



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 04/06/2007

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
04/06/2007	ALBI 2007/08/02			Index Future	255.8270	255.6540	(0.068)	0.0000	0.0000	0
04/06/2007	ALBI 2007/08/02	254.00	Call	Index Future	31,346.0000	29,762.0000	(5.053)	0	0	0
04/06/2007	ALBI 2007/08/02	254.00	Put	Index Future	13,076.0000	13,222.0000	1.117	0	0	0
04/06/2007	ALBI 2007/11/01			Index Future	261.9390	261.7850	(0.059)	0.0000	0.0000	0
04/06/2007	ALBI 2007/11/01	254.00	Call	Index Future	87,024.0000	85,533.0000	(1.713)	0	0	0
04/06/2007	ALBI 2007/11/01	254.00	Put	Index Future	7,634.0000	7,683.0000	0.642	0	0	0
04/06/2007	ALBI 2008/02/07			Index Future	268.7630	268.6180	(0.054)	0.0000	0.0000	0
04/06/2007	ALBI 2008/02/07	254.00	Call	Index Future	151,941.0000	150,510.0000	(0.942)	0	0	0
04/06/2007	ALBI 2008/02/07	254.00	Put	Index Future	4,311.0000	4,330.0000	0.441	0	0	0
04/06/2007	CRD1 2007/08/02			Index Future	109.3620	109.3450	(0.016)	0.0000	0.0000	10
04/06/2007	GOVI 2007/08/02			jGovi	256.4610	256.4310	(0.012)	0.0000	0.0000	264
04/06/2007	GOVI 2007/08/02	240.50	Put	jGovi	0.0000	0.0000	-	0	0	0
04/06/2007	GOVI 2007/08/02	240.50	Call	jGovi	159,610.0000	159,310.0000	(0.188)	0	0	0
04/06/2007	GOVI 2007/11/01			jGovi	262.1770	262.2170	0.015	0.0000	0.0000	118
04/06/2007	GOVI 2007/11/01	265.00	Call	jGovi	14,727.0000	14,625.0000	(0.693)	0	0	0
04/06/2007	GOVI 2007/11/01	265.00	Put	jGovi	42,957.0000	42,455.0000	(1.169)	0	0	0
04/06/2007	GOVI 2008/02/07			jGovi	268.3040	268.7040	0.149	0.0000	0.0000	30
04/06/2007	GOVI 2008/02/07	265.00	Put	jGovi	20,295.0000	18,763.0000	(7.549)	0	0	0
04/06/2007	GOVI 2008/02/07	265.00	Call	jGovi	53,335.0000	55,803.0000	4.627	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
04/06/2007	ILBI	2007/08/02			Index Future	252.2390	242.6000	(3.821)	0.0000	0.0000	0
04/06/2007	J153	2010/08/31			jSwap	9.3820	9.4610	0.842	0.0000	0.0000	0
04/06/2007	J157	2015/09/15			jSwap	8.8720	8.9530	0.913	0.0000	0.0000	0
04/06/2007	J186	2026/12/21			jSwap	8.3090	8.3690	0.722	0.0000	0.0000	0
04/06/2007	J201	2014/12/22			jSwap	8.9440	9.0320	0.984	0.0000	0.0000	0
04/06/2007	J203	2017/09/15			jSwap	8.7300	8.8020	0.825	0.0000	0.0000	0
04/06/2007	J204	2018/12/21			jSwap	8.6760	8.7510	0.864	0.0000	0.0000	0
04/06/2007	J207	2020/01/15			jSwap	8.6130	8.6900	0.894	0.0000	0.0000	0
04/06/2007	JBAR	2005/12/21			jBar	9.4210	9.4210	-	0.0000	0.0000	0
04/06/2007	JFRA	2007/08/02			jFra	9.5690	9.6030	0.355	0.0000	0.0000	0
04/06/2007	JFRA	2007/08/02	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
04/06/2007	JFRA	2007/08/02	7.50	Call	Option on jFra	5,038.0000	5,121.0000	1.647	0	0	0
04/06/2007	JFRA	2007/08/23			jFra	9.6400	9.6100	(0.311)	9.6800	9.6800	0
04/06/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	633.0000	582.0000	(8.057)	0	0	0
04/06/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	779.0000	813.0000	4.365	0	0	0
04/06/2007	JFRA	2007/11/01			jFra	9.6990	9.7200	0.217	0.0000	0.0000	0
04/06/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	5,764.0000	5,817.0000	0.920	0	0	0
04/06/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	9.0000	8.0000	(11.111)	0	0	0
04/06/2007	JFRA	2008/02/07			jFra	9.6490	9.6890	0.415	0.0000	0.0000	0
