



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 06/09/2007

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
06/09/2007	\$ / R 2007/09/17			Currency Future	7.2567	7.2260	(0.423)	0.0000	0.0000	2,137
06/09/2007	\$ / R 2007/12/14			Currency Future	7.3503	7.3187	(0.430)	0.0000	0.0000	23,630
06/09/2007	\$ / R 2008/03/17			Currency Future	7.4557	7.4237	(0.429)	0.0000	0.0000	7,600
06/09/2007	ALBI 2007/11/01			Index Future	253.6760	253.7170	0.016	0.0000	0.0000	0
06/09/2007	ALBI 2007/11/01	254.00	Put	Index Future	21,671.0000	21,281.0000	(1.800)	0	0	0
06/09/2007	ALBI 2007/11/01	254.00	Call	Index Future	18,431.0000	18,451.0000	0.109	0	0	0
06/09/2007	ALBI 2008/02/07			Index Future	260.8100	260.8540	0.017	0.0000	0.0000	8
06/09/2007	ALBI 2008/02/07	254.00	Put	Index Future	9,868.0000	9,702.0000	(1.682)	0	0	0
06/09/2007	ALBI 2008/02/07	254.00	Call	Index Future	77,968.0000	78,242.0000	0.351	0	0	0
06/09/2007	CRD1 2007/11/01			Index Future	109.1540	109.1610	0.006	0.0000	0.0000	8
06/09/2007	CRD1 2008/02/07			Index Future	112.1170	112.1240	0.006	0.0000	0.0000	0
06/09/2007	GOVI 2007/11/01			jGovi	254.5300	254.5350	0.002	0.0000	0.0000	60
06/09/2007	GOVI 2007/11/01	265.00	Call	jGovi	54.0000	50.0000	(7.407)	0	0	0
06/09/2007	GOVI 2007/11/01	265.00	Put	jGovi	104,754.0000	104,700.0000	(0.052)	0	0	0
06/09/2007	GOVI 2008/02/07			jGovi	261.4400	261.4430	0.001	0.0000	0.0000	12
06/09/2007	GOVI 2008/02/07	265.00	Call	jGovi	12,520.0000	12,454.0000	(0.527)	0	0	0
06/09/2007	GOVI 2008/02/07	265.00	Put	jGovi	48,120.0000	48,024.0000	(0.200)	0	0	0

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06/09/2007	GOVI	2008/05/02			jGovi	268.0310	268.0340	0.001	0.0000	0.0000	0
06/09/2007	GOVI	2008/05/02	264.00	Put	jGovi	25,840.0000	25,746.0000	(0.364)	0	0	0
06/09/2007	GOVI	2008/05/02	264.00	Call	jGovi	66,150.0000	66,086.0000	(0.097)	0	0	0
06/09/2007	ILBI	2007/11/01			Index Future	279.7700	279.8510	0.029	0.0000	0.0000	0
06/09/2007	ILBI	2008/02/07			Index Future	287.6380	287.7230	0.030	0.0000	0.0000	0
06/09/2007	J153	2010/08/31			jSwap	10.1940	10.1850	(0.088)	0.0000	0.0000	0
06/09/2007	J157	2015/09/15			jSwap	9.6790	9.6470	(0.331)	0.0000	0.0000	0
06/09/2007	J186	2026/12/21			jSwap	8.7070	8.7170	0.115	0.0000	0.0000	0
06/09/2007	J201	2014/12/22			jSwap	9.7620	9.7320	(0.307)	0.0000	0.0000	0
06/09/2007	J203	2017/09/15			jSwap	9.5200	9.4920	(0.294)	0.0000	0.0000	0
06/09/2007	J204	2018/12/21			jSwap	9.4090	9.3830	(0.276)	0.0000	0.0000	0
06/09/2007	J207	2020/01/15			jSwap	9.3210	9.2800	(0.440)	0.0000	0.0000	0
06/09/2007	JBAR	2005/12/21			jBar	10.1630	0.0000	(100.000)	0.0000	0.0000	0
06/09/2007	JFRA	2007/11/01			jFra	10.4470	10.4500	0.029	0.0000	0.0000	0
06/09/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,697.0000	7,704.0000	0.091	0	0	0
06/09/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
06/09/2007	JFRA	2008/02/07			jFra	10.5140	10.5340	0.190	0.0000	0.0000	0
06/09/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	9,610.0000	9,549.0000	(0.635)	0	0	0
06/09/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	16,949.0000	16,937.0000	(0.071)	0	0	0
06/09/2007	JFRA	2008/05/02			jFra	10.5190	10.5380	0.181	0.0000	0.0000	0
06/09/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	16,517.0000	16,508.0000	(0.054)	0	0	0

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06/09/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	15,824.0000	15,766.0000	(0.367)	0	0	0
06/09/2007	JFRA	2008/08/07			jFra	10.4030	10.3810	(0.211)	0.0000	0.0000	0
06/09/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	18,976.0000	18,975.0000	(0.005)	0	0	0
06/09/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	19,348.0000	19,293.0000	(0.284)	0	0	0
06/09/2007	JFRA	2008/11/06			jFra	10.2410	10.2350	(0.059)	0.0000	0.0000	0
06/09/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	21,587.0000	21,554.0000	(0.153)	0	0	0
06/09/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	21,609.0000	21,591.0000	(0.083)	0	0	0
06/09/2007	JN02	2007/11/01			jNote	10.2520	10.2430	(0.088)	0.0000	0.0000	0
