



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 03/05/2007

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
03/05/2007	ALBI	2007/05/03			Index Future	255.6830	256.7170	0.404	0.0000	0.0000	0
03/05/2007	ALBI	2007/05/03	254.00	Call	Index Future	16,842.0000	27,170.0000	61.323	0	0	0
03/05/2007	ALBI	2007/05/03	254.00	Put	Index Future	12.0000	0.0000	(100.000)	0	0	0
03/05/2007	ALBI	2007/08/02			Index Future	261.5700	262.4370	0.331	0.0000	0.0000	0
03/05/2007	ALBI	2007/08/02	254.00	Call	Index Future	79,560.0000	87,250.0000	9.666	0	0	0
03/05/2007	ALBI	2007/08/02	254.00	Put	Index Future	3,860.0000	2,880.0000	(25.389)	0	0	0
03/05/2007	ALBI	2007/11/01			Index Future	267.6340	268.5010	0.324	0.0000	0.0000	0
03/05/2007	ALBI	2007/11/01	254.00	Put	Index Future	2,851.0000	2,286.0000	(19.818)	0	0	0
03/05/2007	ALBI	2007/11/01	254.00	Call	Index Future	139,191.0000	147,296.0000	5.823	0	0	0
03/05/2007	ALBI	2008/02/07			Index Future	274.2570	275.1480	0.325	0.0000	0.0000	0
03/05/2007	ALBI	2008/02/07	254.00	Put	Index Future	1,877.0000	1,547.0000	(17.581)	0	0	0
03/05/2007	ALBI	2008/02/07	254.00	Call	Index Future	204,447.0000	213,027.0000	4.197	0	0	0
03/05/2007	CRD1	2007/05/03			Index Future	109.2780	109.5800	0.276	0.0000	0.0000	0
03/05/2007	CRD1	2007/08/02			Index Future	111.6350	111.8900	0.228	0.0000	0.0000	10
03/05/2007	GOVI	2007/05/03			jGovi	256.4425	257.5050	0.414	0.0000	0.0000	0
03/05/2007	GOVI	2007/05/03	235.00	Put	jGovi	0.0000	0.0000	-	0	0	0
03/05/2007	GOVI	2007/05/03	235.00	Call	jGovi	214,425.0000	225,050.0000	4.955	0	0	0
03/05/2007	GOVI	2007/08/02			jGovi	261.9730	262.7990	0.315	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
03/05/2007	GOVI	2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
03/05/2007	GOVI	2007/08/02	240.50	Call	jGovi	214,730.0000	222,990.0000	3.847	0	0	0
03/05/2007	GOVI	2007/11/01			jGovi	267.8235	268.6680	0.315	0.0000	0.0000	59
03/05/2007	GOVI	2007/11/01	265.00	Call	jGovi	53,417.0000	58,736.0000	9.958	0	0	0
03/05/2007	GOVI	2007/11/01	265.00	Put	jGovi	25,182.0000	22,056.0000	(12.414)	0	0	0
03/05/2007	GOVI	2008/02/07			jGovi	274.3640	274.9140	0.200	0.0000	0.0000	0
03/05/2007	GOVI	2008/02/07	265.00	Put	jGovi	14,431.0000	13,263.0000	(8.094)	0	0	0
03/05/2007	GOVI	2008/02/07	265.00	Call	jGovi	108,071.0000	112,403.0000	4.008	0	0	0
03/05/2007	ILBI	2007/05/03			Index Future	275.7880	275.7880	-	0.0000	0.0000	0
03/05/2007	ILBI	2007/08/02			Index Future	282.1610	282.1610	-	0.0000	0.0000	0
03/05/2007	J153	2010/08/31			jSwap	8.8430	8.8070	(0.407)	0.0000	0.0000	0
03/05/2007	J157	2015/09/15			jSwap	8.3490	8.3120	(0.443)	0.0000	0.0000	0
03/05/2007	J186	2026/12/21			jSwap	7.8140	7.7870	(0.346)	0.0000	0.0000	0
03/05/2007	J201	2014/12/22			jSwap	8.4280	8.3940	(0.403)	0.0000	0.0000	0
03/05/2007	J203	2017/09/15			jSwap	8.2500	8.2020	(0.582)	0.0000	0.0000	0
03/05/2007	J204	2018/12/21			jSwap	8.2060	8.1670	(0.475)	0.0000	0.0000	0
03/05/2007	J207	2020/01/15			jSwap	8.1340	8.0990	(0.430)	0.0000	0.0000	0
03/05/2007	JBAR	2005/12/21			jBar	9.2080	9.2080	-	0.0000	0.0000	0
03/05/2007	JFRA	2007/05/03			jFra	9.2130	9.2130	-	0.0000	0.0000	0
03/05/2007	JFRA	2007/05/03	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
03/05/2007	JFRA	2007/05/03	7.50	Call	Option on jFra	4,174.0000	4,154.0000	(0.479)	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
03/05/2007	JFRA	2007/08/02			jFra	9.2900	9.2860	(0.043)	0.0000	0.0000	0
03/05/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	4,368.0000	4,358.0000	(0.229)	0	0	0
03/05/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	6.0000	6.0000	-	0	0	0
03/05/2007	JFRA	2007/11/01			jFra	9.2250	9.2130	(0.130)	0.0000	0.0000	0
03/05/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	4,576.0000	4,546.0000	(0.656)	0	0	0
03/05/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	57.0000	58.0000	1.754	0	0	0
03/05/2007	JFRA	2008/02/07			jFra	9.1430	9.1310	(0.131)	0.0000	0.0000	0
03/05/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	15,535.0000	15,520.0000	(0.097)	0	0	0
03/05/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,542.0000	19,494.0000	(0.246)	0	0	0
03/05/2007	JN02	2007/05/03			jNote	9.0150	9.0150	-	0.0000	0.0000	0
03/05/2007	JN02	2007/05/03	9.25	Put	Option on jNote	4,337.0000	4,626.0000	6.664	0	0	0
03/05/2007	JN02	2007/05/03	9.25	Call	Option on jNote	57.0000	0.0000	(100.000)	0	0	0
03/05/2007	JN02	2007/08/02			jNote	8.9200	8.8970	(0.258)	0.0000	0.0000	0
03/05/2007	JN02	2007/08/02	9.25	Call	Option on jNote	7,322.0000	7,102.0000	(3.005)	0	0	0