04/06/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	14,007.0000	13,864.0000	(1.021)	0	0	0
04/06/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	19,252.0000	19,207.0000	(0.234)	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
04/06/2007	JN02	2007/08/02			jNote	9.4900	9.5510	0.643	0.0000	0.0000	0
04/06/2007	JN02	2007/08/02	9.25	Call	Option on jNote	10,559.0000	11,016.0000	4.328	0	0	0
04/06/2007	JN02	2007/08/02	9.25	Put	Option on jNote	6,213.0000	5,567.0000	(10.398)	0	0	0
04/06/2007	JN02	2007/11/01			jNote	9.4260	9.5010	0.796	0.0000	0.0000	0
04/06/2007	JN02	2007/11/01	9.00	Call	Option on jNote	17,090.0000	17,776.0000	4.014	0	0	0
04/06/2007	JN02	2007/11/01	9.00	Put	Option on jNote	9,371.0000	8,703.0000	(7.128)	0	0	0
04/06/2007	JN02	2008/02/07			jNote	9.3280	9.4200	0.986	0.0000	0.0000	0
04/06/2007	JN02	2008/02/07	9.00	Call	Option on jNote	19,608.0000	20,428.0000	4.182	0	0	0
04/06/2007	JN02	2008/02/07	9.00	Put	Option on jNote	13,710.0000	12,882.0000	(6.039)	0	0	0
04/06/2007	JN05	2007/08/02			jNote	9.0490	9.1510	1.127	0.0000	0.0000	0
04/06/2007	JN05	2007/08/02	9.25	Call	Option on jNote	4,869.0000	6,225.0000	27.850	0	0	0
04/06/2007	JN05	2007/08/02	9.25	Put	Option on jNote	12,852.0000	10,150.0000	(21.024)	0	0	0
04/06/2007	JN05	2007/11/01			jNote	8.9870	9.0930	1.179	0.0000	0.0000	0
04/06/2007	JN05	2007/11/01	9.00	Call	Option on jNote	12,659.0000	14,691.0000	16.052	0	0	0
04/06/2007	JN05	2007/11/01	9.00	Put	Option on jNote	13,179.0000	11,004.0000	(16.504)	0	0	0
04/06/2007	JN05	2008/02/07			jNote	8.9080	9.0170	1.224	0.0000	0.0000	0
04/06/2007	JN05	2008/02/07	9.00	Call	Option on jNote	14,801.0000	16,774.0000	13.330	0	0	0
04/06/2007	JN05	2008/02/07	9.00	Put	Option on jNote	18,469.0000	16,101.0000	(12.821)	0	0	0
04/06/2007	JN10	2007/08/02			jNote	8.6100	8.6850	0.871	0.0000	0.0000	0
04/06/2007	JN10	2007/08/02	9.00	Call	Option on jNote	1,098.0000	1,634.0000	48.816	0	0	0
04/06/2007	JN10	2007/08/02	9.00	Put	Option on jNote	26,796.0000	22,316.0000	(16.719)	0	0	0
04/06/2007	JN10	2007/11/01			jNote	8.5560	8.6340	0.912	0.0000	0.0000	0
04/06/2007	JN10	2007/11/01	9.00	Call	Option on jNote	3,341.0000	4,309.0000	28.973	0	0	0
04/06/2007	JN10	2007/11/01	9.00	Put	Option on jNote	32,669.0000	28,397.0000	(13.077)	0	0	0
04/06/2007	JN10	2008/02/07			jNote	8.4940	8.5750	0.954	0.0000	0.0000	0
04/06/2007	JN10	2008/02/07	9.00	Call	Option on jNote	5,116.0000	6,274.0000	22.635	0	0	0
04/06/2007	JN10	2008/02/07	9.00	Put	Option on jNote	38,604.0000	34,294.0000	(11.165)	0	0	0

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04/06/2007	JROD	2007/06/29			jRod	8.7480	8.7310	(0.194)	0.0000	0.0000	0
04/06/2007	JROD	2007/07/31			jRod	9.0310	9.0020	(0.321)	0.0000	0.0000	0
04/06/2007	JROD	2007/08/31			jRod	9.3970	9.3700	(0.287)	0.0000	0.0000	0
04/06/2007	JROD	2007/09/28			jRod	9.1970	9.1900	(0.076)	0.0000	0.0000	0
04/06/2007	JROD	2007/10/31			jRod	9.3790	9.3840	0.053	0.0000	0.0000	0
04/06/2007	JROD	2007/11/30			jRod	9.5450	9.5660	0.220	0.0000	0.0000	0
04/06/2007	JROD	2007/12/31			jRod	9.3560	9.3820	0.278	0.0000	0.0000	0
04/06/2007	OTH1	2007/08/02			Index Future	251.6990	251.6690	(0.012)	0.0000	0.0000	15
04/06/2007	R153	2007/08/02			Bond Future	8.5000	8.5600	0.706	0.0000	0.0000	77
