



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 02/04/2007

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
02/04/2007	ALBI	2007/05/03			Index Future	254.6240	254.4570	(0.066)	0.0000	0.0000	0
02/04/2007	ALBI	2007/05/03	254.00	Call	Index Future	18,802.0000	17,176.0000	(8.648)	0	0	0
02/04/2007	ALBI	2007/05/03	254.00	Put	Index Future	12,562.0000	12,606.0000	0.350	0	0	0
02/04/2007	ALBI	2007/08/02			Index Future	260.4710	260.3090	(0.062)	0.0000	0.0000	0
02/04/2007	ALBI	2007/08/02	254.00	Put	Index Future	8,132.0000	8,192.0000	0.738	0	0	0
02/04/2007	ALBI	2007/08/02	254.00	Call	Index Future	72,842.0000	71,282.0000	(2.142)	0	0	0
02/04/2007	ALBI	2007/11/01			Index Future	266.4730	266.3250	(0.056)	0.0000	0.0000	0
02/04/2007	ALBI	2007/11/01	254.00	Put	Index Future	5,100.0000	5,125.0000	0.490	0	0	0
02/04/2007	ALBI	2007/11/01	254.00	Call	Index Future	129,830.0000	128,375.0000	(1.121)	0	0	0
02/04/2007	ALBI	2008/02/07			Index Future	273.0460	272.9170	(0.047)	0.0000	0.0000	0
02/04/2007	ALBI	2008/02/07	254.00	Call	Index Future	193,583.0000	192,297.0000	(0.664)	0	0	0
02/04/2007	ALBI	2008/02/07	254.00	Put	Index Future	3,123.0000	3,127.0000	0.128	0	0	0
02/04/2007	CRD1	2007/05/03			Index Future	108.8810	109.0480	0.153	0.0000	0.0000	10
02/04/2007	GOVI	2007/05/03			jGovi	254.5360	255.0780	0.213	0.0000	0.0000	144
02/04/2007	GOVI	2007/05/03	235.00	Call	jGovi	195,360.0000	200,780.0000	2.774	0	0	0
02/04/2007	GOVI	2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
02/04/2007	GOVI	2007/08/02			jGovi	260.0360	260.5910	0.213	0.0000	0.0000	69
02/04/2007	GOVI	2007/08/02	240.50	Put	jGovi	4.0000	3.0000	(25.000)	0	0	0
02/04/2007	GOVI	2007/08/02	240.50	Call	jGovi	195,364.0000	200,913.0000	2.840	0	0	0

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02/04/2007	GOVI	2007/11/01			jGovi	265.8120	266.3795	0.213	0.0000	0.0000	0
02/04/2007	GOVI	2007/11/01	265.00	Call	jGovi	44,912.0000	47,754.0000	6.328	0	0	0
02/04/2007	GOVI	2007/11/01	265.00	Put	jGovi	36,792.0000	33,959.0000	(7.700)	0	0	0
02/04/2007	GOVI	2008/02/07			jGovi	272.5900	273.0450	0.167	0.0000	0.0000	0
02/04/2007	GOVI	2008/02/07	265.00	Call	jGovi	96,618.0000	99,801.0000	3.294	0	0	0
02/04/2007	GOVI	2008/02/07	265.00	Put	jGovi	20,718.0000	19,351.0000	(6.598)	0	0	0
02/04/2007	ILBI	2007/05/03			Index Future	256.6030	256.6030	-	0.0000	0.0000	0
02/04/2007	ILBI	2007/08/02			Index Future	262.4960	260.4710	(0.771)	0.0000	0.0000	0
02/04/2007	J153	2010/08/31			jSwap	8.8380	8.8460	0.091	0.0000	0.0000	0
02/04/2007	J157	2015/09/15			jSwap	8.3790	8.3760	(0.036)	0.0000	0.0000	0
02/04/2007	J186	2026/12/21			jSwap	7.8940	7.8750	(0.241)	0.0000	0.0000	0
02/04/2007	J201	2014/12/22			jSwap	8.4550	8.4580	0.035	0.0000	0.0000	0
02/04/2007	J203	2017/09/15			jSwap	8.2690	8.2650	(0.048)	0.0000	0.0000	0
02/04/2007	J204	2018/12/21			jSwap	8.2420	8.2320	(0.121)	0.0000	0.0000	0
02/04/2007	J207	2020/01/15			jSwap	8.1850	8.1730	(0.147)	0.0000	0.0000	0
02/04/2007	JBAR	2005/12/21			jBar	9.1790	9.1790	-	0.0000	0.0000	0
02/04/2007	JFRA	2007/05/03			jFra	9.2260	9.2250	(0.011)	0.0000	0.0000	0
02/04/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,206.0000	4,204.0000	(0.048)	0	0	0
02/04/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
02/04/2007	JFRA	2007/08/02			jFra	9.2670	9.2760	0.097	0.0000	0.0000	0
02/04/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	19.0000	17.0000	(10.526)	0	0	0

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02/04/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,325.0000	4,345.0000	0.462	0	0	0
02/04/2007	JFRA	2007/11/01			jFra	9.2120	9.2160	0.043	0.0000	0.0000	0
02/04/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,572.0000	4,579.0000	0.153	0	0	0
02/04/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	86.0000	83.0000	(3.488)	0	0	0
02/04/2007	JFRA	2008/02/07			jFra	9.1960	9.1790	(0.185)	0.0000	0.0000	0
02/04/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	16,473.0000	16,403.0000	(0.425)	0	0	0
02/04/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	20,596.0000	20,488.0000	(0.524)	0	0	0
02/04/2007	JN02	2007/05/03			jNote	9.0060	9.0160	0.111	0.0000	0.0000	0
02/04/2007	JN02	2007/05/03	9.25	Put	Option on jNote	8,579.0000	8,203.0000	(4.383)	0	0	0