06/09/2007	JN02	2007/11/01	9.00	Put	Option on jNote	1,211.0000	1,196.0000	(1.239)	0	0	0
06/09/2007	JN02	2007/11/01	9.00	Call	Option on jNote	23,698.0000	23,521.0000	(0.747)	0	0	0
06/09/2007	JN02	2008/02/07			jNote	10.1480	10.1400	(0.079)	0.0000	0.0000	0
06/09/2007	JN02	2008/02/07	9.00	Put	Option on jNote	5,141.0000	5,145.0000	0.078	0	0	0
06/09/2007	JN02	2008/02/07	9.00	Call	Option on jNote	25,600.0000	25,463.0000	(0.535)	0	0	0
06/09/2007	JN02	2008/05/02			jNote	10.0370	10.0250	(0.120)	0.0000	0.0000	0
06/09/2007	JN02	2008/05/02	10.00	Put	Option on jNote	15,056.0000	15,128.0000	0.478	0	0	0
06/09/2007	JN02	2008/05/02	10.00	Call	Option on jNote	17,305.0000	17,160.0000	(0.838)	0	0	0
06/09/2007	JN05	2007/11/01			jNote	9.8400	9.8070	(0.335)	0.0000	0.0000	0
06/09/2007	JN05	2007/11/01	9.00	Put	Option on jNote	369.0000	415.0000	12.466	0	0	0
06/09/2007	JN05	2007/11/01	9.00	Call	Option on jNote	33,111.0000	31,885.0000	(3.703)	0	0	0
06/09/2007	JN05	2008/02/07			jNote	9.7690	9.7340	(0.358)	0.0000	0.0000	0
06/09/2007	JN05	2008/02/07	9.00	Call	Option on jNote	33,045.0000	31,916.0000	(3.417)	0	0	0
06/09/2007	JN05	2008/02/07	9.00	Put	Option on jNote	3,017.0000	3,239.0000	7.358	0	0	0
06/09/2007	JN05	2008/05/02			jNote	9.7010	9.6630	(0.392)	0.0000	0.0000	0
06/09/2007	JN05	2008/05/02	9.50	Call	Option on jNote	21,206.0000	20,318.0000	(4.187)	0	0	0
06/09/2007	JN05	2008/05/02	9.50	Put	Option on jNote	11,851.0000	12,446.0000	5.021	0	0	0
06/09/2007	JN10	2007/11/01			jNote	9.3850	9.3550	(0.320)	0.0000	0.0000	0
06/09/2007	JN10	2007/11/01	9.00	Put	Option on jNote	974.0000	1,157.0000	18.789	0	0	0

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06/09/2007	JN10	2007/11/01	9.00	Call	Option on jNote	25,494.0000	23,794.0000	(6.668)	0	0	0
06/09/2007	JN10	2008/02/07			jNote	9.3150	9.2850	(0.322)	0.0000	0.0000	0
06/09/2007	JN10	2008/02/07	9.00	Put	Option on jNote	5,239.0000	5,736.0000	9.487	0	0	0
06/09/2007	JN10	2008/02/07	9.00	Call	Option on jNote	25,336.0000	23,943.0000	(5.498)	0	0	0
06/09/2007	JN10	2008/05/02			jNote	9.2470	9.2160	(0.335)	0.0000	0.0000	0
06/09/2007	JN10	2008/05/02	9.00	Put	Option on jNote	8,872.0000	9,531.0000	7.428	0	0	0
06/09/2007	JN10	2008/05/02	9.00	Call	Option on jNote	26,097.0000	24,788.0000	(5.016)	0	0	0
06/09/2007	JROD	2007/09/28			jRod	9.4380	9.4340	(0.042)	0.0000	0.0000	0
06/09/2007	JROD	2007/10/31			jRod	9.7820	9.7750	(0.072)	0.0000	0.0000	0
06/09/2007	JROD	2007/11/30			jRod	10.1180	10.1080	(0.099)	0.0000	0.0000	0
06/09/2007	JROD	2007/12/31			jRod	9.9020	9.8970	(0.050)	0.0000	0.0000	0
06/09/2007	JROD	2008/01/31			jRod	10.1530	10.1480	(0.049)	0.0000	0.0000	0
06/09/2007	JROD	2008/02/29			jRod	10.3670	10.3610	(0.058)	0.0000	0.0000	0
06/09/2007	JROD	2008/03/31			jRod	10.1510	10.1470	(0.039)	0.0000	0.0000	0
06/09/2007	OTH1	2007/11/01			Index Future	248.7070	248.7770	0.028	0.0000	0.0000	12
06/09/2007	OTH1	2008/02/07			Index Future	255.4580	255.5300	0.028	0.0000	0.0000	0
06/09/2007	R153	2007/11/01			Bond Future	9.3240	9.3040	(0.215)	0.0000	0.0000	124
06/09/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	74.0000	78.0000	5.405	0	0	0
06/09/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	28,092.0000	27,582.0000	(1.815)	0	0	0
06/09/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	16.0000	17.0000	6.250	0	0	0
06/09/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	34,688.0000	34,175.0000	(1.479)	0	0	0
06/09/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	41,379.0000	40,866.0000	(1.240)	0	0	0
06/09/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0

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06/09/2007	R153	2008/02/07			Bond Future	9.2090	9.1890	(0.217)	0.0000	0.0000	1,818
06/09/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	1,725.0000	1,780.0000	3.188	0	0	0
06/09/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	24,499.0000	24,087.0000	(1.682)	0	0	0
06/09/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	999.0000	1,033.0000	3.403	0	0	0
06/09/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	29,812.0000	29,378.0000	(1.456)	0	0	0