04/06/2007	R153	2007/08/02	8.50	Call	Option on Bond Future	5,837.0000	4,877.0000	(16.447)	0	0	0
04/06/2007	R153	2007/08/02	8.50	Put	Option on Bond Future	5,837.0000	6,585.0000	12.815	0	0	0
04/06/2007	R153	2007/08/02	9.00	Put	Option on Bond Future	1,527.0000	1,749.0000	14.538	0	0	0
04/06/2007	R153	2007/08/02	8.70	Put	Option on Bond Future	3,563.0000	4,056.0000	13.837	0	0	0
04/06/2007	R153	2007/08/02	8.70	Call	Option on Bond Future	9,240.0000	8,026.0000	(13.139)	0	0	0
04/06/2007	R153	2007/08/02	8.80	Put	Option on Bond Future	2,723.0000	3,110.0000	14.212	0	0	0
04/06/2007	R153	2007/08/02	8.75	Put	Option on Bond Future	3,121.0000	3,558.0000	14.002	0	0	0
04/06/2007	R153	2007/08/02	8.75	Call	Option on Bond Future	10,212.0000	8,942.0000	(12.436)	0	0	0
04/06/2007	R153	2007/08/02	8.80	Call	Option on Bond Future	11,226.0000	9,905.0000	(11.767)	0	0	0
04/06/2007	R153	2007/08/02	9.00	Call	Option on Bond Future	15,651.0000	14,167.0000	(9.482)	0	0	0
04/06/2007	R153	2007/11/01			Bond Future	8.4400	8.5000	0.711	0.0000	0.0000	0
04/06/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	11,359.0000	12,230.0000	7.668	0	0	0
04/06/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	15,705.0000	16,764.0000	6.743	0	0	0
04/06/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	6,336.0000	5,627.0000	(11.190)	0	0	0
04/06/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	4,028.0000	3,507.0000	(12.934)	0	0	0
04/06/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	20,786.0000	22,009.0000	5.884	0	0	0
04/06/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	2,405.0000	2,047.0000	(14.886)	0	0	0

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04/06/2007	R153	2008/02/07			Bond Future	8.3450	8.4050	0.719	0.0000	0.0000	0
04/06/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	12,471.0000	13,178.0000	5.669	0	0	0
04/06/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	7,644.0000	7,034.0000	(7.980)	0	0	0
04/06/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	10,188.0000	9,455.0000	(7.195)	0	0	0
04/06/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	15,966.0000	16,795.0000	5.192	0	0	0
04/06/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	5,574.0000	5,082.0000	(8.827)	0	0	0
04/06/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	19,977.0000	20,923.0000	4.735	0	0	0
04/06/2007	R157	2007/08/02			Bond Future	8.0300	8.0400	0.125	0.0000	0.0000	5
04/06/2007	R157	2007/08/02	7.25	Call	Option on Bond Future	519.0000	428.0000	(17.534)	0	0	0
04/06/2007	R157	2007/08/02	8.50	Put	Option on Bond Future	3,810.0000	3,696.0000	(2.992)	0	0	0
04/06/2007	R157	2007/08/02	8.70	Put	Option on Bond Future	1,986.0000	1,889.0000	(4.884)	0	0	0
04/06/2007	R157	2007/08/02	8.75	Call	Option on Bond Future	51,333.0000	50,536.0000	(1.553)	0	0	0
04/06/2007	R157	2007/08/02	7.25	Put	Option on Bond Future	57,272.0000	57,888.0000	1.076	0	0	0
04/06/2007	R157	2007/08/02	8.75	Put	Option on Bond Future	1,674.0000	1,584.0000	(5.376)	0	0	0
04/06/2007	R157	2007/08/02	8.70	Call	Option on Bond Future	48,278.0000	47,474.0000	(1.665)	0	0	0
04/06/2007	R157	2007/08/02	7.75	Call	Option on Bond Future	5,920.0000	5,445.0000	(8.024)	0	0	0
04/06/2007	R157	2007/08/02	8.80	Put	Option on Bond Future	1,374.0000	1,292.0000	(5.968)	0	0	0
