0.050)	0.0000	0.0000	0
06/07/2007	OTH1	2007/08/02			Index Future	246.8820	246.6150	(0.108)	0.0000	0.0000	15
06/07/2007	R153	2007/08/02			Bond Future	8.9100	8.9500	0.449	0.0000	0.0000	1,140
06/07/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	1,715.0000	1,367.0000	(20.292)	0	0	0
06/07/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	12,165.0000	13,137.0000	7.990	0	0	0
06/07/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	7,637.0000	8,412.0000	10.148	0	0	0
06/07/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	2,162.0000	1,753.0000	(18.918)	0	0	0
06/07/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	2,683.0000	2,211.0000	(17.592)	0	0	0
06/07/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	5,522.0000	4,800.0000	(13.075)	0	0	0
06/07/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	566.0000	415.0000	(26.678)	0	0	0
06/07/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	2,996.0000	3,398.0000	13.418	0	0	0
06/07/2007	R153	2007/08/02	7.75	Put	Option on Bond Future	33,221.0000	34,344.0000	3.380	0	0	0
06/07/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	6,670.0000	7,385.0000	10.720	0	0	0
06/07/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	5,780.0000	6,431.0000	11.263	0	0	0
06/07/2007	R153	2007/08/02	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
06/07/2007	R153	2007/11/01			Bond Future	8.8850	8.9250	0.450	0.0000	0.0000	0
06/07/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	24,336.0000	25,252.0000	3.764	0	0	0

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06/07/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	1,973.0000	1,761.0000	(10.745)	0	0	0
06/07/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	1,007.0000	883.0000	(12.314)	0	0	0
06/07/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	18,649.0000	19,477.0000	4.440	0	0	0
06/07/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	469.0000	403.0000	(14.072)	0	0	0
06/07/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	30,503.0000	31,476.0000	3.190	0	0	0
06/07/2007	R153	2008/02/07			Bond Future	8.8050	8.8450	0.454	0.0000	0.0000	0
06/07/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	5,133.0000	4,824.0000	(6.020)	0	0	0
06/07/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	18,388.0000	19,027.0000	3.475	0	0	0
06/07/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	27,724.0000	28,500.0000	2.799	0	0	0
06/07/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	2,350.0000	2,178.0000	(7.319)	0	0	0
06/07/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	3,538.0000	3,302.0000	(6.670)	0	0	0
06/07/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	22,831.0000	23,543.0000	3.119	0	0	0
06/07/2007	R157	2007/08/02			Bond Future	8.3600	8.3800	0.239	0.0000	0.0000	11
06/07/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	28,472.0000	27,189.0000	(4.506)	0	0	0
06/07/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	79,829.0000	81,210.0000	1.730	0	0	0
06/07/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
06/07/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	2,403.0000	2,532.0000	5.368	0	0	0
06/07/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,442.0000	1,515.0000	5.062	0	0	0
06/07/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	260.0000	197.0000	(24.231)	0	0	0
06/07/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	31,381.0000	30,072.0000	(4.171)	0	0	0
06/07/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	43,345.0000	44,664.0000	3.043	0	0	57
06/07/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	25,619.0000	24,367.0000	(4.887)	0	0	0
06/07/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	429.0000	446.0000	3.963	0	0	0
06/07/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	43,671.0000	42,307.0000	(3.123)	0	0	0
06/07/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	15,374.0000	14,316.0000	(6.882)	0	0	0
06/07/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	5,747.0000	6,070.0000	5.620	0	0	0
06/07/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,889.0000	1,987.0000	5.188	0	0	0
06/07/2007	R157	2007/11/01			Bond Future	8.3450	8.3650	0.240	0.0000	0.0000	0
06/07/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	45,551.0000	46,599.0000	2.301	0	0	0
06/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	60,856.0000	62,034.0000	1.936	0	0	0
06/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	2,196.0000	2,027.0000	(7.696)	0	0	0
06/07/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	4,607.0000	4,307.0000	(6.512)	0	0	0
06/07/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	77,623.0000	78,886.0000	1.627	0	0	0

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06/07/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	60,856.0000	62,034.0000	1.936	0	0	0
06/07/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	2,196.0000	2,027.0000	(7.696)	0	0	0