06/09/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	547.0000	567.0000	3.656	0	0	0
06/09/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	35,441.0000	34,992.0000	(1.267)	0	0	0
06/09/2007	R153	2008/05/02			Bond Future	9.1240	9.1040	(0.219)	0.0000	0.0000	0
06/09/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	10,885.0000	10,635.0000	(2.297)	0	0	0
06/09/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	8,213.0000	8,393.0000	2.192	0	0	0
06/09/2007	R157	2007/11/01			Bond Future	8.6210	8.6210	-	0.0000	0.0000	266
06/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	77,163.0000	77,157.0000	(0.008)	0	0	0
06/09/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	95,127.0000	95,126.0000	(0.001)	0	0	0
06/09/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	77,163.0000	77,157.0000	(0.008)	0	0	0
06/09/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	3,704.0000	3,625.0000	(2.133)	0	0	35
06/09/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	12.0000	11.0000	(8.333)	0	0	0
06/09/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	353.0000	335.0000	(5.099)	0	0	0
06/09/2007	R157	2007/11/01	8.75	Put	Option on Bond Future	0.0000	8,312.0000	100.000	0	0	50
06/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	76.0000	70.0000	(7.895)	0	0	0
06/09/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	59,724.0000	59,706.0000	(0.030)	0	0	0
06/09/2007	R157	2007/11/01	8.75	Call	Option on Bond Future	0.0000	16,804.0000	100.000	0	0	0
06/09/2007	R157	2007/11/01	8.50	Call	Option on Bond Future	0.0000	8,566.0000	100.000	0	0	5
06/09/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	28,555.0000	28,476.0000	(0.277)	0	0	0
06/09/2007	R157	2007/11/01	8.50	Put	Option on Bond Future	0.0000	16,601.0000	100.000	0	0	0
06/09/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	76.0000	70.0000	(7.895)	0	0	0
06/09/2007	R157	2008/02/07			Bond Future	8.5370	8.5370	-	0.0000	0.0000	358
06/09/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	2,415.0000	2,385.0000	(1.242)	0	0	0
06/09/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	71,801.0000	71,772.0000	(0.040)	0	0	0
06/09/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	4,531.0000	4,489.0000	(0.927)	0	0	0
06/09/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	88,046.0000	88,027.0000	(0.022)	0	0	0
06/09/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,189.0000	1,171.0000	(1.514)	0	0	0
06/09/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	56,742.0000	56,700.0000	(0.074)	0	0	0

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06/09/2007	R157	2008/05/02			Bond Future	8.4750	8.4750	-	0.0000	0.0000	0
06/09/2007	R157	2008/05/02	8.75	Call	Option on Bond Future	0.0000	31,674.0000	100.000	0	0	0
06/09/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	22,977.0000	22,931.0000	(0.200)	0	0	0
06/09/2007	R157	2008/05/02	8.75	Put	Option on Bond Future	0.0000	14,451.0000	100.000	0	0	0
06/09/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	21,399.0000	21,352.0000	(0.220)	0	0	0
06/09/2007	R186	2007/11/01			Bond Future	8.2870	8.2870	-	0.0000	0.0000	0
06/09/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	989.0000	945.0000	(4.449)	0	0	0
06/09/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	92,632.0000	92,588.0000	(0.047)	0	0	0
06/09/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	229.0000	215.0000	(6.114)	0	0	0
06/09/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	123,169.0000	123,154.0000	(0.012)	0	0	0
06/09/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	155,408.0000	155,404.0000	(0.003)	0	0	0
06/09/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	40.0000	37.0000	(7.500)	0	0	0
06/09/2007	R186	2008/02/07			Bond Future	8.2240	8.2240	-	0.0000	0.0000	0
06/09/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	119,071.0000	119,022.0000	(0.041)	0	0	0
06/09/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	4,019.0000	3,970.0000	(1.219)	0	0	0
06/09/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	7,835.0000	7,764.0000	(0.906)	0	0	0