03/05/2007	JN02	2007/08/02	9.25	Put	Option on jNote	13,336.0000	13,537.0000	1.507	0	0	0
03/05/2007	JN02	2007/11/01			jNote	0.0000	8.7670	100.000	0.0000	0.0000	0
03/05/2007	JN02	2007/11/01	9.00	Put	Option on jNote	0.0000	16,343.0000	100.000	0	0	0
03/05/2007	JN02	2007/11/01	9.00	Call	Option on jNote	0.0000	12,090.0000	100.000	0	0	0
03/05/2007	JN02	2008/02/07			jNote	0.0000	8.6240	100.000	0.0000	0.0000	0
03/05/2007	JN02	2008/02/07	9.00	Put	Option on jNote	0.0000	21,146.0000	100.000	0	0	0
03/05/2007	JN02	2008/02/07	9.00	Call	Option on jNote	0.0000	14,333.0000	100.000	0	0	0
03/05/2007	JN05	2007/05/03			jNote	8.5000	8.5000	-	0.0000	0.0000	0
03/05/2007	JN05	2007/05/03	9.25	Call	Option on jNote	0.0000	0.0000	-	0	0	0
03/05/2007	JN05	2007/05/03	9.25	Put	Option on jNote	30,149.0000	31,730.0000	5.244	0	0	0
03/05/2007	JN05	2007/08/02			jNote	8.4290	8.3890	(0.475)	0.0000	0.0000	0
03/05/2007	JN05	2007/08/02	9.25	Put	Option on jNote	34,237.0000	35,711.0000	4.305	0	0	0
03/05/2007	JN05	2007/08/02	9.25	Call	Option on jNote	1,172.0000	1,002.0000	(14.505)	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
03/05/2007	JN05	2007/11/01			jNote	0.0000	8.3090	100.000	0.0000	0.0000	0
03/05/2007	JN05	2007/11/01	9.00	Call	Option on jNote	0.0000	4,456.0000	100.000	0	0	0
03/05/2007	JN05	2007/11/01	9.00	Put	Option on jNote	0.0000	32,379.0000	100.000	0	0	0
03/05/2007	JN05	2008/02/07			jNote	0.0000	8.2270	100.000	0.0000	0.0000	0
03/05/2007	JN05	2008/02/07	9.00	Put	Option on jNote	0.0000	37,626.0000	100.000	0	0	0
03/05/2007	JN05	2008/02/07	9.00	Call	Option on jNote	0.0000	6,309.0000	100.000	0	0	0
03/05/2007	JN10	2007/05/03			jNote	8.1700	8.1700	-	0.0000	0.0000	0
03/05/2007	JN10	2007/05/03	9.00	Call	Option on jNote	0.0000	0.0000	-	0	0	0
03/05/2007	JN10	2007/05/03	9.00	Put	Option on jNote	55,852.0000	59,336.0000	6.238	0	0	0
03/05/2007	JN10	2007/08/02			jNote	8.1160	8.0660	(0.616)	0.0000	0.0000	0
03/05/2007	JN10	2007/08/02	9.00	Put	Option on jNote	59,737.0000	63,208.0000	5.810	0	0	0
03/05/2007	JN10	2007/08/02	9.00	Call	Option on jNote	92.0000	60.0000	(34.783)	0	0	0
03/05/2007	JN10	2007/11/01			jNote	0.0000	8.0070	100.000	0.0000	0.0000	0
03/05/2007	JN10	2007/11/01	9.00	Call	Option on jNote	0.0000	463.0000	100.000	0	0	0
03/05/2007	JN10	2007/11/01	9.00	Put	Option on jNote	0.0000	67,811.0000	100.000	0	0	0
03/05/2007	JN10	2008/02/07			jNote	0.0000	7.9460	100.000	0.0000	0.0000	0
03/05/2007	JN10	2008/02/07	9.00	Put	Option on jNote	0.0000	72,736.0000	100.000	0	0	0
03/05/2007	JN10	2008/02/07	9.00	Call	Option on jNote	0.0000	1,105.0000	100.000	0	0	0
03/05/2007	JROD	2007/05/31			jRod	8.7270	8.7220	(0.057)	0.0000	0.0000	0
03/05/2007	JROD	2007/06/29			jRod	8.9210	8.9120	(0.101)	0.0000	0.0000	0
03/05/2007	JROD	2007/07/31			jRod	9.1910	9.1820	(0.098)	0.0000	0.0000	0
03/05/2007	JROD	2007/08/31			jRod	9.0500	9.0470	(0.033)	0.0000	0.0000	0
03/05/2007	JROD	2007/09/28			jRod	9.1630	9.1630	-	0.0000	0.0000	0
03/05/2007	JROD	2007/10/31			jRod	9.2790	9.2800	0.011	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
03/05/2007	JROD	2007/11/30			jRod	9.1440	9.1450	0.011	0.0000	0.0000	0
03/05/2007	JROD	2007/12/31			jRod	9.2320	9.2320	-	0.0000	0.0000	0
03/05/2007	OTH1	2007/05/03			Index Future	253.0760	254.0590	0.388	0.0000	0.0000	0
03/05/2007	OTH1	2007/08/02			Index Future	258.5330	259.3040	0.298	0.0000	0.0000	15
03/05/2007	R153	2007/05/03			Bond Future	8.0500	7.9750	(0.932)	8.0000	8.0000	0
03/05/2007	R153	2007/05/03	8.50	Call	Option on Bond Future	13,891.0000	16,228.0000	16.824	0	0	0
03/05/2007	R153	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R153	2007/05/03	9.00	Call	Option on Bond Future	29,075.0000	31,412.0000	8.038	0	0	0
03/05/2007	R153	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R153	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R153	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R153	2007/05/03	8.80	Call	Option on Bond Future	23,033.0000	25,370.0000	10.146	0	0	0
03/05/2007	R153	2007/05/03	8.70	Call	Option on Bond Future	19,996.0000	22,333.0000	11.687	0	0	0
03/05/2007	R153	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R153	2007/05/03	8.75	Call	Option on Bond Future	21,516.0000	23,853.0000	10.862	0	0	0
03/05/2007	R153	2007/08/02			Bond Future	7.9900	7.9300	(0.751)	7.9400	7.9400	203
03/05/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	2,094.0000	1,735.0000	(17.144)	0	0	0
03/05/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	16,739.0000	18,119.0000	8.244	0	0	0