06/07/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	935.0000	851.0000	(8.984)	0	0	0
06/07/2007	R157	2008/02/07			Bond Future	8.2750	8.2950	0.242	0.0000	0.0000	477
06/07/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	4,442.0000	4,227.0000	(4.840)	0	0	0
06/07/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	74,224.0000	75,323.0000	1.481	0	0	0
06/07/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	59,615.0000	60,614.0000	1.676	0	0	0
06/07/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	46,531.0000	47,411.0000	1.891	0	0	0
06/07/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	7,303.0000	6,988.0000	(4.313)	0	0	0
06/07/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	11,394.0000	10,960.0000	(3.809)	0	0	0
06/07/2007	R186	2007/08/02			Bond Future	8.1000	8.1100	0.123	0.0000	0.0000	5
06/07/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,807.0000	2,800.0000	(0.249)	0	0	0
06/07/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	620.0000	602.0000	(2.903)	0	0	0
06/07/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	51,781.0000	50,629.0000	(2.225)	0	0	0
06/07/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	71,360.0000	70,205.0000	(1.619)	0	0	0
06/07/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	2,130.0000	2,115.0000	(0.704)	0	0	0
06/07/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	3,593.0000	3,597.0000	0.111	0	0	0
06/07/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	42,477.0000	41,344.0000	(2.667)	0	0	0
06/07/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	47,094.0000	45,949.0000	(2.431)	0	0	0
06/07/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	25,709.0000	24,688.0000	(3.971)	0	0	0
06/07/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	8,811.0000	8,928.0000	1.328	0	0	0
06/07/2007	R186	2007/11/01			Bond Future	8.0600	8.0700	0.124	0.0000	0.0000	0
06/07/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	131,777.0000	132,814.0000	0.787	0	0	0
06/07/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	1,818.0000	1,718.0000	(5.501)	0	0	0
06/07/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	4,246.0000	4,054.0000	(4.522)	0	0	0
06/07/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	101,778.0000	102,722.0000	0.928	0	0	0
06/07/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	75,025.0000	75,835.0000	1.080	0	0	0
06/07/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	8,791.0000	8,465.0000	(3.708)	0	0	0
06/07/2007	R186	2008/02/07			Bond Future	8.0000	8.0100	0.125	0.0000	0.0000	0
06/07/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	11,598.0000	11,295.0000	(2.613)	0	0	0
06/07/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	57,269.0000	57,856.0000	1.025	0	0	0
06/07/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	101,549.0000	102,383.0000	0.821	0	0	0

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06/07/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	77,584.0000	78,301.0000	0.924	0	0	0
06/07/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	18,668.0000	18,247.0000	(2.255)	0	0	0
06/07/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	28,322.0000	27,773.0000	(1.938)	0	0	0
06/07/2007	R196	2007/08/02			Bond Future	9.2650	9.3020	0.399	0.0000	0.0000	0
06/07/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	7,555.0000	8,053.0000	6.592	0	0	0
06/07/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	11,098.0000	11,624.0000	4.740	0	0	0
06/07/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	112.0000	78.0000	(30.357)	0	0	0
06/07/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	14.0000	9.0000	(35.714)	0	0	0
06/07/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	14,743.0000	15,274.0000	3.602	0	0	0
06/07/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/07/2007	R196	2007/11/01			Bond Future	9.1200	9.1400	0.219	0.0000	0.0000	0
06/07/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	8,752.0000	8,935.0000	2.091	0	0	0
06/07/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	11,342.0000	11,548.0000	1.816	0	0	0
06/07/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	1,115.0000	1,054.0000	(5.471)	0	0	0
06/07/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	603.0000	564.0000	(6.468)	0	0	0
06/07/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	6,462.0000	6,617.0000	2.399	0	0	0
06/07/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	1,914.0000	1,824.0000	(4.702)	0	0	0
06/07/2007	R196	2008/02/07			Bond Future	8.9740	8.9430	(0.345)	0.0000	0.0000	0
06/07/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	2,395.0000	2,475.0000	3.340	0	0	0
06/07/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	9,559.0000	9,335.0000	(2.343)	0	0	0
06/07/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	6,379.0000	6,196.0000	(2.869)	0	0	0
06/07/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	7,879.0000	7,674.0000	(2.602)	0	0	0
06/07/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	3,197.0000	3,297.0000	3.128	0	0	0