02/04/2007	JN02	2007/05/03	9.25	Call	Option on jNote	4,135.0000	3,941.0000	(4.692)	0	0	0
02/04/2007	JN02	2007/08/02			jNote	8.9050	8.9170	0.135	0.0000	0.0000	0
02/04/2007	JN02	2007/08/02	9.25	Call	Option on jNote	8,833.0000	8,785.0000	(0.543)	0	0	0
02/04/2007	JN02	2007/08/02	9.25	Put	Option on jNote	15,121.0000	14,854.0000	(1.766)	0	0	0
02/04/2007	JN05	2007/05/03			jNote	8.5190	8.5240	0.059	0.0000	0.0000	0
02/04/2007	JN05	2007/05/03	9.25	Call	Option on jNote	172.0000	135.0000	(21.512)	0	0	0
02/04/2007	JN05	2007/05/03	9.25	Put	Option on jNote	29,553.0000	29,309.0000	(0.826)	0	0	0
02/04/2007	JN05	2007/08/02			jNote	8.4500	8.4550	0.059	0.0000	0.0000	0
02/04/2007	JN05	2007/08/02	9.25	Put	Option on jNote	34,322.0000	34,063.0000	(0.755)	0	0	0
02/04/2007	JN05	2007/08/02	9.25	Call	Option on jNote	2,107.0000	2,055.0000	(2.468)	0	0	0
02/04/2007	JN10	2007/05/03			jNote	8.1880	8.1850	(0.037)	0.0000	0.0000	0
02/04/2007	JN10	2007/05/03	9.00	Put	Option on jNote	54,608.0000	54,807.0000	0.364	0	0	0
02/04/2007	JN10	2007/05/03	9.00	Call	Option on jNote	1.0000	0.0000	(100.000)	0	0	0
02/04/2007	JN10	2007/08/02			jNote	8.1360	8.1330	(0.037)	0.0000	0.0000	0
02/04/2007	JN10	2007/08/02	9.00	Put	Option on jNote	58,562.0000	58,736.0000	0.297	0	0	0
02/04/2007	JN10	2007/08/02	9.00	Call	Option on jNote	303.0000	277.0000	(8.581)	0	0	0
02/04/2007	JROD	2007/04/30			jRod	8.7320	8.7180	(0.160)	0.0000	0.0000	0

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02/04/2007	JROD	2007/05/31			jRod	8.9250	8.9020	(0.258)	0.0000	0.0000	0
02/04/2007	JROD	2007/06/29			jRod	9.1790	9.1520	(0.294)	0.0000	0.0000	0
02/04/2007	JROD	2007/07/31			jRod	9.0630	9.0490	(0.154)	0.0000	0.0000	0
02/04/2007	JROD	2007/08/31			jRod	9.1930	9.1780	(0.163)	0.0000	0.0000	0
02/04/2007	JROD	2007/09/28			jRod	9.3230	9.3070	(0.172)	0.0000	0.0000	0
02/04/2007	JROD	2007/10/31			jRod	9.1950	9.1840	(0.120)	0.0000	0.0000	0
02/04/2007	JROD	2007/11/30			jRod	9.2830	9.2720	(0.118)	0.0000	0.0000	0
02/04/2007	JROD	2007/12/31			jRod	9.3820	9.3710	(0.117)	0.0000	0.0000	0
02/04/2007	OTH1	2007/05/03			Index Future	250.9890	251.5480	0.223	0.0000	0.0000	15
02/04/2007	R153	2007/05/03			Bond Future	8.1750	8.1550	(0.245)	0.0000	0.0000	366
02/04/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	347.0000	248.0000	(28.530)	0	0	0
02/04/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	11,419.0000	11,770.0000	3.074	0	0	0
02/04/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	19,499.0000	20,020.0000	2.672	0	0	0
02/04/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	1,408.0000	1,139.0000	(19.105)	0	0	0
02/04/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	118.0000	77.0000	(34.746)	0	0	0
02/04/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	18,082.0000	18,582.0000	2.765	0	0	0
02/04/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	16,686.0000	17,162.0000	2.853	0	0	0
02/04/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	570.0000	426.0000	(25.263)	0	0	0
02/04/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	446.0000	326.0000	(26.906)	0	0	0
02/04/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	25,313.0000	25,891.0000	2.283	0	0	0
02/04/2007	R153	2007/08/02			Bond Future	8.1250	8.1050	(0.246)	0.0000	0.0000	0
02/04/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	4,472.0000	4,202.0000	(6.038)	0	0	0
02/04/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	15,216.0000	15,524.0000	2.024	0	0	0
02/04/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	19,512.0000	19,876.0000	1.866	0	0	0
02/04/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	3,090.0000	2,877.0000	(6.893)	0	0	0
02/04/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	21,798.0000	22,188.0000	1.789	0	0	0

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02/04/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	2,809.0000	2,609.0000	(7.120)	0	0	0
02/04/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	20,645.0000	21,022.0000	1.826	0	0	0
02/04/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	2,551.0000	2,364.0000	(7.330)	0	0	0
02/04/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	26,587.0000	27,022.0000	1.636	0	0	0
02/04/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,717.0000	1,576.0000	(8.212)	0	0	0