03/05/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	1,244.0000	1,011.0000	(18.730)	0	0	0
03/05/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	540.0000	427.0000	(20.926)	0	0	0
03/05/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	29,310.0000	30,936.0000	5.548	0	0	0
03/05/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	21,567.0000	23,073.0000	6.983	0	0	0
03/05/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	24,096.0000	25,650.0000	6.449	0	0	0
03/05/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	948.0000	763.0000	(19.515)	0	0	0
03/05/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	1,087.0000	879.0000	(19.135)	0	0	0
03/05/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	22,823.0000	24,354.0000	6.708	0	0	0
03/05/2007	R153	2007/11/01			Bond Future	0.0000	7.7370	100.000	0.0000	0.0000	0
03/05/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	0.0000	10,228.0000	100.000	0	0	0
03/05/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	0.0000	16,436.0000	100.000	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
03/05/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	0.0000	16,086.0000	100.000	0	0	0
03/05/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	0.0000	23,937.0000	100.000	0	0	0
03/05/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	0.0000	12,929.0000	100.000	0	0	0
03/05/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	0.0000	19,984.0000	100.000	0	0	0
03/05/2007	R153	2008/02/07			Bond Future	0.0000	7.6340	100.000	0.0000	0.0000	0
03/05/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	0.0000	25,321.0000	100.000	0	0	0
03/05/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	0.0000	13,887.0000	100.000	0	0	0
03/05/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	0.0000	19,222.0000	100.000	0	0	0
03/05/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	0.0000	28,843.0000	100.000	0	0	0
03/05/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	0.0000	16,404.0000	100.000	0	0	0
03/05/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	0.0000	22,058.0000	100.000	0	0	0
03/05/2007	R157	2007/05/03			Bond Future	7.6800	7.6050	(0.977)	7.6300	7.6300	0
03/05/2007	R157	2007/05/03	8.00	Call	Option on Bond Future	23,555.0000	29,156.0000	23.778	0	0	0
03/05/2007	R157	2007/05/03	7.50	Put	Option on Bond Future	13,494.0000	7,893.0000	(41.507)	0	0	0
03/05/2007	R157	2007/05/03	8.80	Call	Option on Bond Future	80,093.0000	85,694.0000	6.993	0	0	0
03/05/2007	R157	2007/05/03	7.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R157	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R157	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R157	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R157	2007/05/03	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R157	2007/05/03	8.50	Call	Option on Bond Future	59,275.0000	64,876.0000	9.449	0	0	0
03/05/2007	R157	2007/05/03	9.00	Call	Option on Bond Future	93,722.0000	99,323.0000	5.976	0	0	0
03/05/2007	R157	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R157	2007/05/03	8.75	Call	Option on Bond Future	76,655.0000	82,256.0000	7.307	0	0	0
03/05/2007	R157	2007/05/03	8.70	Call	Option on Bond Future	73,204.0000	78,805.0000	7.651	0	0	0
03/05/2007	R157	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R157	2007/08/02			Bond Future	7.6350	7.5750	(0.786)	0.0000	0.0000	0
03/05/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	5,565.0000	6,631.0000	19.155	0	0	96
03/05/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	95,009.0000	99,298.0000	4.514	0	0	0
03/05/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	1,887.0000	1,503.0000	(20.350)	0	0	0
03/05/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	902.0000	701.0000	(22.284)	0	0	0
03/05/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	78,906.0000	83,081.0000	5.291	0	0	0
03/05/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	21,301.0000	23,858.0000	12.004	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
03/05/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	751.0000	580.0000	(22.770)	0	0	0
03/05/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	12,966.0000	11,147.0000	(14.029)	0	0	86
03/05/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	346.0000	259.0000	(25.145)	0	0	0
03/05/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	62,935.0000	66,927.0000	6.343	0	0	0
03/05/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	82,110.0000	86,315.0000	5.121	0	0	0