04/06/2007	R157	2007/08/02	7.75	Put	Option on Bond Future	25,930.0000	26,162.0000	0.895	0	0	86
04/06/2007	R157	2007/08/02	8.50	Call	Option on Bond Future	36,513.0000	35,693.0000	(2.246)	0	0	0
04/06/2007	R157	2007/08/02	9.00	Call	Option on Bond Future	66,904.0000	66,147.0000	(1.131)	0	0	0
04/06/2007	R157	2007/08/02	8.80	Call	Option on Bond Future	54,388.0000	53,599.0000	(1.451)	0	0	0
04/06/2007	R157	2007/08/02	9.00	Put	Option on Bond Future	586.0000	536.0000	(8.532)	0	0	0
04/06/2007	R157	2007/11/01			Bond Future	7.9800	7.9900	0.125	0.0000	0.0000	3
04/06/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	29,826.0000	30,056.0000	0.771	0	0	0
04/06/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	13,797.0000	13,337.0000	(3.334)	0	0	0
04/06/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	56,367.0000	56,816.0000	0.797	0	0	0
04/06/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	4,595.0000	4,353.0000	(5.267)	0	0	0
04/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	8,280.0000	7,931.0000	(4.215)	0	0	0
04/06/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	8,280.0000	7,931.0000	(4.215)	0	0	0
04/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	42,024.0000	42,366.0000	0.814	0	0	0
04/06/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	42,024.0000	42,366.0000	0.814	0	0	0
04/06/2007	R157	2008/02/07			Bond Future	7.9300	7.9400	0.126	0.0000	0.0000	477
04/06/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	57,129.0000	57,499.0000	0.648	0	0	0

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04/06/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	21,621.0000	21,166.0000	(2.104)	0	0	0
04/06/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	33,808.0000	34,026.0000	0.645	0	0	0
04/06/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	44,596.0000	44,889.0000	0.657	0	0	0
04/06/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	15,233.0000	14,853.0000	(2.495)	0	0	0
04/06/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	10,295.0000	9,993.0000	(2.933)	0	0	0
04/06/2007	R186	2007/08/02			Bond Future	7.7480	7.7650	0.219	7.8200	7.8200	5
04/06/2007	R186	2007/08/02	8.55	Call	Option on Bond Future	92,580.0000	90,484.0000	(2.264)	0	0	0
04/06/2007	R186	2007/08/02	8.55	Put	Option on Bond Future	1,849.0000	1,784.0000	(3.515)	0	0	0
04/06/2007	R186	2007/08/02	8.50	Call	Option on Bond Future	87,637.0000	85,538.0000	(2.395)	0	0	0
04/06/2007	R186	2007/08/02	8.45	Put	Option on Bond Future	2,710.0000	2,643.0000	(2.472)	0	0	0
04/06/2007	R186	2007/08/02	8.75	Put	Option on Bond Future	767.0000	722.0000	(5.867)	0	0	0
04/06/2007	R186	2007/08/02	8.75	Call	Option on Bond Future	112,588.0000	110,512.0000	(1.844)	0	0	0
04/06/2007	R186	2007/08/02	8.50	Put	Option on Bond Future	2,270.0000	2,202.0000	(2.996)	0	0	0
04/06/2007	R186	2007/08/02	8.45	Call	Option on Bond Future	82,675.0000	80,577.0000	(2.538)	0	0	0
04/06/2007	R186	2007/08/02	8.25	Call	Option on Bond Future	63,326.0000	61,255.0000	(3.270)	0	0	0
04/06/2007	R186	2007/08/02	8.25	Put	Option on Bond Future	5,347.0000	5,308.0000	(0.729)	0	0	0
04/06/2007	R186	2007/11/01			Bond Future	7.7000	7.7150	0.195	0.0000	0.0000	0
04/06/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	70,893.0000	71,886.0000	1.401	0	0	0