06/07/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	4,170.0000	4,293.0000	2.950	0	0	0
06/07/2007	R201	2007/08/02			Bond Future	8.4050	8.4150	0.119	0.0000	0.0000	0
06/07/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	5,290.0000	5,373.0000	1.569	0	0	0
06/07/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	10,478.0000	10,014.0000	(4.428)	0	0	0
06/07/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	463.0000	453.0000	(2.160)	0	0	0
06/07/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	32,412.0000	31,854.0000	(1.722)	0	0	0
06/07/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,372.0000	1,368.0000	(0.292)	0	0	0
06/07/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	22,725.0000	22,174.0000	(2.425)	0	0	0
06/07/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	18,237.0000	17,701.0000	(2.939)	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
06/07/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,759.0000	1,762.0000	0.171	0	0	0
06/07/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,235.0000	2,247.0000	0.537	0	0	0
06/07/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	20,441.0000	19,896.0000	(2.666)	0	0	0
06/07/2007	R201	2007/11/01			Bond Future	8.3500	8.3600	0.120	0.0000	0.0000	0
06/07/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	48,988.0000	49,433.0000	0.908	0	0	0
06/07/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	4,182.0000	4,031.0000	(3.611)	0	0	0
06/07/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	2,107.0000	2,015.0000	(4.366)	0	0	0
06/07/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	36,998.0000	37,383.0000	1.041	0	0	0
06/07/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	62,145.0000	62,631.0000	0.782	0	0	0
06/07/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	961.0000	911.0000	(5.203)	0	0	0
06/07/2007	R201	2008/02/07			Bond Future	8.2550	8.2650	0.121	0.0000	0.0000	0
06/07/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	9,629.0000	9,429.0000	(2.077)	0	0	0
06/07/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	36,531.0000	36,855.0000	0.887	0	0	0
06/07/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	6,252.0000	6,103.0000	(2.383)	0	0	0
06/07/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	46,800.0000	47,174.0000	0.799	0	0	0
06/07/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	58,279.0000	58,697.0000	0.717	0	0	0
06/07/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	3,862.0000	3,757.0000	(2.719)	0	0	0
06/07/2007	R203	2007/08/02			Bond Future	8.2750	8.2950	0.242	0.0000	0.0000	0
06/07/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	226.0000	233.0000	3.097	0	0	0
06/07/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	32,543.0000	31,250.0000	(3.973)	0	0	0
06/07/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	47,649.0000	46,307.0000	(2.816)	0	0	0
06/07/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	35,485.0000	34,176.0000	(3.689)	0	0	0
06/07/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,131.0000	1,187.0000	4.951	0	0	0
06/07/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	29,637.0000	28,364.0000	(4.295)	0	0	0
06/07/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	842.0000	882.0000	4.751	0	0	0
06/07/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,469.0000	1,546.0000	5.242	0	0	0
06/07/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	18,863.0000	17,733.0000	(5.991)	0	0	0
06/07/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	3,819.0000	4,038.0000	5.734	0	0	0
06/07/2007	R203	2007/11/01			Bond Future	8.2250	8.2450	0.243	0.0000	0.0000	0
06/07/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	53,040.0000	54,152.0000	2.097	0	0	0
06/07/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	3,088.0000	2,866.0000	(7.189)	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
06/07/2007	R203	2008/02/07			Bond Future	8.1500	8.1700	0.245	0.0000	0.0000	0
06/07/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	8,873.0000	8,504.0000	(4.159)	0	0	0
06/07/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	52,952.0000	53,901.0000	1.792	0	0	0
06/07/2007	R204	2007/08/02			Bond Future	8.2800	8.2900	0.121	0.0000	0.0000	0
06/07/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	5,761.0000	5,786.0000	0.434	0	0	0
06/07/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	21,387.0000	20,694.0000	(3.240)	0	0	0
06/07/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	552.0000	533.0000	(3.442)	0	0	0
06/07/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,533.0000	2,514.0000	(0.750)	0	0	0
06/07/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	50,470.0000	49,733.0000	(1.460)	0	0	0
06/07/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	32,076.0000	31,340.0000	(2.295)	0	0	0
06/07/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,586.0000	1,562.0000	(1.513)	0	0	0