03/05/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	75,685.0000	79,832.0000	5.479	0	0	0
03/05/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	33,974.0000	30,663.0000	(9.746)	0	0	0
03/05/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,049.0000	819.0000	(21.926)	0	0	0
03/05/2007	R157	2007/11/01			Bond Future	0.0000	7.4670	100.000	0.0000	0.0000	0
03/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	0.0000	20,523.0000	100.000	0	0	0
03/05/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	0.0000	12,608.0000	100.000	0	0	0
03/05/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	0.0000	20,523.0000	100.000	0	0	0
03/05/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	0.0000	10,802.0000	100.000	0	0	0
03/05/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	0.0000	30,880.0000	100.000	0	0	0
03/05/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	0.0000	28,275.0000	100.000	0	0	0
03/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	0.0000	18,161.0000	100.000	0	0	0
03/05/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	0.0000	18,161.0000	100.000	0	0	0
03/05/2007	R157	2008/02/07			Bond Future	0.0000	7.4080	100.000	0.0000	0.0000	0
03/05/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	0.0000	27,806.0000	100.000	0	0	0
03/05/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	0.0000	19,486.0000	100.000	0	0	0
03/05/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	0.0000	21,412.0000	100.000	0	0	0
03/05/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	0.0000	37,906.0000	100.000	0	0	0
03/05/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	0.0000	30,562.0000	100.000	0	0	0
03/05/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	0.0000	14,335.0000	100.000	0	0	0
03/05/2007	R186	2007/05/03			Bond Future	7.3700	7.2800	(1.221)	0.0000	0.0000	0
03/05/2007	R186	2007/05/03	8.50	Call	Option on Bond Future	132,727.0000	144,248.0000	8.680	0	0	0
03/05/2007	R186	2007/05/03	8.25	Call	Option on Bond Future	105,165.0000	116,686.0000	10.955	0	0	0
03/05/2007	R186	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R186	2007/05/03	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R186	2007/05/03	8.75	Call	Option on Bond Future	159,340.0000	170,861.0000	7.230	0	0	0
03/05/2007	R186	2007/05/03	8.55	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R186	2007/05/03	8.55	Call	Option on Bond Future	138,124.0000	149,645.0000	8.341	0	0	0
03/05/2007	R186	2007/05/03	8.75	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
03/05/2007	R186	2007/05/03	8.45	Call	Option on Bond Future	127,291.0000	138,813.0000	9.052	0	0	0
03/05/2007	R186	2007/05/03	8.45	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R186	2007/08/02			Bond Future	7.3190	7.2480	(0.970)	7.2800	7.2800	6
03/05/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	165,117.0000	174,075.0000	5.425	0	0	0
03/05/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	380.0000	264.0000	(30.526)	0	0	0
03/05/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	113,160.0000	121,662.0000	7.513	0	0	0
03/05/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	857.0000	617.0000	(28.005)	0	0	0
03/05/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	144,505.0000	153,339.0000	6.113	0	0	0
03/05/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	2,266.0000	1,693.0000	(25.287)	0	0	0
03/05/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	134,099.0000	142,845.0000	6.522	0	0	0
03/05/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	139,323.0000	148,112.0000	6.308	0	0	0
03/05/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	1,218.0000	889.0000	(27.011)	0	0	0
03/05/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	1,040.0000	755.0000	(27.404)	0	0	0
03/05/2007	R186	2007/11/01			Bond Future	0.0000	7.2040	100.000	0.0000	0.0000	0
03/05/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	0.0000	35,672.0000	100.000	0	0	0
03/05/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	0.0000	9,125.0000	100.000	0	0	0
03/05/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	0.0000	43,216.0000	100.000	0	0	0
03/05/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	0.0000	6,039.0000	100.000	0	0	0
03/05/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	0.0000	16,579.0000	100.000	0	0	0
03/05/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	0.0000	22,460.0000	100.000	0	0	0
03/05/2007	R186	2008/02/07			Bond Future	0.0000	7.1640	100.000	0.0000	0.0000	0