04/06/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	96,518.0000	97,764.0000	1.291	0	0	0
04/06/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	8,539.0000	7,993.0000	(6.394)	0	0	0
04/06/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	15,341.0000	14,543.0000	(5.202)	0	0	0
04/06/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	25,343.0000	24,278.0000	(4.202)	0	0	0
04/06/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	49,597.0000	50,324.0000	1.466	0	0	0
04/06/2007	R186	2008/02/07			Bond Future	7.6530	7.6550	0.026	0.0000	0.0000	0
04/06/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	25,479.0000	25,144.0000	(1.315)	0	0	0
04/06/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	74,979.0000	74,883.0000	(0.128)	0	0	0
04/06/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	36,885.0000	36,508.0000	(1.022)	0	0	0
04/06/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	55,350.0000	55,212.0000	(0.249)	0	0	0
04/06/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	50,987.0000	50,586.0000	(0.786)	0	0	0
04/06/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	39,483.0000	39,320.0000	(0.413)	0	0	0
04/06/2007	R196	2007/08/02			Bond Future	8.9040	8.9750	0.797	0.0000	0.0000	0
04/06/2007	R196	2007/08/02	8.25	Call	Option on Bond Future	282.0000	181.0000	(35.816)	0	0	0

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04/06/2007	R196	2007/08/02	8.25	Put	Option on Bond Future	9,813.0000	10,740.0000	9.447	0	0	0
04/06/2007	R196	2007/08/02	8.50	Call	Option on Bond Future	786.0000	557.0000	(29.135)	0	0	0
04/06/2007	R196	2007/08/02	8.50	Put	Option on Bond Future	6,660.0000	7,459.0000	11.997	0	0	0
04/06/2007	R196	2007/08/02	8.75	Put	Option on Bond Future	4,047.0000	4,655.0000	15.023	0	0	0
04/06/2007	R196	2007/08/02	8.75	Call	Option on Bond Future	1,813.0000	1,394.0000	(23.111)	0	0	0
04/06/2007	R196	2007/11/01			Bond Future	8.7860	8.8670	0.922	0.0000	0.0000	0
04/06/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	8,393.0000	9,104.0000	8.471	0	0	0
04/06/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	4,496.0000	4,986.0000	10.899	0	0	0
04/06/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	4,052.0000	3,544.0000	(12.537)	0	0	0
04/06/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	2,740.0000	2,347.0000	(14.343)	0	0	0
04/06/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	6,273.0000	6,878.0000	9.645	0	0	0
04/06/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	1,758.0000	1,471.0000	(16.325)	0	0	0
04/06/2007	R196	2008/02/07			Bond Future	8.6500	8.7440	1.087	0.0000	0.0000	0
04/06/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	4,897.0000	4,448.0000	(9.169)	0	0	0
04/06/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	7,820.0000	8,365.0000	6.969	0	0	0
04/06/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	3,852.0000	3,469.0000	(9.943)	0	0	0
04/06/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	6,382.0000	6,862.0000	7.521	0	0	0
04/06/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	5,121.0000	5,536.0000	8.104	0	0	0
04/06/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	6,109.0000	5,595.0000	(8.414)	0	0	0
04/06/2007	R201	2007/08/02			Bond Future	8.0900	8.1000	0.124	0.0000	0.0000	0
