



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 03/08/2007

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
03/08/2007	\$ / R 2007/09/17			Currency Future	7.1459	7.1522	0.088	0.0000	0.0000	2,220
03/08/2007	\$ / R 2007/12/14			Currency Future	7.2401	7.2491	0.124	0.0000	0.0000	17,740
03/08/2007	\$ / R 2008/03/17			Currency Future	7.3392	7.3505	0.154	0.0000	0.0000	4,601
03/08/2007	ALBI 2007/11/01			Index Future	254.1070	253.7950	(0.123)	0.0000	0.0000	0
03/08/2007	ALBI 2007/11/01	254.00	Put	Index Future	24,771.0000	26,186.0000	5.712	0	0	0
03/08/2007	ALBI 2007/11/01	254.00	Call	Index Future	25,841.0000	24,136.0000	(6.598)	0	0	0
03/08/2007	ALBI 2008/02/07			Index Future	261.1410	247.6460	(5.168)	0.0000	0.0000	0
03/08/2007	ALBI 2008/02/07	254.00	Call	Index Future	83,136.0000	12,728.0000	(84.690)	0	0	0
03/08/2007	ALBI 2008/02/07	254.00	Put	Index Future	11,726.0000	76,268.0000	550.418	0	0	0
03/08/2007	CRD1 2007/11/01			Index Future	109.4420	109.2230	(0.200)	0.0000	0.0000	8
03/08/2007	CRD1 2008/02/07			Index Future	112.3200	112.0950	(0.200)	0.0000	0.0000	0
03/08/2007	GOVI 2007/11/01			jGovi	255.1200	254.5430	(0.226)	0.0000	0.0000	118
03/08/2007	GOVI 2007/11/01	265.00	Call	jGovi	482.0000	339.0000	(29.668)	0	0	0
03/08/2007	GOVI 2007/11/01	265.00	Put	jGovi	99,282.0000	104,909.0000	5.668	0	0	0
03/08/2007	GOVI 2008/02/07			jGovi	261.8300	261.2360	(0.227)	0.0000	0.0000	60
03/08/2007	GOVI 2008/02/07	265.00	Call	jGovi	16,242.0000	14,249.0000	(12.271)	0	0	0
03/08/2007	GOVI 2008/02/07	265.00	Put	jGovi	47,942.0000	51,889.0000	8.233	0	0	0

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03/08/2007	GOVI	2008/05/02			jGovi	268.3080	267.6990	(0.227)	0.0000	0.0000	0
03/08/2007	GOVI	2008/05/02	264.00	Put	jGovi	27,628.0000	29,717.0000	7.561	0	0	0
03/08/2007	GOVI	2008/05/02	264.00	Call	jGovi	70,708.0000	66,707.0000	(5.658)	0	0	0
03/08/2007	ILBI	2007/11/01			Index Future	284.0020	276.7020	(2.570)	0.0000	0.0000	0
03/08/2007	ILBI	2008/02/07			Index Future	291.8630	276.7020	(5.195)	0.0000	0.0000	0
03/08/2007	J153	2010/08/31			jSwap	10.0010	10.0410	0.400	0.0000	0.0000	0
03/08/2007	J157	2015/09/15			jSwap	9.6460	9.6830	0.384	0.0000	0.0000	0
03/08/2007	J186	2026/12/21			jSwap	8.8710	8.9270	0.631	0.0000	0.0000	0
03/08/2007	J201	2014/12/22			jSwap	9.7310	9.7730	0.432	0.0000	0.0000	0
03/08/2007	J203	2017/09/15			jSwap	9.4940	9.5230	0.305	0.0000	0.0000	0
03/08/2007	J204	2018/12/21			jSwap	9.4070	9.4430	0.383	0.0000	0.0000	0
03/08/2007	J207	2020/01/15			jSwap	9.3220	9.3630	0.440	0.0000	0.0000	0
03/08/2007	JBAR	2005/12/21			jBar	0.0000	9.9250	100.000	0.0000	0.0000	0
03/08/2007	JFRA	2007/08/23			jFra	10.5670	10.0980	(4.438)	0.0000	0.0000	0
03/08/2007	JFRA	2007/08/23	9.50	Put	Option on jFra	68.0000	70.0000	2.941	0	0	0
03/08/2007	JFRA	2007/08/23	9.50	Call	Option on jFra	991.0000	950.0000	(4.137)	0	0	0