03/05/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	0.0000	50,083.0000	100.000	0	0	0
03/05/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	0.0000	8,117.0000	100.000	0	0	0
03/05/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	0.0000	74,900.0000	100.000	0	0	0
03/05/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	0.0000	29,480.0000	100.000	0	0	0
03/05/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	0.0000	2,965.0000	100.000	0	0	0
03/05/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	0.0000	18,550.0000	100.000	0	0	0
03/05/2007	R196	2007/05/03			Bond Future	8.4340	8.3650	(0.818)	0.0000	0.0000	0
03/05/2007	R196	2007/05/03	8.50	Call	Option on Bond Future	1,150.0000	2,268.0000	97.217	0	0	0
03/05/2007	R196	2007/05/03	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R196	2007/05/03	8.50	Put	Option on Bond Future	43.0000	0.0000	(100.000)	0	0	0
03/05/2007	R196	2007/05/03	8.75	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
03/05/2007	R196	2007/05/03	8.25	Put	Option on Bond Future	3,097.0000	1,937.0000	(37.456)	0	0	0
03/05/2007	R196	2007/05/03	8.75	Call	Option on Bond Future	5,290.0000	6,450.0000	21.928	0	0	0
03/05/2007	R196	2007/08/02			Bond Future	8.2650	8.1960	(0.835)	0.0000	0.0000	0
03/05/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	8,057.0000	8,869.0000	10.078	0	0	0
03/05/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	979.0000	778.0000	(20.531)	0	0	0
03/05/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	3,315.0000	3,818.0000	15.173	0	0	0
03/05/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	3,535.0000	3,025.0000	(14.427)	0	0	0
03/05/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	5,409.0000	6,080.0000	12.405	0	0	0
03/05/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	1,971.0000	1,629.0000	(17.352)	0	0	0
03/05/2007	R196	2007/11/01			Bond Future	0.0000	8.0560	100.000	0.0000	0.0000	0
03/05/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	0.0000	17,563.0000	100.000	0	0	0
03/05/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	0.0000	13,484.0000	100.000	0	0	0
03/05/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	0.0000	15,900.0000	100.000	0	0	0
03/05/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	0.0000	12,044.0000	100.000	0	0	0
03/05/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	0.0000	19,322.0000	100.000	0	0	0
03/05/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	0.0000	10,714.0000	100.000	0	0	0
03/05/2007	R196	2008/02/07			Bond Future	0.0000	7.9160	100.000	0.0000	0.0000	0
03/05/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	0.0000	14,700.0000	100.000	0	0	0
03/05/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	0.0000	15,809.0000	100.000	0	0	0
03/05/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	0.0000	22,987.0000	100.000	0	0	0
03/05/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	0.0000	16,975.0000	100.000	0	0	0
03/05/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	0.0000	20,306.0000	100.000	0	0	0
03/05/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	0.0000	21,623.0000	100.000	0	0	0
03/05/2007	R201	2007/05/03			Bond Future	7.7400	7.6550	(1.098)	0.0000	0.0000	0
03/05/2007	R201	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R201	2007/05/03	8.50	Call	Option on Bond Future	43,535.0000	48,551.0000	11.522	0	0	0
03/05/2007	R201	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R201	2007/05/03	9.00	Call	Option on Bond Future	70,937.0000	75,953.0000	7.071	0	0	0
03/05/2007	R201	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R201	2007/05/03	8.70	Call	Option on Bond Future	54,611.0000	59,627.0000	9.185	0	0	0
03/05/2007	R201	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R201	2007/05/03	8.80	Call	Option on Bond Future	60,091.0000	65,107.0000	8.347	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
03/05/2007	R201	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R201	2007/05/03	8.75	Call	Option on Bond Future	57,356.0000	62,371.0000	8.744	0	0	0
03/05/2007	R201	2007/08/02			Bond Future	7.6750	7.6150	(0.782)	0.0000	0.0000	0
03/05/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	47,766.0000	50,908.0000	6.578	0	0	0
03/05/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	1,566.0000	1,245.0000	(20.498)	0	0	0
03/05/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	856.0000	667.0000	(22.079)	0	0	0
03/05/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	57,870.0000	61,143.0000	5.656	0	0	0
