



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 06/08/2007

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
06/08/2007	\$ / R 2007/09/17			Currency Future	7.1522	7.1630	0.151	7.1800	7.1300	2,220
06/08/2007	\$ / R 2007/12/14			Currency Future	7.2491	7.2618	0.175	7.2700	7.2700	18,740
06/08/2007	\$ / R 2008/03/17			Currency Future	7.3505	7.3652	0.200	0.0000	0.0000	4,601
06/08/2007	ALBI 2007/11/01			Index Future	253.7950	253.6060	(0.074)	0.0000	0.0000	0
06/08/2007	ALBI 2007/11/01	254.00	Put	Index Future	26,186.0000	26,736.0000	2.100	0	0	0
06/08/2007	ALBI 2007/11/01	254.00	Call	Index Future	24,136.0000	22,796.0000	(5.552)	0	0	0
06/08/2007	ALBI 2008/02/07			Index Future	247.6460	260.6380	5.246	0.0000	0.0000	0
06/08/2007	ALBI 2008/02/07	254.00	Put	Index Future	76,268.0000	12,546.0000	(83.550)	0	0	0
06/08/2007	ALBI 2008/02/07	254.00	Call	Index Future	12,728.0000	78,926.0000	520.097	0	0	0
06/08/2007	CRD1 2007/11/01			Index Future	109.2230	109.1920	(0.028)	0.0000	0.0000	8
06/08/2007	CRD1 2008/02/07			Index Future	112.0950	112.0630	(0.029)	0.0000	0.0000	0
06/08/2007	GOVI 2007/11/01			jGovi	254.5430	254.3840	(0.062)	0.0000	0.0000	118
06/08/2007	GOVI 2007/11/01	265.00	Call	jGovi	339.0000	275.0000	(18.879)	0	0	0
06/08/2007	GOVI 2007/11/01	265.00	Put	jGovi	104,909.0000	106,435.0000	1.455	0	0	0
06/08/2007	GOVI 2008/02/07			jGovi	261.2360	261.0730	(0.062)	0.0000	0.0000	60
06/08/2007	GOVI 2008/02/07	265.00	Call	jGovi	14,249.0000	13,548.0000	(4.920)	0	0	0
06/08/2007	GOVI 2008/02/07	265.00	Put	jGovi	51,889.0000	52,818.0000	1.790	0	0	0

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06/08/2007	GOVI	2008/05/02			jGovi	267.6990	267.5310	(0.063)	0.0000	0.0000	0
06/08/2007	GOVI	2008/05/02	264.00	Call	jGovi	66,707.0000	65,405.0000	(1.952)	0	0	0
06/08/2007	GOVI	2008/05/02	264.00	Put	jGovi	29,717.0000	30,095.0000	1.272	0	0	0
06/08/2007	ILBI	2007/11/01			Index Future	276.7020	283.2950	2.383	0.0000	0.0000	0
06/08/2007	ILBI	2008/02/07			Index Future	276.7020	291.1500	5.222	0.0000	0.0000	0
06/08/2007	J153	2010/08/31			jSwap	10.0410	10.0440	0.030	0.0000	0.0000	0
06/08/2007	J157	2015/09/15			jSwap	9.6830	9.7160	0.341	0.0000	0.0000	0
06/08/2007	J186	2026/12/21			jSwap	8.9270	8.9340	0.078	0.0000	0.0000	0
06/08/2007	J201	2014/12/22			jSwap	9.7730	9.8040	0.317	0.0000	0.0000	0
06/08/2007	J203	2017/09/15			jSwap	9.5230	9.5560	0.347	0.0000	0.0000	0
06/08/2007	J204	2018/12/21			jSwap	9.4430	9.4640	0.222	0.0000	0.0000	0
06/08/2007	J207	2020/01/15			jSwap	9.3630	9.3770	0.150	0.0000	0.0000	0
06/08/2007	JBAR	2005/12/21			jBar	9.9250	9.9250	-	0.0000	0.0000	0
06/08/2007	JFRA	2007/08/23			jFra	10.0980	10.0880	(0.099)	0.0000	0.0000	0
06/08/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	70.0000	56.0000	(20.000)	0	0	0
06/08/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	950.0000	923.0000	(2.842)	0	0	0
06/08/2007	JFRA	2007/11/01			jFra	10.3160	10.3310	0.145	0.0000	0.0000	0
06/08/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,357.0000	7,396.0000	0.530	0	0	0
06/08/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
06/08/2007	JFRA	2008/02/07			jFra	10.3770	10.3920	0.145	0.0000	0.0000	0
06/08/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,056.0000	17,962.0000	(0.521)	0	0	0

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06/08/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	11,023.0000	10,897.0000	(1.143)	0	0	0
06/08/2007	JFRA	2008/05/02			jFra	10.3930	10.4000	0.067	0.0000	0.0000	0
06/08/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	17,429.0000	17,343.0000	(0.493)	0	0	0
06/08/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	17,066.0000	16,961.0000	(0.615)	0	0	0
06/08/2007	JFRA	2008/08/07			jFra	10.2930	10.3470	0.525	0.0000	0.0000	0
06/08/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	20,028.0000	19,880.0000	(0.739)	0	0	0
06/08/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	20,133.0000	20,115.0000	(0.089)	0	0	0
06/08/2007	JFRA	2008/11/06			jFra	10.2490	10.2490	-	0.0000	0.0000	0