04/06/2007	R201	2007/08/02	8.50	Put	Option on Bond Future	3,491.0000	3,404.0000	(2.492)	0	0	0
04/06/2007	R201	2007/08/02	8.50	Call	Option on Bond Future	26,125.0000	25,479.0000	(2.473)	0	0	0
04/06/2007	R201	2007/08/02	9.00	Call	Option on Bond Future	50,014.0000	49,407.0000	(1.214)	0	0	0
04/06/2007	R201	2007/08/02	8.75	Put	Option on Bond Future	1,528.0000	1,455.0000	(4.777)	0	0	0
04/06/2007	R201	2007/08/02	8.75	Call	Option on Bond Future	37,656.0000	37,023.0000	(1.681)	0	0	0
04/06/2007	R201	2007/08/02	8.70	Call	Option on Bond Future	35,263.0000	34,625.0000	(1.809)	0	0	0
04/06/2007	R201	2007/08/02	9.00	Put	Option on Bond Future	620.0000	572.0000	(7.742)	0	0	0
04/06/2007	R201	2007/08/02	8.70	Put	Option on Bond Future	1,816.0000	1,737.0000	(4.350)	0	0	0
04/06/2007	R201	2007/08/02	8.80	Call	Option on Bond Future	40,083.0000	39,455.0000	(1.567)	0	0	0
04/06/2007	R201	2007/08/02	8.80	Put	Option on Bond Future	1,284.0000	1,215.0000	(5.374)	0	0	0
04/06/2007	R201	2007/11/01			Bond Future	8.0300	8.0400	0.125	0.0000	0.0000	0
04/06/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	10,841.0000	10,479.0000	(3.339)	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
04/06/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	26,318.0000	26,503.0000	0.703	0	0	0
04/06/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	36,188.0000	36,458.0000	0.746	0	0	0
04/06/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	6,646.0000	6,368.0000	(4.183)	0	0	0
04/06/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	3,798.0000	3,602.0000	(5.161)	0	0	0
04/06/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	47,643.0000	47,995.0000	0.739	0	0	0
04/06/2007	R201	2008/02/07			Bond Future	7.9300	7.9400	0.126	0.0000	0.0000	0
04/06/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	17,515.0000	17,151.0000	(2.078)	0	0	0
04/06/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	27,204.0000	27,375.0000	0.629	0	0	0
04/06/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	45,670.0000	45,960.0000	0.635	0	0	0
04/06/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	35,757.0000	35,986.0000	0.640	0	0	0
04/06/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	12,422.0000	12,116.0000	(2.463)	0	0	0
04/06/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	8,467.0000	8,222.0000	(2.894)	0	0	0
04/06/2007	R203	2007/08/02			Bond Future	7.9390	7.9450	0.076	0.0000	0.0000	0
04/06/2007	R203	2007/08/02	8.70	Put	Option on Bond Future	1,326.0000	1,227.0000	(7.466)	0	0	0
04/06/2007	R203	2007/08/02	8.75	Call	Option on Bond Future	55,552.0000	55,046.0000	(0.911)	0	0	0
04/06/2007	R203	2007/08/02	9.00	Put	Option on Bond Future	363.0000	320.0000	(11.846)	0	0	0
04/06/2007	R203	2007/08/02	8.80	Call	Option on Bond Future	58,573.0000	58,077.0000	(0.847)	0	0	0
04/06/2007	R203	2007/08/02	8.75	Put	Option on Bond Future	1,107.0000	1,018.0000	(8.040)	0	0	0
04/06/2007	R203	2007/08/02	8.70	Call	Option on Bond Future	52,527.0000	52,011.0000	(0.982)	0	0	0
04/06/2007	R203	2007/08/02	9.00	Call	Option on Bond Future	70,819.0000	70,359.0000	(0.650)	0	0	0
04/06/2007	R203	2007/08/02	8.80	Put	Option on Bond Future	897.0000	818.0000	(8.807)	0	0	0
04/06/2007	R203	2007/08/02	8.50	Put	Option on Bond Future	2,651.0000	2,512.0000	(5.243)	0	0	0