02/04/2007	R157	2007/05/03			Bond Future	7.8300	7.8000	(0.383)	0.0000	0.0000	481
02/04/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	563.0000	363.0000	(35.524)	0	0	0
02/04/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	27.0000	13.0000	(51.852)	0	0	0
02/04/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	48,728.0000	50,741.0000	4.131	0	0	0
02/04/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	2,454.0000	2,547.0000	3.790	0	0	75
02/04/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	69,081.0000	71,248.0000	3.137	0	0	0
02/04/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	27,058.0000	24,938.0000	(7.835)	0	0	0
02/04/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	97.0000	53.0000	(45.361)	0	0	0
02/04/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	82,639.0000	84,837.0000	2.660	0	0	0
02/04/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	18,307.0000	19,411.0000	6.030	0	0	0
02/04/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	133.0000	74.0000	(44.361)	0	0	0
02/04/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	5,862.0000	4,754.0000	(18.901)	0	0	60
02/04/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	179.0000	103.0000	(42.458)	0	0	0
02/04/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	62,274.0000	64,410.0000	3.430	0	0	0
02/04/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	65,678.0000	67,831.0000	3.278	0	0	0
02/04/2007	R157	2007/08/02			Bond Future	7.7900	7.7600	(0.385)	0.0000	0.0000	0
02/04/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	3,115.0000	2,759.0000	(11.429)	0	0	0
02/04/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	69,901.0000	71,707.0000	2.584	0	0	0
02/04/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	5,297.0000	4,766.0000	(10.025)	0	0	0
02/04/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	2,793.0000	2,467.0000	(11.672)	0	0	0
02/04/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	55,127.0000	56,757.0000	2.957	0	0	0
02/04/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	72,935.0000	74,769.0000	2.515	0	0	0
02/04/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	66,889.0000	68,664.0000	2.654	0	0	0
02/04/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	1,792.0000	1,562.0000	(12.835)	0	0	0
02/04/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	85,237.0000	87,169.0000	2.267	0	0	0
02/04/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	3,471.0000	3,084.0000	(11.150)	0	0	0
02/04/2007	R186	2007/05/03			Bond Future	7.5380	7.4880	(0.663)	0.0000	0.0000	0
02/04/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	180.0000	83.0000	(53.889)	0	0	0

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02/04/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	106,361.0000	112,493.0000	5.765	0	0	0
02/04/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	117,108.0000	123,283.0000	5.273	0	0	0
02/04/2007	R186	2007/05/03	8.75	Put	Option on Bond Future	25.0000	9.0000	(64.000)	0	0	0
02/04/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	138,254.0000	144,468.0000	4.495	0	0	0
02/04/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	607.0000	322.0000	(46.952)	0	0	0
02/04/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	131.0000	58.0000	(55.725)	0	0	0
02/04/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	84,661.0000	90,606.0000	7.022	0	0	0
02/04/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	111,747.0000	117,904.0000	5.510	0	0	0
02/04/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	95.0000	41.0000	(56.842)	0	0	0
02/04/2007	R186	2007/08/02			Bond Future	7.4920	7.4420	(0.667)	0.0000	0.0000	0
02/04/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	125,652.0000	131,228.0000	4.438	0	0	0
02/04/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	3,733.0000	3,084.0000	(17.385)	0	0	0
02/04/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	4,182.0000	3,469.0000	(17.049)	0	0	0
02/04/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	2,356.0000	1,915.0000	(18.718)	0	0	0
02/04/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	115,835.0000	121,278.0000	4.699	0	0	0
02/04/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	4,682.0000	3,900.0000	(16.702)	0	0	0