03/08/2007	JFRA	2007/11/01			jFra	10.2700	10.3160	0.448	0.0000	0.0000	0
03/08/2007	JFRA	2007/11/01	7.50	Call	Option on jFra	7,238.0000	7,357.0000	1.644	0	0	0
03/08/2007	JFRA	2007/11/01	7.50	Put	Option on jFra	0.0000	0.0000	-	0	0	0
03/08/2007	JFRA	2008/02/07			jFra	10.3310	10.3770	0.445	0.0000	0.0000	0
03/08/2007	JFRA	2008/02/07	7.50	Put	Option on jFra	11,109.0000	11,023.0000	(0.774)	0	0	0

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03/08/2007	JFRA	2008/02/07	7.50	Call	Option on jFra	18,028.0000	18,056.0000	0.155	0	0	0
03/08/2007	JFRA	2008/05/02			jFra	10.3390	10.3930	0.522	0.0000	0.0000	0
03/08/2007	JFRA	2008/05/02	10.25	Call	Option on jFra	17,392.0000	17,429.0000	0.213	0	0	0
03/08/2007	JFRA	2008/05/02	10.25	Put	Option on jFra	17,168.0000	17,066.0000	(0.594)	0	0	0
03/08/2007	JFRA	2008/08/07			jFra	10.2530	10.2930	0.390	0.0000	0.0000	0
03/08/2007	JFRA	2008/08/07	10.25	Put	Option on jFra	20,105.0000	20,028.0000	(0.383)	0	0	0
03/08/2007	JFRA	2008/08/07	10.25	Call	Option on jFra	20,112.0000	20,133.0000	0.104	0	0	0
03/08/2007	JFRA	2008/11/06			jFra	10.1470	10.2490	1.005	0.0000	0.0000	0
03/08/2007	JFRA	2008/11/06	10.25	Put	Option on jFra	22,567.0000	22,416.0000	(0.669)	0	0	0
03/08/2007	JFRA	2008/11/06	10.25	Call	Option on jFra	22,317.0000	22,413.0000	0.430	0	0	0
03/08/2007	JN02	2007/11/01			jNote	10.1480	10.2080	0.591	0.0000	0.0000	0
03/08/2007	JN02	2007/11/01	9.00	Call	Option on jNote	23,437.0000	24,255.0000	3.490	0	0	0
03/08/2007	JN02	2007/11/01	9.00	Put	Option on jNote	2,787.0000	2,538.0000	(8.934)	0	0	0
03/08/2007	JN02	2008/02/07			jNote	10.0770	10.1330	0.556	0.0000	0.0000	0
03/08/2007	JN02	2008/02/07	9.00	Put	Option on jNote	6,624.0000	6,300.0000	(4.891)	0	0	0
03/08/2007	JN02	2008/02/07	9.00	Call	Option on jNote	25,843.0000	26,505.0000	2.562	0	0	0
03/08/2007	JN02	2008/05/02			jNote	9.9940	10.0510	0.570	0.0000	0.0000	0
03/08/2007	JN02	2008/05/02	10.00	Put	Option on jNote	16,540.0000	16,006.0000	(3.229)	0	0	0
03/08/2007	JN02	2008/05/02	10.00	Call	Option on jNote	18,017.0000	18,508.0000	2.725	0	0	0
03/08/2007	JN05	2007/11/01			jNote	9.8070	9.8650	0.591	0.0000	0.0000	0
03/08/2007	JN05	2007/11/01	9.00	Call	Option on jNote	32,662.0000	34,651.0000	6.090	0	0	0
03/08/2007	JN05	2007/11/01	9.00	Put	Option on jNote	1,162.0000	932.0000	(19.793)	0	0	0
03/08/2007	JN05	2008/02/07			jNote	9.7450	9.8040	0.605	0.0000	0.0000	0
03/08/2007	JN05	2008/02/07	9.00	Call	Option on jNote	33,222.0000	35,005.0000	5.367	0	0	0
03/08/2007	JN05	2008/02/07	9.00	Put	Option on jNote	4,103.0000	3,621.0000	(11.748)	0	0	0
03/08/2007	JN05	2008/05/02			jNote	9.6840	9.7440	0.620	0.0000	0.0000	0
03/08/2007	JN05	2008/05/02	9.50	Put	Option on jNote	13,206.0000	12,200.0000	(7.618)	0	0	0

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03/08/2007	JN05	2008/05/02	9.50	Call	Option on jNote	21,903.0000	23,231.0000	6.063	0	0	0