06/08/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	22,416.0000	22,343.0000	(0.326)	0	0	0
06/08/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	22,413.0000	22,340.0000	(0.326)	0	0	0
06/08/2007	JN02	2007/11/01			jNote	10.2080	10.2220	0.137	0.0000	0.0000	0
06/08/2007	JN02	2007/11/01	9.00	Call	Option on jNote	24,255.0000	24,346.0000	0.375	0	0	0
06/08/2007	JN02	2007/11/01	9.00	Put	Option on jNote	2,538.0000	2,381.0000	(6.186)	0	0	0
06/08/2007	JN02	2008/02/07			jNote	10.1330	10.1430	0.099	0.0000	0.0000	0
06/08/2007	JN02	2008/02/07	9.00	Call	Option on jNote	26,505.0000	26,533.0000	0.106	0	0	0
06/08/2007	JN02	2008/02/07	9.00	Put	Option on jNote	6,300.0000	6,153.0000	(2.333)	0	0	0
06/08/2007	JN02	2008/05/02			jNote	10.0510	10.0560	0.050	0.0000	0.0000	0
06/08/2007	JN02	2008/05/02	10.00	Call	Option on jNote	18,508.0000	18,459.0000	(0.265)	0	0	0
06/08/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,006.0000	15,868.0000	(0.862)	0	0	0
06/08/2007	JN05	2007/11/01			jNote	9.8650	9.8950	0.304	0.0000	0.0000	0
06/08/2007	JN05	2007/11/01	9.00	Call	Option on jNote	34,651.0000	35,653.0000	2.892	0	0	0
06/08/2007	JN05	2007/11/01	9.00	Put	Option on jNote	932.0000	780.0000	(16.309)	0	0	0
06/08/2007	JN05	2008/02/07			jNote	9.8040	9.8360	0.326	0.0000	0.0000	0
06/08/2007	JN05	2008/02/07	9.00	Put	Option on jNote	3,621.0000	3,317.0000	(8.395)	0	0	0
06/08/2007	JN05	2008/02/07	9.00	Call	Option on jNote	35,005.0000	35,933.0000	2.651	0	0	0
06/08/2007	JN05	2008/05/02			jNote	9.7440	9.7770	0.339	0.0000	0.0000	0
06/08/2007	JN05	2008/05/02	9.50	Put	Option on jNote	12,200.0000	11,594.0000	(4.967)	0	0	0

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06/08/2007	JN05	2008/05/02	9.50	Call	Option on jNote	23,231.0000	23,910.0000	2.923	0	0	0
06/08/2007	JN10	2007/11/01			jNote	9.3910	9.4250	0.362	0.0000	0.0000	0
06/08/2007	JN10	2007/11/01	9.00	Put	Option on jNote	1,982.0000	1,580.0000	(20.283)	0	0	0
06/08/2007	JN10	2007/11/01	9.00	Call	Option on jNote	26,885.0000	28,609.0000	6.412	0	0	0
06/08/2007	JN10	2008/02/07			jNote	9.3330	9.3650	0.343	0.0000	0.0000	0
06/08/2007	JN10	2008/02/07	9.00	Put	Option on jNote	6,005.0000	5,369.0000	(10.591)	0	0	0
06/08/2007	JN10	2008/02/07	9.00	Call	Option on jNote	27,242.0000	28,613.0000	5.033	0	0	0
06/08/2007	JN10	2008/05/02			jNote	9.2760	9.3060	0.323	0.0000	0.0000	0
06/08/2007	JN10	2008/05/02	9.00	Call	Option on jNote	28,286.0000	29,474.0000	4.200	0	0	0
06/08/2007	JN10	2008/05/02	9.00	Put	Option on jNote	9,216.0000	8,513.0000	(7.628)	0	0	0
06/08/2007	JROD	2007/08/31			jRod	9.2060	9.1910	(0.163)	0.0000	0.0000	0
06/08/2007	JROD	2007/09/28			jRod	9.4850	9.4590	(0.274)	0.0000	0.0000	0
06/08/2007	JROD	2007/10/31			jRod	9.8720	9.8450	(0.274)	0.0000	0.0000	0
06/08/2007	JROD	2007/11/30			jRod	9.6920	9.6810	(0.113)	0.0000	0.0000	0
06/08/2007	JROD	2007/12/31			jRod	9.9160	9.9090	(0.071)	0.0000	0.0000	0
06/08/2007	JROD	2008/01/31			jRod	10.1300	10.1270	(0.030)	0.0000	0.0000	0
06/08/2007	JROD	2008/02/29			jRod	9.9280	9.9290	0.010	0.0000	0.0000	0
06/08/2007	JROD	2008/03/31			jRod	10.0970	10.1000	0.030	0.0000	0.0000	0
06/08/2007	OTH1	2007/11/01			Index Future	248.2710	248.1850	(0.035)	0.0000	0.0000	12
06/08/2007	OTH1	2008/02/07			Index Future	254.8000	254.7110	(0.035)	0.0000	0.0000	0
06/08/2007	R153	2007/11/01			Bond Future	9.3550	9.3750	0.214	0.0000	0.0000	124

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06/08/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	91.0000	73.0000	(19.780)	0	0	0
06/08/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	35,558.0000	36,053.0000	1.392	0	0	0
06/08/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	260.0000	218.0000	(16.154)	0	0	0
06/08/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	28.0000	21.0000	(25.000)	0	0	0
06/08/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	29,073.0000	29,544.0000	1.620	0	0	0
06/08/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	42,199.0000	42,705.0000	1.199	0	0	0