06/07/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	37,987.0000	37,246.0000	(1.951)	0	0	0
06/07/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	34,994.0000	34,255.0000	(2.112)	0	0	0
06/07/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,014.0000	1,992.0000	(1.092)	0	0	0
06/07/2007	R204	2007/11/01			Bond Future	8.2300	8.2400	0.122	0.0000	0.0000	0
06/07/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	61,445.0000	61,927.0000	0.784	0	0	0
06/07/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	7,607.0000	7,377.0000	(3.024)	0	0	0
06/07/2007	R204	2008/02/07			Bond Future	8.1400	8.1500	0.123	0.0000	0.0000	0
06/07/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	63,012.0000	63,431.0000	0.665	0	0	0
06/07/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	16,345.0000	16,057.0000	(1.762)	0	0	0
06/07/2007	R206	2007/08/02			Bond Future	8.4050	8.4150	0.119	0.0000	0.0000	0
06/07/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	10,384.0000	10,621.0000	2.282	0	0	0
06/07/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	685.0000	596.0000	(12.993)	0	0	0
06/07/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	31,915.0000	32,372.0000	1.432	0	0	0
06/07/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	2,970.0000	2,731.0000	(8.047)	0	0	0
06/07/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	20,207.0000	20,594.0000	1.915	0	0	0
06/07/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	97.0000	78.0000	(19.588)	0	0	0
06/07/2007	R206	2007/11/01			Bond Future	8.3400	8.3500	0.120	0.0000	0.0000	0
06/07/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	31,226.0000	31,565.0000	1.086	0	0	0
06/07/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	3,341.0000	3,216.0000	(3.741)	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
06/07/2007	R206	2008/02/07			Bond Future	8.2400	8.2500	0.121	0.0000	0.0000	0
06/07/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	30,448.0000	30,729.0000	0.923	0	0	0
06/07/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	8,000.0000	7,829.0000	(2.138)	0	0	0
06/07/2007	R207	2007/08/02			Bond Future	8.2100	8.2300	0.244	0.0000	0.0000	0
06/07/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	22,857.0000	21,546.0000	(5.736)	0	0	0
06/07/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,962.0000	2,113.0000	7.696	0	0	0
06/07/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	325.0000	347.0000	6.769	0	0	0
06/07/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	38,726.0000	37,287.0000	(3.716)	0	0	0
06/07/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	35,421.0000	33,995.0000	(4.026)	0	0	0
06/07/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	213.0000	227.0000	6.573	0	0	0
06/07/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	484.0000	520.0000	7.438	0	0	0
06/07/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	55,484.0000	54,024.0000	(2.631)	0	0	0
06/07/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	42,060.0000	40,613.0000	(3.440)	0	0	0
06/07/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	32.0000	33.0000	3.125	0	0	0
06/07/2007	R207	2007/11/01			Bond Future	8.1600	8.1800	0.245	0.0000	0.0000	0
06/07/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	53,349.0000	54,540.0000	2.232	0	0	0
06/07/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	3,629.0000	3,366.0000	(7.247)	0	0	0
06/07/2007	R207	2008/02/07			Bond Future	8.0950	8.1150	0.247	0.0000	0.0000	0
06/07/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	53,486.0000	54,526.0000	1.944	0	0	0
06/07/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	9,098.0000	8,693.0000	(4.452)	0	0	0
06/07/2007	R209	2007/08/02			Bond Future	7.8100	7.8200	0.128	0.0000	0.0000	631
06/07/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	26.0000	19.0000	(26.923)	0	0	0
06/07/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
06/07/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	114,499.0000	115,470.0000	0.848	0	0	0
06/07/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	57,847.0000	58,757.0000	1.573	0	0	0
06/07/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	85,319.0000	86,283.0000	1.130	0	0	0
06/07/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	341.0000	280.0000	(17.889)	0	0	0
06/07/2007	R209	2007/11/01			Bond Future	7.7700	7.7800	0.129	0.0000	0.0000	0
06/07/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	84,090.0000	84,923.0000	0.991	0	0	0
06/07/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	2,867.0000	2,723.0000	(5.023)	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
06/07/2007	R209 2008/02/07			Bond Future	7.7200	7.7300	0.130	0.0000	0.0000	0
06/07/2007	R209 2008/02/07	7.00	Call	Option on Bond Future	8,989.0000	8,738.0000	(2.792)	0	0	0
06/07/2007	R209 2008/02/07	7.00	Put	Option on Bond Future	85,129.0000	85,862.0000	0.861	0	0	0
06/07/2007	TRT1 2007/08/02			Index Future	249.3070	249.0730	(0.094)	0.0000	0.0000	500
<b>Grand Total:</b>										<b>9,558</b>