02/04/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	7,302.0000	6,183.0000	(15.325)	0	0	0
02/04/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	145,365.0000	151,149.0000	3.979	0	0	0
02/04/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	96,468.0000	101,574.0000	5.293	0	0	0
02/04/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	120,737.0000	126,249.0000	4.565	0	0	0
02/04/2007	R196	2007/05/03			Bond Future	8.5340	8.5110	(0.270)	0.0000	0.0000	0
02/04/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	480.0000	489.0000	1.875	0	0	0
02/04/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	4,325.0000	4,557.0000	5.364	0	0	0
02/04/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	2,330.0000	2,034.0000	(12.704)	0	0	0
02/04/2007	R196	2007/05/03	8.75	Put	Option on Bond Future	713.0000	560.0000	(21.459)	0	0	0
02/04/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	1,759.0000	1,850.0000	5.173	0	0	0
02/04/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	5,255.0000	4,878.0000	(7.174)	0	0	0
02/04/2007	R196	2007/08/02			Bond Future	8.3870	8.3610	(0.310)	0.0000	0.0000	0
02/04/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	7,168.0000	7,397.0000	3.195	0	0	0
02/04/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	1,876.0000	1,725.0000	(8.049)	0	0	0
02/04/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,064.0000	3,181.0000	3.819	0	0	0
02/04/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	3,210.0000	3,001.0000	(6.511)	0	0	0
02/04/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	4,861.0000	5,033.0000	3.538	0	0	0

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02/04/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	5,071.0000	4,807.0000	(5.206)	0	0	0
02/04/2007	R201	2007/05/03			Bond Future	7.8800	7.8400	(0.508)	0.0000	0.0000	0
02/04/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	577.0000	358.0000	(37.955)	0	0	0
02/04/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	35,917.0000	38,031.0000	5.886	0	0	0
02/04/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	188.0000	104.0000	(44.681)	0	0	0
02/04/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	46,604.0000	48,852.0000	4.824	0	0	0
02/04/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	51,999.0000	54,282.0000	4.390	0	0	0
02/04/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	62,771.0000	65,088.0000	3.691	0	0	0
02/04/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	29.0000	13.0000	(55.172)	0	0	0
02/04/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	103.0000	53.0000	(48.544)	0	0	0
02/04/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	140.0000	75.0000	(46.429)	0	0	0
02/04/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	49,300.0000	51,568.0000	4.600	0	0	0
02/04/2007	R201	2007/08/02			Bond Future	7.8300	7.7900	(0.511)	0.0000	0.0000	0
02/04/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	4,521.0000	3,978.0000	(12.011)	0	0	0
02/04/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	41,840.0000	43,580.0000	4.159	0	0	0
02/04/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	65,601.0000	67,655.0000	3.131	0	0	0
02/04/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	2,649.0000	2,290.0000	(13.552)	0	0	0
02/04/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	2,954.0000	2,563.0000	(13.236)	0	0	0
02/04/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	51,087.0000	52,979.0000	3.703	0	0	0
02/04/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	1,522.0000	1,292.0000	(15.112)	0	0	0
02/04/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	2,375.0000	2,046.0000	(13.853)	0	0	0
02/04/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	55,860.0000	57,813.0000	3.496	0	0	0
02/04/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	53,462.0000	55,386.0000	3.599	0	0	0
02/04/2007	R203	2007/05/03			Bond Future	7.7440	7.7090	(0.452)	0.0000	0.0000	0
02/04/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	69,209.0000	71,729.0000	3.641	0	0	0
02/04/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	65,920.0000	68,438.0000	3.820	0	0	0
02/04/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	8.0000	3.0000	(62.500)	0	0	0
02/04/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	85,450.0000	87,973.0000	2.953	0	0	0