03/05/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	733.0000	568.0000	(22.510)	0	0	0
03/05/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	333.0000	252.0000	(24.324)	0	0	0
03/05/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	73,293.0000	76,675.0000	4.614	0	0	0
03/05/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	60,427.0000	63,725.0000	5.458	0	0	0
03/05/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	62,993.0000	66,312.0000	5.269	0	0	0
03/05/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	628.0000	484.0000	(22.930)	0	0	0
03/05/2007	R201	2007/11/01			Bond Future	0.0000	7.5320	100.000	0.0000	0.0000	0
03/05/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	0.0000	8,842.0000	100.000	0	0	0
03/05/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	0.0000	24,958.0000	100.000	0	0	0
03/05/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	0.0000	14,603.0000	100.000	0	0	0
03/05/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	0.0000	16,416.0000	100.000	0	0	0
03/05/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	0.0000	22,289.0000	100.000	0	0	0
03/05/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	0.0000	10,037.0000	100.000	0	0	0
03/05/2007	R201	2008/02/07			Bond Future	0.0000	7.4740	100.000	0.0000	0.0000	0
03/05/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	0.0000	27,231.0000	100.000	0	0	0
03/05/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	0.0000	12,153.0000	100.000	0	0	0
03/05/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	0.0000	19,579.0000	100.000	0	0	0
03/05/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	0.0000	18,147.0000	100.000	0	0	0
03/05/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	0.0000	13,402.0000	100.000	0	0	0
03/05/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	0.0000	25,838.0000	100.000	0	0	0
03/05/2007	R203	2007/05/03			Bond Future	7.6140	7.5400	(0.972)	0.0000	0.0000	0
03/05/2007	R203	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R203	2007/05/03	9.00	Call	Option on Bond Future	94,862.0000	100,270.0000	5.701	0	0	0
03/05/2007	R203	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R203	2007/05/03	8.80	Call	Option on Bond Future	81,896.0000	87,304.0000	6.603	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
03/05/2007	R203	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R203	2007/05/03	8.75	Call	Option on Bond Future	78,617.0000	84,026.0000	6.880	0	0	0
03/05/2007	R203	2007/05/03	8.70	Call	Option on Bond Future	75,324.0000	80,733.0000	7.181	0	0	0
03/05/2007	R203	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R203	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R203	2007/05/03	8.50	Call	Option on Bond Future	62,003.0000	67,411.0000	8.722	0	0	0
03/05/2007	R203	2007/08/02			Bond Future	7.5500	7.4890	(0.808)	0.0000	0.0000	0
03/05/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	98,227.0000	102,573.0000	4.424	0	0	0
03/05/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	228.0000	168.0000	(26.316)	0	0	0
03/05/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	729.0000	559.0000	(23.320)	0	0	0
03/05/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	623.0000	475.0000	(23.756)	0	0	0
03/05/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	82,611.0000	86,870.0000	5.155	0	0	0
03/05/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	514.0000	389.0000	(24.319)	0	0	0
03/05/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	85,733.0000	90,014.0000	4.993	0	0	0
03/05/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	79,472.0000	83,709.0000	5.331	0	0	0
03/05/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	1,348.0000	1,055.0000	(21.736)	0	0	0
03/05/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	66,968.0000	71,081.0000	6.142	0	0	0
03/05/2007	R203	2007/11/01			Bond Future	0.0000	7.4360	100.000	0.0000	0.0000	0
03/05/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	0.0000	12,836.0000	100.000	0	0	0
03/05/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	0.0000	17,400.0000	100.000	0	0	0
03/05/2007	R203	2008/02/07			Bond Future	0.0000	7.3890	100.000	0.0000	0.0000	0
03/05/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	0.0000	15,378.0000	100.000	0	0	0
03/05/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	0.0000	23,154.0000	100.000	0	0	0
03/05/2007	R204	2007/05/03			Bond Future	7.6000	7.5250	(0.987)	0.0000	0.0000	0
03/05/2007	R204	2007/05/03	8.50	Call	Option on Bond Future	66,993.0000	72,852.0000	8.746	0	0	0