03/08/2007	JN10	2007/11/01			jNote	9.3590	9.3910	0.342	0.0000	0.0000	0
03/08/2007	JN10	2007/11/01	9.00	Call	Option on jNote	25,259.0000	26,885.0000	6.437	0	0	0
03/08/2007	JN10	2007/11/01	9.00	Put	Option on jNote	2,353.0000	1,982.0000	(15.767)	0	0	0
03/08/2007	JN10	2008/02/07			jNote	9.3010	9.3330	0.344	0.0000	0.0000	0
03/08/2007	JN10	2008/02/07	9.00	Call	Option on jNote	25,852.0000	27,242.0000	5.377	0	0	0
03/08/2007	JN10	2008/02/07	9.00	Put	Option on jNote	6,621.0000	6,005.0000	(9.304)	0	0	0
03/08/2007	JN10	2008/05/02			jNote	9.2430	9.2760	0.357	0.0000	0.0000	0
03/08/2007	JN10	2008/05/02	9.00	Put	Option on jNote	9,964.0000	9,216.0000	(7.507)	0	0	0
03/08/2007	JN10	2008/05/02	9.00	Call	Option on jNote	26,950.0000	28,286.0000	4.957	0	0	0
03/08/2007	JROD	2007/08/31			jRod	9.2170	9.2060	(0.119)	0.0000	0.0000	0
03/08/2007	JROD	2007/09/28			jRod	9.5060	9.4850	(0.221)	0.0000	0.0000	0
03/08/2007	JROD	2007/10/31			jRod	9.8990	9.8720	(0.273)	0.0000	0.0000	0
03/08/2007	JROD	2007/11/30			jRod	9.7030	9.6920	(0.113)	0.0000	0.0000	0
03/08/2007	JROD	2007/12/31			jRod	9.9200	9.9160	(0.040)	0.0000	0.0000	0
03/08/2007	JROD	2008/01/31			jRod	10.1260	10.1300	0.040	0.0000	0.0000	0
03/08/2007	JROD	2008/02/29			jRod	9.9220	9.9280	0.060	0.0000	0.0000	0
03/08/2007	JROD	2008/03/31			jRod	10.0890	10.0970	0.079	0.0000	0.0000	0
03/08/2007	OTH1	2007/11/01			Index Future	249.0750	248.2710	(0.323)	0.0000	0.0000	12
03/08/2007	OTH1	2008/02/07			Index Future	255.6250	254.8000	(0.323)	0.0000	0.0000	0
03/08/2007	R153	2007/11/01			Bond Future	9.2850	9.3550	0.754	0.0000	0.0000	160

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03/08/2007	R153	2007/11/01	8.25	Call	Option on Bond Future	350.0000	260.0000	(25.714)	0	0	0
03/08/2007	R153	2007/11/01	8.00	Call	Option on Bond Future	128.0000	91.0000	(28.906)	0	0	0
03/08/2007	R153	2007/11/01	7.75	Call	Option on Bond Future	41.0000	28.0000	(31.707)	0	0	0
03/08/2007	R153	2007/11/01	8.00	Put	Option on Bond Future	33,798.0000	35,558.0000	5.207	0	0	0
03/08/2007	R153	2007/11/01	8.25	Put	Option on Bond Future	27,367.0000	29,073.0000	6.234	0	0	0
03/08/2007	R153	2007/11/01	7.75	Put	Option on Bond Future	40,415.0000	42,199.0000	4.414	0	0	0
03/08/2007	R153	2008/02/07			Bond Future	9.2650	9.3350	0.756	0.0000	0.0000	1,665
03/08/2007	R153	2008/02/07	8.25	Put	Option on Bond Future	26,153.0000	27,520.0000	5.227	0	0	0
03/08/2007	R153	2008/02/07	8.25	Call	Option on Bond Future	2,067.0000	1,798.0000	(13.014)	0	0	0
03/08/2007	R153	2008/02/07	8.00	Put	Option on Bond Future	31,398.0000	32,853.0000	4.634	0	0	0
03/08/2007	R153	2008/02/07	8.00	Call	Option on Bond Future	1,274.0000	1,092.0000	(14.286)	0	0	0
03/08/2007	R153	2008/02/07	7.75	Call	Option on Bond Future	750.0000	633.0000	(15.600)	0	0	0
03/08/2007	R153	2008/02/07	7.75	Put	Option on Bond Future	36,955.0000	38,475.0000	4.113	0	0	0