04/06/2007	R203	2007/08/02	8.50	Call	Option on Bond Future	40,729.0000	40,172.0000	(1.368)	0	0	0
04/06/2007	R203	2007/11/01			Bond Future	7.8800	7.8900	0.127	0.0000	0.0000	0
04/06/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	36,660.0000	36,956.0000	0.807	0	0	0
04/06/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	10,083.0000	9,692.0000	(3.878)	0	0	0
04/06/2007	R203	2008/02/07			Bond Future	7.8210	7.8100	(0.141)	0.0000	0.0000	0
04/06/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	39,581.0000	38,969.0000	(1.546)	0	0	0
04/06/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	17,507.0000	17,641.0000	0.765	0	0	0
04/06/2007	R204	2007/08/02			Bond Future	7.9380	7.9500	0.151	0.0000	0.0000	0
04/06/2007	R204	2007/08/02	8.50	Put	Option on Bond Future	4,576.0000	4,439.0000	(2.994)	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
04/06/2007	R204	2007/08/02	8.50	Call	Option on Bond Future	45,171.0000	44,144.0000	(2.274)	0	0	0
04/06/2007	R204	2007/08/02	9.00	Put	Option on Bond Future	847.0000	782.0000	(7.674)	0	0	0
04/06/2007	R204	2007/08/02	9.00	Call	Option on Bond Future	75,734.0000	74,778.0000	(1.262)	0	0	0
04/06/2007	R204	2007/08/02	8.80	Put	Option on Bond Future	1,754.0000	1,657.0000	(5.530)	0	0	0
04/06/2007	R204	2007/08/02	8.80	Call	Option on Bond Future	63,124.0000	62,136.0000	(1.565)	0	0	0
04/06/2007	R204	2007/08/02	8.70	Put	Option on Bond Future	2,458.0000	2,344.0000	(4.638)	0	0	0
04/06/2007	R204	2007/08/02	8.70	Call	Option on Bond Future	56,970.0000	55,966.0000	(1.762)	0	0	0
04/06/2007	R204	2007/08/02	8.75	Put	Option on Bond Future	2,081.0000	1,975.0000	(5.094)	0	0	0
04/06/2007	R204	2007/08/02	8.75	Call	Option on Bond Future	60,030.0000	59,034.0000	(1.659)	0	0	0
04/06/2007	R204	2007/11/01			Bond Future	7.8840	7.9000	0.203	0.0000	0.0000	0
04/06/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	17,816.0000	17,118.0000	(3.918)	0	0	0
04/06/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	46,609.0000	47,087.0000	1.026	0	0	0
04/06/2007	R204	2008/02/07			Bond Future	7.8290	7.8200	(0.115)	0.0000	0.0000	0
04/06/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	51,266.0000	50,664.0000	(1.174)	0	0	0
04/06/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	26,923.0000	26,977.0000	0.201	0	0	0
04/06/2007	R206	2007/08/02			Bond Future	8.0660	8.0900	0.298	0.0000	0.0000	0
04/06/2007	R206	2007/08/02	8.25	Put	Option on Bond Future	5,188.0000	5,392.0000	3.932	0	0	0
04/06/2007	R206	2007/08/02	8.25	Call	Option on Bond Future	14,081.0000	13,119.0000	(6.832)	0	0	0
04/06/2007	R206	2007/08/02	8.00	Put	Option on Bond Future	10,694.0000	11,134.0000	4.114	0	0	0
04/06/2007	R206	2007/08/02	7.75	Call	Option on Bond Future	3,333.0000	2,882.0000	(13.531)	0	0	0
04/06/2007	R206	2007/08/02	8.00	Call	Option on Bond Future	7,480.0000	6,753.0000	(9.719)	0	0	0
04/06/2007	R206	2007/08/02	7.75	Put	Option on Bond Future	18,844.0000	19,559.0000	3.794	0	0	0
04/06/2007	R206	2007/11/01			Bond Future	7.9900	8.0120	0.275	0.0000	0.0000	0
04/06/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	20,966.0000	21,480.0000	2.452	0	0	0
04/06/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	9,504.0000	8,975.0000	(5.566)	0	0	0
04/06/2007	R206	2008/02/07			Bond Future	7.9100	7.9100	-	0.0000	0.0000	0