06/09/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	68,021.0000	67,930.0000	(0.134)	0	0	0
06/09/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	13,974.0000	13,882.0000	(0.658)	0	0	0
06/09/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	91,851.0000	91,781.0000	(0.076)	0	0	0
06/09/2007	R186	2008/05/02			Bond Future	8.1780	8.1780	-	0.0000	0.0000	0
06/09/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	30,623.0000	30,542.0000	(0.265)	0	0	0
06/09/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	50,500.0000	50,419.0000	(0.160)	0	0	0
06/09/2007	R196	2007/11/01			Bond Future	9.5300	9.5210	(0.094)	0.0000	0.0000	0
06/09/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	17.0000	17.0000	-	0	0	0
06/09/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	15,762.0000	15,652.0000	(0.698)	0	0	0
06/09/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	12,707.0000	12,597.0000	(0.866)	0	0	0
06/09/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	65.0000	64.0000	(1.538)	0	0	0
06/09/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	9,758.0000	9,649.0000	(1.117)	0	0	0
06/09/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	205.0000	205.0000	-	0	0	0
06/09/2007	R196	2008/02/07			Bond Future	9.3630	9.3500	(0.139)	0.0000	0.0000	0

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06/09/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	9,890.0000	9,781.0000	(1.102)	0	0	0
06/09/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	11,908.0000	11,792.0000	(0.974)	0	0	0
06/09/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,390.0000	1,408.0000	1.295	0	0	0
06/09/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	925.0000	937.0000	1.297	0	0	0
06/09/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	8,043.0000	7,941.0000	(1.268)	0	0	0
06/09/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,017.0000	2,042.0000	1.239	0	0	0
06/09/2007	R196	2008/05/02			Bond Future	9.2350	9.2200	(0.162)	0.0000	0.0000	0
06/09/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,005.0000	3,047.0000	1.398	0	0	0
06/09/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	4,825.0000	4,751.0000	(1.534)	0	0	0
06/09/2007	R201	2007/11/01			Bond Future	8.6540	8.6540	-	0.0000	0.0000	91
06/09/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	63,094.0000	63,089.0000	(0.008)	0	0	0
06/09/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	78.0000	72.0000	(7.692)	0	0	0
06/09/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	325.0000	309.0000	(4.923)	0	0	0
06/09/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	49,276.0000	49,260.0000	(0.032)	0	0	0
06/09/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	77,333.0000	77,332.0000	(0.001)	0	0	0
06/09/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	15.0000	13.0000	(13.333)	0	0	0
06/09/2007	R201	2008/02/07			Bond Future	8.5600	8.5600	-	0.0000	0.0000	0
06/09/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	3,552.0000	3,519.0000	(0.929)	0	0	0
06/09/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	46,283.0000	46,250.0000	(0.071)	0	0	0
06/09/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	1,907.0000	1,884.0000	(1.206)	0	0	0
06/09/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	58,284.0000	58,261.0000	(0.039)	0	0	0
06/09/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	949.0000	935.0000	(1.475)	0	0	0
06/09/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	71,195.0000	71,180.0000	(0.021)	0	0	0
06/09/2007	R201	2008/05/02			Bond Future	8.4900	8.4900	-	0.0000	0.0000	0
06/09/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	17,448.0000	17,411.0000	(0.212)	0	0	0
06/09/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	17,951.0000	17,914.0000	(0.206)	0	0	0
06/09/2007	R203	2007/11/01			Bond Future	8.4900	8.5000	0.118	0.0000	0.0000	0
06/09/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	165.0000	146.0000	(11.515)	0	0	0
06/09/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	67,602.0000	68,235.0000	0.936	0	0	0