03/08/2007	R153	2008/05/02			Bond Future	9.1500	9.2200	0.765	0.0000	0.0000	0
03/08/2007	R153	2008/05/02	9.00	Call	Option on Bond Future	8,603.0000	7,920.0000	(7.939)	0	0	0
03/08/2007	R153	2008/05/02	9.00	Put	Option on Bond Future	11,834.0000	12,655.0000	6.938	0	0	0
03/08/2007	R157	2007/11/01			Bond Future	8.5950	8.6350	0.465	0.0000	0.0000	261
03/08/2007	R157	2007/11/01	7.75	Call	Option on Bond Future	1,290.0000	1,077.0000	(16.512)	0	0	0
03/08/2007	R157	2007/11/01	7.75	Put	Option on Bond Future	58,940.0000	61,373.0000	4.128	0	0	0
03/08/2007	R157	2007/11/01	8.25	Put	Option on Bond Future	29,831.0000	31,691.0000	6.235	0	0	0
03/08/2007	R157	2007/11/01	8.25	Call	Option on Bond Future	6,701.0000	5,914.0000	(11.745)	0	0	35
03/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	455.0000	367.0000	(19.341)	0	0	0
03/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	75,821.0000	78,380.0000	3.375	0	0	0
03/08/2007	R157	2007/11/01	7.50	Put	Option on Bond Future	75,821.0000	78,380.0000	3.375	0	0	0
03/08/2007	R157	2007/11/01	7.50	Call	Option on Bond Future	455.0000	367.0000	(19.341)	0	0	0
03/08/2007	R157	2007/11/01	7.25	Put	Option on Bond Future	93,531.0000	96,147.0000	2.797	0	0	0
03/08/2007	R157	2007/11/01	7.25	Call	Option on Bond Future	137.0000	107.0000	(21.898)	0	0	0
03/08/2007	R157	2008/02/07			Bond Future	8.5750	8.6150	0.466	0.0000	0.0000	343
03/08/2007	R157	2008/02/07	7.25	Put	Option on Bond Future	91,004.0000	93,390.0000	2.622	0	0	0
03/08/2007	R157	2008/02/07	7.50	Call	Option on Bond Future	3,152.0000	2,839.0000	(9.930)	0	0	0
03/08/2007	R157	2008/02/07	7.50	Put	Option on Bond Future	74,990.0000	77,251.0000	3.015	0	0	0
03/08/2007	R157	2008/02/07	7.75	Put	Option on Bond Future	60,156.0000	62,242.0000	3.468	0	0	0

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03/08/2007	R157	2008/02/07	7.25	Call	Option on Bond Future	1,696.0000	1,508.0000	(11.085)	0	0	0
03/08/2007	R157	2008/02/07	7.75	Call	Option on Bond Future	5,493.0000	5,006.0000	(8.866)	0	0	0
03/08/2007	R157	2008/05/02			Bond Future	8.5200	8.5600	0.469	0.0000	0.0000	0
03/08/2007	R157	2008/05/02	8.50	Put	Option on Bond Future	24,308.0000	25,542.0000	5.077	0	0	0
03/08/2007	R157	2008/05/02	8.50	Call	Option on Bond Future	23,046.0000	21,764.0000	(5.563)	0	0	0
03/08/2007	R186	2007/11/01			Bond Future	8.2600	8.3000	0.484	0.0000	0.0000	0
03/08/2007	R186	2007/11/01	7.00	Put	Option on Bond Future	152,747.0000	157,083.0000	2.839	0	0	0
03/08/2007	R186	2007/11/01	7.50	Call	Option on Bond Future	3,111.0000	2,630.0000	(15.461)	0	0	0
03/08/2007	R186	2007/11/01	7.00	Call	Option on Bond Future	360.0000	285.0000	(20.833)	0	0	0
03/08/2007	R186	2007/11/01	7.50	Put	Option on Bond Future	91,773.0000	95,703.0000	4.282	0	0	0
03/08/2007	R186	2007/11/01	7.25	Call	Option on Bond Future	1,151.0000	943.0000	(18.071)	0	0	0