06/08/2007	R153	2008/02/07			Bond Future	9.3350	9.3550	0.214	0.0000	0.0000	1,665
06/08/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	27,520.0000	27,876.0000	1.294	0	0	0
06/08/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	1,798.0000	1,687.0000	(6.174)	0	0	0
06/08/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	32,853.0000	33,243.0000	1.187	0	0	0
06/08/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,092.0000	1,015.0000	(7.051)	0	0	0
06/08/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	633.0000	583.0000	(7.899)	0	0	0
06/08/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	38,475.0000	38,891.0000	1.081	0	0	0
06/08/2007	R153	2008/05/02			Bond Future	9.2200	9.2400	0.217	0.0000	0.0000	0
06/08/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	12,655.0000	12,846.0000	1.509	0	0	0
06/08/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	7,920.0000	7,682.0000	(3.005)	0	0	0
06/08/2007	R157	2007/11/01			Bond Future	8.6350	8.6550	0.232	0.0000	0.0000	261
06/08/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	1,077.0000	918.0000	(14.763)	0	0	0
06/08/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	61,373.0000	62,534.0000	1.892	0	0	0
06/08/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	5,914.0000	5,377.0000	(9.080)	0	0	35
06/08/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	31,691.0000	32,473.0000	2.468	0	0	0
06/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	78,380.0000	79,633.0000	1.599	0	0	0
06/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	367.0000	300.0000	(18.256)	0	0	0
06/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	367.0000	300.0000	(18.256)	0	0	0
06/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	78,380.0000	79,633.0000	1.599	0	0	0
06/08/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	96,147.0000	97,444.0000	1.349	0	0	0
06/08/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	107.0000	83.0000	(22.430)	0	0	0
06/08/2007	R157	2008/02/07			Bond Future	8.6150	8.6350	0.232	0.0000	0.0000	343
06/08/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,508.0000	1,377.0000	(8.687)	0	0	0
06/08/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	77,251.0000	78,321.0000	1.385	0	0	0
06/08/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	62,242.0000	63,202.0000	1.542	0	0	0
06/08/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	2,839.0000	2,625.0000	(7.538)	0	0	0

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06/08/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	93,390.0000	94,543.0000	1.235	0	0	0
06/08/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	5,006.0000	4,682.0000	(6.472)	0	0	0
06/08/2007	R157	2008/05/02			Bond Future	8.5600	8.5800	0.234	0.0000	0.0000	0
06/08/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	25,542.0000	26,067.0000	2.055	0	0	0
06/08/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	21,764.0000	21,032.0000	(3.363)	0	0	0
06/08/2007	R186	2007/11/01			Bond Future	8.3000	8.3300	0.361	0.0000	0.0000	0
06/08/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	2,630.0000	2,189.0000	(16.768)	0	0	0
06/08/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	157,083.0000	160,306.0000	2.052	0	0	0
06/08/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	285.0000	215.0000	(24.561)	0	0	0
06/08/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	95,703.0000	98,555.0000	2.980	0	0	0
06/08/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	943.0000	750.0000	(20.467)	0	0	0
06/08/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	125,314.0000	128,413.0000	2.473	0	0	0
06/08/2007	R186	2008/02/07			Bond Future	8.2500	8.2800	0.364	0.0000	0.0000	0
06/08/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	16,058.0000	14,884.0000	(7.311)	0	0	0
06/08/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	72,969.0000	75,087.0000	2.903	0	0	0
06/08/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	9,590.0000	8,773.0000	(8.519)	0	0	0
06/08/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	96,471.0000	98,945.0000	2.565	0	0	0