04/06/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	22,259.0000	22,150.0000	(0.490)	0	0	0
04/06/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	14,859.0000	14,751.0000	(0.727)	0	0	0
04/06/2007	R207	2007/08/02			Bond Future	7.8900	7.9100	0.253	0.0000	0.0000	0
04/06/2007	R207	2007/08/02	8.50	Call	Option on Bond Future	46,020.0000	44,508.0000	(3.286)	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
04/06/2007	R207	2007/08/02	8.50	Put	Option on Bond Future	1,310.0000	1,311.0000	0.076	0	0	0
04/06/2007	R207	2007/08/02	8.80	Put	Option on Bond Future	259.0000	250.0000	(3.475)	0	0	0
04/06/2007	R207	2007/08/02	9.00	Call	Option on Bond Future	79,340.0000	77,823.0000	(1.912)	0	0	0
04/06/2007	R207	2007/08/02	8.80	Call	Option on Bond Future	65,922.0000	64,400.0000	(2.309)	0	0	0
04/06/2007	R207	2007/08/02	8.75	Put	Option on Bond Future	348.0000	337.0000	(3.161)	0	0	0
04/06/2007	R207	2007/08/02	8.75	Call	Option on Bond Future	62,564.0000	61,041.0000	(2.434)	0	0	0
04/06/2007	R207	2007/08/02	9.00	Put	Option on Bond Future	73.0000	68.0000	(6.849)	0	0	0
04/06/2007	R207	2007/08/02	8.70	Put	Option on Bond Future	462.0000	451.0000	(2.381)	0	0	0
04/06/2007	R207	2007/08/02	8.70	Call	Option on Bond Future	59,214.0000	57,691.0000	(2.572)	0	0	0
04/06/2007	R207	2007/11/01			Bond Future	7.8380	7.8600	0.281	0.0000	0.0000	0
04/06/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	37,125.0000	38,058.0000	2.513	0	0	0
04/06/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	11,233.0000	10,512.0000	(6.419)	0	0	0
04/06/2007	R207	2008/02/07			Bond Future	7.7840	7.7900	0.077	0.0000	0.0000	0
04/06/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	39,675.0000	39,791.0000	0.292	0	0	0
04/06/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	18,148.0000	17,816.0000	(1.829)	0	0	0
04/06/2007	R209	2007/08/02			Bond Future	7.4650	7.4750	0.134	0.0000	0.0000	314
04/06/2007	R209	2007/08/02	7.00	Call	Option on Bond Future	3,333.0000	2,940.0000	(11.791)	0	0	0
04/06/2007	R209	2007/08/02	6.75	Call	Option on Bond Future	916.0000	761.0000	(16.921)	0	0	0
04/06/2007	R209	2007/08/02	6.75	Put	Option on Bond Future	80,733.0000	81,616.0000	1.094	0	0	0
04/06/2007	R209	2007/08/02	7.00	Put	Option on Bond Future	53,945.0000	54,590.0000	1.196	0	0	0
04/06/2007	R209	2007/08/02	7.25	Put	Option on Bond Future	32,013.0000	32,331.0000	0.993	0	0	0
04/06/2007	R209	2007/08/02	7.25	Call	Option on Bond Future	9,188.0000	8,469.0000	(7.825)	0	0	0
04/06/2007	R209	2007/11/01			Bond Future	7.4250	7.4350	0.135	0.0000	0.0000	0
04/06/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	57,786.0000	58,317.0000	0.919	0	0	0
04/06/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	11,452.0000	10,938.0000	(4.488)	0	0	0
04/06/2007	R209	2008/02/07			Bond Future	7.3700	7.3800	0.136	0.0000	0.0000	0
04/06/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	61,460.0000	61,937.0000	0.776	0	0	0
04/06/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	21,004.0000	20,427.0000	(2.747)	0	0	0
04/06/2007	TRT1	2007/08/02			Index Future	253.3760	253.3460	(0.012)	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
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Grand Total:										1,904
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