03/08/2007	R186	2007/11/01	7.25	Put	Option on Bond Future	121,110.0000	125,314.0000	3.471	0	0	0
03/08/2007	R186	2008/02/07			Bond Future	8.2100	8.2500	0.487	0.0000	0.0000	0
03/08/2007	R186	2008/02/07	7.75	Put	Option on Bond Future	69,949.0000	72,969.0000	4.317	0	0	0
03/08/2007	R186	2008/02/07	7.75	Call	Option on Bond Future	17,448.0000	16,058.0000	(7.967)	0	0	0
03/08/2007	R186	2008/02/07	7.50	Call	Option on Bond Future	10,543.0000	9,590.0000	(9.039)	0	0	0
03/08/2007	R186	2008/02/07	7.50	Put	Option on Bond Future	93,014.0000	96,471.0000	3.717	0	0	0
03/08/2007	R186	2008/02/07	7.25	Put	Option on Bond Future	119,434.0000	123,240.0000	3.187	0	0	0
03/08/2007	R186	2008/02/07	7.25	Call	Option on Bond Future	5,928.0000	5,324.0000	(10.189)	0	0	0
03/08/2007	R186	2008/05/02			Bond Future	8.1500	8.1900	0.491	0.0000	0.0000	0
03/08/2007	R186	2008/05/02	8.00	Put	Option on Bond Future	51,465.0000	53,837.0000	4.609	0	0	0
03/08/2007	R186	2008/05/02	8.00	Call	Option on Bond Future	34,683.0000	32,637.0000	(5.899)	0	0	0
03/08/2007	R196	2007/11/01			Bond Future	9.4490	9.5230	0.783	0.0000	0.0000	0
03/08/2007	R196	2007/11/01	8.50	Put	Option on Bond Future	11,948.0000	12,779.0000	6.955	0	0	0
03/08/2007	R196	2007/11/01	8.25	Call	Option on Bond Future	121.0000	88.0000	(27.273)	0	0	0
03/08/2007	R196	2007/11/01	8.25	Put	Option on Bond Future	14,880.0000	15,748.0000	5.833	0	0	0
03/08/2007	R196	2007/11/01	8.50	Call	Option on Bond Future	292.0000	222.0000	(23.973)	0	0	0
03/08/2007	R196	2007/11/01	8.75	Put	Option on Bond Future	9,199.0000	9,967.0000	8.349	0	0	0
03/08/2007	R196	2007/11/01	8.75	Call	Option on Bond Future	632.0000	499.0000	(21.044)	0	0	0
03/08/2007	R196	2008/02/07			Bond Future	9.3330	9.4220	0.954	0.0000	0.0000	0

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03/08/2007	R196	2008/02/07	8.25	Call	Option on Bond Future	1,272.0000	1,106.0000	(13.050)	0	0	0
03/08/2007	R196	2008/02/07	8.50	Put	Option on Bond Future	10,019.0000	10,671.0000	6.508	0	0	0
03/08/2007	R196	2008/02/07	8.50	Call	Option on Bond Future	1,812.0000	1,593.0000	(12.086)	0	0	0
03/08/2007	R196	2008/02/07	8.25	Put	Option on Bond Future	11,962.0000	12,666.0000	5.885	0	0	0
03/08/2007	R196	2008/02/07	8.75	Call	Option on Bond Future	2,509.0000	2,229.0000	(11.160)	0	0	0
03/08/2007	R196	2008/02/07	8.75	Put	Option on Bond Future	8,242.0000	8,833.0000	7.171	0	0	0
03/08/2007	R196	2008/05/02			Bond Future	9.2310	9.3270	1.040	0.0000	0.0000	0
03/08/2007	R196	2008/05/02	9.00	Put	Option on Bond Future	5,067.0000	5,490.0000	8.348	0	0	0
03/08/2007	R196	2008/05/02	9.00	Call	Option on Bond Future	3,278.0000	2,960.0000	(9.701)	0	0	0
03/08/2007	R201	2007/11/01			Bond Future	8.5700	8.6200	0.583	0.0000	0.0000	91
03/08/2007	R201	2007/11/01	7.50	Put	Option on Bond Future	59,142.0000	61,664.0000	4.264	0	0	0