06/08/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	123,240.0000	126,005.0000	2.244	0	0	0
06/08/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	5,324.0000	4,798.0000	(9.880)	0	0	0
06/08/2007	R186	2008/05/02			Bond Future	8.1900	8.2200	0.366	0.0000	0.0000	0
06/08/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	53,837.0000	55,485.0000	3.061	0	0	0
06/08/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	32,637.0000	30,989.0000	(5.049)	0	0	0
06/08/2007	R196	2007/11/01			Bond Future	9.5230	9.5450	0.231	0.0000	0.0000	0
06/08/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	222.0000	190.0000	(14.414)	0	0	0
06/08/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	15,748.0000	16,000.0000	1.600	0	0	0
06/08/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	88.0000	73.0000	(17.045)	0	0	0
06/08/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	12,779.0000	13,015.0000	1.847	0	0	0
06/08/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	9,967.0000	10,176.0000	2.097	0	0	0
06/08/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	499.0000	440.0000	(11.824)	0	0	0
06/08/2007	R196	2008/02/07			Bond Future	9.4220	9.4430	0.223	0.0000	0.0000	0

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06/08/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,106.0000	1,047.0000	(5.335)	0	0	0
06/08/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	12,666.0000	12,812.0000	1.153	0	0	0
06/08/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	10,671.0000	10,801.0000	1.218	0	0	0
06/08/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,593.0000	1,518.0000	(4.708)	0	0	0
06/08/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	8,833.0000	8,946.0000	1.279	0	0	0
06/08/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,229.0000	2,137.0000	(4.127)	0	0	0
06/08/2007	R196	2008/05/02			Bond Future	9.3270	9.3480	0.225	0.0000	0.0000	0
06/08/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	5,490.0000	5,566.0000	1.384	0	0	0
06/08/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	2,960.0000	2,873.0000	(2.939)	0	0	0
06/08/2007	R201	2007/11/01			Bond Future	8.6200	8.6400	0.232	0.0000	0.0000	91
06/08/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	61,664.0000	62,643.0000	1.588	0	0	0
06/08/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	1,156.0000	999.0000	(13.581)	0	0	0
06/08/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	436.0000	363.0000	(16.743)	0	0	0
06/08/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	143.0000	114.0000	(20.280)	0	0	0
06/08/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	48,318.0000	49,214.0000	1.854	0	0	0
06/08/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	75,673.0000	76,696.0000	1.352	0	0	0
06/08/2007	R201	2008/02/07			Bond Future	8.5450	8.5650	0.234	0.0000	0.0000	0
06/08/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,536.0000	1,409.0000	(8.268)	0	0	0
06/08/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	71,010.0000	71,912.0000	1.270	0	0	0
06/08/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	2,798.0000	2,599.0000	(7.112)	0	0	0
06/08/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	58,404.0000	59,233.0000	1.419	0	0	0
06/08/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	4,794.0000	4,501.0000	(6.112)	0	0	0
06/08/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	46,754.0000	47,489.0000	1.572	0	0	0
06/08/2007	R201	2008/05/02			Bond Future	8.4500	8.4700	0.237	0.0000	0.0000	0
06/08/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	17,662.0000	18,036.0000	2.118	0	0	0
06/08/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	20,179.0000	19,545.0000	(3.142)	0	0	0
06/08/2007	R203	2007/11/01			Bond Future	8.5050	8.5250	0.235	0.0000	0.0000	0
06/08/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	626.0000	523.0000	(16.454)	0	0	0
06/08/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	69,041.0000	70,239.0000	1.735	0	0	0
06/08/2007	R203	2008/02/07			Bond Future	8.4550	8.4750	0.237	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