03/05/2007	R204	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R204	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R204	2007/05/03	9.00	Call	Option on Bond Future	101,702.0000	107,562.0000	5.762	0	0	0
03/05/2007	R204	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R204	2007/05/03	8.70	Call	Option on Bond Future	81,083.0000	86,942.0000	7.226	0	0	0
03/05/2007	R204	2007/05/03	8.80	Call	Option on Bond Future	88,024.0000	93,884.0000	6.657	0	0	0
03/05/2007	R204	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
03/05/2007	R204	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R204	2007/05/03	8.75	Call	Option on Bond Future	84,562.0000	90,422.0000	6.930	0	0	0
03/05/2007	R204	2007/08/02			Bond Future	7.5420	7.4860	(0.743)	0.0000	0.0000	0
03/05/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	2,767.0000	2,316.0000	(16.299)	0	0	0
03/05/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	73,341.0000	77,225.0000	5.296	0	0	0
03/05/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	86,045.0000	90,101.0000	4.714	0	0	0
03/05/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	1,554.0000	1,276.0000	(17.889)	0	0	0
03/05/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	92,492.0000	96,612.0000	4.454	0	0	0
03/05/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,144.0000	929.0000	(18.794)	0	0	0
03/05/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	105,463.0000	109,675.0000	3.994	0	0	0
03/05/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	1,336.0000	1,091.0000	(18.338)	0	0	0
03/05/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	597.0000	475.0000	(20.436)	0	0	0
03/05/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	89,263.0000	93,353.0000	4.582	0	0	0
03/05/2007	R204	2007/11/01			Bond Future	0.0000	7.4370	100.000	0.0000	0.0000	0
03/05/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	0.0000	12,776.0000	100.000	0	0	0
03/05/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	0.0000	17,603.0000	100.000	0	0	0
03/05/2007	R204	2008/02/07			Bond Future	0.0000	7.3930	100.000	0.0000	0.0000	0
03/05/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	0.0000	22,704.0000	100.000	0	0	0
03/05/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	0.0000	14,621.0000	100.000	0	0	0
03/05/2007	R206	2007/05/03			Bond Future	7.7290	7.6550	(0.957)	0.0000	0.0000	0
03/05/2007	R206	2007/05/03	8.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R206	2007/05/03	8.25	Call	Option on Bond Future	26,192.0000	29,984.0000	14.478	0	0	0
03/05/2007	R206	2007/05/03	8.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R206	2007/05/03	8.00	Call	Option on Bond Future	13,733.0000	17,524.0000	27.605	0	0	0
03/05/2007	R206	2007/05/03	7.75	Put	Option on Bond Future	729.0000	0.0000	(100.000)	0	0	0
03/05/2007	R206	2007/05/03	7.75	Call	Option on Bond Future	1,802.0000	4,864.0000	169.922	0	0	0
03/05/2007	R206	2007/08/02			Bond Future	7.6520	7.5900	(0.810)	0.0000	0.0000	0
03/05/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	31,318.0000	33,985.0000	8.516	0	0	0
03/05/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	2,041.0000	1,611.0000	(21.068)	0	0	0
03/05/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	4,541.0000	3,733.0000	(17.793)	0	0	0
03/05/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	21,710.0000	24,000.0000	10.548	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
03/05/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	13,746.0000	15,535.0000	13.015	0	0	0
03/05/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	8,874.0000	7,565.0000	(14.751)	0	0	0
03/05/2007	R206	2007/11/01			Bond Future	0.0000	7.5200	100.000	0.0000	0.0000	0
03/05/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	0.0000	20,571.0000	100.000	0	0	0
03/05/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	0.0000	9,432.0000	100.000	0	0	0
03/05/2007	R206	2008/02/07			Bond Future	0.0000	7.4550	100.000	0.0000	0.0000	0
03/05/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	0.0000	11,435.0000	100.000	0	0	0
03/05/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	0.0000	25,259.0000	100.000	0	0	0
03/05/2007	R207	2007/05/03			Bond Future	7.5350	7.4600	(0.995)	0.0000	0.0000	0
03/05/2007	R207	2007/05/03	8.50	Call	Option on Bond Future	72,908.0000	78,900.0000	8.219	0	0	0
03/05/2007	R207	2007/05/03	8.50	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R207	2007/05/03	9.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R207	2007/05/03	8.70	Call	Option on Bond Future	87,094.0000	93,086.0000	6.880	0	0	0