03/08/2007	R201	2007/11/01	7.75	Call	Option on Bond Future	1,413.0000	1,156.0000	(18.188)	0	0	0
03/08/2007	R201	2007/11/01	7.25	Put	Option on Bond Future	73,080.0000	75,673.0000	3.548	0	0	0
03/08/2007	R201	2007/11/01	7.25	Call	Option on Bond Future	187.0000	143.0000	(23.529)	0	0	0
03/08/2007	R201	2007/11/01	7.75	Put	Option on Bond Future	45,938.0000	48,318.0000	5.181	0	0	0
03/08/2007	R201	2007/11/01	7.50	Call	Option on Bond Future	551.0000	436.0000	(20.871)	0	0	0
03/08/2007	R201	2008/02/07			Bond Future	8.4950	8.5450	0.589	0.0000	0.0000	0
03/08/2007	R201	2008/02/07	7.25	Put	Option on Bond Future	68,658.0000	71,010.0000	3.426	0	0	0
03/08/2007	R201	2008/02/07	7.50	Put	Option on Bond Future	56,191.0000	58,404.0000	3.938	0	0	0
03/08/2007	R201	2008/02/07	7.50	Call	Option on Bond Future	3,161.0000	2,798.0000	(11.484)	0	0	0
03/08/2007	R201	2008/02/07	7.25	Call	Option on Bond Future	1,760.0000	1,536.0000	(12.727)	0	0	0
03/08/2007	R201	2008/02/07	7.75	Call	Option on Bond Future	5,345.0000	4,794.0000	(10.309)	0	0	0
03/08/2007	R201	2008/02/07	7.75	Put	Option on Bond Future	44,728.0000	46,754.0000	4.530	0	0	0
03/08/2007	R201	2008/05/02			Bond Future	8.4000	8.4500	0.595	0.0000	0.0000	0
03/08/2007	R201	2008/05/02	8.50	Call	Option on Bond Future	21,579.0000	20,179.0000	(6.488)	0	0	0
03/08/2007	R201	2008/05/02	8.50	Put	Option on Bond Future	16,536.0000	17,662.0000	6.809	0	0	0
03/08/2007	R203	2007/11/01			Bond Future	8.4650	8.5050	0.473	0.0000	0.0000	0
03/08/2007	R203	2007/11/01	7.50	Call	Option on Bond Future	764.0000	626.0000	(18.063)	0	0	0
03/08/2007	R203	2007/11/01	7.50	Put	Option on Bond Future	66,569.0000	69,041.0000	3.713	0	0	0
03/08/2007	R203	2008/02/07			Bond Future	8.4150	8.4550	0.475	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
03/08/2007	R203	2008/02/07	7.50	Call	Option on Bond Future	4,302.0000	3,894.0000	(9.484)	0	0	0
03/08/2007	R203	2008/02/07	7.50	Put	Option on Bond Future	65,663.0000	67,829.0000	3.299	0	0	0
03/08/2007	R203	2008/05/02			Bond Future	8.3200	8.3600	0.481	0.0000	0.0000	0
03/08/2007	R203	2008/05/02	8.25	Call	Option on Bond Future	21,302.0000	20,053.0000	(5.863)	0	0	0
03/08/2007	R203	2008/05/02	8.25	Put	Option on Bond Future	25,793.0000	27,098.0000	5.060	0	0	0
03/08/2007	R204	2007/11/01			Bond Future	8.4600	8.5000	0.473	0.0000	0.0000	0
03/08/2007	R204	2007/11/01	7.50	Call	Option on Bond Future	3,001.0000	2,641.0000	(11.996)	0	0	0
03/08/2007	R204	2007/11/01	7.50	Put	Option on Bond Future	73,032.0000	75,452.0000	3.314	0	0	0
03/08/2007	R204	2008/02/07			Bond Future	8.4000	8.4400	0.476	0.0000	0.0000	0
03/08/2007	R204	2008/02/07	7.50	Call	Option on Bond Future	9,647.0000	8,988.0000	(6.831)	0	0	0
03/08/2007	R204	2008/02/07	7.50	Put	Option on Bond Future	74,480.0000	76,577.0000	2.816	0	0	0
03/08/2007	R204	2008/05/02			Bond Future	8.3300	8.3700	0.480	0.0000	0.0000	0