02/04/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/04/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	72,485.0000	75,007.0000	3.479	0	0	0
02/04/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	61.0000	29.0000	(52.459)	0	0	0
02/04/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	52,651.0000	55,142.0000	4.731	0	0	0
02/04/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	4.0000	2.0000	(50.000)	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
02/04/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
02/04/2007	R203	2007/08/02			Bond Future	7.6850	7.6500	(0.455)	0.0000	0.0000	0
02/04/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	285.0000	224.0000	(21.404)	0	0	0
02/04/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	88,617.0000	91,051.0000	2.747	0	0	0
02/04/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	652.0000	529.0000	(18.865)	0	0	0
02/04/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	70,035.0000	72,360.0000	3.320	0	0	0
02/04/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,960.0000	1,657.0000	(15.459)	0	0	0
02/04/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	793.0000	647.0000	(18.411)	0	0	0
02/04/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	73,114.0000	75,463.0000	3.213	0	0	0
02/04/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	57,913.0000	60,105.0000	3.785	0	0	0
02/04/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	76,204.0000	78,575.0000	3.111	0	0	0
02/04/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	959.0000	789.0000	(17.727)	0	0	0
02/04/2007	R204	2007/05/03			Bond Future	7.7360	7.7020	(0.440)	0.0000	0.0000	0
02/04/2007	R204	2007/05/03	8.80	Put	Option on Bond Future	135.0000	74.0000	(45.185)	0	0	0
02/04/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	74,231.0000	76,767.0000	3.416	0	0	0
02/04/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	77,645.0000	80,200.0000	3.291	0	0	0
02/04/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	730.0000	478.0000	(34.521)	0	0	0
02/04/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	183.0000	104.0000	(43.169)	0	0	0
02/04/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	57,209.0000	59,572.0000	4.130	0	0	0
02/04/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	91,225.0000	93,821.0000	2.846	0	0	0
02/04/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	37.0000	18.0000	(51.351)	0	0	0
02/04/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	70,814.0000	73,328.0000	3.550	0	0	0
02/04/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	245.0000	144.0000	(41.224)	0	0	0
02/04/2007	R204	2007/08/02			Bond Future	7.6840	7.6490	(0.455)	0.0000	0.0000	0
02/04/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	77,669.0000	79,875.0000	2.840	0	0	0
02/04/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	3,226.0000	2,837.0000	(12.058)	0	0	0
02/04/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	4,063.0000	3,600.0000	(11.396)	0	0	0
02/04/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	83,690.0000	85,970.0000	2.724	0	0	0
02/04/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	95,962.0000	98,365.0000	2.504	0	0	0
02/04/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	1,981.0000	1,716.0000	(13.377)	0	0	0
02/04/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	6,284.0000	5,645.0000	(10.169)	0	0	0
02/04/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	65,972.0000	68,003.0000	3.079	0	0	0
02/04/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	80,667.0000	82,911.0000	2.782	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
02/04/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	3,624.0000	3,199.0000	(11.727)	0	0	0
02/04/2007	R206	2007/05/03			Bond Future	7.8760	7.8310	(0.571)	0.0000	0.0000	0
02/04/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	4,187.0000	3,159.0000	(24.552)	0	0	0
02/04/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	1,187.0000	770.0000	(35.131)	0	0	0
02/04/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	10,441.0000	11,695.0000	12.010	0	0	0
02/04/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	4,173.0000	4,747.0000	13.755	0	0	0
02/04/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	10,579.0000	8,871.0000	(16.145)	0	0	0