03/05/2007	R207	2007/05/03	8.80	Call	Option on Bond Future	94,074.0000	100,066.0000	6.369	0	0	0
03/05/2007	R207	2007/05/03	8.80	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R207	2007/05/03	8.70	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R207	2007/05/03	8.75	Call	Option on Bond Future	90,593.0000	96,585.0000	6.614	0	0	0
03/05/2007	R207	2007/05/03	8.75	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R207	2007/05/03	9.00	Call	Option on Bond Future	107,812.0000	113,804.0000	5.558	0	0	0
03/05/2007	R207	2007/08/02			Bond Future	7.4800	7.4190	(0.816)	0.0000	0.0000	0
03/05/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	76,908.0000	81,614.0000	6.119	0	0	0
03/05/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	474.0000	340.0000	(28.270)	0	0	0
03/05/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	94,074.0000	98,871.0000	5.099	0	0	0
03/05/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	134.0000	91.0000	(32.090)	0	0	0
03/05/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	97,488.0000	102,295.0000	4.931	0	0	0
03/05/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	102.0000	69.0000	(32.353)	0	0	0
03/05/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	111,023.0000	115,852.0000	4.350	0	0	0
03/05/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	32.0000	21.0000	(34.375)	0	0	0
03/05/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	175.0000	120.0000	(31.429)	0	0	0
03/05/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	90,651.0000	95,436.0000	5.278	0	0	0
03/05/2007	R207	2007/11/01			Bond Future	0.0000	7.3710	100.000	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
03/05/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	0.0000	19,827.0000	100.000	0	0	0
03/05/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	0.0000	9,699.0000	100.000	0	0	0
03/05/2007	R207	2008/02/07			Bond Future	0.0000	7.3270	100.000	0.0000	0.0000	0
03/05/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	0.0000	11,449.0000	100.000	0	0	0
03/05/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	0.0000	24,876.0000	100.000	0	0	0
03/05/2007	R209	2007/05/03			Bond Future	7.0700	6.9900	(1.132)	0.0000	0.0000	0
03/05/2007	R209	2007/05/03	7.25	Call	Option on Bond Future	19,910.0000	28,991.0000	45.610	0	0	0
03/05/2007	R209	2007/05/03	6.75	Put	Option on Bond Future	37,215.0000	28,134.0000	(24.401)	0	0	0
03/05/2007	R209	2007/05/03	7.00	Put	Option on Bond Future	8,204.0000	0.0000	(100.000)	0	0	0
03/05/2007	R209	2007/05/03	7.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
03/05/2007	R209	2007/05/03	6.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/05/2007	R209	2007/05/03	7.00	Call	Option on Bond Future	266.0000	1,143.0000	329.699	0	0	0
03/05/2007	R209	2007/08/02			Bond Future	7.0300	6.9600	(0.996)	0.0000	0.0000	314
03/05/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	10,888.0000	13,378.0000	22.869	0	0	0
03/05/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	43,501.0000	38,008.0000	(12.627)	0	0	0
03/05/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	25,090.0000	21,103.0000	(15.891)	0	0	0
03/05/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	21,682.0000	25,678.0000	18.430	0	0	0
03/05/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	12,833.0000	10,324.0000	(19.551)	0	0	0
03/05/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	37,212.0000	42,686.0000	14.710	0	0	0
03/05/2007	R209	2007/11/01			Bond Future	0.0000	6.9300	100.000	0.0000	0.0000	0
03/05/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	0.0000	17,332.0000	100.000	0	0	0
03/05/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	0.0000	9,321.0000	100.000	0	0	0
03/05/2007	R209	2008/02/07			Bond Future	0.0000	6.9000	100.000	0.0000	0.0000	0
03/05/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	0.0000	22,726.0000	100.000	0	0	0
03/05/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	0.0000	11,277.0000	100.000	0	0	0
03/05/2007	TRT1	2007/05/03			Index Future	253.3980	254.4430	0.412	0.0000	0.0000	0
03/05/2007	TRT1	2007/08/02			Index Future	258.8630	259.6760	0.314	0.0000	0.0000	500

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
-----------	------------------	--------	-----	---------	-------------------------	----------------------	----------------------	--------------	-------------	---------------

---

<b>Grand Total:</b>										<b>1,484</b>
---------------------	--	--	--	--	--	--	--	--	--	--------------