06/08/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	67,829.0000	68,840.0000	1.491	0	0	0
06/08/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	3,894.0000	3,621.0000	(7.011)	0	0	0
06/08/2007	R203	2008/05/02			Bond Future	8.3600	8.3800	0.239	0.0000	0.0000	0
06/08/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	27,098.0000	27,659.0000	2.070	0	0	0
06/08/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	20,053.0000	19,340.0000	(3.556)	0	0	0
06/08/2007	R204	2007/11/01			Bond Future	8.5000	8.5200	0.235	0.0000	0.0000	0
06/08/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	75,452.0000	76,540.0000	1.442	0	0	0
06/08/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	2,641.0000	2,343.0000	(11.284)	0	0	0
06/08/2007	R204	2008/02/07			Bond Future	8.4400	8.4600	0.237	0.0000	0.0000	0
06/08/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	8,988.0000	8,524.0000	(5.162)	0	0	0
06/08/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	76,577.0000	77,487.0000	1.188	0	0	0
06/08/2007	R204	2008/05/02			Bond Future	8.3700	8.3900	0.239	0.0000	0.0000	0
06/08/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	21,186.0000	20,427.0000	(3.583)	0	0	0
06/08/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	29,428.0000	30,034.0000	2.059	0	0	0
06/08/2007	R206	2007/11/01			Bond Future	8.6100	8.6300	0.232	0.0000	0.0000	0
06/08/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	872.0000	748.0000	(14.220)	0	0	0
06/08/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	41,194.0000	41,983.0000	1.915	0	0	0
06/08/2007	R206	2008/02/07			Bond Future	8.5300	8.5500	0.234	0.0000	0.0000	0
06/08/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	39,341.0000	39,984.0000	1.634	0	0	0
06/08/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	3,902.0000	3,657.0000	(6.279)	0	0	0
06/08/2007	R206	2008/05/02			Bond Future	8.4300	8.4500	0.237	0.0000	0.0000	0
06/08/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	12,957.0000	12,496.0000	(3.558)	0	0	0
06/08/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	20,799.0000	21,204.0000	1.947	0	0	0
06/08/2007	R207	2007/11/01			Bond Future	8.4500	8.4700	0.237	0.0000	0.0000	0
06/08/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	706.0000	589.0000	(16.572)	0	0	0
06/08/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	71,210.0000	72,503.0000	1.816	0	0	0
06/08/2007	R207	2008/02/07			Bond Future	8.3900	8.4100	0.238	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
06/08/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	69,277.0000	70,392.0000	1.609	0	0	0
06/08/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	3,868.0000	3,581.0000	(7.420)	0	0	0
06/08/2007	R207	2008/05/02			Bond Future	8.3300	8.3500	0.240	0.0000	0.0000	0
06/08/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	22,929.0000	22,126.0000	(3.502)	0	0	0
06/08/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	28,540.0000	29,134.0000	2.081	0	0	0
06/08/2007	R209	2007/11/01			Bond Future	7.9750	7.9750	-	0.0000	0.0000	0
06/08/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	101,516.0000	101,456.0000	(0.059)	0	0	0
06/08/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	636.0000	575.0000	(9.591)	0	0	0
06/08/2007	R209	2008/02/07			Bond Future	7.9300	7.9300	-	0.0000	0.0000	659
06/08/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	4,346.0000	4,225.0000	(2.784)	0	0	0
06/08/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	100,772.0000	100,651.0000	(0.120)	0	0	0
06/08/2007	R209	2008/05/02			Bond Future	7.8750	7.8750	-	0.0000	0.0000	0
06/08/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	31,132.0000	30,931.0000	(0.646)	0	0	0
06/08/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	43,217.0000	43,016.0000	(0.465)	0	0	0
06/08/2007	TRT1	2007/11/01			Index Future	251.4480	251.2940	(0.061)	0.0000	0.0000	400
06/08/2007	TRT1	2008/02/07			Index Future	258.0600	257.9010	(0.062)	0.0000	0.0000	0
Grand Total:											29,337