06/09/2007	R203	2008/02/07			Bond Future	8.4120	8.4220	0.119	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
06/09/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	3,153.0000	3,038.0000	(3.647)	0	0	0
06/09/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	64,320.0000	64,850.0000	0.824	0	0	0
06/09/2007	R203	2008/05/02			Bond Future	8.3520	8.3620	0.120	0.0000	0.0000	0
06/09/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	25,374.0000	25,672.0000	1.174	0	0	0
06/09/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	18,840.0000	18,500.0000	(1.805)	0	0	0
06/09/2007	R204	2007/11/01			Bond Future	8.4520	8.4620	0.118	0.0000	0.0000	0
06/09/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	1,201.0000	1,110.0000	(7.577)	0	0	0
06/09/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	70,675.0000	71,281.0000	0.857	0	0	0
06/09/2007	R204	2008/02/07			Bond Future	8.3770	8.3870	0.119	0.0000	0.0000	0
06/09/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	7,838.0000	7,634.0000	(2.603)	0	0	0
06/09/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	71,082.0000	71,569.0000	0.685	0	0	0
06/09/2007	R204	2008/05/02			Bond Future	8.3210	8.3310	0.120	0.0000	0.0000	0
06/09/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	21,203.0000	20,827.0000	(1.773)	0	0	0
06/09/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	26,091.0000	26,401.0000	1.188	0	0	0
06/09/2007	R206	2007/11/01			Bond Future	8.6490	8.6490	-	0.0000	0.0000	0
06/09/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	42,329.0000	42,317.0000	(0.028)	0	0	0
06/09/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	227.0000	215.0000	(5.286)	0	0	0
06/09/2007	R206	2008/02/07			Bond Future	8.5440	8.5440	-	0.0000	0.0000	0
06/09/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	38,946.0000	38,918.0000	(0.072)	0	0	0
06/09/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	2,885.0000	2,858.0000	(0.936)	0	0	0
06/09/2007	R206	2008/05/02			Bond Future	8.4700	8.4700	-	0.0000	0.0000	0
06/09/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	11,216.0000	11,185.0000	(0.276)	0	0	0
06/09/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	20,790.0000	20,759.0000	(0.149)	0	0	0
06/09/2007	R207	2007/11/01			Bond Future	8.3930	8.4030	0.119	0.0000	0.0000	0
06/09/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	66,719.0000	67,400.0000	1.021	0	0	0
06/09/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	250.0000	222.0000	(11.200)	0	0	0
06/09/2007	R207	2008/02/07			Bond Future	8.3210	8.3310	0.120	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
06/09/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	63,941.0000	64,519.0000	0.904	0	0	0
06/09/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	3,392.0000	3,263.0000	(3.803)	0	0	0
06/09/2007	R207	2008/05/02			Bond Future	8.2700	8.2800	0.121	0.0000	0.0000	0
06/09/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	23,395.0000	22,992.0000	(1.723)	0	0	0
06/09/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	24,802.0000	25,102.0000	1.210	0	0	0
06/09/2007	R209	2007/11/01			Bond Future	7.9090	7.8990	(0.126)	0.0000	0.0000	0
06/09/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	94,845.0000	93,893.0000	(1.004)	0	0	0
06/09/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	209.0000	210.0000	0.478	0	0	0
06/09/2007	R209	2008/02/07			Bond Future	7.8520	7.8420	(0.127)	0.0000	0.0000	659
06/09/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	3,847.0000	3,917.0000	1.820	0	0	0
06/09/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	92,833.0000	91,941.0000	(0.961)	0	0	0
06/09/2007	R209	2008/05/02			Bond Future	7.8090	7.7990	(0.128)	0.0000	0.0000	0
06/09/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	31,901.0000	32,310.0000	1.282	0	0	0
06/09/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	37,640.0000	37,081.0000	(1.485)	0	0	0
06/09/2007	TRT1	2007/11/01			Index Future	251.4480	251.4540	0.002	0.0000	0.0000	400
06/09/2007	TRT1	2008/02/07			Index Future	258.2740	258.2790	0.002	0.0000	0.0000	0
Grand Total:											37,273