03/08/2007	R204	2008/05/02	8.25	Call	Option on Bond Future	22,515.0000	21,186.0000	(5.903)	0	0	0
03/08/2007	R204	2008/05/02	8.25	Put	Option on Bond Future	28,020.0000	29,428.0000	5.025	0	0	0
03/08/2007	R206	2007/11/01			Bond Future	8.5600	8.6100	0.584	0.0000	0.0000	0
03/08/2007	R206	2007/11/01	7.75	Call	Option on Bond Future	1,077.0000	872.0000	(19.034)	0	0	0
03/08/2007	R206	2007/11/01	7.75	Put	Option on Bond Future	39,111.0000	41,194.0000	5.326	0	0	0
03/08/2007	R206	2008/02/07			Bond Future	8.4800	8.5300	0.590	0.0000	0.0000	0
03/08/2007	R206	2008/02/07	7.75	Call	Option on Bond Future	4,368.0000	3,902.0000	(10.668)	0	0	0
03/08/2007	R206	2008/02/07	7.75	Put	Option on Bond Future	37,582.0000	39,341.0000	4.680	0	0	0
03/08/2007	R206	2008/05/02			Bond Future	8.3800	8.4300	0.597	0.0000	0.0000	0
03/08/2007	R206	2008/05/02	8.25	Put	Option on Bond Future	19,622.0000	20,799.0000	5.998	0	0	0
03/08/2007	R206	2008/05/02	8.25	Call	Option on Bond Future	13,951.0000	12,957.0000	(7.125)	0	0	0
03/08/2007	R207	2007/11/01			Bond Future	8.4100	8.4500	0.476	0.0000	0.0000	0
03/08/2007	R207	2007/11/01	7.50	Put	Option on Bond Future	68,539.0000	71,210.0000	3.897	0	0	0
03/08/2007	R207	2007/11/01	7.50	Call	Option on Bond Future	865.0000	706.0000	(18.382)	0	0	0
03/08/2007	R207	2008/02/07			Bond Future	8.3500	8.3900	0.479	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
03/08/2007	R207	2008/02/07	7.50	Call	Option on Bond Future	4,308.0000	3,868.0000	(10.214)	0	0	0
03/08/2007	R207	2008/02/07	7.50	Put	Option on Bond Future	66,904.0000	69,277.0000	3.547	0	0	0
03/08/2007	R207	2008/05/02			Bond Future	8.2900	8.3300	0.483	0.0000	0.0000	0
03/08/2007	R207	2008/05/02	8.25	Put	Option on Bond Future	27,152.0000	28,540.0000	5.112	0	0	0
03/08/2007	R207	2008/05/02	8.25	Call	Option on Bond Future	24,341.0000	22,929.0000	(5.801)	0	0	0
03/08/2007	R209	2007/11/01			Bond Future	7.9350	7.9750	0.504	0.0000	0.0000	0
03/08/2007	R209	2007/11/01	7.00	Call	Option on Bond Future	793.0000	636.0000	(19.798)	0	0	0
03/08/2007	R209	2007/11/01	7.00	Put	Option on Bond Future	97,899.0000	101,516.0000	3.695	0	0	0
03/08/2007	R209	2008/02/07			Bond Future	7.8900	7.9300	0.507	0.0000	0.0000	659
03/08/2007	R209	2008/02/07	7.00	Put	Option on Bond Future	97,495.0000	100,772.0000	3.361	0	0	0
03/08/2007	R209	2008/02/07	7.00	Call	Option on Bond Future	4,871.0000	4,346.0000	(10.778)	0	0	0
03/08/2007	R209	2008/05/02			Bond Future	7.8350	7.8750	0.511	0.0000	0.0000	0
03/08/2007	R209	2008/05/02	7.75	Put	Option on Bond Future	41,283.0000	43,217.0000	4.685	0	0	0
03/08/2007	R209	2008/05/02	7.75	Call	Option on Bond Future	33,035.0000	31,132.0000	(5.761)	0	0	0
03/08/2007	TRT1	2007/11/01			Index Future	252.0250	251.4480	(0.229)	0.0000	0.0000	400
03/08/2007	TRT1	2008/02/07			Index Future	258.6530	258.0600	(0.229)	0.0000	0.0000	0
<b>Grand Total:</b>											<b>28,373</b>