02/04/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	19,901.0000	21,765.0000	9.366	0	0	0
02/04/2007	R206	2007/08/02			Bond Future	7.8070	7.7610	(0.589)	0.0000	0.0000	0
02/04/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	4,781.0000	4,131.0000	(13.595)	0	0	0
02/04/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	18,145.0000	19,445.0000	7.165	0	0	0
02/04/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	11,574.0000	12,524.0000	8.208	0	0	0
02/04/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	14,395.0000	13,069.0000	(9.212)	0	0	0
02/04/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	8,669.0000	7,694.0000	(11.247)	0	0	0
02/04/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	26,365.0000	27,990.0000	6.163	0	0	0
02/04/2007	R207	2007/05/03			Bond Future	7.6620	7.6280	(0.444)	0.0000	0.0000	0
02/04/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	48.0000	22.0000	(54.167)	0	0	0
02/04/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/04/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	62,921.0000	65,568.0000	4.207	0	0	0
02/04/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	97,777.0000	100,450.0000	2.734	0	0	0
02/04/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	6.0000	2.0000	(66.667)	0	0	0
02/04/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	84,041.0000	86,712.0000	3.178	0	0	0
02/04/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	77,065.0000	79,734.0000	3.463	0	0	0
02/04/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	80,562.0000	83,232.0000	3.314	0	0	0
02/04/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
02/04/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
02/04/2007	R207	2007/08/02			Bond Future	7.6120	7.5770	(0.460)	0.0000	0.0000	0
02/04/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	243.0000	189.0000	(22.222)	0	0	0
02/04/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,725.0000	1,447.0000	(16.116)	0	0	0
02/04/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	100,868.0000	103,549.0000	2.658	0	0	0
02/04/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	67,793.0000	70,250.0000	3.624	0	0	0
02/04/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	685.0000	555.0000	(18.978)	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
02/04/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	80,941.0000	83,523.0000	3.190	0	0	0
02/04/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	84,259.0000	86,864.0000	3.092	0	0	0
02/04/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	831.0000	678.0000	(18.412)	0	0	0
02/04/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	561.0000	452.0000	(19.430)	0	0	0
02/04/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	87,582.0000	90,206.0000	2.996	0	0	0
02/04/2007	R209	2007/05/03			Bond Future	7.2450	7.2050	(0.552)	0.0000	0.0000	0
02/04/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	4,301.0000	4,856.0000	12.904	0	0	0
02/04/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	31,605.0000	27,792.0000	(12.065)	0	0	0
02/04/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	13,948.0000	15,691.0000	12.496	0	0	0
02/04/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	823.0000	900.0000	9.356	0	0	0
02/04/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	57,403.0000	53,114.0000	(7.472)	0	0	0
02/04/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	13,404.0000	10,780.0000	(19.576)	0	0	0
02/04/2007	R209	2007/08/02			Bond Future	7.2100	7.1700	(0.555)	0.0000	0.0000	314
02/04/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	28,745.0000	30,857.0000	7.347	0	0	0
02/04/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	24,391.0000	22,114.0000	(9.335)	0	0	0
02/04/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	61,349.0000	57,768.0000	(5.837)	0	0	0
02/04/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	40,241.0000	37,254.0000	(7.423)	0	0	0
02/04/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	16,808.0000	18,209.0000	8.335	0	0	0
02/04/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	8,711.0000	9,518.0000	9.264	0	0	0
02/04/2007	TRT1	2007/05/03			Index Future	251.5160	252.0520	0.213	0.0000	0.0000	500
Grand Total:											2,034